

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

Part II	Basic Plan Information—enter all requested information
1a	Name of plan FORD MOTOR COMPANY TRUST FUND FIXED INCOME-CREDIT
1b	Three-digit plan number (PN) ▶ 105
1c	Effective date of plan 01/01/2012
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) FORD MOTOR COMPANY TAX DEPARTMENT 1 AMERICAN ROAD FORD WHQ, ROOM 612 DEARBORN, MI 48126
2b	Employer Identification Number (EIN) 36-7324188
2c	Plan Sponsor's telephone number 313-322-3000
2d	Business code (see instructions)

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE			
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	Filed with authorized/valid electronic signature.	10/13/2025	ERIN ROHDE
	Signature of DFE	Date	Enter name of individual signing as DFE

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

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

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

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

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

Receipt Confirmation Code _____

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection.

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

A Name of plan FORD MOTOR COMPANY TRUST FUND FIXED INCOME-CREDIT	B Three-digit plan number (PN) ▶ 105
C Plan sponsor's name as shown on line 2a of Form 5500 FORD MOTOR COMPANY	D Employer Identification Number (EIN) 36-7324188

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

- a

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

Yes

☒

No
- b

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

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

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

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

WELLINGTON MANAGEMENT CO LLP

30-0835489

(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 KNOWN	2495881	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CAPITAL INTERNATIONAL, INC

95-4154361

(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 KNOWN	2300990	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

LOOMIS, SAYLES & COMPANY, LP

04-3200030

(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 KNOWN	2250959	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

DODGE & COX

94-1441976

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 52	NONE KNOWN	1897148	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

PGIM, INC.

22-2540245

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE KNOWN	1572527	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LEGAL & GENERAL INVESTMENT MGT

20-8058531

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE KNOWN	1400243	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

TCW ASSET MANAGEMENT COMPANY LLC

95-3703295

(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 KNOWN	1249538	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

METLIFE INVESTMENT MANAGEMENT

82-2405817

(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 KNOWN	1169056	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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?
28 50 51	NONE KNOWN	142019	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

THE 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 28 50 62	NONE KNOWN	5452	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

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

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

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

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

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

a Plan name FORD MOTOR COMPANY GENERAL RETIREMENT PLAN**b** Name of plan sponsor FORD MOTOR COMPANY **c** EIN-PN 38-0549190-002**a** Plan name FORD MOTOR COMPANY UAW RETIREMENT PLAN**b** Name of plan sponsor FORD MOTOR COMPANY **c** EIN-PN 38-0549190-001**a** Plan name AUTOALLIANCE INTERNATIONAL, INC. RETIREMENT PLAN FOR EMPLOYEES REPRESENTED BY THE UAW**b** Name of plan sponsor FORD MOTOR COMPANY **c** EIN-PN 38-0549190-007**a** Plan name**b** Name of plan sponsor **c** EIN-PN**a** Plan name**b** Name of plan sponsor **c** EIN-PN**a** Plan name**b** Name of plan sponsor **c** EIN-PN**a** Plan name**b** Name of plan sponsor **c** EIN-PN**a** Plan name**b** Name of plan sponsor **c** EIN-PN**a** Plan name**b** Name of plan sponsor **c** EIN-PN**a** Plan name**b** Name of plan sponsor **c** EIN-PN**a** Plan name**b** Name of plan sponsor **c** EIN-PN**a** Plan name**b** Name of plan sponsor **c** EIN-PN

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan FORD MOTOR COMPANY TRUST FUND FIXED INCOME-CREDIT		B Three-digit plan number (PN) ▶ 105
C Plan sponsor's name as shown on line 2a of Form 5500 FORD MOTOR COMPANY		D Employer Identification Number (EIN) 36-7324188

Part I	Asset and Liability Statement		
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	105401455	78940826
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	160130140	187571311
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	79691198	98677290
(2) U.S. Government securities	1c(2)	690442550	875510770
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	475937740	328466896
(B) All other	1c(3)(B)	8867352191	7833623373
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	3912150	328860
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)		
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)		
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	688028464	645424792

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	11070895888	10048544118
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	45827350	64748519
k Total liabilities (add all amounts in lines 1g through 1j)	1k	45827350	64748519
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	11025068538	9983795599

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)	10330228	
(B) U.S. Government securities	2b(1)(B)	29343014	
(C) Corporate debt instruments	2b(1)(C)	463098248	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	41237804	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		544009294
(2) Dividends: (A) Preferred stock	2b(2)(A)	45141	
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		45141
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	7576140947	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	7730286150	
(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)	-536734314	
(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)		
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		
c Other income	2c		602581
d Total income. Add all income amounts in column (b) and enter total	2d		-146222501

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		0
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees	2i(2)		
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	14452633	
(6) Bank or trust company trustee/custodial fees	2i(6)	5452	
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	592354	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		15050439
j Total expenses. Add all expense amounts in column (b) and enter total	2j		15050439

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-161272940
l Transfers of assets:			
(1) To this plan	2l(1)		700960818
(2) From this plan	2l(2)		1580960817

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

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

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

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

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

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account Name **FORD FIXED INCOME- CREDIT** Account number **FDFXIC**

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◆ **5% Report - Part A***Single Transaction in Excess of 5%*

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

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 11,025,068,538.39

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account Name FORD FIXED INCOME- CREDIT
Account number FDFXIC

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◆ 5% Report - Part B

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

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

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 11,025,068,538.39

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account Name FORD Account number FDFXIC
FIXED INCOME- CREDIT**

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◆ **5% Report - Part C Summary***Series of Transactions by Issue in Excess of 5%*

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition PriceDisposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
FORD CUSTOM FD CUSIP: 345399778	Total acquisitions	967	2,296,127,021.38			0.00	2,296,127,021.38	2,296,127,021.38
	Total dispositions	794		2,277,140,929.17		0.00	2,277,140,929.17	2,277,140,929.17
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	Total acquisitions	297	407,706,749.15			0.00	407,706,749.15	407,706,749.15
	Total dispositions	239		361,086,386.15		0.00	358,463,299.94	361,086,386.15
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	Total acquisitions	324	391,188,760.72			0.00	391,188,760.72	391,188,760.72
	Total dispositions	301		413,481,341.27		0.00	415,707,644.88	413,481,341.27
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	Total acquisitions	309	374,790,038.12			0.00	374,790,038.12	374,790,038.12
	Total dispositions	261		371,805,472.52		0.00	374,790,038.12	371,805,472.52

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 11,025,068,538.39

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account Name FORD
Account number FDFXIC
FIXED INCOME- CREDIT

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

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

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 11,025,068,538.39

5500 Supplemental Schedules**31 DEC 24**Account Name **FORD** Account number **FDFXIC**
FIXED INCOME- CREDIT

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

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
ARS - Argentine peso	9.260	9.26	9.26
AUD - Australian dollar	-0.190	-0.19	-0.19
CAD - Canadian dollar	-0.010	-0.01	-0.01
EUR - Euro	760,610.210	760,610.21	760,610.21
GBP - British pound sterling	4,068.960	4,068.96	4,068.96
MXN - Mexican peso	0.020	0.02	0.02
RUB - Russian ruble	758.340	758.34	758.34
SGD - Singapore dollar	-10,933.210	-10,933.21	-10,933.21
USD - United States dollar	78,186,312.510	78,186,312.51	78,186,312.51
ZAR - South African rand	0.020	0.02	0.02
Total - all currencies		78,940,825.91	78,940,825.91
Total Non-Interest Bearing Cash - USD		78,940,825.91	78,940,825.91
<i>Receivables - Other - USD</i>			
United States dollar	-1,001,841.230	0.00	0.00
Pending foreign exchange purchases: Euro	0.000	343,209.58	323,261.79
Pending foreign exchange purchases: United States dollar	0.000	49,459,925.32	49,459,925.32
Total - all currencies		49,803,134.90	49,783,187.11
Pending trade sales: United States dollar	0.000	1,139,997.96	1,139,997.96
Total - all currencies		1,139,997.96	1,139,997.96
Pending trade sales: United States dollar	0.000	3,699,414.14	3,699,414.14
Total - all currencies		3,699,414.14	3,699,414.14
Total Receivables - Other - USD		54,642,547.00	54,622,599.21

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

5500 Supplemental Schedules**31 DEC 24****Account Name FORD Account number FDFXIC
FIXED INCOME- CREDIT**

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

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Interest-Bearing Cash - USD</i>			
USD - United States dollar	98,677,290.400	98,677,290.40	98,677,290.40
Total - all currencies		98,677,290.40	98,677,290.40
Total Interest-Bearing Cash - USD		98,677,290.40	98,677,290.40
<i>U.S. Government Securities</i>			
United States - USD			
FEDERAL HOME LN MTG CORP POOL #WN0137 4.0% 05-01-2038 CUSIP: 3132XEEK3	10,349,214.330	9,654,280.75	9,245,831.19
FEDERAL HOME LN MTG CORP POOL #WN0140 4.89% 07-01-2038 CUSIP: 3132XEEN7	8,303,000.000	8,120,723.20	8,020,271.23
FNMA POOL #BS5591 3.85% DUE 09-01-2037 BEO CUSIP: 3140LGF98	20,000,000.000	18,015,625.00	17,680,527.20
FNMA POOL #BS8281 4.75% 05-01-2038 CUSIP: 3140LKF6	15,624,000.000	14,533,981.88	15,121,268.43
TENNESSEE VY AUTH GLOBAL PWR BD SER A 4.25% DUE 09-15-2065 REG CUSIP: 880591ES7	1,550,000.000	1,508,367.00	1,265,087.25
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 SEDOL: BSLSLK5	129,931,500.000	127,513,680.67	117,709,818.29
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5	28,582,000.000	25,122,124.59	25,499,386.71
UNITED STATES OF AMER TREAS BONDS DTD 4.0% 11-15-2052 CUSIP: 912810TL2	24,695,000.000	25,885,282.29	21,547,352.09
UNITED STATES OF AMER TREAS BONDS 0% T-BOND 02-15-2050 CUSIP: 912810SM1	5,125,000.000	6,025,188.71	3,669,650.06
UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2045 CUSIP: 912810RK6	1,550,000.000	1,262,160.16	1,076,705.08
UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2046 CUSIP: 912810RQ3	2,480,000.000	1,774,409.38	1,698,025.00
UNITED STATES OF AMER TREAS BONDS 3.375% 05-15-2044 CUSIP: 912810RG5	5,310,000.000	4,526,557.03	4,308,359.78
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9	27,190,000.000	26,161,736.64	22,140,732.17
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052 CUSIP: 912810TJ7	400,000.000	352,679.89	287,484.38

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

5500 Supplemental Schedules**31 DEC 24****Account Name FORD Account number FDFXIC
FIXED INCOME- CREDIT**

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◆ **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 BONDS 4.25% 02-15-2054 CUSIP: 912810TX6	52,604,000.000	49,243,449.21	48,071,014.43
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP: 912810TZ1	27,457,000.000	27,088,342.03	26,234,305.47
UNITED STATES OF AMER TREAS BONDS 4.5% 11-15-2054 CUSIP: 912810UE6	53,723,000.000	53,591,294.80	51,313,859.22
UNITED STATES OF AMER TREAS NOTES 3.5% 09-30-2026 CUSIP: 91282CLP4	275,000.000	272,604.49	271,519.53
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1	10,800,000.000	10,527,890.63	10,279,828.15
UNITED STATES OF AMER TREAS NOTES 4.125% 11-30-2031 SEDOL: BTG00S4	0.000	0.00	0.00
UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 SEDOL: BTKW387	102,115,000.000	101,592,910.92	99,482,347.67
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3	3,340,000.000	3,376,446.24	3,289,378.13
UNITED STATES OF AMER TREAS NOTES 4.5% 12-31-2031 SEDOL: BS60BL7	3,567,000.000	3,580,549.68	3,569,786.72
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046 CUSIP: 912810RT7	3,730,000.000	2,646,260.16	2,411,095.31
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 CUSIP: 912810SC3	4,025,000.000	3,244,871.87	3,019,221.69
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 CUSIP: 912810TW8	3,570,000.000	3,752,901.72	3,528,582.43
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049 CUSIP: 912810SF6	17,270,000.000	13,156,587.51	12,583,488.63
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG CUSIP: 912810SK5	2,010,000.000	1,443,274.22	1,279,333.60
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG CUSIP: 912810TA6	5,155,000.000	4,748,898.99	3,342,091.20
UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG CUSIP: 912810QE1	2,220,000.000	2,239,008.59	2,187,567.18
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG CUSIP: 912810SU3	4,625,000.000	3,013,476.56	2,576,630.88
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG CUSIP: 912810SW9	29,925,000.000	20,410,344.64	20,070,790.87

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

5500 Supplemental Schedules**31 DEC 24****Account Name FORD Account number FDFXIC
FIXED INCOME- CREDIT**

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◆ **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 BDS 2.0% 02-15-2052 CUSIP: 912810TD0	5,575,000.000	3,566,257.81	3,385,941.41
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG CUSIP: 912810SX7	350,000.000	373,296.87	220,472.66
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG CUSIP: 912810SH2	6,930,000.000	5,148,408.90	4,920,029.31
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 CUSIP: 912810SD1	5,220,000.000	4,165,462.69	3,817,940.63
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048 CUSIP: 912810SA7	635,000.000	489,123.63	466,452.15
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044 CUSIP: 912810RH3	2,030,000.000	1,602,441.80	1,578,325.00
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG CUSIP: 912810RX8	1,315,000.000	1,066,588.28	973,048.64
UNITED STATES TREAS BDS 3% DUE 05-15-2045 CUSIP: 912810RM2	6,780,000.000	5,615,562.34	5,128,699.20
UNITED STATES TREAS BDS 4.375% DUE 11-15-2039 CUSIP: 912810QD3	2,565,000.000	2,552,038.28	2,460,696.69
UNITED STATES TREAS BDS 4.625% 05-15-2044 CUSIP: 912810UB2	19,185,000.000	19,505,239.85	18,618,442.97
UNITED STATES TREAS BDS 4.625% 11-15-2044 SEDOL: BTPH0B9	66,542,000.000	67,367,748.81	64,587,328.77
UNITED STATES TREAS NTS 4.0% 12-15-2027 SEDOL: BQT5PT1	3,687,000.000	3,666,575.04	3,658,195.31
US TREAS SEC STRIPPED INT PMT NT 200 0 11-15-2040 REG CUSIP: 912834JH2	23,405,000.000	15,035,725.37	10,511,484.15
US TREASURY N/B 3.875% 08-15-2034 CUSIP: 91282CLF6	7,425,000.000	7,291,546.74	7,022,425.79
US TREASURY N/B 4.125% 11-30-2029 SEDOL: BTG00V7	1,345,000.000	1,344,030.19	1,329,553.51
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	194,092,400.000	187,346,302.23	177,564,219.06
UTD STATES TREAS 4.375% DUE 12-31-2029 SEDOL: BS60BM8	11,060,000.000	11,042,784.23	11,053,087.51
WI TREASURY SEC 3.375% DUE 11-15-2048 REG CUSIP: 912810SE9	9,250,000.000	7,835,960.16	7,234,873.07

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◆ **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			
WI TREASURY SEC 3.875% 05-15-2043 CUSIP: 912810TS7	9,305,000.000	8,843,748.24	8,198,213.89
Total United States - USD		928,244,750.91	875,510,769.69
Total U.S. Government Securities		928,244,750.91	875,510,769.69
Corporate Debt Instruments - Preferred			
United States - EUR			
BERKSHIRE HATH FIN 2% GTD SNR 18/03/34 EUR1000 SEDOL: BN4BYL8	2,165,000.000	2,082,738.83	2,041,945.56
Total United States - EUR		2,082,738.83	2,041,945.56
United States - USD			
ABBOTT LABS 4.9% DUE 11-30-2046 CUSIP: 002824BH2	834,000.000	955,421.85	779,310.46
ABBOTT LABS 6% DUE 04-01-2039 CUSIP: 002824AV2	1,620,000.000	1,958,305.28	1,742,456.89
ACE INA HLDGS INC 4.15% DUE 03-13-2043 CUSIP: 00440EAQ0	3,700,000.000	3,558,591.61	3,097,451.93
ALABAMA POWER CO 3.125% DUE 07-15-2051 BEO CUSIP: 010392FV5	9,000.000	6,307.65	5,923.79
ALABAMA PWR CO 3.75% DUE 03-01-2045 CUSIP: 010392FM5	2,705,000.000	2,691,571.36	2,072,884.91
ALABAMA PWR CO 3.85% DUE 12-01-2042 CUSIP: 010392FJ2	4,825,000.000	4,576,657.25	3,838,309.84
ALABAMA PWR CO 4.1 DUE 01-15-2042 SEDOL: B757RM5	1,015,000.000	922,452.64	829,552.40
ALABAMA PWR CO 4.3% 07-15-2048 CUSIP: 010392FS2	365,000.000	362,251.55	299,891.75
ALABAMA PWR CO 4.3% DUE 01-02-2046 SEDOL: BDFY6J8	7,820,000.000	7,964,071.35	6,497,919.36
ALABAMA PWR CO 5.2% DUE 06-01-2041 CUSIP: 010392FF0	317,000.000	373,952.22	300,691.05
ALABAMA PWR CO 6% DUE 03-01-2039 CUSIP: 010392FB9	4,918,000.000	6,059,352.99	5,132,634.75

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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 - Preferred			
United States - USD			
ALLEGHANY CORP DEL 3.25% 08-15-2051 BEO CUSIP: 017175AF7	19,000.000	18,741.41	12,791.18
AMEREN ILL CO FIXED 5.9% DUE 12-01-2052 SEDOL: BP8JTN9	1,297,000.000	1,301,799.43	1,331,235.86
AMEREN ILL CO 1ST MTG BD 2.9% 06-15-2051 CUSIP: 02361DAX8	1,019,000.000	667,710.81	641,471.90
AMEREN ILL CO 4.5% 03-15-2049 CUSIP: 02361DAT7	169,000.000	168,842.83	142,873.14
AMEREN ILL CO 4.8% DUE 12-15-2043 CUSIP: 02361DAM2	2,070,000.000	2,058,904.80	1,828,000.09
AMERICAN WTR CAP CORP 3.45% DUE 05-01-2050 SEDOL: BLBMM05	665,000.000	687,401.64	459,772.12
AMERICAN WTR CAP CORP 4.15% 06-01-2049 SEDOL: BJV8HJ3	1,595,000.000	1,658,036.17	1,260,085.49
AMERN WTR CAP CORP FIXED 4.2% DUE 09-01-2048 CUSIP: 03040WAT2	560,000.000	559,094.28	445,620.89
AMERN WTR CAP CORP 3.75% DUE 09-01-2047 SEDOL: BDF0M54	3,134,000.000	3,184,707.64	2,325,483.04
AMERN WTR CAP CORP 4.3% DUE 12-01-2042 CUSIP: 03040WAJ4	77,000.000	76,859.86	65,087.06
AMERN WTR CAP CORP 4% DUE 12-01-2046 CUSIP: 03040WAP0	262,000.000	259,820.16	205,008.75
ANTHEM INC 4.55% 03-01-2048 CUSIP: 036752AH6	10,825,000.000	12,547,506.69	8,901,856.59
BALT GAS & ELEC CO 3.2% DUE 09-15-2049 CUSIP: 059165EL0	980,000.000	971,395.60	648,675.32
BALT GAS & ELEC CO 6.35% DUE 10-01-2036 CUSIP: 059165EC0	1,150,000.000	1,416,275.18	1,235,141.57
BERKSHIRE HATHAWAY 5.75% DUE 01-15-2040 CUSIP: 084664BL4	310,000.000	341,038.21	327,049.09
BURL NORTHN DEB 5.05 DUE 03-01-2041 CUSIP: 12189LAC5	400,000.000	423,792.27	378,619.34
BURL NORTHN SANTA 4.45% DUE 03-15-2043 CUSIP: 12189LAN1	385,000.000	384,934.55	335,032.54
BURL NORTHN SANTA 4.95% DUE 09-15-2041 CUSIP: 12189LAG6	920,000.000	1,221,070.00	857,038.74

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
BURL NORTHN SANTA 5.75% DUE 05-01-2040 CUSIP: 12189LAA9	9,549,000.000	11,253,878.40	9,810,919.33
BURL NORTHN SANTA 6.15% DUE 05-01-2037 CUSIP: 12189TAZ7	9,210,000.000	10,965,673.09	9,844,338.94
BURL NORTHN SANTA 6.2% DUE 08-15-2036 CUSIP: 12189TAX2	830,000.000	887,577.10	894,328.67
BURL NORTHN 4.4 DUE 03-15-2042 SEDOL: B787QZ8	755,000.000	812,515.20	655,484.17
BURLINGTON N SANTA FIXED 4.05% DUE 06-15-2048 SEDOL: BFMN5B7	1,800,000.000	1,935,760.00	1,435,417.88
BURLINGTON NORTHN SANTA 4.55 09-01-2044 CUSIP: 12189LAU5	2,562,000.000	2,683,358.29	2,234,381.74
CAROLINA PWR & LT 4.1 DUE 05-15-2042 CUSIP: 144141DB1	1,515,000.000	1,480,453.29	1,246,580.48
CAROLINA PWR & LT 4.1% DUE 03-15-2043 CUSIP: 144141DD7	2,950,000.000	2,824,842.74	2,412,957.28
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049 CUSIP: 15189XAT5	53,000.000	52,678.29	42,818.24
CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6%DUE 03-01-2052 BEO SEDOL: BLNKQ72	1,835,000.000	1,811,089.95	1,313,220.72
CENTERPOINT ENERGY 3.95% 03-01-2048 SEDOL: BFYS3F0	1,200,000.000	1,194,768.00	922,513.48
CENTERPOINT ENERGY 4.5% DUE 04-01-2044 CUSIP: 15189XAN8	438,000.000	467,823.42	377,689.85
CHUBB CORP 6.5% DUE 05-15-2038 CUSIP: 171232AS0	6,321,000.000	8,389,516.19	6,974,687.98
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042 CUSIP: 202795JA9	925,000.000	1,012,116.50	730,536.83
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO CUSIP: 202795JP6	899,000.000	829,122.53	693,173.31
CONNECTICUT LIGHT & POWER CO 5.25% 01-15-2053 SEDOL: BMTX1B1	4,189,000.000	4,180,161.21	3,961,679.01
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG CUSIP: 210518DJ2	984,000.000	921,006.83	543,009.02
CONSUMERS ENERGY CO 3.95 DUE 05-15-2043 BEO CUSIP: 210518CU8	2,777,000.000	2,772,071.85	2,277,073.79

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Corporate Debt Instruments - Preferred			
United States - USD			
CONSUMERS ENERGY 3.5% DUE 08-01-2051 CUSIP: 210518DH6	3,503,000.000	3,502,566.83	2,553,177.77
CONSUMERS ENERGY 4.35% DUE 04-15-2049 CUSIP: 210518DD5	772,000.000	769,050.96	642,354.38
DTE ELEC CO 2.95% DUE 03-01-2050 CUSIP: 23338VAL0	46,000.000	41,285.10	29,932.24
DTE ELEC CO 3.7% DUE 03-15-2045 CUSIP: 23338VAE6	138,000.000	137,677.08	106,049.03
DTE ELEC CO 3.7% DUE 06-01-2046 CUSIP: 23338VAF3	3,414,000.000	3,351,314.18	2,592,785.76
DTE ELECTRIC CO 3.95% 03-01-2049 CUSIP: 23338VAJ5	42,000.000	43,358.28	32,780.02
DUKE ENERGY FIXED 3.7% DUE 12-01-2047 SEDOL: BDRYRQ0	2,305,000.000	2,230,512.75	1,708,554.42
DUKE ENERGY FLA LLC 1ST MTG BD 3% 12-15-2051 CUSIP: 26444HAL5	2,525,000.000	2,510,607.50	1,574,558.11
DUKE ENERGY FLA 3.4% DUE 10-01-2046 CUSIP: 26444HAA9	2,055,000.000	1,906,108.00	1,457,131.71
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 CUSIP: 26443TAB2	255,000.000	180,693.25	171,648.38
DUKE ENERGY IND 3.75% DUE 05-15-2046 CUSIP: 26443TAA4	5,000,000.000	5,030,850.00	3,731,549.00
DUKE ENERGY IND 4.9 DUE 07-15-2043 CUSIP: 263901AF7	2,280,000.000	2,373,391.64	2,071,858.73
DUKE ENERGY IND 6.35% DUE 08-15-2038 CUSIP: 263901AA8	1,645,000.000	2,118,693.05	1,765,197.01
DUKE ENERGY OHIO INC 4.3% DUE 02-01-2049REG CUSIP: 26442EAG5	3,825,000.000	4,685,914.39	3,075,943.94
DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047 CUSIP: 26442UAE4	615,000.000	594,833.45	447,942.98
DUKE ENERGY 3.75% DUE 06-01-2045 SEDOL: BYV3C76	4,585,000.000	4,581,323.14	3,510,118.92
DUKE ENERGY 3.875% DUE 03-15-2046 CUSIP: 26442CAR5	77,000.000	81,294.29	59,696.14
DUKE ENERGY 4 DUE 09-30-2042 SEDOL: B8GF9H4	11,139,000.000	10,942,466.77	9,055,565.89

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Corporate Debt Instruments - Preferred			
United States - USD			
DUKE ENERGY 4.15% DUE 12-01-2044 SEDOL: BSPCBB4	1,262,000.000	1,341,643.96	1,027,840.38
DUKE ENERGY 4.2% DUE 08-15-2045 SEDOL: BYV3CD2	2,905,000.000	3,014,117.36	2,355,684.02
DUKE ENERGY 4.25% DUE 12-15-2041 CUSIP: 26442CAM6	1,677,000.000	1,552,494.92	1,423,114.91
DUKE ENERGY 4.375% DUE 03-30-2044 CUSIP: 26442RAB7	4,805,000.000	5,306,337.60	4,046,323.99
DUKE ENERGY 5.3% DUE 02-15-2040 CUSIP: 26442CAH7	2,700,000.000	3,083,846.52	2,643,308.07
DUKE ENERGY 6% DUE 01-15-2038 CUSIP: 26442CAB0	1,000,000.000	1,044,350.00	1,040,461.78
ELI LILLY & CO 3.95% 05-15-2047 CUSIP: 532457BR8	10,000.000	8,213.00	7,997.95
ENTERGY ARK LLC 2.65% DUE 06-15-2051 CUSIP: 29366MAB4	121,000.000	75,473.75	71,485.38
ENTERGY ARKANSAS LLC 4.2% 04-01-2049 CUSIP: 29366MAA6	315,000.000	321,544.54	250,498.47
ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051 SEDOL: BJN50H1	5,535,000.000	4,821,886.78	3,408,626.69
ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041 CUSIP: 29364WBJ6	6,970,000.000	6,925,670.80	5,006,261.68
ENTERGY LA LLC 4.2% 04-01-2050 SEDOL: BJKGSC8	7,486,000.000	6,782,971.06	5,910,761.67
ENTERGY LA LLC 4.75% 09-15-2052 CUSIP: 29364WBL1	540,000.000	537,067.80	465,906.91
ENTERGY LOUISIANA LLC 4.2% 09-01-2048 CUSIP: 29364WBB3	372,000.000	371,296.92	295,887.74
ENTERGY MISS LLC 3.85% DUE 06-01-2049 CUSIP: 29366WAA4	2,470,000.000	2,667,847.00	1,836,080.01
ENTERGY TEX INC 3.55% DUE 09-30-2049 CUSIP: 29365TAJ3	3,155,000.000	3,539,152.80	2,221,738.03
ENTERGY TEX INC 4.5% 03-30-2039 CUSIP: 29365TAH7	3,975,000.000	3,964,267.50	3,529,595.84
ENTERGY TEXAS INC 5.8% 09-01-2053 SEDOL: BQV0JS1	1,210,000.000	1,205,837.60	1,212,460.51

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
EVERGY KANS CENT INC 5.7% 03-15-2053 SEDOL: BMXMYK4	2,260,000.000	2,246,801.60	2,220,391.98
EVERGY KANS CENT 3.45% DUE 04-15-2050 CUSIP: 30036FAA9	1,375,000.000	1,369,376.25	951,580.19
FL PWR & LT CO 3.7% 12-01-2047 SEDOL: BF3RG04	5,475,000.000	5,640,975.25	4,109,372.67
FL PWR & LT CO 3.8% DUE 12-15-2042 CUSIP: 341081FH5	3,000,000.000	3,028,500.00	2,379,069.00
FL PWR & LT CO 4.05% DUE 10-01-2044 SEDOL: BQQCKK5	3,080,000.000	3,336,506.82	2,513,201.96
FL PWR & LT CO 4.125% DUE 02-01-2042 CUSIP: 341081FF9	3,720,000.000	3,665,231.60	3,108,884.02
FL PWR & LT CO 4.125% DUE 06-01-2048 CUSIP: 341081FR3	1,260,000.000	1,052,717.40	1,009,882.38
FL PWR & LT CO 5.125% DUE 06-01-2041 CUSIP: 341081FE2	3,710,000.000	4,398,824.90	3,522,423.18
FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049 CUSIP: 341081FU6	2,497,000.000	1,857,861.39	1,955,205.41
FLORIDA PWR CORP 6.35% DUE 09-15-2037 CUSIP: 341099CH0	2,515,000.000	3,234,329.48	2,674,638.27
FLORIDA PWR CORP 6.4% DUE 06-15-2038 CUSIP: 341099CL1	480,000.000	625,143.40	516,949.30
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042 CUSIP: 373334JW2	10,992,000.000	9,932,894.47	9,355,552.70
GEORGIA PAC CORP 7.25% DUE 06-01-2028 CUSIP: 373298BP2	875,000.000	1,054,786.25	939,153.66
GEORGIA PWR CO 4.3% DUE 03-15-2043 CUSIP: 373334KA8	1,597,000.000	1,371,251.78	1,335,583.62
GEORGIA PWR CO 4.75% DUE 09-01-2040 CUSIP: 373334JS1	1,946,000.000	2,131,404.21	1,776,082.09
GEORGIA PWR CO 5.65% DUE 03-01-2037 CUSIP: 373334GC9	565,000.000	596,453.55	566,082.80
GRAINGER W W INC 3.75% DUE 05-15-2046 CUSIP: 384802AC8	358,000.000	395,031.52	278,812.72
GRAINGER W W INC 4.2% DUE 05-15-2047 CUSIP: 384802AD6	177,000.000	145,996.68	145,652.88

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
HERSHEY CO 2.65% DUE 06-01-2050 CUSIP: 427866BG2	169,000.000	168,443.99	101,075.67
HERSHEY CO 3.125% DUE 11-15-2049 CUSIP: 427866BB3	1,255,000.000	1,270,985.53	835,526.56
HOME DEPOT INC 4.4 DUE 03-15-2045 REG CUSIP: 437076BF8	1,885,000.000	2,178,314.80	1,612,655.07
HOME DEPOT INC 5.4% DUE 09-15-2040 CUSIP: 437076AU6	382,000.000	383,008.48	381,622.41
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO CUSIP: 46625HHF0	6,930,000.000	9,028,631.00	7,566,375.10
JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044 CUSIP: 46625HJU5	2,555,000.000	2,666,679.05	2,352,991.10
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040 CUSIP: 46625HHV5	2,375,000.000	2,653,874.56	2,364,840.03
JPMORGAN CHASE & 5.6% DUE 07-15-2041 SEDOL: B6QKFT9	1,695,000.000	1,997,641.17	1,711,320.02
KANSAS CITY POWER & LIGHT CO FIXED 4.125%04-01-2049 BEO CUSIP: 485134BS8	192,000.000	199,587.84	149,389.00
KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO CUSIP: 491674BM8	1,895,000.000	1,885,695.55	1,278,198.78
KENTUCKY UTILITIES 5.125 11-1-2040 CUSIP: 491674BG1	1,720,000.000	1,940,843.10	1,629,468.47
KS CY PWR & LT CO 4.2% DUE 06-15-2047 SEDOL: BDT5NR4	1,250,000.000	1,245,817.50	991,687.69
LILLY ELI & CO 4.15% 03-15-2059 CUSIP: 532457BU1	335,000.000	295,064.65	262,620.45
MERCK & CO INC 3.6 DUE 09-15-2042 CUSIP: 589331AS6	16,000.000	13,244.32	12,431.39
MERCK & CO INC 5.75% DUE 11-15-2036 CUSIP: 589331AM9	2,000.000	2,154.04	2,075.25
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 SEDOL: BJ1STS6	450,000.000	447,255.00	365,414.55
MIDAMERICAN ENERGY CO 4.25% 05-01-2046 SEDOL: BZ4C9B0	750,000.000	944,625.00	618,952.50
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044 SEDOL: BL9FK80	1,000,000.000	1,113,210.00	855,262.80

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Corporate Debt Instruments - Preferred			
United States - USD			
MIDAMERICAN ENERGY 4.8% DUE 09-15-2043 SEDOL: BDWGXXK7	3,845,000.000	4,291,515.20	3,458,988.92
NEVADA PWR CO GEN & REF NT 5.9% 05-01-2053 CUSIP: 641423CF3	5,225,000.000	5,190,247.48	5,249,738.44
NEVADA PWR CO 3.125% DUE 08-01-2050 CUSIP: 641423CE6	5,736,000.000	5,733,762.96	3,666,539.14
NEVADA PWR CO 6.65% DUE 04-01-2036 CUSIP: 641423BP2	175,000.000	201,034.52	187,806.90
NOVARTIS CAP CORP 3.7% DUE 09-21-2042 CUSIP: 66989HAF5	23,000.000	22,614.75	18,539.62
NV PWR CO 5.45 DUE 05-15-2041 CUSIP: 641423CA4	410,000.000	445,707.77	396,212.10
OHIO EDISON CO 8.25% DUE 10-15-2038 CUSIP: 677347CF1	1,030,000.000	1,527,113.50	1,269,928.74
PACIFICORP 4.1 DUE 02-01-2042 CUSIP: 695114CN6	527,000.000	484,318.53	424,883.74
PACIFICORP 6.35% DUE 07-15-2038 CUSIP: 695114CJ5	2,500,000.000	3,353,375.00	2,615,969.68
PECO ENERGY CO 3% DUE 09-15-2049 CUSIP: 693304AX5	840,000.000	833,086.80	548,628.74
PECO ENERGY CO 5.95% DUE 10-01-2036 CUSIP: 693304AH0	3,245,000.000	3,908,839.43	3,398,776.56
PFIZER INC NT 7.2 DUE 03-15-2039 CUSIP: 717081CY7	2,370,000.000	3,398,489.87	2,771,352.13
POTOMAC ELEC PWR 6.5% DUE 11-15-2037 CUSIP: 737679DB3	310,000.000	400,502.52	339,688.37
PPL ELEC UTILS CORP 3.95% 06-01-2047 CUSIP: 69351UAU7	415,000.000	404,782.70	326,113.81
PPL ELEC UTILS 4.75 DUE 07-15-2043 SEDOL: BBWX6K5	1,181,000.000	1,218,762.46	1,062,872.20
PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO SEDOL: BP96081	1,533,000.000	1,376,367.85	1,134,523.59
PROGRESSIVE CORP 3.7% DUE 01-26-2045 CUSIP: 743315AQ6	111,000.000	91,804.92	85,452.82
PROGRESSIVE CORP 3.95% DUE 03-26-2050 CUSIP: 743315AX1	295,000.000	302,712.94	228,545.26

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Corporate Debt Instruments - Preferred			
United States - USD			
PRUDENTIAL FINL INC DTD 06-21-2010 6.62506-21-2040 CUSIP: 74432QBN4	1,230,000.000	1,533,807.70	1,349,738.03
PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436 CUSIP: 74432QAQ8	217,000.000	228,573.12	222,837.92
PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG CUSIP: 74432QCA1	10,000.000	9,592.60	8,747.08
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047 SEDOL: BD1DFD6	2,675,000.000	2,914,385.75	1,975,222.46
PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG SEDOL: BJXS069	992,000.000	1,017,463.31	761,017.31
PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050 CUSIP: 74456QCD6	3,465,000.000	3,461,369.20	2,117,356.48
PUB SVC ELEC GAS FIXED 3.15% DUE 01-01-2050 CUSIP: 74456QCC8	77,000.000	76,881.42	51,898.85
PUBLIC SERVICE ELECTRIC 5.125% DUE 03-15-2053 CUSIP: 74456QCM6	100,000.000	97,562.00	93,186.73
PUBLIC SVC CO N H 5.15% 01-15-2053 CUSIP: 744482BP4	90,000.000	95,451.30	83,579.95
S CAROLINA ELEC & 4.6% DUE 06-15-2043 CUSIP: 837004CG3	5,530,000.000	5,532,649.00	4,819,822.08
S CAROLINA ELEC & 5.1% DUE 06-01-2065 CUSIP: 837004CJ7	940,000.000	988,958.82	841,946.49
S CAROLINA ELEC & 5.45% DUE 02-01-2041 CUSIP: 837004CE8	331,000.000	329,486.80	323,316.94
SAN DIEGO GAS & ELEC CO 1ST MTG BD SER MMM 4.3 DUE 04-01-2042 CUSIP: 797440BQ6	3,450,000.000	3,432,094.50	2,852,952.32
SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049 CUSIP: 797440BX1	505,000.000	582,709.40	396,139.07
SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050 CUSIP: 797440BY9	1,812,000.000	1,809,590.04	1,225,552.76
SAN DIEGO GAS & 3.75% DUE 06-01-2047 CUSIP: 797440BV5	1,176,000.000	1,170,755.04	882,263.53
SAN DIEGO GAS & 3.95% DUE 11-15-2041 CUSIP: 797440BP8	2,870,000.000	2,862,853.70	2,290,803.23
SAN DIEGO GAS & 4.5% DUE 08-15-2040 CUSIP: 797440BM5	750,000.000	871,597.50	672,900.99

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Corporate Debt Instruments - Preferred			
United States - USD			
SHELL FIN US INC NT 4.55% 08-12-2043 CUSIP: 822905AD7	5,435,000.000	5,035,722.18	4,753,879.06
SOUTHN CAL GAS CO 3.95% DUE 02-15-2050 CUSIP: 842434CT7	2,000,000.000	1,751,512.20	1,521,455.02
SOUTHN CAL GAS CO 4.125% DUE 06-01-2048 CUSIP: 842434CR1	280,000.000	279,706.00	220,460.24
SOUTHN CAL GAS CO 5.125% DUE 11-15-2040 CUSIP: 842434CJ9	230,000.000	229,441.10	218,617.23
ST PAUL TRAVELERS COS INC FORMERLY ST P ST PAUL TRAVELERS 6.75 06-20-2036 BEO CUSIP: 792860AK4	4,033,000.000	5,181,198.48	4,494,873.43
STATE STR CORP 4.33% 10-22-2027 SEDOL: BN6M572	3,519,000.000	3,519,000.00	3,497,983.37
TRANSATLANTIC 8% DUE 11-30-2039 CUSIP: 893521AB0	108,000.000	142,093.29	133,332.55
TRAVELERS COS INC 3.75% DUE 05-15-2046 SEDOL: BD8BSC3	1,070,000.000	1,063,564.84	819,577.21
TRAVELERS COS INC 4.1% 03-04-2049 SEDOL: BJLV1D4	300,000.000	355,650.00	239,738.47
TRAVELERS COS INC 4.3% 08-25-2045 SEDOL: BYXMWX7	40,000.000	39,686.40	33,386.86
TRAVELERS COS INC 4% DUE 05-30-2047 SEDOL: BDS6RM1	3,489,000.000	3,249,657.62	2,761,141.63
TRAVELERS COS INC 5.35% DUE 11-01-2040 CUSIP: 89417EAH2	3,491,000.000	4,072,012.06	3,427,993.35
TRAVELERS FIXED 2.55% DUE 04-27-2050 SEDOL: BMDWQN1	1,328,000.000	1,269,752.46	784,133.84
UNION ELEC CO 2.625% DUE 03-15-2051 SEDOL: BMHZRF5	667,000.000	400,317.09	394,328.53
UNION ELEC CO 4.0% DUE 04-01-2048 CUSIP: 906548CN0	169,000.000	167,137.62	131,415.11
UNION ELECTRIC COMPANY 3.65% DUE 04-15-2045 CUSIP: 906548CL4	2,662,000.000	2,655,717.68	2,013,419.49
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SEDOL: BG08PD3	10,571,000.000	10,311,856.41	8,493,577.03
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042 CUSIP: 91324PCA8	8,900,000.000	8,637,060.00	7,150,218.26

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Corporate Debt Instruments - Preferred			
United States - USD			
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047 SEDOL: BD9GGT0	1,250,000.000	1,314,875.00	1,014,065.53
UNITEDHEALTH GROUP 5.95% DUE 02-15-2041 CUSIP: 91324PBQ4	3,705,000.000	4,169,376.15	3,798,866.47
UTD PARCEL SVC INC 4.875% DUE 11-15-2040 CUSIP: 911312AN6	2,490,000.000	2,861,859.50	2,321,735.93
WELLPOINT INC 5.1% DUE 01-15-2044 CUSIP: 94973VBF3	860,000.000	1,068,158.05	782,417.02
WESTAR ENERGY INC 4.1% DUE 04-01-2043 SEDOL: B95XFC3	655,000.000	647,104.99	528,963.07
WESTAR ENERGY INC 4.625% DUE 09-01-2043 CUSIP: 95709TAK6	3,049,000.000	3,048,939.02	2,575,544.20
Total United States - USD		399,688,621.40	326,424,950.57
Total Corporate Debt Instruments - Preferred		401,771,360.23	328,466,896.13
Corporate Debt Instruments - Other			
Australia - EUR			
SYDNEY ARPT FIN CO 4.375% 03/05/2033 SEDOL: BMFGBM5	855,000.000	973,983.64	938,998.71
Total Australia - EUR		973,983.64	938,998.71
Australia - USD			
BARRICK PD 5.95% DUE 10-15-2039 CUSIP: 06849UAD7	4,405,000.000	5,692,470.40	4,452,580.17
BHP BILLITON FIN USA LTD 4.125 DUE 02-24-2042 REG CUSIP: 055451AR9	890,000.000	802,281.60	749,664.73
BHP BILLITON FIN USA LTD 4.9% 02-28-2033 SEDOL: BQQ7HD8	429,000.000	428,159.16	421,664.01
BHP BILLITON FIN USA LTD 5.25% 09-08-2033 SEDOL: BRJRLC9	195,000.000	193,028.12	196,000.91
BHP BILLITON FIN USA LTD 5.5% 09-08-2053 SEDOL: BRJRLO0	5,785,000.000	5,790,933.27	5,655,402.05
BHP BILLITON FIN 5% DUE 09-30-2043 CUSIP: 055451AV0	3,175,000.000	3,142,901.91	2,969,189.61

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Corporate Debt Instruments - Other			
Australia - USD			
COMMONWEALTH BK AUSTRALIA NY 4.577% 11-27-2026 CUSIP: 20271RAU4	6,980,000.000	6,980,000.00	6,978,588.99
PVPTL SCENTRE GROUP TRUST 2 4.75% 09-24-2080 CUSIP: 76025LAA2	250,000.000	250,000.00	246,589.55
PVTPL CSL FINANCE PLC 4.625% DUE 04-27-2042/04-27-2022 BEO CUSIP: 12661PAD1	2,385,000.000	2,394,563.20	2,096,463.08
PVTPL CSL FINANCE PLC 4.75% DUE 04-27-2052 BEO CUSIP: 12661PAE9	2,855,000.000	2,802,275.02	2,466,083.80
PVTPL CSL FINANCE PLC 4.95% DUE 04-27-2062/04-27-2022 BEO CUSIP: 12661PAF6	655,000.000	652,962.95	565,181.11
PVTPL GLENCORE FDG LLC 3.875% DUE 04-27-2051 BEO CUSIP: 378272BC1	1,250,000.000	931,728.73	897,693.71
PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051 CUSIP: 378272BH0	4,615,000.000	4,546,374.95	3,021,262.36
PVTPL GLENCORE FUNDING LLC 5.893% 04-04-2054 CUSIP: 378272BV9	5,240,000.000	5,121,554.00	5,092,058.82
PVTPL NATIONAL AUSTRALIA BK LTD 5.181% 06-11-2034 CUSIP: 632525BS9	608,000.000	608,000.00	609,754.98
PVTPL RE1 LTD IN ITS CAPACITY AS RESPONSIBLE E 5.125% 09-24-2080 CUSIP: 76025LAB0	4,490,000.000	4,350,390.00	4,382,015.05
RIO TINTO FIN USA LTD 2.75% 11-02-2051 CUSIP: 767201AT3	2,081,000.000	1,820,240.72	1,271,438.75
RIO TINTO FIN USA 5.125% DUE 03-09-2053 CUSIP: 76720AAP1	3,840,000.000	3,776,019.40	3,558,698.80
RIO TINTO FIN USA 5.2 DUE 11-02-2040 CUSIP: 767201AL0	5,445,000.000	5,859,275.89	5,255,015.18
WESTPAC BANKING CORPORATION 3.133% 11-18-2041 CUSIP: 961214EY5	1,447,000.000	1,421,360.46	1,038,817.75
WESTPAC BKG CORP 5.618% DUE 11-20-2035 CUSIP: 961214FW8	1,710,000.000	1,710,000.00	1,681,044.91
Total Australia - USD		59,274,519.78	53,605,208.32
Belgium - EUR			
ANHEUSER-BUSCH INB 3.95% GTD SNR 22/03/44 EUR SEDOL: BQ9D4B0	3,725,000.000	4,077,835.60	3,930,019.66
Total Belgium - EUR		4,077,835.60	3,930,019.66

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Corporate Debt Instruments - Other			
Belgium - USD			
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 CUSIP: 03523TBV9	4,286,000.000	4,183,008.92	4,232,737.11
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039 CUSIP: 03523TBU1	5,240,000.000	5,521,672.17	5,253,845.18
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 SEDOL: BF7MH35	8,641,000.000	9,005,403.93	7,326,104.48
ANHEUSER BUSCH 8% DUE 11-15-2039 CUSIP: 03523TBJ6	2,370,000.000	3,529,223.20	2,946,964.67
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 SEDOL: BK5XW52	12,937,000.000	13,094,650.37	12,263,877.92
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	64,663,000.000	67,165,423.55	58,852,316.22
ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039 CUSIP: 03523TBF4	8,156,000.000	11,103,843.53	10,234,715.08
ANHEUSER-BUSCH 4.95% DUE 01-15-2042 CUSIP: 035240AG5	1,540,000.000	1,669,773.26	1,432,783.46
Total Belgium - USD		115,272,998.93	102,543,344.12
Brazil - USD			
PETROBRAS INTL FIN 6.75% DUE 01-27-2041 CUSIP: 71645WAS0	6,375,000.000	6,740,619.97	6,048,825.04
PVTPL BRASKEM NETHERLANDS 8.0% 10-15-2034 CUSIP: 10554TAJ4	4,470,000.000	4,402,348.10	4,263,039.00
PVTPL RIO OIL FIN TR 8.2% DUE 04-06-2028 CUSIP: 76716XAC6	1,968,120.000	1,968,120.00	2,013,683.95
RIO OIL FIN TR 9.75% 01-06-2027 CUSIP: 76716XAB8	8,119,855.040	7,925,156.34	8,397,326.73
VALE OVERSEAS LTD 6.4% 06-28-2054 CUSIP: 91911TAS2	317,000.000	328,707.20	311,691.42
Total Brazil - USD		21,364,951.61	21,034,566.14
British Virgin Islands - USD			
CNOOC FIN 2013 LTD 4.25% DUE 05-09-2043 CUSIP: 12625GAD6	300,000.000	301,188.00	265,473.58
Total British Virgin Islands - USD		301,188.00	265,473.58

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Corporate Debt Instruments - Other			
Canada - USD			
BARRICK N AMER FIN 5.7% DUE 05-30-2041 CUSIP: 06849RAG7	6,560,000.000	6,632,873.00	6,438,231.18
BARRICK N AMER FIN 5.75% DUE 05-01-2043 CUSIP: 06849RAK8	4,680,000.000	6,046,123.05	4,628,643.74
BELL CANADA 4.464% 04-01-2048 CUSIP: 0778FPAA7	1,605,000.000	1,605,000.00	1,299,484.49
BROOKFIELD FIN INC FIXED 4.7% 09-20-2047 CUSIP: 11271LAB8	446,000.000	437,356.27	384,614.16
BROOKFIELD FIN INC NT 3.625% 02-15-2052 CUSIP: 11271LAJ1	87,000.000	62,713.26	60,634.52
BROOKFIELD FIN INC 3.5% DUE 03-30-2051 CUSIP: 11271LAF9	251,000.000	246,886.09	173,321.66
BROOKFIELD FIN INC 5.968% 03-04-2054 CUSIP: 11271LAL6	1,590,000.000	1,605,756.26	1,609,348.36
BROOKFIELD FIN LLC 3.45% DUE 04-15-2050 CUSIP: 11271RAB5	260,000.000	261,693.17	178,383.00
BROOKFIELD FINANCE INC 5.675% 01-15-2035 CUSIP: 11271LAM4	505,000.000	515,093.25	508,875.03
CANADIAN NATIONAL RAILWAYS CO 6.125% DUE 11-01-2053 SEDOL: BQ6C3B3	1,758,000.000	1,758,965.93	1,894,683.95
CANADIAN NATL RAILWAY 4.45% DUE 01-20-2049 CUSIP: 136375CV2	176,000.000	168,178.56	150,249.25
CANADIAN NATL RAILWAY 4.375% 09-18-2034 SEDOL: BMZMBB2	1,336,000.000	1,333,434.88	1,256,955.81
CANADIAN NATL RY CO 3.65% 02-03-2048 CUSIP: 136375CP5	1,591,000.000	1,543,155.99	1,198,864.29
CANADIAN NATL RY CO 4.4% DUE 08-05-2052 BEO CUSIP: 136375DB5	610,000.000	607,480.70	511,077.84
CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO CUSIP: 13645RBG8	490,000.000	480,435.20	356,090.23
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SEDOL: BP8KQ20	8,463,000.000	7,976,674.70	5,511,432.19
CANADIAN PAC RY CO 4.2% 11-15-2069 CUSIP: 13648TAH0	139,000.000	112,100.67	102,193.39
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047 SEDOL: BF47XX5	2,577,000.000	2,637,722.39	2,211,930.87

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
CDN NAT RES LTD 6.25% DUE 03-15-2038 CUSIP: 136385AL5	7,011,000.000	6,661,166.90	7,164,785.79
CDN NAT RES LTD 6.5% DUE 02-15-2037 CUSIP: 136385AJ0	1,063,000.000	1,092,562.03	1,105,278.16
CDN NAT RES LTD 6.75% DUE 02-01-2039 CUSIP: 136385AP6	4,164,000.000	4,502,292.90	4,414,396.27
CDN NATL RY CO 2.45% DUE 05-01-2050 CUSIP: 136375CZ3	3,141,000.000	3,034,985.31	1,827,135.75
CDN NATL RY CO 3.2% DUE 08-02-2046 CUSIP: 136375CK6	484,000.000	458,448.17	340,326.51
CDN PAC RY CO NEW 5.75% DUE 01-15-2042 CUSIP: 13645RAQ7	6,860,000.000	7,904,092.00	6,706,026.27
CDN PAC RY CO NEW 5.95% DUE 05-15-2037 CUSIP: 13645RAF1	7,065,000.000	8,074,562.81	7,324,617.34
CDN PAC RY CO NEW 6.125% DUE 09-15-2115 CUSIP: 13645RAX2	5,615,000.000	5,806,568.13	5,627,646.04
CENOVUS ENERGY INC NT 3.75% 02-15-2052 CUSIP: 15135UAX7	2,355,000.000	2,111,678.20	1,628,582.16
CENOVUS ENERGY INC 5.4% 06-15-2047 CUSIP: 15135UAR0	5,068,000.000	4,934,938.00	4,514,377.10
CENOVUS ENERGY INC 6.75% DUE 11-15-2039 CUSIP: 15135UAF6	5,096,000.000	5,644,685.24	5,464,244.86
EMERA US FIN LP 4.75% DUE 06-15-2046 CUSIP: 29103DAM8	6,453,000.000	6,011,408.54	5,348,967.65
ENBRIDGE INC 6.7% 11-15-2053 SEDOL: BN12KN8	8,140,000.000	8,152,086.18	8,846,273.78
FAIRFAX FINANCIAL HLDGS LTD 5.625% 08-16-2032 CUSIP: 303901BL5	5,000,000.000	4,854,818.20	5,060,750.95
FAIRFAX FINL HLDGS LTD USD SR NT 144A 6.1% 03-15-2055 CUSIP: 303901BQ4	3,044,000.000	3,042,673.92	3,007,672.69
FAIRFAX FINL HLDGS LTD 6.35% 03-22-2054 CUSIP: 303901BR2	6,002,000.000	6,439,061.14	6,203,516.67
KINROSS GOLD CORP 6.25% 07-15-2033 CUSIP: 496902AT4	1,590,000.000	1,634,809.70	1,652,177.41
KINROSS GOLD CORP 6.875 DUE 09-01-2041 CUSIP: 496902AK3	3,000,000.000	3,425,625.00	3,164,657.25

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Corporate Debt Instruments - Other			
Canada - USD			
NUTRIEN LTD FIXED 3.95% DUE 05-13-2050 CUSIP: 67077MAX6	2,240,000.000	2,234,131.20	1,670,512.86
NUTRIEN LTD FIXED 4.9% DUE 06-01-2043 CUSIP: 67077MAR9	6,335,000.000	6,610,021.36	5,621,569.65
NUTRIEN LTD 5.8% DUE 03-27-2053 SEDOL: BRJG2L2	683,000.000	678,676.61	673,463.07
NUTRIEN LTD 6.125% DUE 01-15-2041 CUSIP: 67077MAQ1	5,900,000.000	6,132,488.00	6,044,554.78
PETRO-CDA 6.8% DUE 05-15-2038 CUSIP: 71644EAJ1	5,135,000.000	6,416,877.65	5,468,183.03
PVTPL ALIMENTATION COUCHE-TARD INC SR NT4.5% 07-26-2047 CUSIP: 01626PAG1	4,545,000.000	4,545,418.62	3,730,622.77
PVTPL ALIMENTATION COUCHE-TARD 3.8% DUE 01-25-2050 SEDOL: BKM5P8	1,725,000.000	1,725,543.46	1,238,302.81
PVTPL XSTRATA FIN CDA LTD GTD NT 5.3 DUE10-25-2042 BEO CUSIP: 98417EAR1	840,000.000	783,860.93	789,667.41
PVTPL 6297782 LLC 6.176% 10-01-2054 SEDOL: BSMNPNO	2,151,000.000	2,177,772.51	2,084,832.44
ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG CUSIP: 775109BN0	1,210,000.000	1,205,970.70	947,229.55
ROGERS COMMUNICATIONS INC 4.5% 03-15-2042 CUSIP: 775109CJ8	1,290,000.000	1,060,564.41	1,090,205.81
ROGERS 7.5% DUE 08-15-2038 CUSIP: 775109AL5	2,600,000.000	3,054,402.00	2,950,627.81
ROYAL BK CDA 6.35% 11-24-2084 CUSIP: 780082AT0	7,120,000.000	7,120,000.00	6,807,079.35
SUNCOR ENERGY INC NEW SR NT 3.75% 03-04-2051 CUSIP: 867224AE7	5,917,000.000	5,790,793.26	4,154,300.97
SUNCOR ENERGY INC 4% DUE 11-15-2047 CUSIP: 867224AB3	4,570,000.000	4,816,657.54	3,393,765.68
SUNCOR ENERGY INC 5.95 DUE12-01-2034 BEO CUSIP: 867229AD8	1,103,000.000	1,284,257.96	1,142,609.27
SUNCOR ENERGY INC 6.5% DUE 06-15-2038 CUSIP: 867229AE6	170,000.000	185,148.70	180,341.59
SUNCOR ENERGY INC 6.85% DUE 06-01-2039 CUSIP: 86722TAB8	67,000.000	72,243.65	72,506.12

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Corporate Debt Instruments - Other			
Canada - USD			
THOMSON CORP BD 5.5% DUE 08-15-2035/08-14-2035 BEO CUSIP: 884903AY1	96,000.000	110,112.96	96,179.70
THOMSON REUTERS 0% DUE 04-15-2040 CUSIP: 884903BH7	1,270,000.000	1,528,999.60	1,288,767.22
TORONTO DOMINION BANK 4.783% 12-17-2029 CUSIP: 89115A3C4	1,996,000.000	1,996,000.00	1,968,194.12
TRANSCANADA TR FLTGT RT 5.3% DUE 03-15-2077 CUSIP: 89356BAC2	28,960,000.000	28,933,818.43	27,794,165.97
TRANSCANADA TR FLTGT RT 5.875% DUE 08-15-2076 CUSIP: 89356BAB4	4,500,000.000	4,910,625.00	4,440,029.40
TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG CUSIP: 89356BAA6	2,600,000.000	2,588,985.80	2,579,136.30
Total Canada - USD		213,781,476.09	194,103,294.29
Chile - USD			
PVTPL EMPRESA NACIONAL DE TELECOMUNICACIONES S 4.75 DUE 08-01-2026 CUSIP: 29245VAB1	2,480,000.000	2,474,122.40	2,467,256.77
Total Chile - USD		2,474,122.40	2,467,256.77
China - USD			
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.125% 02-15-2042 CUSIP: 62954HAL2	163,000.000	120,810.89	113,551.98
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041 CUSIP: 62954HAU2	2,311,000.000	1,625,511.92	1,689,477.93
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 11-30-2051 CUSIP: 62954HAN8	1,893,000.000	1,193,453.47	1,215,726.66
PROSUS N V 4.987% 01-19-2052 CUSIP: 74365PAJ7	13,075,000.000	12,583,122.01	10,199,021.95
PVTPL PROSUS N V 4.027% DUE 08-03-2050/08-03-2020 BEO CUSIP: 74365PAD0	10,960,000.000	11,069,063.43	7,371,767.13
Total China - USD		26,591,961.72	20,589,545.65
Finland - USD			
NOKIA CORP 6.625% DUE 05-15-2039 CUSIP: 654902AC9	2,155,000.000	2,376,317.08	2,189,749.38

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Corporate Debt Instruments - Other			
Finland - USD			
Total Finland - USD		2,376,317.08	2,189,749.38
France - EUR			
ELO SA 6.0% 22/03/2029 SEDOL: BL572C8	900,000.000	976,739.82	793,852.75
PERNOD RICARD 3.625% 07/05/2034 SEDOL: BQ66CX0	1,500,000.000	1,659,651.56	1,564,544.92
SUEZ SA 2.875% SNR 24/05/2034 EUR SEDOL: BP911L6	1,000,000.000	990,323.93	976,053.54
Total France - EUR		3,626,715.31	3,334,451.21
France - USD			
ARCELORMITTAL STEP CPN 6.75% DUE 03-01-2041 CUSIP: 03938LAS3	102,000.000	115,763.06	105,140.01
ARCELORMITTAL STEP CPN 7% DUE 10-15-2039 CUSIP: 03938LAP9	239,000.000	297,966.21	254,303.09
LAFARGE S A 7.125% DUE 07-15-2036 CUSIP: 505861AC8	27,159,000.000	29,989,520.35	30,048,624.99
PVTPL BNP PARIBAS SUB MED TERM NT PROGRAM 2.588% DUE 08-12-2035 CUSIP: 09659T2B6	8,450,000.000	6,864,037.69	7,076,691.55
PVTPL BNP PARIBAS 5.906% 11-19-2035 CUSIP: 09659T2D2	12,840,000.000	12,790,680.00	12,457,555.21
PVTPL BNP PARIBAS 7.375% 12-31-2049 CUSIP: 05602XJC3	1,900,000.000	1,900,000.00	1,886,285.23
PVTPL BPCE SA 5.936% 05-30-2035 CUSIP: 05571AAY1	1,950,000.000	1,962,878.13	1,932,986.50
PVTPL PERNOD RICARD S A NT 144A 3.25% DUE 06-08-2026/06-08-2016 BEO CUSIP: 714264AM0	3,650,000.000	3,629,633.00	3,574,069.67
TOTAL CAP INTL 2.986% DUE 06-29-2041 REG CUSIP: 89153VAX7	2,295,000.000	2,246,038.81	1,649,318.42
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG SEDOL: BMYC5X3	13,348,000.000	12,762,354.73	8,757,812.61
TOTAL CAP INTL 3.386% DUE 06-29-2060 CUSIP: 89153VAW9	440,000.000	451,578.25	285,043.27
TOTAL CAP INTL 3.461% DUE 07-12-2049 CUSIP: 89153VAU3	1,745,000.000	1,500,542.95	1,228,223.92

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Corporate Debt Instruments - Other			
France - USD			
TOTALENERGIES CAP 5.425% 09-10-2064 CUSIP: 89157XAF8	3,200,000.000	3,210,000.25	2,971,144.55
TOTALENERGIES CAPITAL S.A. 5.275% 09-10-2054 SEDOL: BQYKPK2	7,936,000.000	7,922,044.95	7,348,922.42
TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064 CUSIP: 89157XAC5	4,878,000.000	4,871,418.42	4,673,545.61
TOTALENERGIES CAPITAL SA 5.488% 04-05-2054 SEDOL: BPW6WH1	10,846,000.000	10,867,296.43	10,413,038.53
Total France - USD		101,381,753.23	94,662,705.58
Germany - EUR			
AMPRION GMBH 4.125% SNR 07/09/2034 EUR SEDOL: BRJ7Z16	900,000.000	1,020,307.66	979,640.26
LEG IMMOBILIEN SE 1.5% SNR 17/01/34 EUR100000 SEDOL: BNDWXM6	800,000.000	667,245.77	695,498.99
SARTORIUS FIN BV 4.875% GTD SNR 14/09/35EUR SEDOL: BQBBDK4	200,000.000	225,263.77	222,626.71
VONOVIA SE 1.0% 16/06/2033 SEDOL: BNR4RM6	100,000.000	81,836.49	83,391.25
VONOVIA SE 1.5% SNR 14/06/41 EUR100000 SEDOL: BNR5BZ0	300,000.000	173,328.58	212,934.67
VONOVIA SE 1% SNR 28/01/2041 EUR100000 SEDOL: BMDQ3S7	600,000.000	374,174.12	396,260.96
Total Germany - EUR		2,542,156.39	2,590,352.84
Germany - USD			
BAYER US FIN II 4.875% DUE 06-25-2048 CUSIP: 07274NAQ6	19,245,000.000	19,146,440.96	15,014,636.46
DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG CUSIP: 251526CF4	5,400,000.000	5,427,750.00	4,714,760.79
DEUTSCHE BK AG N Y BRANCH 5.403% 09-11-2035 SEDOL: BP4YNS1	3,235,000.000	3,238,936.00	3,068,889.22
DEUTSCHE BK AG N Y BRANCH 7.079% 02-10-2034 CUSIP: 251526CT4	2,395,000.000	2,395,000.00	2,468,560.63
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038 SEDOL: BYZMHJ6	7,420,000.000	7,691,905.80	6,182,015.15

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Corporate Debt Instruments - Other			
Germany - USD			
PVTPL BAYER US FIN II LLC 3.95% DUE 04-15-2045 BEO CUSIP: 07274NBG7	4,130,000.000	3,642,325.25	2,852,365.96
PVTPL BAYER US FIN II LLC 4.4% DUE 07-15-2044 BEO SEDOL: BYVPTT3	5,615,000.000	6,090,238.25	4,211,929.31
PVTPL BAYER US FIN II LLC 4.7% 07-15-2064 CUSIP: 07274NBH5	3,174,000.000	2,870,945.40	2,275,716.64
PVTPL BAYER US FIN LLC 6.875% 11-21-2053 CUSIP: 07274EAM5	3,975,000.000	4,148,249.45	4,013,950.87
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V 4.2% 03-16-2047 CUSIP: 82620KAT0	3,545,000.000	3,532,415.25	2,927,453.09
Total Germany - USD		58,184,206.36	47,730,278.12
India - USD			
PVTPL BIOCON BIOLOGICS GLOBAL PLC 6.67% 10-09-2029 CUSIP: 090978AA5	1,275,000.000	1,266,467.50	1,222,319.93
Total India - USD		1,266,467.50	1,222,319.93
Ireland - USD			
AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO SEDOL: BNVW1V3	2,015,000.000	2,007,423.60	1,756,100.93
AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO CUSIP: 00774MAZ8	9,745,000.000	7,810,470.79	7,639,333.53
AERCAP IRELAND CAP/GLOBA 4.95% 09-10-2034 CUSIP: 00774MBM6	3,415,000.000	3,361,623.55	3,255,337.03
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033 SEDOL: BNVW1W4	955,000.000	784,533.50	813,579.11
AERCAP IRELAND CAPITAL DAC GTD SR NT 5.3% 01-19-2034 CUSIP: 00774MBH7	1,520,000.000	1,485,480.80	1,491,456.47
PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054 CUSIP: 83272GAB7	2,010,000.000	2,010,000.00	1,989,300.66
XLIT LTD 5.25 12-15-2043 CUSIP: 98420EAB1	4,825,000.000	4,904,592.50	4,475,952.17
Total Ireland - USD		22,364,124.74	21,421,059.90

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Corporate Debt Instruments - Other			
Israel - USD			
TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000 CUSIP: 88167AAF8	2,800,000.000	2,776,676.00	2,012,918.82
TEVA 3.15% DUE 10-01-2026 CUSIP: 88167AAE1	1,325,000.000	1,321,475.50	1,273,188.38
Total Israel - USD		4,098,151.50	3,286,107.20
Italy - EUR			
ENEL FIN INT NV 4.5% GTD SNR 20/02/2043 EUR SEDOL: BNHTQV3	465,000.000	516,440.98	503,899.55
ENEL FIN INTL NV 1.25% 17/01/2035 SEDOL: BP2CXT8	530,000.000	451,053.51	444,462.79
Total Italy - EUR		967,494.49	948,362.34
Italy - USD			
INTESA SANPAOLO S FLTG RT 7.778% DUE 06-20-2054 CUSIP: 46115HCB1	2,095,000.000	2,268,023.50	2,240,519.50
PVTPL ENEL FIN INTL S A GTD NT 144A 6.8%DUE 09-15-2037/09-20-2007 BEO CUSIP: 29268BAC5	8,662,000.000	8,781,423.16	9,310,952.36
PVTPL ENI S P A 5.95% 05-15-2054 CUSIP: 26874RAP3	5,900,000.000	5,846,597.23	5,678,514.35
PVTPL FIBERCOP SPA 7.721% 06-04-2038 CUSIP: 683879AH3	6,196,000.000	6,521,290.00	6,513,361.91
PVTPL UNICREDIT SPA 5.459% DUE 06-30-2035/06-30-2030 BEO CUSIP: 904678AS8	2,800,000.000	2,491,356.00	2,704,614.02
PVTPL1 ENEL FINANCE INTL NV 6.0% 10-07-2039/10-07-2009 BEO CUSIP: 29268BAF8	10,554,000.000	10,409,023.93	10,566,191.77
TELECOM ITALIA CAP 7.721% DUE 06-04-2038 CUSIP: 87927VAV0	1,250,000.000	1,300,140.92	1,291,200.00
UNICREDIT SPA 7.296% DUE 04-02-2034 CUSIP: 904678AQ2	8,232,000.000	8,142,538.34	8,598,618.38
Total Italy - USD		45,760,393.08	46,903,972.29
Japan - USD			
SUMITOMO MITSUI FINL GROUP INC 5.836% 07-09-2044 CUSIP: 86562MDQ0	120,000.000	120,000.00	121,233.96

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Corporate Debt Instruments - Other			
Japan - USD			
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040 CUSIP: 874060AY2	5,350,000.000	5,418,443.21	3,895,369.61
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050 CUSIP: 874060AZ9	4,595,000.000	4,566,481.10	2,982,648.96
TAKEDA PHARMACEUTICAL 5.65% 07-05-2044 CUSIP: 874060BL9	8,535,000.000	8,583,425.74	8,391,244.65
TAKEDA PHARMACEUTICAL 5.65% 07-05-2054 SEDOL: BN11QY8	4,260,000.000	4,241,682.00	4,115,368.95
TAKEDA PHARMACEUTICAL 5.8% 07-05-2064 CUSIP: 874060BN5	1,805,000.000	1,796,642.85	1,740,237.88
Total Japan - USD		24,726,674.90	21,246,104.01
Luxembourg - EUR			
BLACKSTONE PP EUR 1.625% 1.625% 20/04/2030 SEDOL: BMHRN97	705,000.000	632,940.07	651,861.66
Total Luxembourg - EUR		632,940.07	651,861.66
Luxembourg - USD			
ARCELORMITTAL SA 6.35% 06-17-2054 CUSIP: 03938LBH6	815,000.000	812,993.94	806,052.89
JAB HLDGS B V SUSTAINABILITY LKD SR NT 4.5% 04-08-2052 CUSIP: 46653KAC2	2,145,000.000	1,597,088.30	1,607,798.61
PVTPL JAB HLDGS B V JAB 3.75% 144A 05-28-2051 CUSIP: 46653KAB4	2,085,000.000	1,760,139.28	1,354,907.89
Total Luxembourg - USD		4,170,221.52	3,768,759.39
Mexico - USD			
AMER MOVIL SAB DE CV 6.125% 03-30-2040 CUSIP: 02364WAW5	1,015,000.000	1,254,147.65	1,041,952.39
GRUPO TELEvisa S A 6.125% DUE 01-31-2046 CUSIP: 40049JBC0	6,575,000.000	6,580,588.75	5,523,491.22
PVPTL MEXICO CITY ARPT TR 5.5% DUE 01-31-2047 CUSIP: 59284MAD6	6,815,000.000	6,847,696.58	5,481,296.32
PVTPL ALFA S.A 6.875 DUE 03-25-2044 BEO CUSIP: 015398AC4	2,545,000.000	2,630,213.25	2,651,836.56

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Corporate Debt Instruments - Other			
Mexico - USD			
PVTPL FERMACA ENTERPRISES S DE R L DE C V SR SECD NT 6.375 DUE 03-30-2038 CUSIP: 31503AAA2	4,376,317.740	4,578,722.45	4,245,028.21
PVTPL INFRAESTRUCTURA ENERGETICA NOVA S A B DE 4.75% DUE 01-15-2051 CUSIP: 456829AC4	1,655,000.000	1,710,951.85	1,201,312.00
PVTPL MEXICHEM SAB DE CV 5.5% DUE 01-15-2048 BEO CUSIP: 59284BAG3	4,840,000.000	4,765,492.23	3,861,618.68
PVTPL MEXICO CITY ARPT TR SR SECD NT 3.875% 04-30-2028 CUSIP: 59284MAC8	879,000.000	751,332.42	822,963.75
PVTPL MINERA MEXICO S A DE C V SR NT 144A 4.5% DUE 01-26-2050/07-26-2049 BEO CUSIP: 60284MAB8	2,245,000.000	2,160,875.25	1,704,040.31
Total Mexico - USD		31,280,020.43	26,533,539.44
Netherlands - USD			
COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO CUSIP: 21684AAD8	250,000.000	248,877.50	235,841.85
COOPERATIEVE 5.25% DUE 05-24-2041 CUSIP: 21685WCJ4	177,000.000	211,228.88	171,936.38
DELHAIZE GROUP SA 5.7 DUE 10-01-2040 CUSIP: 24668PAE7	543,000.000	581,170.64	534,665.52
HEINEKEN N V 4.35% DUE 03-29-2047 CUSIP: 423012AG8	1,550,000.000	1,591,586.50	1,297,863.52
ING GROEP N V 5.55% 03-19-2035 CUSIP: 456837BM4	7,000,000.000	6,947,160.00	6,963,243.56
KONINKLIJKE 6.875% DUE 03-11-2038 CUSIP: 500472AC9	11,080,000.000	14,121,989.37	11,939,151.95
PVTPL OCI N V 6.7% 03-16-2033 CUSIP: 67116NAA7	1,641,000.000	1,638,414.24	1,654,702.01
PVTPL VZ SECD FING BV SUSTAINABILITY LKD SR SECD NT 5.0% 01-15-2032 CUSIP: 91845AAA3	1,125,000.000	928,125.00	995,015.07
Total Netherlands - USD		26,268,552.13	23,792,419.86
Norway - USD			
EQUINOR ASA FIXED 3.7% DUE 04-06-2050 CUSIP: 29446MAH5	4,932,000.000	4,299,118.93	3,658,711.14
EQUINOR ASA 3.25% DUE 11-18-2049 SEDOL: BJV9CD5	4,601,000.000	4,820,550.12	3,148,963.46

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Corporate Debt Instruments - Other			
Norway - USD			
EQUINOR ASA 3.625% DUE 04-06-2040 CUSIP: 29446MAG7	3,480,000.000	3,079,491.60	2,814,145.67
PVTPL AKER BP ASA 5.8% 10-01-2054 CUSIP: 00973RAP8	8,825,000.000	8,765,474.25	8,009,785.15
PVTPL AKER BP ASA 6.0% 06-13-2033 CUSIP: 00973RAM5	3,890,000.000	3,972,850.60	3,908,019.76
PVTPL LUNDIN ENERGY AB 3.1% DUE 06-15-2031 BEO CUSIP: 55037AAB4	2,994,000.000	2,519,061.78	2,587,124.08
STATOIL ASA 3.95 DUE 05-15-2043 CUSIP: 85771PAL6	2,975,000.000	2,930,359.78	2,439,227.19
STATOIL ASA 4.25 DUE 11-23-2041 CUSIP: 85771PAE2	346,000.000	346,000.00	296,935.16
STATOIL ASA 4.8 DUE 11-08-2043 CUSIP: 85771PAQ5	87,000.000	93,038.67	80,123.03
STATOIL ASA 5.1 DUE 08-17-2040 CUSIP: 85771PAC6	4,000,000.000	4,471,120.00	3,856,146.32
Total Norway - USD		35,297,065.73	30,799,180.96
Peru - USD			
PVTPL TRANSPORTADORA DE GAS DEL PERU S ASR NT 4.25% DUE 04-30-2028 BEO CUSIP: 89388AAA0	4,640,000.000	4,330,961.42	4,532,222.54
SOUTHN COPPER CORP 5.25% DUE 11-08-2042 CUSIP: 84265VAG0	512,000.000	474,886.30	462,928.35
SOUTHN COPPER CORP 5.875% DUE 04-23-2045 CUSIP: 84265VAJ4	257,000.000	252,469.63	250,930.70
SOUTHN COPPER 6.75% DUE 04-16-2040 CUSIP: 84265VAE5	130,000.000	139,815.00	139,156.60
Total Peru - USD		5,198,132.35	5,385,238.19
Qatar - USD			
PVTPL QTEL INTL FIN LTD GTD GLOBAL TRANCHE # TR 770 3.875 01-31-2028 CUSIP: 74735K2B7	2,480,000.000	2,269,496.60	2,394,492.08
Total Qatar - USD		2,269,496.60	2,394,492.08

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Saudi Arabia - USD			
GREENSAIF PLINE NT 144A 6.51% 02-23-2042 CUSIP: 39541EAC7	695,000.000	699,005.86	704,195.23
PVTPL EIG PEARL HLDGS S RL SR SECD BD TRANCHE B 4.387% 11-30-2046 CUSIP: 28249NAB7	3,415,000.000	2,541,922.14	2,643,182.68
PVTPL GREENSAIF PIPELINES BIDCO S A R L 6.1027% 08-23-2042 CUSIP: 39541EAE3	4,165,000.000	4,165,000.00	4,060,916.65
Total Saudi Arabia - USD		7,405,928.00	7,408,294.56
South Africa - USD			
PVTPL ANGLO AMERN CAP PLC 3.95% DUE 09-10-2050/09-10-2020 BEO CUSIP: 034863AY6	760,000.000	583,707.66	563,362.59
PVTPL ANGLO AMERN CAP PLC 4.75% 03-16-2052 CUSIP: 034863BC3	1,850,000.000	1,589,203.38	1,545,396.41
PVTPL ANGLO AMERN CAP PLC 6.0% 04-05-2054 CUSIP: 034863BF6	7,115,000.000	7,153,084.74	7,031,438.88
PVTPL ANGLO AMERN CAP 5.75% 04-05-2034 CUSIP: 034863BE9	245,000.000	245,861.60	246,571.62
PVTPL PROSUS N V 3.68% DUE 01-21-2030 CUSIP: 74365PAA6	920,000.000	920,000.00	830,405.43
PVTPL PROSUS N V 3.832% DUE 02-08-2051/12-08-2020 BEO CUSIP: 74365PAE8	12,000,000.000	11,926,808.12	7,757,706.00
SASOL FING USA LLC 6.5% DUE 09-27-2028 CUSIP: 80386WAB1	1,650,000.000	1,647,838.50	1,584,197.18
Total South Africa - USD		24,066,504.00	19,559,078.11
Spain - USD			
BANCO SANTANDER S FIXED 5.179% DUE 11-19-2025 CUSIP: 05971KAA7	3,200,000.000	3,200,000.00	3,196,399.01
BANCO SANTANDER SA FORMERLY BANCO SANTA 6.921% DUE 08-08-2033 CUSIP: 05964HAV7	400,000.000	400,000.00	420,046.72
BANCO SANTANDER SA 6.35% 03-14-2034 CUSIP: 05964HBD6	400,000.000	399,036.00	405,645.70
BANCO SANTANDER SA 8% 12-31-2049 CUSIP: 05964HBH7	2,735,000.000	2,735,000.00	2,831,277.47
PVTPL CAIXABANK SA 6.037% 06-15-2035 CUSIP: 12803RAH7	5,484,000.000	5,535,929.98	5,530,123.13

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Spain - USD			
TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049 CUSIP: 87938WAX1	200,000.000	242,702.52	184,863.55
TELEFONICA EMISIONES S A U 4.665% 03-06-2038 CUSIP: 87938WAV5	2,200,000.000	2,200,000.00	1,956,482.57
TELEFONICA EMISIONES S A U 4.895% 03-06-2048 CUSIP: 87938WAW3	160,000.000	178,606.40	135,822.96
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG CUSIP: 87938WAU7	1,685,000.000	1,815,069.91	1,500,595.22
TELEFONICA 7.045% DUE 06-20-2036 CUSIP: 87938WAC7	65,000.000	89,482.25	71,475.10
Total Spain - USD		16,795,827.06	16,232,731.43
Switzerland - EUR			
LONZA FINANCE 3.875% 24/04/2036 SEDOL: 8AZPJPU	1,550,000.000	1,687,560.24	1,648,489.15
Total Switzerland - EUR		1,687,560.24	1,648,489.15
Switzerland - USD			
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051 SEDOL: BLDBF01	4,316,000.000	4,315,832.37	2,572,418.05
PVTPL UBS GROUP AG VAR RT 05-14-2032 CUSIP: 225401AU2	3,915,000.000	3,746,083.40	3,407,439.83
PVTPL UBS GROUP AG 2.746% DUE 02-11-2033BEO CUSIP: 902613AK4	5,125,000.000	4,055,811.93	4,279,618.95
PVTPL UBS GROUP AG 5.699% 02-08-2035 CUSIP: 902613BH0	5,075,000.000	5,157,615.47	5,109,512.99
PVTPL UBS GROUP AG 6.301% 09-22-2034 CUSIP: 225401BG2	3,325,000.000	3,325,000.00	3,478,514.05
PVTPL UBS GROUP AG 6.537% 08-12-2033 CUSIP: 225401AZ1	2,250,000.000	2,327,242.50	2,386,935.11
PVTPL UBS GROUP AG 9.25% 12-31-2049 CUSIP: 902613BF4	2,685,000.000	2,685,000.00	2,902,676.39
UBS AG LONDON BRH 4.5% 06-26-2048 CUSIP: 902674A26	1,360,000.000	1,088,199.29	1,157,638.72
UBS GROUP AG 4.875% 05-15-2045 CUSIP: 902613AY4	264,000.000	252,207.12	236,636.47

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Corporate Debt Instruments - Other			
Switzerland - USD			
Total Switzerland - USD		26,952,992.08	25,531,390.56
United Arab Emirates - USD			
PVTPL GALAXY PIPELINE ASSETS BIDCO LTD 2.94% DUE 09-30-2040 CUSIP: 36321PAE0	539,844.000	539,099.05	426,329.08
Total United Arab Emirates - USD		539,099.05	426,329.08
United Kingdom - EUR			
DIAGEO FINANCE PLC 3.75% 30/08/2044 SEDOL: 5B11K2U	1,600,000.000	1,736,835.73	1,657,456.17
HEATHROW FUNDING 1.875% A/BKD 14/03/2036EUR SEDOL: BFY89X0	1,085,000.000	990,552.58	977,860.79
Total United Kingdom - EUR		2,727,388.31	2,635,316.96
United Kingdom - GBP			
ANNINGTON FUNDING 2.924% GTD SNR 06/10/51 GBP SEDOL: BM8SN22	640,000.000	555,031.95	543,386.93
Total United Kingdom - GBP		555,031.95	543,386.93
United Kingdom - USD			
AON PLC 4.6% DUE 06-14-2044 CUSIP: 00185AAG9	2,111,000.000	2,080,411.63	1,787,417.79
ASTRAZENECA FIN LLC NT 4.9% 02-26-2031 SEDOL: BPK6YH7	300,000.000	299,631.00	299,716.00
ASTRAZENECA FIN LLC 5.0% 02-26-2034 SEDOL: BMG7M46	2,050,000.000	2,049,716.94	2,027,882.32
ASTRAZENECA FINANCE LLC. 4.875% DUE 03-03-2028 SEDOL: BQXHYW9	8,758,000.000	8,740,308.84	8,810,556.67
ASTRAZENECA PLC FIXED 1.375% DUE 08-06-2030 SEDOL: BLB60S1	145,000.000	120,715.40	120,744.52
ASTRAZENECA PLC 4.375% 08-17-2048 CUSIP: 046353AU2	1,350,000.000	1,483,580.59	1,145,681.78
ASTRAZENECA PLC 4.375% DUE 11-16-2045 CUSIP: 046353AM0	585,000.000	612,055.50	502,098.13

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Corporate Debt Instruments - Other			
United Kingdom - USD			
ASTRAZENECA PLC 6.45% DUE 09-15-2037 CUSIP: 046353AD0	5,722,000.000	7,695,144.73	6,278,500.78
B A T CAP CORP NT 5.65% 03-16-2052 CUSIP: 05526DBV6	5,375,000.000	5,186,542.51	4,928,140.29
B A T CAP CORP 4.39% 08-15-2037 SEDOL: BLR99P4	26,884,000.000	23,563,447.96	23,217,011.38
B A T CAP CORP 4.54% 08-15-2047 SEDOL: BLR9BY7	5,878,000.000	4,834,913.65	4,673,754.68
B A T CAP CORP 4.758% DUE 09-06-2049 SEDOL: BJSFMZ8	18,874,000.000	19,871,283.09	15,300,536.88
B A T CAP CORP 5.282% DUE 04-02-2050 CUSIP: 05526DBQ7	21,000.000	15,907.08	18,436.26
B A T CAP CORP 6% DUE 02-20-2034 CUSIP: 05526DBZ7	595,000.000	596,857.25	611,785.90
BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% 11-24-2042 CUSIP: 06738EBW4	3,920,000.000	2,930,396.00	2,840,781.19
BARCLAYS PLC 2.894% DUE 11-24-2032 BEO CUSIP: 06738EBV6	5,100,000.000	3,865,800.00	4,307,594.54
BARCLAYS PLC 4.375% DUE 01-12-2026 CUSIP: 06738EAN5	1,135,000.000	1,092,828.65	1,129,719.93
BARCLAYS PLC 4.95% DUE 01-10-2047 CUSIP: 06738EAV7	1,750,000.000	1,748,372.50	1,556,491.84
BARCLAYS PLC 5.088% 06-20-2030 CUSIP: 06738EBK0	6,425,000.000	6,256,022.50	6,257,265.22
BARCLAYS PLC 5.25% DUE 08-17-2045 CUSIP: 06738EAJ4	1,005,000.000	1,002,588.00	938,386.99
BARCLAYS PLC 5.335% 09-10-2035 CUSIP: 06738ECV5	8,020,000.000	8,020,000.00	7,705,127.18
BARCLAYS PLC 6.036% 03-12-2055 CUSIP: 06738ECS2	305,000.000	305,000.00	305,410.93
BARCLAYS PLC 7.119% 06-27-2034 CUSIP: 06738ECH6	2,375,000.000	2,370,785.74	2,521,053.36
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043 SEDOL: BRJ50F9	5,199,000.000	5,199,262.68	5,622,596.74
BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053 CUSIP: 054989AD0	2,641,000.000	2,659,806.38	2,898,255.67

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Corporate Debt Instruments - Other			
United Kingdom - USD			
HSBC HLDGS PLC SUB NT 6.5% 05-02-2036 CUSIP: 404280DL0	5,029,000.000	5,136,972.63	5,143,994.07
HSBC HLDGS PLC SUB NT 6.5% 09-15-2037 CUSIP: 404280DM8	297,000.000	301,847.04	303,293.93
HSBC HLDGS PLC SUB NT 6.8% 06-01-2038 CUSIP: 404280DN6	200,000.000	209,592.00	209,773.38
HSBC HLDGS PLC 5.874% 11-18-2035 CUSIP: 404280EL9	3,090,000.000	3,090,000.00	3,014,204.93
HSBC HLDGS PLC 6.5% DUE 05-02-2036 CUSIP: 404280AG4	27,895,000.000	33,047,470.18	28,995,266.95
HSBC HLDGS PLC 6.5% DUE 09-15-2037 CUSIP: 404280AH2	1,920,000.000	2,569,831.16	1,973,192.83
HSBC HOLDINGS PLC 6.332% 03-09-2044 SEDOL: BPH14Q4	13,551,000.000	13,583,895.18	14,317,338.32
LLOYDS BKG GROUP FIXED 7.953% DUE 11-15-2033 CUSIP: 539439AW9	3,675,000.000	4,070,811.75	4,103,199.46
LLOYDS BKG GROUP 5.3% DUE 12-01-2045 CUSIP: 539439AN9	2,050,000.000	2,188,591.81	1,856,458.33
PVTPL LSEGA FINANCING PLC 3.2% 04-06-2041 CUSIP: 50220PAE3	3,120,000.000	3,104,462.40	2,325,832.20
PVTPL BAE SYS PLC 3.0% DUE 09-15-2050 CUSIP: 05523RAE7	1,900,000.000	1,872,203.00	1,230,582.25
PVTPL BAE SYS PLC 5.3% 03-26-2034 CUSIP: 05523RAL1	1,340,000.000	1,331,581.00	1,337,085.03
PVTPL BAE SYSTEMS PLC 5.5% 03-26-2054 CUSIP: 05523RAM9	11,220,000.000	11,268,514.00	10,940,133.37
PVTPL LSEG US FINANCE CORP 5.297% 03-28-2034 CUSIP: 50222CAB6	880,000.000	880,000.00	876,452.86
PVTPL NEW ENGLAND PWR CO 2.807% DUE 10-06-2050/10-06-2020 BEO SEDOL: BKS9644	342,000.000	193,893.48	204,673.89
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGQ3	8,755,000.000	9,335,231.31	8,348,823.42
REYNOLDS AMERN INC 4.75% DUE 11-01-2042 SEDOL: B8BCLJ6	5,100,000.000	5,060,327.90	4,035,768.82
REYNOLDS AMERN INC 6.15% DUE 09-15-2043 CUSIP: 761713AZ9	895,000.000	1,094,864.51	885,999.48

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Corporate Debt Instruments - Other			
United Kingdom - USD			
REYNOLDS AMERN INC 7.25% DUE 06-15-2037 CUSIP: 761713AT3	5,120,000.000	6,659,488.59	5,630,250.96
REYNOLDS AMERN INC 8.125% DUE 05-01-2040 CUSIP: 761713BV7	3,835,000.000	5,326,771.69	4,433,640.28
ROYAL BK SCOTLAND 4.8% DUE 04-05-2026 CUSIP: 780097BA8	2,935,000.000	2,929,687.65	2,933,912.70
SHELL INTL FIN B V 2.875% DUE 11-26-2041 CUSIP: 822582CK6	856,000.000	845,376.63	605,636.44
SHELL INTL FIN B V 3% DUE 11-26-2051 SEDOL: BMZQFB2	4,678,000.000	4,220,326.07	2,965,996.88
STD CHARTERED PLC 4.05% DUE 04-12-2026 CUSIP: 853254AZ3	4,705,000.000	4,691,967.15	4,656,288.99
VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO CUSIP: 92857WAQ3	1,684,000.000	1,960,949.84	1,768,955.60
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG SEDOL: BJQ2JX8	574,000.000	650,391.44	495,118.92
VODAFONE GROUP PLC VAR RT 5.125% DUE 06-04-2081 CUSIP: 92857WBX7	9,250,000.000	9,250,000.00	7,028,493.18
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG CUSIP: 92857WBU3	2,845,000.000	3,031,090.83	2,212,511.30
VODAFONE GROUP PLC 5.625% DUE 02-10-2053 SEDOL: BNHTNS9	1,290,000.000	1,284,620.70	1,228,569.58
VODAFONE GROUP PLC 5.75% 06-28-2054 CUSIP: 92857WCA6	11,385,000.000	11,375,275.71	10,991,295.20
VODAFONE GROUP PLC 5.875% 06-28-2064 CUSIP: 92857WCB4	1,895,000.000	1,898,832.54	1,837,456.70
VODAFONE GROUP PLC 7% DUE 04-04-2079 CUSIP: 92857WBQ2	6,150,000.000	6,150,000.00	6,298,035.48
Total United Kingdom - USD		271,216,246.81	248,993,182.70
United States - EUR			
CBRE GBL INV 4.75% 27/03/2034 SEDOL: BQV0HQ5	890,000.000	969,998.60	979,130.45
COCA-COLA CO/THE 3.75% 08-15-2053 SEDOL: BP81399	1,025,000.000	1,101,968.47	1,075,303.99
JOHNSON & JOHNSON 3.55% 01/06/2044 SEDOL: 0AZRGPU	2,325,000.000	2,559,185.19	2,470,206.42

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Corporate Debt Instruments - Other			
United States - EUR			
MCDONALD'S CORP 4.25% SNR MTN 07/03/35 EUR SEDOL: BQQ7X29	1,500,000.000	1,748,443.35	1,654,255.99
MEDTRONIC GLOBAL HLDGS 2.25% DUE 03-07-2039 BEO SEDOL: BJ2DG67	1,420,000.000	1,600,612.33	1,253,529.73
MEDTRONIC INC 4.15% 10-15-2053 SEDOL: BNNRN65	1,800,000.000	2,016,272.34	1,947,456.87
MEDTRONIC INC 4.15% 15/10/2043 SEDOL: 1AZSMFU	855,000.000	928,124.07	919,559.68
MONDELEZ INTL INC 2.375% SNR 06/03/2035 EUR SEDOL: BW4Q137	1,755,000.000	1,744,676.56	1,627,903.31
MSD NETH CAP FIXED 3.7% 30/05/2044 SEDOL: 7AZRUFU	1,675,000.000	1,810,371.73	1,760,833.35
PHILIP MORRIS INTL 1.45% SNR 01/08/39 EUR1000 SEDOL: BKPHQP2	905,000.000	637,236.75	664,209.30
PHILIP MORRIS INTL 1.875% 06/11/2037 CUSIP: 718172CG2	450,000.000	357,696.46	368,079.26
PROLOGIS EURO FIN 4.25% 31/01/2043 SEDOL: 1AYN84U	2,105,000.000	2,188,274.46	2,260,610.76
REALTY INCOME CORP 5.125% 07-06-2034 SEDOL: BPXZM88	1,390,000.000	1,641,121.27	1,586,782.23
STRYKER CORP 3.625% 11/09/2036 SEDOL: BP4YD47	1,230,000.000	1,356,397.51	1,284,352.38
THERMO FISHER SC.F 1.625% GTD SNR 18/10/41 EUR SEDOL: BNVT9T8	820,000.000	933,239.15	626,290.83
THERMO FISHER SC.F 2% GTD SNR 18/10/2051EUR SEDOL: BNVT9W1	500,000.000	373,003.88	361,780.16
THERMO FISHER SCIENTIFIC INC 1.875% 10-01-2049 SEDOL: BJLBK93	5,800,000.000	6,279,497.49	4,188,445.79
Total United States - EUR		28,246,119.61	25,028,730.50
United States - USD			
\$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050 CUSIP: 256677AH8	1,885,000.000	1,866,093.45	1,388,069.27
ABBOTT LABS 4.75% 04-15-2043 CUSIP: 002824BN9	176,000.000	174,986.24	166,265.01
ABBOTT LABS 4.75% DUE 11-30-2036 SEDOL: BYVQ5V0	1,721,000.000	1,760,259.93	1,663,107.31

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Corporate Debt Instruments - Other			
United States - USD			
ABBOTT LABS 5.3 DUE 05-27-2040 CUSIP: 002824AY6	1,424,000.000	1,630,090.71	1,431,145.35
ABBVIE INC FIXED 4.5% DUE 05-14-2035 CUSIP: 00287YAR0	731,000.000	735,527.50	684,767.87
ABBVIE INC FIXED 4.7% DUE 05-14-2045 CUSIP: 00287YAS8	12,854,000.000	11,850,131.87	11,356,350.01
ABBVIE INC 4.05% DUE 11-21-2039 REG CUSIP: 00287YCA5	20,892,000.000	23,989,249.30	17,869,100.17
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	22,875,000.000	26,310,292.42	18,626,165.26
ABBVIE INC 4.3% DUE 05-14-2036 CUSIP: 00287YAV1	135,000.000	130,711.16	123,313.41
ABBVIE INC 4.4% DUE 11-06-2042 SEDOL: BCZM189	11,876,000.000	11,868,971.59	10,295,264.86
ABBVIE INC 4.45% DUE 05-14-2046 SEDOL: BYP8MQ6	12,821,000.000	12,974,676.96	10,912,471.07
ABBVIE INC 4.55% DUE 03-15-2035 REG CUSIP: 00287YCY3	810,000.000	821,636.79	761,763.30
ABBVIE INC 4.625% DUE 10-01-2042 REG CUSIP: 00287YCZ0	7,000.000	6,470.45	6,201.14
ABBVIE INC 4.85% DUE 06-15-2044 REG CUSIP: 00287YDA4	2,557,000.000	2,893,772.30	2,320,985.93
ABBVIE INC 4.875% DUE 11-14-2048 CUSIP: 00287YBD0	3,765,000.000	3,691,212.96	3,385,539.24
ABBVIE INC 5.05% 03-15-2034 CUSIP: 00287YDU0	1,500,000.000	1,495,275.00	1,483,412.43
ABBVIE INC 5.35% 03-15-2044 SEDOL: BSNTZ71	4,316,000.000	4,310,714.19	4,212,159.55
ABBVIE INC 5.4% 03-15-2054 SEDOL: BSNSFM3	26,165,000.000	26,462,312.28	25,193,920.30
ABBVIE INC 5.5% 03-15-2064 SEDOL: BSNTZ60	8,564,000.000	8,534,159.15	8,195,462.99
ACCENTURE CAP INC 4.5% 10-04-2034 SEDOL: BRXF8P1	7,579,000.000	7,571,340.01	7,203,213.17
ACE CAP TR II 9.7% DUE 04-01-2030 CUSIP: 00440FAA2	700,000.000	947,255.17	835,159.47

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Corporate Debt Instruments - Other			
United States - USD			
ADVANCED MICRO DEVICES INC 4.393% DUE 06-01-2052 CUSIP: 007903BG1	159,000.000	135,240.84	133,084.17
ADVENTIST HLTH 3.63% DUE 03-01-2049 CUSIP: 007944AG6	2,000.000	2,000.00	1,405.18
ADVOCATE HLTH & 3.387% DUE 10-15-2049 CUSIP: 007589AC8	153,000.000	153,000.00	109,142.78
AEP TEX INC FIXED 3.8% DUE 10-01-2047 CUSIP: 00108WAF7	712,000.000	726,291.26	512,638.89
AEP TEX INC 3.45% DUE 01-15-2050 CUSIP: 00108WAK6	2,075,000.000	2,121,876.30	1,396,908.11
AEP TEX INC 5.25% DUE 05-15-2052 CUSIP: 00108WAQ3	90,000.000	85,983.30	81,156.49
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050 SEDOL: BM5JB68	3,472,000.000	3,315,472.20	2,511,834.34
AEP TRANSM CO LLC 3.8% DUE 06-15-2049 CUSIP: 00115AAK5	108,000.000	107,367.12	80,202.92
AEP TRANSM CO LLC 4.25% DUE 09-15-2048 CUSIP: 00115AAJ8	960,000.000	959,827.20	767,998.21
AEP TRANSMISSION CO LLC SR NT SER O 4.5%06-15-2052 CUSIP: 00115AAP4	5,035,000.000	5,002,927.05	4,175,225.11
AEP TRANSMISSION CO LLC 2.75% 08-15-2051 SEDOL: BM9STY5	2,086,000.000	1,770,645.04	1,254,066.73
AEP TRANSMISSION CO LLC 5.4% DUE 03-15-2053 CUSIP: 00115AAQ2	38,000.000	37,798.60	36,249.06
AETNA INC NEW 4.5% DUE 05-15-2042 CUSIP: 00817YAJ7	9,000,000.000	9,676,710.00	7,305,722.73
AFLAC INC 4.75% DUE 01-15-2049 CUSIP: 001055AY8	587,000.000	633,295.48	514,711.22
AFLAC INC 4% DUE 10-15-2046 CUSIP: 001055AR3	30,000.000	25,912.80	23,551.26
AGL CAP CORP 5.875% DUE 03-15-2041 SEDOL: B7LBBQ3	774,000.000	989,377.07	784,185.13
AHS HOSP CORP 5.024% DUE 07-01-2045 CUSIP: 001306AB5	1,765,000.000	2,104,074.15	1,651,847.72
AIR LEASE CORP FIXED 3% DUE 02-01-2030 SEDOL: BKV2695	340,000.000	269,694.80	307,010.42

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Corporate Debt Instruments - Other			
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AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG CUSIP: 009158BA3	769,000.000	749,900.28	485,019.65
ALABAMA POWER CO SR NT 3% 03-15-2052 CUSIP: 010392FW3	13,775,000.000	13,724,055.20	8,857,780.68
ALABAMA POWER CO 3.7% 12-01-2047 CUSIP: 010392FR4	1,135,000.000	1,133,535.85	847,896.02
ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053 CUSIP: 015271BB4	3,626,000.000	3,260,774.18	3,237,982.18
ALEXANDRIA REAL ESTATE EQUITIES INC 5.625% 05-15-2054 CUSIP: 015271BD0	5,506,000.000	5,396,399.07	5,279,106.49
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051 CUSIP: 015271AX7	7,000,000.000	4,616,710.00	4,292,165.85
ALEXANDRIA REAL ESTATE EQUITIES 2.95% 03-15-2034 SEDOL: BP2TQV2	350,000.000	264,442.50	288,203.25
ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052 SEDOL: BP2TQZ6	2,035,000.000	1,544,718.39	1,387,174.19
ALEXANDRIA REAL 4.3% DUE 01-15-2026 SEDOL: BYNYS7	435,000.000	433,364.40	432,806.80
ALEXANDRIA REAL 4.85% DUE 04-15-2049 SEDOL: BJML8W1	465,000.000	432,343.50	399,721.91
ALLSTATE CORP FLTG 08-15-2053 CUSIP: 020002BB6	3,325,000.000	3,325,000.00	3,325,462.18
ALLSTATE CORP 3.85% DUE 08-10-2049 CUSIP: 020002BG5	631,000.000	461,487.47	474,153.27
ALLSTATE CORP 4.2% DUE 12-15-2046 SEDOL: BDSFRM8	1,011,000.000	1,178,440.88	812,528.90
ALPHABET INC 1.9% DUE 08-15-2040 CUSIP: 02079KAE7	148,000.000	99,951.80	96,797.86
ALPHABET INC 2.05% 08-15-2050 CUSIP: 02079KAF4	207,000.000	199,998.77	114,877.00
ALPHABET INC 2.25% DUE 08-15-2060 CUSIP: 02079KAG2	343,000.000	318,773.22	186,252.45
ALTRIA GROUP INC 10.2% DUE 02-06-2039 CUSIP: 02209SAH6	1,330,000.000	2,445,483.50	1,838,440.23
ALTRIA GROUP INC 3.4% DUE 02-04-2041 CUSIP: 02209SBM4	7,069,000.000	4,932,511.65	5,108,101.67

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Corporate Debt Instruments - Other			
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ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG SEDOL: BKPSY06	23,603,000.000	19,618,386.66	16,058,955.56
ALTRIA GROUP INC 3.875% DUE 09-16-2046 SEDOL: BD91617	2,222,000.000	2,153,530.32	1,612,197.79
ALTRIA GROUP INC 4.0% DUE 02-04-2061 CUSIP: 02209SBP7	400,000.000	337,090.00	279,601.09
ALTRIA GROUP INC 4.25% DUE 08-09-2042 CUSIP: 02209SAM5	9,507,000.000	8,886,260.09	7,588,753.22
ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG CUSIP: 02209SBK8	3,128,000.000	3,389,472.13	2,429,023.78
ALTRIA GROUP INC 4.5% DUE 05-02-2043 SEDOL: B7ZKNH1	1,101,000.000	1,054,545.61	899,276.80
ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000 CUSIP: 02209SAR4	7,000.000	7,071.47	6,540.94
ALTRIA GROUP INC 5.8% DUE 02-14-2039 CUSIP: 02209SBE2	544,000.000	553,359.51	537,103.29
ALTRIA GROUP INC 5.95% DUE 02-14-2049 CUSIP: 02209SBF9	383,000.000	426,715.85	374,350.26
ALTRIA GROUP INC 9.95% DUE 11-10-2038 CUSIP: 02209SAE3	995,000.000	1,791,434.10	1,332,354.11
AMAZON COM INC FIXED 3.875% DUE 08-22-2037 CUSIP: 023135BF2	5,595,000.000	5,505,239.42	4,943,079.44
AMAZON COM INC FIXED 4.25% DUE 08-22-2057 CUSIP: 023135BM7	1,495,000.000	1,629,583.57	1,226,614.55
AMAZON COM INC NT 2.875% 05-12-2041 CUSIP: 023135CA2	1,629,000.000	1,537,508.23	1,196,968.38
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP: 023135CB0	9,545,000.000	8,981,781.66	6,447,425.20
AMAZON COM INC 2.5% DUE 06-03-2050 CUSIP: 023135BT2	4,586,000.000	4,155,730.52	2,740,713.29
AMAZON COM INC 2.7% DUE 06-03-2060 CUSIP: 023135BU9	4,304,000.000	3,732,312.14	2,474,002.03
AMAZON COM INC 4.05% 08-22-2047 CUSIP: 023135BJ4	4,505,000.000	5,182,434.55	3,726,734.08
AMAZON COM INC 4.95% DUE 12-05-2044 CUSIP: 023135AQ9	3,045,000.000	2,991,286.20	2,904,892.21

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Corporate Debt Instruments - Other			
United States - USD			
AMAZON.COM INC 3.95% 04-13-2052 SEDOL: BLPP103	16,676,000.000	16,027,533.14	13,171,771.72
AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO CUSIP: 023551AM6	2,535,000.000	3,044,886.46	2,810,196.99
AMEREN ILL CO 3.7% 12-01-2047 CUSIP: 02361DAR1	2,704,000.000	2,716,995.39	2,038,715.44
AMEREN ILL CO 5.55% DUE 07-01-2054 CUSIP: 02361DBB5	50,000.000	53,794.50	49,352.21
AMERICAN AIRLS PASS THRU 2016-2 AA 3.2% DUE 12-15-2029 SEDOL: BYQ7ZH4	1,299,917.500	1,270,669.39	1,227,477.13
AMERICAN ASSETS TR L P 6.15% 10-01-2034 CUSIP: 02401LAB0	2,015,000.000	2,008,870.15	2,005,814.18
AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG CUSIP: 025537AP6	85,000.000	84,854.65	54,674.98
AMERICAN ELECTRIC POWER 6.95% 12-15-2054 CUSIP: 025537BA8	60,000.000	63,503.40	62,013.90
AMERICAN EXPRESS CO 5.625% 07-28-2034 CUSIP: 025816DK2	80,000.000	80,000.00	80,819.13
AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO SEDOL: BNKJ1R1	815,000.000	798,390.30	537,259.95
AMERICAN HOMES 4 RENT 4.3% 04-15-2052 SEDOL: BNDB2N7	2,190,000.000	1,866,037.20	1,707,885.08
AMERICAN WATER CAPITAL CORP 5.45% 03-01-2054 CUSIP: 03040WBC8	2,255,000.000	2,237,598.65	2,159,059.22
AMERISOURCEBERGEN CORP SR NT 2.7% 03-15-2031 SEDOL: BMTR845	735,000.000	733,478.55	637,636.45
AMERISOURCEBERGEN 4.25% DUE 03-01-2045 CUSIP: 03073EAN5	148,000.000	131,290.88	120,719.89
AMERISOURCEBERGEN 4.3% 12-15-2047 CUSIP: 03073EAQ8	879,000.000	763,246.18	711,031.02
AMERN EXPRESS CO 5.519% DUE 07-26-2035 CUSIP: 025816DW6	3,005,000.000	3,050,685.02	2,972,257.55
AMERN INTL GROUP 3.875% DUE 01-15-2035 CUSIP: 026874DC8	4,000.000	3,395.44	3,551.61
AMERN INTL GROUP 4.375% DUE 06-30-2050 SEDOL: BMCTM02	6,950,000.000	6,417,238.54	5,751,553.68

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Corporate Debt Instruments - Other			
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AMERN INTL GROUP 4.75% DUE 04-01-2048 CUSIP: 026874DL8	5,312,000.000	5,331,207.01	4,704,066.36
AMERN TOWER CORP 2.95% DUE 01-15-2051 CUSIP: 03027XBK5	2,694,000.000	2,107,107.10	1,674,558.91
AMERN TOWER CORP 3.1% DUE 06-15-2050 SEDOL: BMBKJ72	3,959,000.000	2,473,459.85	2,542,618.66
AMERN TOWER CORP 3.7% DUE 10-15-2049 SEDOL: BK21TM5	1,725,000.000	1,204,050.00	1,251,245.74
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP: 031162CR9	2,195,000.000	2,186,285.85	1,637,310.93
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052 SEDOL: BN7KZX1	4,700,000.000	4,700,463.25	3,634,815.87
AMGEN INC 2.77% 09-01-2053 SEDOL: BN0THC8	602,000.000	425,308.17	351,152.73
AMGEN INC 2.8% DUE 08-15-2041 BEO CUSIP: 031162DA5	721,000.000	686,383.30	502,435.29
AMGEN INC 3.375% 02-21-2050 CUSIP: 031162CS7	14,620,000.000	15,005,339.79	10,007,080.20
AMGEN INC 4.4% DUE 02-22-2062 BEO SEDOL: BPY0TJ2	5,554,000.000	5,580,883.69	4,316,222.12
AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2	8,819,000.000	8,659,449.97	7,320,671.91
AMGEN INC 4.563% DUE 06-15-2048 CUSIP: 031162CD0	3,624,000.000	3,542,858.64	3,022,997.47
AMGEN INC 4.663% DUE 06-15-2051 CUSIP: 031162CF5	1,510,000.000	1,432,477.57	1,267,314.16
AMGEN INC 4.875% 03-01-2053 CUSIP: 031162DK3	13,906,000.000	13,809,765.26	11,941,137.41
AMGEN INC 5.15% DUE 11-15-2041 CUSIP: 031162BK5	676,000.000	718,764.21	629,711.63
AMGEN INC 5.6% DUE 03-01-2043 SEDOL: BMTY5V2	23,236,000.000	23,167,499.05	22,672,273.03
AMGEN INC 5.65% 03-02-2053 SEDOL: BMTY5X4	21,424,000.000	21,598,893.51	20,666,200.12
AMGEN INC 5.75% DUE 03-02-2063 SEDOL: BMTY619	15,434,000.000	15,247,453.42	14,851,742.48

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AMGEN INC 6.375% DUE 06-01-2037 CUSIP: 031162AW0	1,415,000.000	1,938,507.55	1,502,787.25
AMGEN INC 6.4% DUE 02-01-2039 CUSIP: 031162BA7	660,000.000	934,434.60	692,719.23
AMPHENOL CORP 5.375% 11-15-2054 SEDOL: BRBJQ39	5,551,000.000	5,447,609.66	5,287,347.15
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO SEDOL: BPBK6K5	7,158,000.000	7,073,234.85	5,069,827.86
ANALOG DEVICES INC 2.95% 10-01-2051 SEDOL: BPBK6M7	10,760,000.000	10,721,989.12	6,845,629.93
ANALOG DEVICES INC 5.3% 04-01-2054 SEDOL: BPRBTZ8	5,703,000.000	5,673,344.40	5,441,992.85
ANTHEM INC FIXED 3.7% 09-15-2049 SEDOL: BK6V1D6	2,940,000.000	2,816,237.17	2,097,164.39
ANTHEM INC FIXED 4.625% DUE 05-15-2042 CUSIP: 94973VAY3	7,595,000.000	7,439,944.18	6,565,568.84
ANTHEM INC 3.6% DUE 03-15-2051 SEDOL: BLF8T19	2,618,000.000	2,666,616.12	1,825,572.27
ANTHEM INC 4.375% 12-01-2047 CUSIP: 036752AD5	6,285,000.000	6,191,464.42	5,076,705.48
ANTHEM INC 4.55% 05-15-2052 SEDOL: BP4C341	352,000.000	350,033.43	284,481.09
ANTHEM INC 4.65% DUE 01-15-2043 CUSIP: 94973VBB2	17,020,000.000	16,047,459.91	14,789,326.46
AON CORP/AON GLOBAL HLDGS PLC 5.35% DUE 02-28-2033 SEDOL: BQQ7H94	454,000.000	453,815.71	452,332.59
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052 SEDOL: BNR46Q3	15,615,000.000	14,939,971.55	11,479,265.59
AON NORTH AMER INC 5.75% 03-01-2054 SEDOL: BMFF928	10,327,000.000	10,264,211.84	10,103,959.01
APOLLO GLOBAL MGMT 5.8% 05-21-2054 CUSIP: 03769MAC0	3,670,000.000	3,692,157.43	3,689,246.73
APOLLO GLOBAL MGMT 6.0% 12-15-2054 CUSIP: 03769MAD8	2,495,000.000	2,495,000.00	2,458,144.61
APPALACHIAN PWR CO FIXED 3.7% DUE 05-01-2050 SEDOL: BMF6PM3	3,870,000.000	3,847,128.30	2,690,286.58

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United States - USD			
APPALACHIAN PWR CO FIXED 4.5% 03-01-2049 CUSIP: 037735CX3	511,000.000	515,532.19	409,773.64
APPALACHIAN PWR CO 4.4% DUE 05-15-2044 CUSIP: 037735CT2	2,220,000.000	2,204,593.20	1,805,348.27
APPALACHIAN PWR CO 4.45% DUE 06-01-2045 SEDOL: BXPB5R0	2,645,000.000	2,713,080.65	2,138,735.36
APPALACHIAN PWR CO 7% DUE 04-01-2038 CUSIP: 037735CM7	362,000.000	380,736.36	398,125.74
APPLE INC FIXED 2.95% 09-11-2049 CUSIP: 037833DQ0	1,358,000.000	1,362,012.66	906,393.31
APPLE INC FIXED 3.75% 11-13-2047 CUSIP: 037833DG2	10,392,000.000	10,498,513.12	8,174,955.86
APPLE INC 2.375% DUE 02-08-2041 CUSIP: 037833EE6	2,374,000.000	2,300,064.43	1,634,865.33
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP: 037833DW7	21,000.000	13,710.00	13,091.32
APPLE INC 2.65% 02-08-2051 SEDOL: BKP9GX6	11,850,000.000	11,310,790.66	7,320,301.12
APPLE INC 2.7% 08-05-2051 SEDOL: BL6LYZ6	17,381,000.000	17,232,315.98	10,859,492.03
APPLE INC 2.8% DUE 02-08-2061 CUSIP: 037833EG1	234,000.000	227,926.98	138,802.06
APPLE INC 2.85% DUE 08-05-2061 BEO CUSIP: 037833EL0	10,184,000.000	10,141,977.01	6,114,013.18
APPLE INC 3.45% DUE 02-09-2045 CUSIP: 037833BA7	3,535,000.000	3,228,785.50	2,711,998.77
APPLE INC 3.75% DUE 09-12-2047 SEDOL: BF58H35	3,825,000.000	3,613,914.71	3,012,557.38
APPLE INC 3.85% DUE 05-04-2043 CUSIP: 037833AL4	7,315,000.000	6,966,912.41	6,067,600.71
APPLE INC 3.85% DUE 08-04-2046 CUSIP: 037833CD0	5,494,000.000	5,673,686.31	4,435,184.45
APPLE INC 3.95% 08-08-2052 CUSIP: 037833EQ9	4,298,000.000	3,884,025.90	3,425,248.68
APPLE INC 4.1% DUE 08-08-2062 BEO CUSIP: 037833ER7	1,480,000.000	1,451,964.28	1,183,605.61

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Corporate Debt Instruments - Other			
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APPLE INC 4.25% DUE 02-09-2047 CUSIP: 037833CH1	2,765,000.000	3,265,824.45	2,371,788.27
APPLE INC 4.375% DUE 05-13-2045 CUSIP: 037833BH2	2,000.000	2,039.81	1,768.04
APPLE INC 4.45% DUE 05-06-2044 CUSIP: 037833AT7	1,120,000.000	1,213,201.84	1,024,807.41
APPLE INC 4.65% DUE 02-23-2046 CUSIP: 037833BX7	9,844,000.000	11,269,489.03	9,022,390.13
APPLOVIN CORP NT 5.95% 12-01-2054 CUSIP: 03831WAE8	2,325,000.000	2,313,421.50	2,299,978.93
APTIV SWISS HOLDINGS LIMITED 3.1% 12-01-2051 CUSIP: 03835VAJ5	2,230,000.000	1,995,000.33	1,306,548.21
APTIV SWISS HOLDINGS LIMITED 4.15% 05-01-2052 CUSIP: 00217GAC7	2,175,000.000	2,170,280.25	1,549,176.46
AQUA AMER INC FIXED 4.276% 05-01-2049 SEDOL: BK1WFG5	931,000.000	715,190.49	729,173.08
ARCH CAP GROUP LTD FIXED 3.635% DUE 06-30-2050 CUSIP: 03939AAA5	541,000.000	463,163.25	386,102.44
ARES MANAGEMENT CORPORATION 5.6% 10-11-2054 CUSIP: 03990BAB7	655,000.000	650,015.45	623,701.22
ARIZONA PUB SVC CO NT 3.35% 05-15-2050 SEDOL: BJK0G71	7,345,000.000	6,854,719.95	4,969,087.22
ARIZONA PUB SVC CO 3.5% DUE 12-01-2049 BEO CUSIP: 040555DA9	3,646,000.000	2,625,213.24	2,502,757.83
ARIZONA PUB SVC CO 4.2% DUE 08-15-2048 CUSIP: 040555CX0	77,000.000	76,453.30	59,846.85
ARIZONA PUB SVC CO 4.5% DUE 04-01-2042 CUSIP: 040555CN2	169,000.000	167,401.26	143,081.84
ARTHUR J GALLAGHER & CO SR NT 3.05% 03-09-2052 CUSIP: 04316JAB5	207,000.000	201,129.57	129,275.24
ARTHUR J GALLAGHER & CO 5.15% 02-15-2035 CUSIP: 04316JAN9	450,000.000	448,321.50	439,366.14
ARTHUR J GALLAGHER & CO 5.55% 02-15-2055 SEDOL: BNM6CJ9	20,517,000.000	20,370,202.32	19,802,939.26
ARTHUR J GALLAGHER & CO 5.75% 07-15-2054 CUSIP: 04316JAJ8	803,000.000	793,286.57	795,130.87

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ARTHUR J GALLAGHER & CO 6.75% 02-15-2054 CUSIP: 04316JAG4	2,122,000.000	2,184,457.27	2,353,587.54
ARTHUR J GALLAGHER 5.75% DUE 03-02-2053 SEDOL: BQQ6RB3	2,841,000.000	2,826,250.46	2,792,962.61
ASCENSION HLTH 3.945% DUE 11-15-2046 CUSIP: 04351LAB6	300,000.000	294,705.00	239,520.90
ASSURED GTY US HLDGS INC 3.6% 09-15-2051 CUSIP: 04621WAE0	354,000.000	360,563.59	242,882.76
AT&T INC CORP 4.65% 06-01-2044 SEDOL: BJ11MN1	10,774,000.000	11,066,951.32	9,164,512.32
AT&T INC FIXED 3.1% DUE 02-01-2043 CUSIP: 00206RKD3	423,000.000	396,985.50	304,578.95
AT&T INC FIXED 4.9% DUE 08-15-2037 CUSIP: 00206RFW7	107,000.000	97,157.93	101,008.52
AT&T INC FIXED 5.15% DUE 02-15-2050 CUSIP: 00206RFU1	130,000.000	168,390.30	116,472.81
AT&T INC FIXED 8.75% 11-15-2031 CUSIP: 00206RGU0	2,144,000.000	2,725,016.50	2,514,763.10
AT&T INC 3.5% DUE 02-01-2061 CUSIP: 00206RKF8	50,000.000	51,121.30	32,013.67
AT&T INC 3.5% DUE 06-01-2041 CUSIP: 00206RJZ6	4,044,000.000	3,497,783.61	3,101,733.36
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0	92,700,000.000	89,650,780.82	62,454,078.53
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLTY2	60,778,000.000	59,866,746.72	41,007,415.58
AT&T INC 3.65% DUE 06-01-2051 CUSIP: 00206RKA9	9,321,000.000	6,664,673.95	6,590,329.25
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2	30,828,000.000	30,968,259.20	20,473,359.41
AT&T INC 3.8% 12-01-2057 CUSIP: 00206RMN9	42,706,000.000	43,644,482.96	29,524,413.45
AT&T INC 3.85% DUE 06-01-2060 CUSIP: 00206RKB7	173,000.000	110,900.13	119,920.35
AT&T INC 4.3 DUE 12-15-2042 SEDOL: BBP3ML5	1,081,000.000	897,336.65	900,298.74

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Corporate Debt Instruments - Other			
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AT&T INC 4.35% DUE 06-15-2045 CUSIP: 00206RBK7	911,000.000	854,775.27	747,558.05
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6	600,000.000	686,268.00	495,989.44
AT&T INC 4.5% DUE 05-15-2035 CUSIP: 00206RCP5	4,277,000.000	4,225,733.45	3,956,209.60
AT&T INC 4.55% DUE 03-09-2049 CUSIP: 00206RDK5	61,000.000	53,666.58	50,707.24
AT&T INC 4.75% DUE 05-15-2046 SEDOL: BX2H2X6	3,891,000.000	4,284,246.08	3,379,565.17
AT&T INC 4.8% DUE 06-15-2044 SEDOL: BN8KPY1	1,556,000.000	1,792,147.59	1,354,465.28
AT&T INC 4.85% DUE 03-01-2039 CUSIP: 00206RHK1	141,000.000	137,968.50	130,422.19
AT&T INC 5.15% DUE 03-15-2042 CUSIP: 00206RDH2	25,000.000	21,981.25	23,091.66
AT&T INC 5.25% DUE 03-01-2037 CUSIP: 00206RDR0	365,000.000	364,691.11	356,831.34
AT&T INC 5.35% DUE 09-01-2040 CUSIP: 04650NAB0	442,000.000	440,082.28	428,309.46
AT&T INC 5.375% DUE 10-15-2041 CUSIP: 00206RJG8	2,000,000.000	2,153,040.00	1,855,925.22
AT&T INC 6.3% DUE 01-15-2038 CUSIP: 00206RAG7	86,000.000	86,209.84	91,853.63
AT&T INC 6.55% DUE 06-15-2034 CUSIP: 00206RGX4	1,595,000.000	1,873,100.20	1,684,735.78
AT&T INC 6.8% DUE 05-15-2036 CUSIP: 00206RAB8	1,820,000.000	2,051,528.90	1,959,902.53
AT&T INC 6% DUE 08-15-2040 CUSIP: 00206RDF6	530,000.000	684,680.50	538,931.59
ATHENE HLDG LTD 3.45% 05-15-2052 CUSIP: 04686JAE1	2,375,000.000	2,207,743.20	1,531,672.44
ATHENE HLDG LTD 6.25% 04-01-2054 CUSIP: 04686JAH4	2,445,000.000	2,433,477.01	2,455,812.23
ATHENE HLDG LTD 6.625% DUE 10-15-2054 CUSIP: 04686JAJ0	3,285,000.000	3,285,000.00	3,266,622.69

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Corporate Debt Instruments - Other			
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ATHENE HLDG LTD 6.65% 02-01-2033 CUSIP: 04686JAF8	910,000.000	907,461.10	964,647.71
ATHENE HOLDING LTD 3.95% 05-25-2051 CUSIP: 04686JAD3	130,000.000	132,617.27	93,582.93
ATMOS ENERGY CORP SR NT 2.85% 02-15-2052 CUSIP: 049560AW5	11,000.000	7,286.07	6,734.51
ATMOS ENERGY CORP 3.375% DUE 09-15-2049 CUSIP: 049560AS4	96,000.000	71,260.80	65,973.31
ATMOS ENERGY CORP 4.125% DUE 03-15-2049 CUSIP: 049560AQ8	192,000.000	191,243.52	150,927.88
ATMOS ENERGY CORP 4.125% DUE 10-15-2044 CUSIP: 049560AM7	279,000.000	289,900.53	227,361.08
ATMOS ENERGY CORP 5.0% 12-15-2054 CUSIP: 049560BB0	715,000.000	712,997.80	646,186.22
ATMOS ENERGY CORP 6.2% 11-15-2053 CUSIP: 049560BA2	63,000.000	61,426.89	67,229.73
AVISTA CORP 4.0% DUE 04-01-2052 BEO SEDOL: BPSRFY6	1,146,000.000	1,140,565.62	857,518.47
AVISTA CORP 4.35% DUE 06-01-2048 CUSIP: 05379BAQ0	61,000.000	64,880.82	50,073.63
BACARDI LTD / BACARDI MARTINI B V NT 144A 5.9% 06-15-2043 CUSIP: 05635JAC4	2,220,000.000	2,216,033.98	2,152,302.08
BAE SYS HLDGS INC 4.75% DUE 10-07-2044 SEDOL: BRJG7B7	380,000.000	421,085.60	338,772.92
BAKER HUGHES A GE CO LLC/BAKER HUGHES 4.08% 12-15-2047 CUSIP: 05723KAF7	470,000.000	397,393.04	369,986.24
BAKER HUGHES HOLDINGS LLC 5.125% DUE 09-15-2040 CUSIP: 057224AZ0	38,000.000	36,750.18	36,112.72
BALT GAS & ELEC CO FIXED 2.9% DUE 06-15-2050 CUSIP: 059165EM8	100,000.000	102,157.00	62,546.73
BALT GAS & ELEC CO 3.5% DUE 08-15-2046 CUSIP: 059165EH9	3,175,000.000	3,148,139.50	2,298,158.31
BALT GAS & ELEC CO 4.55% DUE 06-01-2052 CUSIP: 059165EP1	154,000.000	149,557.10	128,475.37
BALTIMORE GAS & ELEC CO NT 5.65% 06-01-2054 CUSIP: 059165ES5	1,710,000.000	1,709,521.20	1,689,522.54

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BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053 SEDOL: BQB7F28	2,230,000.000	2,233,570.20	2,127,022.48
BANK AMER CORP SR NT 2.972% 02-04-2033 CUSIP: 06051GKK4	2,715,000.000	2,197,333.86	2,337,287.73
BANK AMER CORP 2.482% 09-21-2036 CUSIP: 06051GKC2	1,860,000.000	1,521,331.20	1,518,137.97
BANK AMER CORP 2.572% DUE 10-20-2032 BEO SEDOL: BMGDBJ2	6,430,000.000	5,486,906.95	5,429,302.19
BANK AMER CORP 2.831% 10-24-2051 SEDOL: BN6NBF5	2,203,000.000	2,158,611.70	1,356,390.22
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP: 06051GJW0	16,519,000.000	16,337,415.39	12,364,697.81
BANK AMER CORP 3.366% 01-23-2026 CUSIP: 06051GGZ6	1,300,000.000	1,297,868.00	1,298,772.70
BANK AMER CORP 4.083% 03-20-2051 CUSIP: 06051GJA8	23,280,000.000	24,391,224.14	18,257,257.59
BANK AMER CORP 5.518% 10-25-2035 CUSIP: 06051GMD8	18,340,000.000	18,310,701.85	17,904,484.24
BANK AMER CORP 5.875% DUE 02-07-2042 CUSIP: 06051GEN5	2,555,000.000	2,928,259.77	2,668,403.88
BANK OF AMER CORP FLTG RT 6.1% DUE 12-29-2049 CUSIP: 060505EN0	700,000.000	700,000.00	697,826.58
BANK OF AMERICA CORP 2.299% 07-21-2032 SEDOL: BMGDBK3	4,083,000.000	4,115,793.04	3,406,213.27
BANK OF AMERICA CORP 4.571% 04-27-2033 CUSIP: 06051GKQ1	2,770,000.000	2,770,000.00	2,633,785.53
BANK OF AMERICA CORP 5.425% 08-15-2035 CUSIP: 06051GMB2	4,580,000.000	4,580,000.00	4,469,972.60
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8	42,776,000.000	35,484,212.98	29,743,421.10
BANK OF AMERICA CORPORATION 4.078% 04-23-2040 CUSIP: 06051GHU6	6,880,000.000	6,869,492.00	5,853,627.64
BANK OF AMERICA CORPORATION 4.244% 04-24-2038 CUSIP: 06051GGM5	8,615,000.000	8,826,362.11	7,669,056.63
BANK OF AMERICA CORPORATION 4.33% 03-15-2050 CUSIP: 06051GHS1	2,885,000.000	3,001,979.22	2,364,977.02

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BANK OF AMERICA CORPORATION 4.443%01-20-2048 SEDOL: BYMX8C2	5,080,000.000	5,948,697.65	4,283,784.98
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 CUSIP: 06051GMA4	8,155,000.000	8,202,232.80	8,166,028.66
BANK OF AMERICA CORPORATION 5.872% 09-15-2034 CUSIP: 06051GLU1	5,727,000.000	5,954,745.19	5,881,307.03
BANK OF AMERICA CORPORATION 6.11% 01-29-2037 CUSIP: 59022CAJ2	7,682,000.000	8,314,263.43	7,968,360.23
BANK OF NEW YORK MELLON CORP FLTG DUE 12-29-2049 CUSIP: 064058AF7	7,500,000.000	7,500,000.00	7,330,263.23
BANK ONE CORP FIXED 8.75% DUE 09-01-2030 CUSIP: 06423AAJ2	8,180,000.000	11,186,150.00	9,593,298.93
BANNER HEALTH 2.907% DUE 01-01-2042 CUSIP: 06654DAG2	173,000.000	173,000.00	122,946.44
BARRICK INTL BK 6.35% DUE 10-15-2036 CUSIP: 06849AAB5	1,160,000.000	1,375,946.80	1,221,581.34
BAXTER INTERNATIONAL INC 2.539% 2-01-2032 BEO SEDOL: BPNTJ90	2,114,000.000	1,727,829.14	1,763,312.54
BAXTER INTERNATIONAL INC 3.132% 12-01-2051 SEDOL: BMH0WZ5	13,247,000.000	11,387,141.61	8,235,240.63
BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050 CUSIP: 072722AE1	435,000.000	435,000.00	333,351.24
BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050 CUSIP: 072863AJ2	2,825,000.000	2,633,015.36	1,798,335.45
BAYLOR SCOTT & 3.967% DUE 11-15-2046 CUSIP: 072863AF0	250,000.000	228,717.50	201,662.95
BECTON DICKINSON & CO 5.11% 02-08-2034 SEDOL: BPSR609	6,014,000.000	5,980,951.90	5,929,431.07
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050 SEDOL: BMDFM32	2,185,000.000	2,185,000.00	1,615,396.35
BECTON DICKINSON & 4.669% DUE 06-06-2047 CUSIP: 075887BX6	4,748,000.000	4,866,151.16	4,069,035.43
BECTON DICKINSON & 4.685% DUE 12-15-2044 CUSIP: 075887BG3	5,649,000.000	5,686,956.18	4,887,194.28
BERKLEY W R CORP 4.75% DUE 08-01-2044 CUSIP: 084423AT9	3,760,000.000	3,740,974.40	3,296,877.72

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BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053 SEDOL: BNC3DJ7	6,778,000.000	6,195,634.92	5,632,710.77
BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048 CUSIP: 084659AP6	1,469,000.000	1,319,641.10	1,091,069.23
BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050 CUSIP: 084659AX9	2,735,000.000	3,040,445.69	2,162,486.20
BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG CUSIP: 084664CX7	131,000.000	79,340.15	75,801.19
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050 CUSIP: 084664CV1	940,000.000	799,805.54	590,948.70
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG SEDOL: BYW5431	2,883,000.000	2,953,839.23	2,388,931.12
BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049 CUSIP: 084664CR0	304,000.000	309,726.99	254,217.45
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL: BKP9NP7	12,914,000.000	12,706,896.42	9,785,363.85
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049 CUSIP: 084659AR2	6,820,000.000	6,830,095.04	5,634,122.91
BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043 CUSIP: 084664BV2	903,000.000	802,665.05	782,044.15
BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042 CUSIP: 084664BU4	611,000.000	686,826.53	555,995.65
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045 CUSIP: 084659AF8	651,000.000	723,895.07	564,900.95
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043 CUSIP: 084670BK3	3,066,000.000	3,466,800.94	2,833,881.91
BETH ISRAEL DEACONESS MED CTR INC TAXABLE BD SER L 3.08% 07-01-2051 CUSIP: 08661UAB2	768,000.000	768,000.00	468,896.48
BK NEW YORK MELLON FLTG RT 5.225% DUE 11-20-2035 SEDOL: BTPH0F3	13,862,000.000	13,862,000.00	13,789,365.34
BK OF AMER NA 6 DUE 10-15-2036 CUSIP: 06050TJZ6	9,385,000.000	11,299,444.14	9,750,087.76
BLACK HILLS CORP 3.875% DUE 10-15-2049 SEDOL: BJV1DQ1	708,000.000	706,619.40	513,258.56
BLACK HILLS CORP 4.35% DUE 05-01-2033 SEDOL: BDTYM63	1,200,000.000	1,194,516.00	1,106,562.26

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BLACK HILLS CORP 6% 01-15-2035 CUSIP: 092113AX7	35,000.000	34,925.45	36,137.34
BLACKROCK FUNDING INC 5.25% 03-14-2054 CUSIP: 09290DAC5	3,650,000.000	3,606,275.03	3,453,578.39
BLACKROCK FUNDING INC. 5.35% 01-08-2055 SEDOL: BRC16H8	2,956,000.000	2,949,636.94	2,827,254.17
BLACKSTONE REG FINANCE 5.0% 12-06-2034 SEDOL: BPG4K88	2,329,000.000	2,320,475.86	2,256,245.98
BOEING CO FIXED 3.625% DUE 03-01-2048 CUSIP: 097023BZ7	1,400,000.000	1,002,610.00	933,073.72
BOEING CO FIXED 3.95% DUE 08-01-2059 CUSIP: 097023CR4	3,960,000.000	3,922,974.00	2,627,451.88
BOEING CO FIXED 5.705% DUE 05-01-2040 SEDOL: BM8XFQ5	19,099,000.000	20,311,145.46	18,187,037.66
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	35,113,000.000	36,426,532.64	32,593,757.43
BOEING CO SR NT 5.875 DUE 02-15-2040 CUSIP: 097023BA2	15,000.000	15,218.55	14,511.05
BOEING CO 3.25% DUE 02-01-2035 CUSIP: 097023CP8	4,000.000	3,276.32	3,191.31
BOEING CO 3.375% DUE 06-15-2046 CUSIP: 097023BS3	435,000.000	301,798.65	282,067.71
BOEING CO 3.6% 05-01-2034 CUSIP: 097023CJ2	185,000.000	184,426.50	154,870.35
BOEING CO 3.75% DUE 02-01-2050 CUSIP: 097023CQ6	2,515,000.000	1,647,419.62	1,721,576.53
BOEING CO 3.85% DUE 11-01-2048 CUSIP: 097023CB9	980,000.000	652,167.69	672,866.81
BOEING CO 3.9% 05-01-2049 SEDOL: BK1WFJ8	12,101,000.000	10,838,208.95	8,435,388.07
BOEING CO 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4	17,430,000.000	17,571,225.79	16,153,274.29
BOEING CO 6.858% 05-01-2054 CUSIP: 097023DT9	5,657,000.000	5,948,665.19	6,024,234.12
BOEING CO 6.875% DUE 03-15-2039 CUSIP: 097023AX3	2,595,000.000	3,167,595.03	2,734,961.27

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BON SECOURS MERCY 3.205% DUE 06-01-2050 CUSIP: 09778PAC9	1,047,000.000	732,619.94	695,932.49
BOSTON PPTYS LTD PARTNERSHIP 5.75% 01-15-2035 SEDOL: BS60CN6	7,100,000.000	7,164,012.14	6,962,424.22
BOSTON PPTYS LTD PARTNERSHIP 6.5% 01-15-2034 CUSIP: 10112RBH6	4,150,000.000	4,137,425.50	4,349,817.98
BOSTON SCIENTIFIC CORP NT STEP UP 11-15-2035 11-17-2005 CUSIP: 101137AE7	2,433,000.000	2,958,504.90	2,676,590.43
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 CUSIP: 10373QBG4	5,342,000.000	3,643,898.91	3,401,942.97
BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO CUSIP: 10373QBS8	5,975,000.000	5,652,937.68	3,736,073.94
BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO CUSIP: 10373QBR0	3,720,000.000	3,221,632.94	2,686,469.79
BP CAP MKTS AMER INC 4.812% DUE 02-13-2033 CUSIP: 10373QBU3	1,345,000.000	1,345,000.00	1,297,946.72
BP CAP MKTS AMER INC 4.893% 09-11-2033 SEDOL: BMCJWJ1	6,367,000.000	6,345,443.94	6,160,596.95
BP CAP MKTS AMER 2.772% DUE 11-10-2050 CUSIP: 10373QBN9	6,744,000.000	5,594,884.78	4,052,085.06
BP CAP MKTS AMER 2.939% DUE 06-04-2051 CUSIP: 10373QBP4	9,770,000.000	8,377,588.60	6,059,113.17
BRANDYWINE OPER PARTNERSHIP L P 8.875% 04-12-2029 CUSIP: 105340AS2	2,780,000.000	2,771,670.13	2,958,367.58
BRIGHTHOUSE FINL INC SR NT 3.85% 12-22-2051 CUSIP: 10922NAH6	578,000.000	434,739.76	376,574.06
BRIGHTHOUSE FINL 4.7% DUE 06-22-2047 CUSIP: 10922NAF0	39,000.000	44,111.18	30,280.27
BRISTOL MYERS FIXED 4.125% DUE 06-15-2039 CUSIP: 110122CQ9	2,010,000.000	2,557,205.01	1,735,660.21
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 CUSIP: 110122CR7	6,370,000.000	8,188,941.37	5,155,299.04
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047 SEDOL: BMXWR94	700,000.000	708,330.00	578,536.13
BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040 CUSIP: 110122DR6	7,750,000.000	7,722,283.10	5,149,820.52

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BRISTOL MYERS SQUIBB CO 5.5% CUSIP: 110122EJ3	1,690,000.000	1,724,311.50	1,680,355.96
BRISTOL MYERS SQUIBB CO 5.55% SEDOL: BPK6XT2	23,616,000.000	23,587,919.38	22,916,381.90
BRISTOL MYERS SQUIBB CO 5.875% SEDOL: BPK6XW5	7,270,000.000	7,296,745.85	7,013,147.92
BRISTOL MYERS SQUIBB CO 6.4% SEDOL: BNDS35	5,553,000.000	5,552,167.05	5,958,967.95
BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL: BMXF715	2,527,000.000	1,557,291.71	1,464,463.97
BRISTOL-MYERS SQUIBB CO 3.7% SEDOL: BP96199	13,869,000.000	13,127,078.35	10,110,256.35
BRISTOL-MYERS SQUIBB CO 6.25% SEDOL: BNDS24	3,678,000.000	3,667,829.46	3,898,869.12
BROADCOM INC 4.8% 10-15-2034 SEDOL: BRSF3Y0	8,698,000.000	8,679,995.14	8,394,367.78
BROWN & BROWN INC SR NT 4.95% 03-17-2052 SEDOL: BMZQHY9	1,859,000.000	1,756,390.62	1,588,744.73
BROWN FORMAN CORP 4% DUE 04-15-2038 CUSIP: 115637AT7	2,330,000.000	2,303,321.50	2,033,572.16
BROWN UNIV 2.924% DUE 09-01-2050 CUSIP: 11575TAC2	1,100,000.000	789,778.00	730,388.90
BRUNSWICK CORP 5.1% 04-01-2052 CUSIP: 117043AV1	8,000.000	6,345.92	6,235.46
BSTN SCIENTIFIC 4.55% DUE 03-01-2039 CUSIP: 101137AT4	2,069,000.000	2,132,699.79	1,888,787.78
BSTN SCIENTIFIC 4.7% DUE 03-01-2049 CUSIP: 101137AU1	69,000.000	67,100.43	60,674.93
BSTN SCIENTIFIC 7.375% DUE 01-15-2040 CUSIP: 101137AL1	4,708,000.000	6,351,953.27	5,521,916.22
BURL NORTHN SANTA FIXED 3.05% SEDOL: BK97PV7	1,694,000.000	1,591,751.94	1,114,269.19
BURL NORTHN SANTA 3.9% DUE 08-01-2046 CUSIP: 12189LAZ4	281,000.000	289,123.71	220,055.76
BURL NORTHN SANTA 4.15% DUE 04-01-2045 CUSIP: 12189LAW1	1,507,000.000	1,584,070.99	1,240,360.04

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BURL NORTHN SANTA 4.375% DUE 09-01-2042 SEDOL: B8NWVK5	3,640,000.000	3,839,381.23	3,153,178.21
BURL NORTHN SANTA 5.4% DUE 06-01-2041 CUSIP: 12189LAE1	10,555,000.000	11,570,276.49	10,385,718.80
BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055 SEDOL: BR3XVJ0	14,305,000.000	14,475,618.49	14,095,994.94
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043 CUSIP: 12189LAP6	8,193,000.000	8,519,393.68	7,849,127.91
BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052 CUSIP: 12189LBH3	3,125,000.000	3,120,430.38	1,948,142.59
BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051 SEDOL: BN7GF39	3,196,000.000	2,382,051.30	2,194,843.57
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG CUSIP: 12189LAS0	1,002,000.000	1,040,926.14	918,982.14
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 CUSIP: 12189LBK6	3,055,000.000	3,048,290.05	2,881,385.05
CA INST TECH 4.7% DUE 11-01-2111 CUSIP: 13034VAA2	590,000.000	597,933.94	481,466.69
CABOT CORP FIXED 5% DUE 06-30-2032 CUSIP: 127055AM3	2,930,000.000	2,910,369.00	2,859,227.84
CALIFORNIA INSTITUTE OF TECHNOLOGY 3.65%09-01-2119 CUSIP: 13034VAD6	287,000.000	286,273.89	182,683.72
CALPINE CORP 5.25% DUE 06-01-2026 CUSIP: 131347CK0	779,000.000	722,800.71	778,028.86
CAMERON INTL CORP 5.95% DUE 06-01-2041 CUSIP: 13342BAF2	3,030,000.000	3,439,604.40	2,920,379.33
CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG CUSIP: 134429BK4	3,000.000	1,988.52	1,934.18
CAMPBELL SOUP CO 4.8% 03-15-2048 CUSIP: 134429BH1	71,000.000	62,399.77	61,280.73
CAMPBELL SOUP CO 5.25% 10-13-2054 SEDOL: BP5WWW1	2,602,000.000	2,582,875.30	2,354,454.38
CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034 CUSIP: 14040HCY9	8,100,000.000	7,723,081.89	8,140,063.41
CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034 CUSIP: 14040HDA0	2,197,000.000	2,260,998.61	2,282,079.22

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CAPITAL ONE FINL CORP 5.884% 07-26-2035 CUSIP: 14040HDH5	715,000.000	743,444.88	719,353.54
CAPITAL ONE FINL CORP 6.051% 02-01-2035 CUSIP: 14040HDF9	3,025,000.000	3,086,528.50	3,074,331.91
CARDINAL HEALTH INC 5.35% 11-15-2034 CUSIP: 14149YBS6	1,075,000.000	1,071,979.25	1,052,466.17
CARDINAL HLTH INC 4.368% DUE 06-15-2047 CUSIP: 14149YBM9	1,027,000.000	848,167.10	821,154.80
CARDINAL HLTH INC 4.5% DUE 11-15-2044 CUSIP: 14149YBB3	50,000.000	43,893.50	41,211.42
CARDINAL HLTH INC 5.75% DUE 11-15-2054 CUSIP: 14149YBT4	1,135,000.000	1,130,516.75	1,087,411.68
CARGILL INC NT 144A 3.125% 05-25-2051 CUSIP: 141781BR4	1,525,000.000	1,682,883.25	1,003,863.98
CARILION CLINIC 3.147% DUE 07-01-2051 SEDOL: BQKW0M9	815,000.000	815,000.00	521,389.30
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 CUSIP: 14448CAR5	3,153,000.000	3,007,949.06	2,437,530.04
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 SEDOL: BNG21Z2	9,117,000.000	9,954,064.07	6,549,890.02
CARRIER GLOBAL CORP 6.2% 03-15-2054 SEDOL: BPVFHW9	2,466,000.000	2,666,956.42	2,610,048.90
CATERPILLAR INC 3.25% DUE 04-09-2050 REG CUSIP: 149123CJ8	1,395,000.000	1,389,433.95	965,528.95
CATERPILLAR INS 3.803% DUE 08-15-2042 CUSIP: 149123CB5	2,820,000.000	2,635,047.94	2,293,461.56
CATERPILLAR INS 5.2% DUE 05-27-2041 CUSIP: 149123BS9	680,000.000	725,056.80	665,618.81
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SEDOL: B8BB1R1	10,000.000	8,953.00	8,359.82
CBS CORP NEW 4.6% DUE 01-15-2045 CUSIP: 124857AN3	1,110,000.000	902,030.40	813,637.18
CBS CORP NEW 4.85% DUE 07-01-2042 CUSIP: 124857AJ2	1,530,000.000	1,539,678.48	1,206,315.48
CCO HOLDINGS LLC 4.5% 06-01-2033 SEDOL: BNDM315	4,150,000.000	4,150,265.63	3,491,759.04

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CELANESE US HLDGS LLC 6.7% 11-15-2033 CUSIP: 15089QAY0	9,225,000.000	9,839,992.69	9,579,485.20
CENTENE CORP DEL 2.5% 03-01-2031 CUSIP: 15135BAX9	5,570,000.000	5,570,000.00	4,606,982.98
CENTENE CORP DEL 3% DUE 10-15-2030 SEDOL: BKVDKR4	6,280,000.000	6,280,000.00	5,420,323.26
CENTERPOINT ENER HOUSTON 5.3% DUE 04-01-2053 SEDOL: BN7T2Q0	685,000.000	686,512.90	647,823.28
CENTERPOINT ENERGY HOUSTON ELECTRIC 5.05% 03-01-2035 SEDOL: BT03MK5	1,000,000.000	996,134.00	978,007.18
CENTERPOINT ENERGY 3.7% DUE 09-01-2049 CUSIP: 15189TAY3	345,000.000	368,535.90	245,662.85
CENTERPOINT ENERGY 5.85 DUE 01-15-2041 CUSIP: 15189WAH3	1,211,000.000	1,370,431.09	1,219,747.94
CF INDS INC 4.95% DUE 06-01-2043 CUSIP: 12527GAD5	2,000,000.000	1,685,820.00	1,763,185.50
CF INDS INC 5.375% DUE 03-15-2044 CUSIP: 12527GAE3	2,500,000.000	2,595,389.31	2,327,462.60
CH & DWIGHT INC 3.95% DUE 08-01-2047 SEDOL: BF0CDS9	615,000.000	610,498.20	474,562.75
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG CUSIP: 161175CA0	16,152,000.000	14,067,448.74	10,386,170.48
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042 CUSIP: 161175CE2	1,953,000.000	1,845,464.41	1,328,347.78
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062 CUSIP: 161175CG7	408,000.000	353,192.19	248,936.83
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053 SEDOL: BPCTJS0	10,852,000.000	9,129,716.11	8,771,902.31
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063 CUSIP: 161175CL6	320,000.000	249,893.80	255,062.10
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO CUSIP: 161175BS2	5,103,000.000	4,239,486.92	4,013,409.03
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO CUSIP: 161175CC6	1,147,000.000	971,260.74	765,160.53
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG CUSIP: 161175BV5	25,160,000.000	20,823,670.86	15,740,716.69

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CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 CUSIP: 161175BT0	11,355,000.000	9,920,402.61	8,547,634.53
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP: 161175BY9	3,723,000.000	3,712,126.15	2,247,134.15
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	19,264,000.000	21,722,071.87	16,482,820.48
CHARTER 3.5% DUE 06-01-2041 CUSIP: 161175BZ6	3,157,000.000	2,453,892.85	2,165,338.41
CHARTER 5.375% DUE 04-01-2038 CUSIP: 161175BM5	328,000.000	319,381.78	291,858.11
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78	10,642,000.000	10,878,795.03	8,744,239.60
CHARTER 6.484% DUE 10-23-2045 SEDOL: BYQ7R23	9,531,000.000	11,112,724.72	9,013,971.86
CHARTER 6.834% DUE 10-23-2055 CUSIP: 161175BC7	2,296,000.000	2,687,373.30	2,237,166.86
CHASE CAP II JR SUB DEFERRABLE INT DEB SER B FLTG DUE 02-01-2027/12-19-2017 REG CUSIP: 161480AB4	965,000.000	900,286.25	953,083.03
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050 SEDOL: BLB4PD5	4,320,000.000	4,478,067.38	2,863,595.60
CHEVRON U S A INC 2.343% DUE 08-12-2050 REG SEDOL: BPKC1G3	2,942,000.000	2,838,052.06	1,656,064.72
CHILDRENS HLTH SYS 2.511% DUE 08-15-2050 CUSIP: 16876HAB5	80,000.000	80,000.00	47,037.31
CHILDRENS HLTH 3.448% DUE 08-15-2049 SEDOL: BL9BW15	970,000.000	970,000.00	695,785.05
CHILDRENS HOSP MED CTR 2.82% 11-15-2050 SEDOL: BS9C5P2	1,190,000.000	1,190,000.00	732,110.24
CHILDRENS HOSP MED 4.268% DUE 05-15-2044 CUSIP: 16876AAA2	3,175,000.000	3,175,000.00	2,741,983.98
CHILDRENS HOSP 4.115% DUE 01-01-2047 CUSIP: 16876BAA0	2,420,000.000	2,420,000.00	1,997,129.35
CHUBB INA HLDGS INC 5.0% 03-15-2034 SEDOL: BM8K6Y1	3,674,000.000	3,685,744.52	3,631,530.54
CHUBB INA HOLDINGS INC 2.85% DUE 12-15-2051 SEDOL: BMV9TP7	445,000.000	444,635.10	281,712.71

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CHUBB INA HOLDINGS INC 3.05% DUE 12-15-2061 CUSIP: 171239AJ5	2,530,000.000	2,516,009.10	1,539,705.86
CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052 SEDOL: BQ0JV50	4,855,000.000	4,850,319.84	4,395,878.47
CIGNA CORP NEW CORP 4.8% 08-15-2038 CUSIP: 125523AJ9	7,791,000.000	9,252,849.49	7,065,413.65
CIGNA CORP NEW CORP 4.9% 12-15-2048 CUSIP: 125523AK6	7,190,000.000	8,687,360.08	6,135,426.67
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040 CUSIP: 125523CJ7	866,000.000	842,268.22	635,321.36
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 CUSIP: 125523CK4	1,780,000.000	1,815,785.55	1,172,120.06
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG SEDOL: BMCC9V1	4,280,000.000	4,353,294.08	3,121,474.02
CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO CUSIP: 125523CF5	10,535,000.000	13,908,983.77	9,010,136.81
CIGNA GROUP SR NT 3.4% 03-15-2051 SEDOL: BKQN6X7	1,894,000.000	1,843,646.93	1,237,415.58
CIGNA GROUP 5.25% 02-15-2034 SEDOL: BNNK0X0	3,040,000.000	3,038,571.20	2,982,239.85
CIGNA GROUP 5.6% 02-15-2054 SEDOL: BNNK0Z2	2,701,000.000	2,657,855.87	2,532,932.71
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG CUSIP: 17275RAD4	188,000.000	281,360.80	198,763.62
CISCO SYS INC 5.3% 02-26-2054 SEDOL: BMG7QR7	17,258,000.000	17,251,128.70	16,788,112.80
CISCO SYS INC 5.5% DUE 01-15-2040 CUSIP: 17275RAF9	1,150,000.000	1,208,627.00	1,160,346.34
CISCO SYSTEMS INC 5.35% 02-26-2064 SEDOL: BMG9FF4	9,717,000.000	9,682,953.76	9,326,245.13
CITIGROUP CAP III 7.625% DUE 12-01-2036 CUSIP: 17305HAA6	985,000.000	1,259,649.20	1,080,610.95
CITIGROUP INC FLTG RT 4.281% DUE 04-24-2048 CUSIP: 172967LJ8	72,000.000	62,375.35	58,818.82
CITIGROUP INC SR NT 3.057% 01-25-2033 SEDOL: BMGD3D3	995,000.000	772,975.70	854,939.52

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CITIGROUP INC 2.52% 11-03-2032 SEDOL: BNHX0P7	2,220,000.000	1,758,371.80	1,850,973.20
CITIGROUP INC 2.561% DUE 05-01-2032 BEO CUSIP: 172967MY4	3,950,000.000	3,950,000.00	3,346,243.76
CITIGROUP INC 2.904% 11-03-2042 CUSIP: 172967NF4	2,988,000.000	2,635,281.86	2,094,986.78
CITIGROUP INC 3.785% 03-17-2033 CUSIP: 172967NN7	140,000.000	127,811.60	125,722.89
CITIGROUP INC 3.875% 12-29-2049 CUSIP: 172967MV0	2,780,000.000	2,780,000.00	2,699,158.07
CITIGROUP INC 3.878% DUE 01-24-2039 CUSIP: 172967LU3	4,454,000.000	4,238,893.30	3,715,480.39
CITIGROUP INC 4.65% DUE 07-23-2048 CUSIP: 172967MD0	316,000.000	289,860.38	271,222.16
CITIGROUP INC 4.65% DUE 07-30-2045 CUSIP: 172967JU6	7,019,000.000	7,366,403.56	6,132,501.98
CITIGROUP INC 4.7% DUE 12-31-2049 CUSIP: 172967MK4	5,340,000.000	5,366,281.25	5,306,393.83
CITIGROUP INC 4.75% DUE 05-18-2046 CUSIP: 172967KR1	4,322,000.000	4,320,621.13	3,801,373.31
CITIGROUP INC 5.3 DUE 05-06-2044 CUSIP: 172967HS3	501,000.000	527,632.23	472,115.20
CITIGROUP INC 5.316% 09-26-2020 REG CUSIP: 172967MM0	2,795,000.000	2,713,603.20	2,692,981.04
CITIGROUP INC 5.411% 09-19-2039 CUSIP: 17327CAU7	1,615,000.000	1,615,000.00	1,540,136.53
CITIGROUP INC 5.449% 06-11-2035 CUSIP: 172967PL9	1,250,000.000	1,250,000.00	1,239,972.33
CITIGROUP INC 5.61% 09-29-2026 SEDOL: BQ3SHW3	1,415,000.000	1,421,947.65	1,422,686.75
CITIGROUP INC 5.827% 02-13-2035 CUSIP: 172967PG0	4,520,000.000	4,562,486.00	4,504,365.36
CITIGROUP INC 5.875 DUE 01-30-2042 CUSIP: 172967FX4	3,747,000.000	4,349,067.79	3,831,614.04
CITIGROUP INC 6.125% DUE 08-25-2036 CUSIP: 172967DR9	1,380,000.000	1,649,859.00	1,406,684.01

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CITIGROUP INC 6.174% DUE 05-25-2034 CUSIP: 17327CAR4	6,025,000.000	5,982,213.80	6,142,834.00
CITIGROUP INC 6.625 DUE 06-15-2032 BEO CUSIP: 172967BL4	7,945,000.000	8,945,734.75	8,492,052.74
CITIGROUP INC 6.875% DUE 02-15-2098 CUSIP: 172967AS0	6,353,000.000	7,231,127.99	7,113,475.95
CITIGROUP INC 6.875% DUE 03-05-2038 CUSIP: 172967EP2	475,000.000	669,379.50	523,650.03
CITIGROUP INC 7.0% 12-31-2049 CUSIP: 172967PM7	5,085,000.000	5,085,000.00	5,362,514.64
CITIGROUP INC 8.125% DUE 07-15-2039 CUSIP: 172967EW7	4,585,000.000	6,955,291.05	5,662,570.37
CITY OF HOPE 4.378% DUE 08-15-2048 CUSIP: 17858PAB7	650,000.000	650,000.00	522,821.14
CITY OF HOPE 5.623% DUE 11-15-2043 CUSIP: 17858PAA9	5,000,000.000	4,969,554.49	4,765,173.15
CLECO CORP HLDGS 4.973% DUE 05-01-2046 CUSIP: 18551PAD1	913,000.000	974,143.10	764,570.16
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114 CUSIP: 18600TAA0	7,545,000.000	7,545,000.00	6,282,984.67
CMS ENERGY CORP 4.875 DUE 03-01-2044 CUSIP: 125896BN9	154,000.000	153,708.94	137,154.24
COCA COLA CO FIXED 2.5% DUE 06-01-2040 CUSIP: 191216CW8	3,284,000.000	3,206,476.26	2,301,824.33
COCA COLA CO FIXED 4.2% DUE 03-25-2050 CUSIP: 191216CQ1	9,000.000	8,212.95	7,450.55
COCA COLA CO 2.5% 03-15-2051 CUSIP: 191216DC1	718,000.000	515,862.19	421,675.72
COCA COLA CO 2.6% DUE 06-01-2050 CUSIP: 191216CX6	9,290,000.000	9,140,409.76	5,609,083.96
COCA COLA CO 2.75% DUE 06-01-2060 CUSIP: 191216CY4	309,000.000	274,262.78	180,578.53
COCA COLA CO 2.875% DUE 05-05-2041 CUSIP: 191216DQ0	240,000.000	182,688.67	174,542.26
COCA COLA CO 5.3% 05-13-2054 SEDOL: BS5WKY0	12,647,000.000	12,581,595.79	12,220,323.22

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Corporate Debt Instruments - Other			
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COCA COLA CO 5.4% 05-13-2064 SEDOL: BS56224	10,037,000.000	10,116,570.55	9,675,653.85
COCA-COLA CO/THE 3.0% DUE 03-05-2051 CUSIP: 191216DL1	174,000.000	120,204.49	114,762.02
COCA-COLA CO/THE 5.2% 01-14-2055 SEDOL: BRXJJY9	12,613,000.000	12,613,112.93	11,994,491.27
COLUMBIA PIPELN 5.8% DUE 06-01-2045 CUSIP: 198280AH2	645,000.000	729,714.05	622,145.79
COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/10-13-2005 SEDOL: BOMGXD9	155,000.000	184,364.75	157,349.05
COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052 CUSIP: 20030NDP3	108,000.000	63,182.07	58,724.88
COMCAST CORP NEW FIXED 2.65% DUE 08-15-2062 CUSIP: 20030NDQ1	299,000.000	295,408.96	157,022.16
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 CUSIP: 20030NCC3	11,038,000.000	11,073,142.96	8,370,568.73
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 SEDOL: BFW31L9	18,244,000.000	18,469,163.10	13,818,115.25
COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039 CUSIP: 20030NAY7	4,000.000	4,225.48	4,317.29
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG CUSIP: 20030NDL2	2,733,000.000	2,601,587.00	1,630,002.69
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3	37,220,000.000	26,774,811.54	22,428,870.63
COMCAST CORP NEW 2.937% 11-01-2056 CUSIP: 20030NDU2	48,190,000.000	34,904,175.78	28,149,979.37
COMCAST CORP NEW 2.987% 11-01-2063 SEDOL: BQB4RF6	15,271,000.000	11,014,737.48	8,632,963.70
COMCAST CORP NEW 3.25% 11-01-2039 CUSIP: 20030NCY5	7,978,000.000	7,824,937.42	6,051,177.53
COMCAST CORP NEW 3.4% DUE 07-15-2046 CUSIP: 20030NBU4	1,909,000.000	1,578,585.04	1,341,981.83
COMCAST CORP NEW 3.45% DUE 02-01-2050 CUSIP: 20030NCZ2	5,365,000.000	5,268,129.40	3,680,291.61
COMCAST CORP NEW 3.75% DUE 04-01-2040 CUSIP: 20030NDH1	854,000.000	847,770.96	687,516.13

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COMCAST CORP NEW 3.9% DUE 03-01-2038 SEDOL: BFY1N04	4,408,000.000	4,305,027.54	3,709,415.35
COMCAST CORP NEW 4.049% DUE 11-01-2052 SEDOL: BFWQ359	23,897,000.000	24,962,881.48	17,996,732.72
COMCAST CORP NEW 4.4% DUE 08-15-2035 CUSIP: 20030NBP5	2,000.000	1,860.69	1,844.09
COMCAST CORP NEW 4.6% 10-15-2038 CUSIP: 20030NCL3	283,000.000	281,644.22	256,329.46
COMCAST CORP NEW 4.6% DUE 08-15-2045 CUSIP: 20030NBQ3	1,009,000.000	1,115,385.26	866,854.61
COMCAST CORP NEW 4.65% DUE 07-15-2042 CUSIP: 20030NBEO	48,000.000	50,444.48	42,119.40
COMCAST CORP NEW 4.75% DUE 03-01-2044 CUSIP: 20030NBK6	195,000.000	210,654.60	170,331.05
COMCAST CORP NEW 4.95% DUE 10-15-2058 CUSIP: 20030NCN9	2,000.000	1,741.64	1,731.47
COMCAST CORP NEW 4% DUE 03-01-2048 CUSIP: 20030NCK5	2,000.000	1,572.00	1,521.14
COMCAST CORP NEW 4% DUE 08-15-2047 CUSIP: 20030NBZ3	5,000.000	3,952.90	3,818.38
COMCAST CORP NEW 5.65% 06-01-2054 SEDOL: BS3FND1	13,793,000.000	14,293,028.90	13,349,562.64
COMCAST CORP NEW 6.5% DUE 11-15-2035 CUSIP: 20030NAK7	829,000.000	1,091,237.63	900,307.80
COMCAST CORP 5.35% 05-15-2053 CUSIP: 20030NEF4	9,000.000	8,600.67	8,347.39
COMCAST CORP 5.5% DUE 05-15-2064 CUSIP: 20030NEG2	1,595,000.000	1,587,505.50	1,490,068.62
COMMONSPIRIT HEALTH 5.548% 12-01-2054 CUSIP: 20268JAT0	55,000.000	55,000.00	52,606.47
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 CUSIP: 20268JAG8	171,000.000	177,935.96	126,089.41
COMMONSPIRIT HLTH 6.461% DUE 11-01-2052 CUSIP: 20268JAM5	147,000.000	147,000.00	157,186.96
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051 CUSIP: 202795JT8	6,325,000.000	6,316,398.00	4,103,817.05

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COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049 CUSIP: 202795JQ4	96,000.000	95,248.32	63,882.69
COMMONWEALTH EDISON CO 3.75% 08-15-2047 CUSIP: 202795JL5	269,000.000	253,841.85	201,087.93
COMMONWEALTH EDISON CO 3.85% 03-15-2052 CUSIP: 202795JV3	50,000.000	49,911.50	37,043.33
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG CUSIP: 202795JM3	4,465,000.000	4,563,042.64	3,486,842.76
COMMONWEALTH EDISON CO 4.7 DUE 01-15-2044 CUSIP: 202795JD3	4,180,000.000	4,615,956.69	3,686,982.71
COMMONWEALTH EDISON CO 5.3% 02-01-2053 SEDOL: BMTX122	1,448,000.000	1,455,489.86	1,366,278.98
COMMONWEALTH EDISON CO 5.65% 06-01-2054 CUSIP: 202795KA7	3,390,000.000	3,368,032.80	3,349,431.15
COMWLTH EDISON CO FIXED 3% DUE 03-01-2050 CUSIP: 202795JS0	9,901,000.000	9,868,687.83	6,394,643.82
COMWLTH EDISON CO 3.65% DUE 06-15-2046 CUSIP: 202795JJ0	3,510,000.000	3,440,674.55	2,623,676.21
COMWLTH EDISON CO 4.6% DUE 08-15-2043 SEDOL: BCZYK44	8,310,000.000	8,429,958.00	7,264,504.52
COMWLTH EDISON CO 5.9% DUE 03-15-2036 CUSIP: 202795HK9	1,693,000.000	2,078,563.82	1,765,448.41
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038 CUSIP: 205887CD2	2,508,000.000	2,996,295.54	2,363,034.99
CONAGRA BRANDS INC 5.4% 11-01-2048 SEDOL: BF2SVR0	839,000.000	876,755.01	762,137.98
CONNECTICUT LIGH 2.05% DUE 07-01-2031 SEDOL: BND8HX3	1,350,000.000	1,346,355.00	1,128,603.54
CONNECTICUT LIGHT & POWER CO 4.0% 04-01-2048 CUSIP: 207597EL5	377,000.000	374,399.83	295,984.91
CONNECTICUT LIGHT & POWER CO 4.95% 08-15-2034 SEDOL: BSMRWS6	350,000.000	348,528.75	341,373.59
CONOCOPHILLIPS CO FIXED 3.758% DUE 03-15-2042 CUSIP: 20826FBC9	16,000.000	13,202.72	12,619.77
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062 CUSIP: 20826FBD7	15,641,000.000	12,218,241.79	11,315,975.87

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CONOCOPHILLIPS CO 3.99% 03-15-2052 SEDOL: BPLD6W6	13,205,000.000	12,779,464.79	9,655,810.68
CONOCOPHILLIPS CO 4.3% DUE 11-15-2044 CUSIP: 20826FAC0	146,000.000	126,991.84	122,250.75
CONOCOPHILLIPS CO 5.55% 03-15-2054 SEDOL: BQD1VB9	5,230,000.000	5,215,101.63	5,046,249.86
CONOCOPHILLIPS CO 5.7% 09-15-2063 CUSIP: 20826FBH8	5,478,000.000	5,436,888.38	5,261,343.08
CONOCOPHILLIPS COMPANY 5.5% 01-15-2055 SEDOL: BTBKC38	11,328,000.000	11,340,824.17	10,774,295.52
CONOCOPHILLIPS COMPANY 5.65% 01-15-2065 CUSIP: 20826FBN5	2,600,000.000	2,602,104.70	2,459,011.47
CONOCOPHILLIPS 5.3% 05-15-2053 SEDOL: BMTYC44	2,570,000.000	2,546,941.97	2,380,214.14
CONOCOPHILLIPS 5.9% DUE 05-15-2038 CUSIP: 20825CAP9	850,000.000	1,159,595.50	879,133.89
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG SEDOL: BJZD6Q4	6,906,000.000	6,875,128.97	5,904,196.65
CONS EDISON CO N Y 3.2% DUE 12-01-2051 CUSIP: 209111GC1	4,402,000.000	4,186,342.34	2,883,017.05
CONS EDISON CO N Y 3.85% DUE 06-15-2046 SEDOL: BD03ZS2	757,000.000	723,339.98	578,698.50
CONS EDISON CO N Y 4.2% DUE 03-15-2042 CUSIP: 209111FB4	262,000.000	261,067.28	218,640.56
CONS EDISON CO N Y 4.3% DUE 12-01-2056 CUSIP: 209111FK4	1,740,000.000	1,644,404.07	1,357,221.96
CONS EDISON CO N Y 4.5% DUE 05-15-2058 CUSIP: 209111FQ1	4,068,000.000	4,248,658.15	3,274,182.97
CONS EDISON CO N Y 4.5% DUE 12-01-2045 CUSIP: 209111FG3	1,450,000.000	1,448,550.00	1,230,149.48
CONS EDISON CO N Y 4.625% DUE 12-01-2054 CUSIP: 209111FF5	2,985,000.000	2,977,388.25	2,506,517.57
CONS EDISON CO N Y 5.5% DUE 12-01-2039 CUSIP: 209111EY5	130,000.000	141,752.67	128,630.46
CONS EDISON CO N Y 5.7% DUE 06-15-2040 CUSIP: 209111FA6	1,945,000.000	2,158,503.84	1,955,713.02

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United States - USD			
CONS EDISON CO N Y 6.75% DUE 04-01-2038 CUSIP: 209111EU3	2,010,000.000	2,455,163.30	2,218,982.65
CONSOLIDATED EDISON CO N Y INC DEB SER 2021 B 3.6% 06-15-2061 CUSIP: 209111GB3	392,000.000	404,289.28	266,679.39
CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059 CUSIP: 209111FW8	1,165,000.000	1,154,643.15	813,443.03
CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050 CUSIP: 209111FY4	460,000.000	489,612.20	358,541.67
CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG CUSIP: 209111FV0	910,000.000	700,998.40	716,934.20
CONSOLIDATED EDISON CO N Y INC 5.5% 03-15-2055 CUSIP: 209111GN7	1,725,000.000	1,756,571.10	1,659,078.92
CONSOLIDATED EDISON CO N Y INC 5.7% 05-15-2054 CUSIP: 209111GK3	2,915,000.000	2,894,653.30	2,904,154.45
CONSOLIDATED EDISON CO N Y INC 5.9% 11-15-2053 CUSIP: 209111GG2	2,784,000.000	2,776,931.40	2,824,751.19
CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO CUSIP: 209111GD9	2,028,000.000	2,045,502.61	2,127,938.70
CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG SEDOL: BMYSSV0	1,687,000.000	1,727,354.85	1,238,845.06
CONSTELLATION BRANDS INC 4.9% 05-01-2033 SEDOL: BQYLSJ5	3,420,000.000	3,413,979.13	3,304,335.16
CONSTELLATION ENERGY GENERATION LLC 5.75% 03-15-2054 CUSIP: 210385AF7	70,000.000	70,005.60	68,144.03
CONSTELLATION ENERGY GENERATION LLC 6.5%10-01-2053 CUSIP: 210385AE0	110,000.000	104,011.60	116,971.76
CONSTELLATION 4.1% 02-15-2048 CUSIP: 21036PAZ1	1,499,000.000	1,504,122.27	1,164,084.73
CONSTELLATION 4.5% DUE 05-09-2047 SEDOL: BDGKT74	145,000.000	144,360.55	119,897.19
CONSTELLATION 5.25% DUE 11-15-2048 CUSIP: 21036PBD9	85,000.000	80,549.40	77,714.46
CONSUMERS ENERGY CO 4.625% 05-15-2033 SEDOL: BP29957	3,925,000.000	3,903,451.75	3,786,814.21
CONSUMERS ENERGY 4.05% DUE 05-15-2048 CUSIP: 210518DB9	890,000.000	880,841.90	709,277.41

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CONSUMERS ENERGY 4.2% DUE 09-01-2052 CUSIP: 210518DQ6	2,950,000.000	2,947,905.50	2,380,347.95
CONTL RES INC 4.9% DUE 06-01-2044 CUSIP: 212015AQ4	1,170,000.000	944,646.30	947,383.73
COREBRIDGE FINANCIAL INC 4.4% 04-05-2052 CUSIP: 21871XAM1	176,000.000	144,124.77	141,615.15
COREBRIDGE FINL INC SR NT 4.35% 04-05-2042 SEDOL: BRXNDT4	2,440,000.000	2,041,538.07	2,036,938.32
CORNING INC 5.45% DUE 11-15-2079 CUSIP: 219350BQ7	219,000.000	234,903.56	198,347.52
CORNING INC 5.85% DUE 11-15-2068 CUSIP: 219350BL8	88,000.000	72,171.44	84,334.31
COTERRA ENERGY INC 5.9% 02-15-2055 CUSIP: 127097AN3	2,870,000.000	2,851,488.50	2,715,411.33
CRH AMER INC 5.125% DUE 05-18-2045 CUSIP: 12626PAN3	6,975,000.000	6,973,157.69	6,340,683.80
CROWN CASTLE INC 5.8% 03-01-2034 SEDOL: BS4CSJ2	2,844,000.000	2,894,253.48	2,899,054.89
CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG SEDOL: BKPR157	11,296,000.000	9,377,538.20	7,864,734.71
CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG CUSIP: 22822VAQ4	1,575,000.000	1,343,471.19	1,206,836.27
CROWN CASTLE INTL CORP NEW 5.2% 02-15-2049 SEDOL: BJ686C4	675,000.000	634,992.75	603,140.35
CROWN CASTLE INTL 4% DUE 11-15-2049 CUSIP: 22822VAP6	852,000.000	756,101.64	634,221.98
CSX CORP FIXED 4.3% DUE 03-01-2048 CUSIP: 126408HK2	3,037,000.000	2,872,371.10	2,503,835.88
CSX CORP FIXED 4.65% DUE 03-01-2068 CUSIP: 126408HL0	105,000.000	103,420.80	85,940.70
CSX CORP 2.5% DUE 05-15-2051 SEDOL: BKY5RH6	1,721,000.000	1,707,214.79	996,835.37
CSX CORP 3.35% 09-15-2049 CUSIP: 126408HR7	893,000.000	884,214.46	620,439.11
CSX CORP 3.8% DUE 11-01-2046 CUSIP: 126408HF3	1,135,000.000	1,040,280.93	874,030.81

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CSX CORP 4.1 DUE 03-15-2044 CUSIP: 126408GY3	2,796,000.000	2,453,422.39	2,291,822.65
CSX CORP 4.25% DUE 11-01-2066 SEDOL: BD9NGT1	2,236,000.000	2,215,295.21	1,692,822.65
CSX CORP 4.5% DUE 11-15-2052 CUSIP: 126408HV8	1,315,000.000	1,047,699.95	1,110,737.43
CSX CORP 4.5% DUE 03-15-2049 CUSIP: 126408HP1	5,538,000.000	5,571,313.59	4,703,284.68
CSX CORP 4.5% DUE 08-01-2054 CUSIP: 126408HA4	295,000.000	297,702.20	247,151.51
CSX CORP 4.75% DUE 11-15-2048 CUSIP: 126408HN6	100,000.000	99,163.79	88,151.68
CSX CORP 4.9% DUE 03-15-2055 SEDOL: BMZLFW8	2,475,000.000	2,387,570.25	2,218,000.28
CSX CORP 5.5% DUE 04-15-2041 CUSIP: 126408GU1	1,190,000.000	1,459,427.90	1,183,843.40
CSX CORP 6.15% DUE 05-01-2037 CUSIP: 126408GK3	19,625,000.000	23,729,074.43	20,862,960.50
CSX CORP 6.22 DUE 04-30-2040 CUSIP: 126408GS6	2,850,000.000	3,200,281.48	3,051,086.82
CUMMINS INC FIXED 2.6% DUE 09-01-2050 CUSIP: 231021AS5	340,000.000	228,235.93	202,757.69
CUMMINS INC 4.875% DUE 10-01-2043 CUSIP: 231021AQ9	1,085,000.000	1,061,878.65	995,414.86
CUMMINS INC 5.45% DUE 02-20-2054 CUSIP: 231021AX4	138,000.000	139,636.01	134,499.73
CVS CAREMARK CORP 5.3 DUE 12-05-2043 CUSIP: 126650CD0	13,000.000	12,525.89	11,349.22
CVS HEALTH CORP SR NT 6% DUE 06-01-2063 SEDOL: BQ0MLF9	4,906,000.000	4,824,028.06	4,472,015.39
CVS HEALTH CORP 4.78% DUE 03-25-2038 CUSIP: 126650CY4	33,486,000.000	33,710,438.97	28,958,878.31
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	38,025,000.000	36,126,307.36	31,359,749.47
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45	20,075,000.000	20,507,846.58	16,901,171.61

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CVS HEALTH CORP 5.625% 02-21-2053 SEDOL: BNGF9D5	3,562,000.000	3,556,870.72	3,163,920.71
CVS HEALTH CORP 5.875% 06-01-2053 SEDOL: BQ0MLB5	8,743,000.000	8,347,186.65	8,021,015.57
CVS HEALTH CORP 6.0% 06-01-2044 SEDOL: BM8JC28	2,169,000.000	2,156,129.40	2,052,646.75
CVS HEALTH CORP 6.125% DUE 09-15-2039 CUSIP: 126650BR0	122,000.000	127,142.08	119,205.51
CVS HEALTH CORP 6.75% 12-10-2054 SEDOL: BQ2KSC7	3,220,000.000	3,220,000.00	3,157,332.58
CVS HEALTH CORP 7.0% 03-10-2055 CUSIP: 126650EH9	6,480,000.000	6,480,000.00	6,501,742.28
CVS HLTH FIXED 6.05% 06-01-2054 SEDOL: BSCC010	6,086,000.000	6,118,648.40	5,725,038.73
DANAHER CORP SR NT 2.8% 12-10-2051 SEDOL: BP83MD2	4,603,000.000	4,517,439.79	2,843,422.37
DANAHER CORP 2.6% DUE 10-01-2050 CUSIP: 235851AV4	375,000.000	332,711.25	223,467.20
DAYTON PWR & LT CO 3.95% 06-15-2049 CUSIP: 240019BV0	39,000.000	40,211.53	28,745.24
DCP MIDSTREAM OPER 5.6% DUE 04-01-2044 CUSIP: 23311VAF4	56,000.000	56,403.76	52,335.54
DEERE JOHN CAP FIXED 5.1% DUE 04-11-2034 CUSIP: 24422EXP9	835,000.000	834,482.30	833,549.32
DEERE JOHN CAPITAL CORP 5.05% 06-12-2034 CUSIP: 24422EXU8	1,600,000.000	1,593,686.90	1,594,138.16
DELL INC 6.5% DUE 04-15-2038 CUSIP: 24702RAF8	195,000.000	195,267.28	204,749.42
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD CUSIP: 24703TAJ5	612,000.000	918,922.51	726,005.91
DELL INTL L L C/EMC CORP 8.35% 07-15-2046 CUSIP: 24703TAK2	231,000.000	372,406.36	294,559.32
DEVON ENERGY CORP FIXED 5% DUE 06-15-2045 CUSIP: 25179MAU7	64,000.000	57,158.34	53,505.52
DEVON ENERGY CORP 4.75% DUE 05-15-2042 CUSIP: 25179MAN3	122,000.000	103,406.39	101,525.68

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Corporate Debt Instruments - Other			
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DEVON ENERGY CORP 5.6 DUE 07-15-2041 CUSIP: 25179MAL7	4,060,000.000	4,476,213.94	3,759,769.33
DEVON ENERGY CORP 5.75% 09-15-2054 CUSIP: 25179MBH5	440,000.000	437,992.30	400,032.38
DH EUROPE FIN II S FIXED 3.25% 11-15-2039 CUSIP: 23291KAJ4	1,605,000.000	1,602,033.64	1,252,075.11
DH EUROPE FIN II S 3.4% DUE 11-15-2049 CUSIP: 23291KAK1	270,000.000	269,341.20	191,334.05
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053 CUSIP: 25278XAW9	4,549,000.000	4,596,803.66	4,542,406.96
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051 CUSIP: 25278XAQ2	6,856,000.000	5,645,573.11	5,320,210.13
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO CUSIP: 25278XAT6	11,261,000.000	8,577,517.04	8,518,096.87
DIAMONDBACK ENERGY INC 5.75% 04-18-2054 SEDOL: BMDPVW4	4,033,000.000	3,980,312.42	3,792,077.45
DIAMONDBACK ENERGY INC 5.9% 04-18-2064 CUSIP: 25278XBB4	2,260,000.000	2,201,162.40	2,122,186.90
DICKS SPORTING GOODS INC 4.1% 01-15-2052 CUSIP: 253393AG7	1,239,000.000	879,167.93	907,343.12
DIGNITY HEALTH 4.5% DUE 11-01-2042 SEDOL: B8K5033	245,000.000	285,116.31	207,143.05
DISCOVER FINL SVCS 7.964% 11-02-2034 CUSIP: 254709AT5	3,725,000.000	4,100,293.75	4,257,921.45
DISCOVERY 6.35% DUE 06-01-2040 CUSIP: 25470DAD1	2,340,000.000	2,667,140.74	2,162,486.17
DISNEY WALT CO NEW 4.375% DUE 08-16-2041 CUSIP: 25468PCP9	23,000.000	21,370.56	19,873.58
DISNEY WALT CO SR NT 4.95% 10-15-2045 CUSIP: 254687EX0	690,000.000	917,181.12	631,571.48
DISNEY WALT CO SR NT 6.4% 12-15-2035 CUSIP: 254687EB8	2,060,000.000	3,077,576.75	2,264,116.34
DISNEY WALT CO SR NT 6.65% 11-15-2037 CUSIP: 254687EH5	5,197,000.000	7,723,230.38	5,796,289.40
DISNEY WALT CO 2.75% DUE 09-01-2049 CUSIP: 254687FM3	2,757,000.000	2,635,912.70	1,722,905.51

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Corporate Debt Instruments - Other			
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DISNEY WALT CO 3.5% DUE 05-13-2040 REG CUSIP: 254687FY7	4,640,000.000	4,331,304.08	3,723,849.41
DISNEY WALT CO 3.6% DUE 01-13-2051 REG SEDOL: BMDHPZ1	2,829,000.000	2,809,710.69	2,084,016.59
DISNEY WALT CO 3.8% DUE 05-13-2060 REG CUSIP: 254687GA8	130,000.000	103,160.20	94,599.27
DISNEY WALT CO 4.7% DUE 03-23-2050 CUSIP: 254687FS0	2,000,000.000	1,986,320.00	1,776,955.94
DOLLAR GEN CORP NEW 5.5% 11-01-2052 SEDOL: BMTWY08	900,000.000	899,118.00	812,332.68
DOLLAR TREE INC 3.375% 12-01-2051 CUSIP: 256746AK4	830,000.000	829,062.10	527,038.71
DOMINION ENERGY INC 3.3% DUE 04-15-2041 CUSIP: 25746UDK2	4,825,000.000	4,856,543.40	3,556,412.98
DOMINION ENERGY SOUTH 6.25% 10-15-2053 CUSIP: 25731VAB0	1,179,000.000	1,179,531.09	1,271,638.52
DOMINION ENERGY 4.6% DUE 03-15-2049 CUSIP: 25746UCZ0	620,000.000	523,395.27	511,434.19
DOMINION ENERGY 4.85% DUE 08-15-2052 CUSIP: 25746UDQ9	4,450,000.000	4,392,944.45	3,826,775.54
DOMINION RES INC 4.05% DUE 09-15-2042 CUSIP: 25746UBQ1	870,000.000	761,745.90	688,512.39
DOMINION RES INC 4.7% DUE 12-01-2044 CUSIP: 25746UCC1	15,520,000.000	15,462,886.40	13,182,777.40
DOMINION RES INC 5.95% DUE 06-15-2035 CUSIP: 25746UAV1	470,000.000	448,647.90	483,346.98
DOMINION RES INC 7% DUE 06-15-2038 CUSIP: 25746UBD0	3,288,000.000	4,035,140.78	3,662,318.94
DOMINION RESOURCES INC 4.9% 08-01-2041 CUSIP: 25746UBM0	1,100,000.000	1,098,802.70	985,415.86
DOW CHEM CO NT 9.4 DUE 05-15-2039 CUSIP: 260543BY8	11,568,000.000	17,324,574.36	15,339,486.59
DOW CHEM CO 5.25% DUE 11-15-2041 CUSIP: 260543CE1	76,000.000	66,636.70	70,602.04
DOW CHEMICAL CO 3.6% 11-15-2050 SEDOL: BN15X50	775,000.000	786,443.99	533,003.17

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DOW CHEMICAL CO 5.6% 02-15-2054 SEDOL: BSHRL95	6,427,000.000	6,402,742.95	6,084,574.71
DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO CUSIP: 260543DH3	4,030,000.000	4,041,408.50	4,442,319.05
DOWDUPONT INC 5.319% DUE 11-15-2038 CUSIP: 26078JAE0	2,480,000.000	2,586,975.08	2,488,202.85
DOWDUPONT INC 5.419% DUE 11-15-2048 CUSIP: 26078JAF7	1,995,000.000	2,066,910.50	1,988,824.94
DTE ELEC CO 5.4% DUE 04-01-2053 CUSIP: 23338VAT3	1,448,000.000	1,448,524.32	1,406,327.81
DUKE ENERGY CAROLINAS LLC 2.55% DUE 04-15-2031 BEO SEDOL: BKP32K7	3,252,000.000	3,248,260.20	2,818,443.16
DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO CUSIP: 26442CBH6	1,280,000.000	1,275,993.60	902,593.32
DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053 SEDOL: BQ0N1J6	5,687,000.000	5,724,282.74	5,416,357.37
DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054 CUSIP: 26442CBL7	911,000.000	921,221.58	876,741.34
DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041 CUSIP: 26441CBM6	3,934,000.000	3,931,503.24	2,891,145.78
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051 SEDOL: BNR5LJ4	2,719,000.000	2,718,654.01	1,837,499.88
DUKE ENERGY CORP NEW 6.1% 09-15-2053 CUSIP: 26441CCA1	75,000.000	72,920.25	76,278.39
DUKE ENERGY CORP 3.75% DUE 09-01-2046 SEDOL: BD381P3	10,998,000.000	10,729,573.49	8,106,156.84
DUKE ENERGY CORP 3.95% DUE 08-15-2047 CUSIP: 26441CAY1	5,872,000.000	5,497,629.16	4,377,579.81
DUKE ENERGY CORP 4.2% DUE 06-15-2049 CUSIP: 26441CBF1	1,370,000.000	1,186,102.49	1,059,580.32
DUKE ENERGY CORP 4.8% DUE 12-15-2045 CUSIP: 26441CAP0	154,000.000	153,482.56	133,061.40
DUKE ENERGY CORP 5.8% 06-15-2054 CUSIP: 26441CCF0	1,760,000.000	1,750,056.00	1,716,013.57
DUKE ENERGY CORP 5% DUE 08-15-2052 SEDOL: BNG9CJ4	6,680,000.000	6,437,916.39	5,838,692.48

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DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO SEDOL: BM9B9B1	1,968,000.000	1,943,696.95	2,003,673.43
DUKE ENERGY FLA LLC 6.2% 11-15-2053 CUSIP: 26444HAR2	100,000.000	115,359.00	105,538.66
DUKE ENERGY FLA 4.2% DUE 07-15-2048 CUSIP: 26444HAF8	2,598,000.000	2,871,478.56	2,083,338.10
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050 CUSIP: 26443TAC0	852,000.000	844,940.67	515,324.32
DUKE ENERGY IND 4.2% DUE 03-15-2042 CUSIP: 263901AD2	3,425,000.000	3,219,739.75	2,809,352.86
DUKE ENERGY IND 6.45% DUE 04-01-2039 CUSIP: 263901AB6	445,000.000	581,784.10	480,752.82
DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053 CUSIP: 26443TAD8	8,699,000.000	8,661,308.34	8,256,251.77
DUKE ENERGY OHIO INC 5.6% 03-15-2054 CUSIP: 26442EAL4	2,085,000.000	2,079,558.15	2,015,422.11
DUKE ENERGY OHIO INC 5.65% 04-01-2053 CUSIP: 26442EAK6	2,855,000.000	3,001,573.96	2,798,409.91
DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050 CUSIP: 26442UAK0	3,000.000	1,840.89	1,738.97
DUKE ENERGY PROGRESS LLC 3.45% 03-15-2029 SEDOL: BJLV5M1	4,830,000.000	4,810,100.40	4,576,601.44
DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023 CUSIP: 26442UAR5	10,000.000	9,940.70	9,464.32
DUKE ENERGY 3.2% DUE 08-15-2049 SEDOL: BKFV9W2	4,750,000.000	4,541,842.63	3,168,814.30
DUKE ENERGY 6.05% DUE 04-15-2038 CUSIP: 26442CAE4	331,000.000	355,219.08	348,145.75
DUKE UNIV 2.757% 10-01-2050 CUSIP: 26442TAG2	130,000.000	130,000.00	83,457.19
EASTERN ENERGY GAS 5.65% 10-15-2054 CUSIP: 27636AAA0	3,060,000.000	3,061,120.49	2,890,527.28
EASTERN GAS TRANSMISSION & STORAGE 4.6% SNR NTS 12-15-2044 USD1000 CUSIP: 276480AD2	1,260,000.000	1,157,814.00	1,068,614.15
EASTMAN CHEM CO 4.65% DUE 10-15-2044 CUSIP: 277432AP5	155,000.000	132,523.45	131,049.04

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EASTN GAS TRANSM & FIXED 3.9% DUE 11-15-2049 CUSIP: 276480AB6	770,000.000	619,056.81	562,185.78
EASTN GAS TRANSM & FIXED 4.8% DUE 11-01-2043 CUSIP: 276480AF7	100,000.000	92,804.71	87,502.16
EATON CORP OHIO 4 DUE 11-02-2032 CUSIP: 278062AD6	2,085,000.000	1,942,469.40	1,948,447.51
EATON CORP OHIO 4.7% 08-23-2052 CUSIP: 278062AJ3	2,785,000.000	2,769,905.30	2,454,574.57
EBAY INC FIXED 3.65% DUE 05-10-2051 CUSIP: 278642AZ6	129,000.000	94,337.70	91,899.23
EBAY INC 4 DUE 07-15-2042 CUSIP: 278642AF0	2,674,000.000	2,342,689.79	2,128,294.04
ECOLAB INC FIXED 2.125% DUE 08-15-2050 CUSIP: 278865BG4	170,000.000	98,580.63	91,277.00
ECOLAB INC 2.7% DUE 12-15-2051 SEDOL: BPKC1L8	3,775,000.000	3,765,751.25	2,296,830.08
ECOLAB INC 2.75% 08-18-2055 BEO CUSIP: 278865BJ8	190,000.000	121,423.30	111,783.11
EDISON INTERNATIONAL 5.375% 12-31-2049 SEDOL: BMCDH43	6,700,000.000	6,700,000.00	6,606,723.27
EL PASO ELEC CO 6% DUE 05-15-2035 CUSIP: 283677AW2	80,000.000	80,856.00	80,168.52
EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7.75 1-15-2032 BEO CUSIP: 28368EAE6	3,000.000	3,488.46	3,408.51
EL PASO PIPELN 4.7% DUE 11-01-2042 CUSIP: 28370TAF6	5,695,000.000	4,797,042.85	4,789,708.22
EL PASO PIPELN 7.5% DUE 11-15-2040 CUSIP: 28370TAD1	2,640,000.000	3,331,627.20	2,972,240.44
ELECTRONIC ARTS INC 2.95% 02-15-2051 CUSIP: 285512AF6	421,000.000	375,134.67	264,231.29
ELEVANCE HEALTH INC 5.125% DUE 02-15-2053 SEDOL: BQB3QT0	300,000.000	298,902.00	267,432.43
ELEVANCE HEALTH INC 5.375% 06-15-2034 CUSIP: 036752AZ6	4,425,000.000	4,421,814.00	4,387,104.70
ELEVANCE HEALTH INC 5.65% 06-15-2054 CUSIP: 036752BA0	1,825,000.000	1,817,608.75	1,751,460.06

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ELEVANCE HEALTH INC 5.7% 02-15-2055 SEDOL: BQPCQF9	11,472,000.000	11,409,398.86	11,071,468.89
ELEVANCE HEALTH INC 5.85% 11-01-2064 SEDOL: BT25B35	9,610,000.000	9,581,938.80	9,297,542.87
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052 SEDOL: BNTB0H1	800,000.000	799,928.00	809,782.90
ELEVANCE HLTH INC 4.65% DUE 08-15-2044 CUSIP: 94973VVBK2	640,000.000	818,451.20	549,575.40
ELI LILLY & CO 4.95% 02-27-2063 CUSIP: 532457CH9	7,297,000.000	7,258,948.73	6,557,916.78
ELI LILLY & CO 5.2% 08-14-2064 CUSIP: 532457CT3	2,000,000.000	2,007,436.05	1,864,298.60
ELI LILLY AND CO 4.875% DUE 02-27-2053 CUSIP: 532457CG1	2,912,000.000	2,893,306.91	2,641,591.44
ELI LILLY AND COMPANY 5.0% 02-09-2054 SEDOL: BSHRLF1	3,227,000.000	3,137,320.03	2,967,625.80
EMERSON ELEC CO FIXED 2.75% DUE 10-15-2050 CUSIP: 291011BM5	25,000.000	15,106.25	15,591.95
EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO CUSIP: 291011BS2	8,805,000.000	8,659,200.14	5,450,942.60
ENBRIDGE ENERGY 5.5% DUE 09-15-2040 SEDOL: B3N4NM2	590,000.000	566,526.60	565,425.52
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047 CUSIP: 29273RBL2	6,072,000.000	5,899,663.34	5,377,909.20
ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041 CUSIP: 29273RAP4	5,810,000.000	5,935,538.15	5,792,719.26
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL: BYQ24Q1	5,518,000.000	5,434,550.17	5,452,347.67
ENERGY TRANSFER L P 0.0% DUE 12-31-2049 REG CUSIP: 29273VAM2	5,125,000.000	5,000,034.25	5,143,004.13
ENERGY TRANSFER LP 5.75% DUE 02-15-2033 BEO CUSIP: 29273VAQ3	71,000.000	70,922.61	71,973.26
ENERGY TRANSFER LP 5.95% 05-15-2054 CUSIP: 29273VAW0	2,390,000.000	2,365,094.25	2,310,526.60
ENERGY TRANSFER OPER L P 5.0% 05-15-2050 SEDOL: BL3BQC0	4,550,000.000	4,707,612.75	3,865,457.37

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ENERGY TRANSFER 4.9% DUE 03-15-2035 CUSIP: 29273RBE8	2,371,000.000	2,387,919.14	2,233,226.24
ENERGY TRANSFER 5.15% DUE 02-01-2043 CUSIP: 29273RAT6	2,583,000.000	2,488,083.23	2,280,010.02
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL: BXVMC65	8,682,000.000	7,780,273.66	7,611,281.67
ENERGY TRANSFER 5.95 DUE 10-01-2043 CUSIP: 29273RAZ2	4,815,000.000	4,834,097.13	4,676,291.07
ENERGY TRANSFER 6.25% DUE 04-15-2049 CUSIP: 29279FAA7	11,870,000.000	12,651,749.12	11,914,234.15
ENERGY TRANSFER 6% DUE 06-15-2048 CUSIP: 29278NAE3	1,930,000.000	2,011,623.23	1,866,765.90
ENERGY TRANSFER 7.5% DUE 07-01-2038 CUSIP: 29273RAJ8	130,000.000	135,862.32	147,189.89
ENLINK MIDSTREAM PARTNERS LP 5.05% DUE 04-01-2045 CUSIP: 29336UAD9	1,050,000.000	1,012,000.50	902,316.15
ENERGY ARK LLC 5.75% 06-01-2054 CUSIP: 29366MAG3	20,000.000	19,911.00	19,809.42
ENTERGY CORP NEW 3.75% DUE 06-15-2050 SEDOL: BMFYH09	8,970,000.000	9,105,188.00	6,367,620.63
ENERGY LA LLC 5.7% 03-15-2054 SEDOL: BQKW030	2,076,000.000	2,074,184.19	2,053,188.56
ENTERGY MISS LLC 5.85% 06-01-2054 CUSIP: 29366WAE6	5,000.000	4,997.70	5,046.87
ENTERGY TEX INC FIXED 5% DUE 09-15-2052 CUSIP: 29365TAM6	850,000.000	845,121.00	760,876.04
ENTERGY TEX INC 1.75% DUE 03-15-2031 SEDOL: BLB20M3	750,000.000	747,225.00	618,273.26
ENTERGY TEXAS INC 5.55% 09-15-2054 CUSIP: 29365TAP9	65,000.000	64,534.60	63,108.04
ENTERPRISE PRODS FIXED 3.2% 02-15-2052 CUSIP: 29379VCA9	2,875,000.000	2,040,841.55	1,870,562.69
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060 CUSIP: 29379VBZ5	682,000.000	499,977.32	491,589.99
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 CUSIP: 29379VBJ1	606,000.000	569,531.25	540,772.43

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ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042 CUSIP: 29379VAW3	1,055,000.000	981,053.59	953,280.97
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 CUSIP: 29379VBQ5	2,668,000.000	2,762,876.16	2,143,500.35
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049 CUSIP: 29379VBU6	334,000.000	303,726.80	287,850.59
ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055 CUSIP: 29379VCH4	3,177,000.000	3,173,727.73	3,061,329.97
ENTERPRISE PRODS 3.7% DUE 01-31-2051 CUSIP: 29379VBY8	801,000.000	695,067.00	575,440.61
ENTERPRISE PRODS 4.2% DUE 01-31-2050 CUSIP: 29379VBW2	22,000.000	19,163.98	17,335.16
ENTERPRISE PRODS 4.45 DUE 02-15-2043 CUSIP: 29379VAY9	4,122,000.000	3,639,173.89	3,518,287.31
ENTERPRISE PRODS 4.85% DUE 03-15-2044 CUSIP: 29379VBA0	12,957,000.000	12,908,475.25	11,597,418.50
ENTERPRISE PRODS 4.95% DUE 10-15-2054 CUSIP: 29379VBF9	1,300,000.000	1,279,049.97	1,137,084.36
ENTERPRISE PRODS 5.1% DUE 02-15-2045 CUSIP: 29379VBC6	1,740,000.000	1,980,645.90	1,605,216.17
ENTERPRISE PRODS 5.7% DUE 02-15-2042 CUSIP: 29379VAV5	8,435,000.000	8,707,718.61	8,434,487.15
ENTERPRISE PRODS 5.95% DUE 02-01-2041 CUSIP: 29379VAT0	10,531,000.000	11,670,390.08	10,823,510.00
ENTERPRISE PRODS 6.45% DUE 09-01-2040 CUSIP: 29379VAQ6	731,000.000	785,765.02	787,390.35
ENTERPRISE PRODS 7.55% DUE 04-15-2038 SEDOL: B57FW28	1,060,000.000	1,202,326.20	1,241,354.77
ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053 CUSIP: 29379VCB7	2,774,000.000	2,749,881.44	1,827,013.07
ENTERPRISE PRODUCTS OPER L P 4.95% 02-15-2035 SEDOL: BT8P667	1,002,000.000	995,988.00	970,171.02
EOG RES INC 4.95% DUE 04-15-2050 CUSIP: 26875PAT8	873,000.000	1,062,709.10	777,454.46
EOG RESOURCES INC 5.65% 12-01-2054 SEDOL: BRWLH64	9,701,000.000	9,724,998.06	9,512,910.71

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Corporate Debt Instruments - Other			
United States - USD			
EQUIFAX INC 7% DUE 07-01-2037 CUSIP: 294429AG0	1,313,000.000	1,598,364.75	1,430,091.55
EQUINIX INC FIXED 2.95% 09-15-2051 CUSIP: 29444UBM7	211,000.000	143,517.98	129,652.27
EQUINIX INC SR NT 3.4% 02-15-2052 CUSIP: 29444UBT2	3,341,000.000	3,173,505.11	2,268,991.14
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG CUSIP: 29444UBJ4	1,021,000.000	834,647.59	644,417.34
ERAC USA FIN LLC 4.5% DUE 02-15-2045 CUSIP: 26884TAN2	1,340,000.000	1,324,563.20	1,147,289.86
ERP OPER LTD 4.5% DUE 07-01-2044 CUSIP: 26884ABB8	7,410,000.000	7,340,171.18	6,402,857.18
ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020 CUSIP: 29670GAE2	1,243,000.000	1,243,000.00	818,816.62
ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052 SEDOL: BMBVXG2	1,300,000.000	1,288,664.00	1,183,816.92
EVEREST REINS 4.868 DUE 06-01-2044 CUSIP: 299808AF2	4,400,000.000	4,400,000.00	3,816,260.58
EVEREST REINSURANCE HOLDINGS INC SR NT 3.125% 10-15-2052 CUSIP: 299808AJ4	3,300,000.000	3,136,125.07	2,035,690.41
EVEREST REINSURANCE HOLDINGS INC 3.5%10-15-2050 CUSIP: 299808AH8	1,715,000.000	1,695,174.60	1,162,564.29
EVERSOURCE ENERGY FIXED 3.45% DUE 01-15-2050 CUSIP: 30040WAH1	1,280,000.000	925,485.41	875,802.71
EVERSOURCE ENERGY 5.5% 01-01-2034 SEDOL: BRBK4K5	1,950,000.000	1,942,023.75	1,935,012.22
EVERSOURCE ENERGY 5.95% 07-15-2034 CUSIP: 30040WAZ1	1,450,000.000	1,538,145.50	1,485,826.28
EXELON CORP 4.1% DUE 03-15-2052 CUSIP: 30161NBH3	2,291,000.000	1,908,501.63	1,744,313.95
EXELON CORP 4.45% DUE 04-15-2046 CUSIP: 30161NAV3	5,265,000.000	5,452,970.50	4,387,020.97
EXELON CORP 4.7% DUE 04-15-2050 CUSIP: 30161NAY7	2,260,000.000	2,386,508.66	1,908,844.25
EXELON CORP 5.1% DUE 06-15-2045 CUSIP: 30161NAS0	19,134,000.000	21,827,903.56	17,340,601.18

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Corporate Debt Instruments - Other			
United States - USD			
EXELON CORP 5.6% DUE 03-15-2053 CUSIP: 30161NBL4	100,000.000	98,859.00	96,393.25
EXELON CORP 5.625% DUE 06-15-2035 CUSIP: 30161NAC5	293,000.000	265,458.95	294,192.60
EXELON GENERATION SR NT 6.25 DUE 10-01-2039 CUSIP: 30161MAG8	1,744,000.000	2,087,108.88	1,819,612.84
EXELON GENERATION 5.6 DUE 06-15-2042 CUSIP: 30161MAN3	100,000.000	106,354.00	96,547.27
EXELON GENERATION 5.75% DUE 10-01-2041 CUSIP: 30161MAJ2	3,013,000.000	3,176,819.34	2,942,986.95
EXPEDIA INC DEL 5% DUE 02-15-2026 CUSIP: 30212PAM7	1,010,000.000	1,038,695.11	1,011,416.33
EXPEDIA INC FIXED 3.8% DUE 02-15-2028 CUSIP: 30212PAP0	1,610,000.000	1,558,315.78	1,555,320.65
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 CUSIP: 30231GBG6	5,000,000.000	4,330,650.00	4,117,442.60
EXXON MOBIL CORP 2.995% DUE 08-16-2039 CUSIP: 30231GAY8	61,000.000	50,611.09	46,142.49
EXXON MOBIL CORP 3.095% DUE 08-16-2049 CUSIP: 30231GAZ5	1,452,000.000	1,504,105.47	968,932.98
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SEDOL: BMDSC31	18,141,000.000	17,755,926.47	12,736,056.12
EXXON MOBIL CORP 4.114% DUE 03-01-2046 CUSIP: 30231GAW2	7,587,000.000	8,189,392.89	6,160,494.38
EXXON MOBIL CORP 4.227% DUE 03-19-2040 CUSIP: 30231GBF8	4,773,000.000	5,076,495.53	4,191,288.90
FARMERS EXCHANGE FLTG RT 5.454% DUE 10-15-2054 SEDOL: BRFJY97	1,540,000.000	1,668,956.14	1,387,892.05
FED RLTY INVT TR 4.5% DUE 12-01-2044 CUSIP: 313747AV9	101,000.000	101,044.56	84,618.92
FEDEX CORP NT 3.25% 05-15-2041 CUSIP: 31428XCE4	38,000.000	27,564.06	27,779.28
FEDEX CORP 3.875% DUE 08-01-2042 CUSIP: 31428XAT3	23,000.000	17,871.00	17,989.59
FEDEX CORP 4.05% DUE 02-15-2048 CUSIP: 31428XBQ8	165,000.000	160,903.05	126,427.26

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Corporate Debt Instruments - Other			
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FEDEX CORP 4.1% DUE 02-01-2045 CUSIP: 31428XBB1	1,484,000.000	1,445,540.78	1,162,004.03
FEDEX CORP 4.4% DUE 01-15-2047 CUSIP: 31428XBN5	12,654,000.000	13,052,920.12	10,250,833.93
FEDEX CORP 4.55% DUE 04-01-2046 CUSIP: 31428XBG0	4,269,000.000	4,256,570.06	3,560,197.45
FEDEX CORP 4.75% DUE 11-15-2045 SEDOL: BYPJYG3	10,709,000.000	10,901,727.94	9,195,276.97
FEDEX CORP 5.25% DUE 05-15-2050 CUSIP: 31428XCA2	1,935,000.000	1,916,300.10	1,773,806.66
FIDELITY NATL FINL INC NEW SR NT 3.2% 09-17-2051 CUSIP: 31620RAL9	307,000.000	294,703.03	189,359.08
FIDELITY NATL INFORMATION SVCS INC SR NT3.1% 03-01-2041 CUSIP: 31620MBU9	174,000.000	127,790.82	126,484.18
FIRSTENERGY CORP FIXED 2.25% DUE 09-01-2030 SEDOL: BMBWWL3	15,150,000.000	14,457,606.84	12,994,212.57
FIRSTENERGY CORP 4.85% 07-15-2047 CUSIP: 337932AJ6	2,585,000.000	2,813,440.27	2,204,666.13
FISERV INC 4.4% DUE 07-01-2049 SEDOL: BGBN0F4	1,044,000.000	1,058,744.38	853,657.26
FL PWR & LT CO 3.95% 03-01-2048 CUSIP: 341081FQ5	354,000.000	347,185.50	278,382.24
FL PWR & LT CO 4.05% DUE 06-01-2042 CUSIP: 341081FG7	1,850,000.000	1,827,441.25	1,526,210.41
FL PWR & LT CO 5.95% DUE 02-01-2038 CUSIP: 341081FA0	220,000.000	277,508.63	230,318.27
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051 SEDOL: BPG96F2	11,652,000.000	11,037,371.20	7,295,850.52
FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053 SEDOL: BPYTON0	5,624,000.000	5,481,412.06	5,369,601.46
FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054 SEDOL: BQKMPC4	8,549,000.000	8,528,834.09	8,547,511.71
FLORIDA PWR & LT CO 5.3% 06-15-2034 CUSIP: 341081GU5	1,700,000.000	1,694,203.00	1,705,553.54
FLORIDA PWR CORP 3.85% DUE 11-15-2042 SEDOL: B8HN579	1,952,000.000	1,790,210.67	1,538,563.60

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Corporate Debt Instruments - Other			
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FMC CORP 4.5% DUE 10-01-2049 SEDOL: BJYGNS5	11,083,000.000	10,424,624.13	8,450,512.09
FMC CORP 6.375% 05-18-2053 CUSIP: 302491AY1	7,015,000.000	6,769,270.99	6,921,117.84
FOOD LION INC NT DTD 04-21-1997 8.0% DUE 04-15-2027 REG CUSIP: 344775AC5	785,000.000	926,912.30	831,257.77
FORD FNDTN 2.815% DUE 06-01-2070 CUSIP: 34531XAC8	175,000.000	175,000.00	98,601.53
FORD MOTOR CREDIT CO LLC 6.125% 03-08-2034 SEDOL: BPBJXV2	242,000.000	238,208.93	236,680.61
FORD MOTOR CREDIT CO LLC 6.8% DUE 05-12-2028 CUSIP: 345397C92	2,650,000.000	2,767,872.00	2,738,527.20
FORD MOTOR CREDIT CO LLC 7.122% 11-07-2033 SEDOL: BQHPH53	784,000.000	784,000.00	818,510.26
FORD MTR CO DEL NT 4.75 01-15-2043 CUSIP: 345370CQ1	4,627,000.000	4,224,808.79	3,651,428.23
FORD MTR CO DEL 3.25% 02-12-2032 SEDOL: BPLHQR3	970,000.000	756,600.00	806,812.90
FORD MTR CO DEL 6.375% DUE 02-01-2029 CUSIP: 345370BZ2	630,000.000	459,900.00	650,749.73
FORD MTR CO DEL 6.625% DUE 02-15-2028 CUSIP: 345370BT6	2,465,000.000	2,697,634.38	2,530,076.10
FORD MTR CR CO LLC 4.542% DUE 08-01-2026 CUSIP: 345397ZW6	3,200,000.000	3,200,000.00	3,162,761.18
FORTIVE CORP 4.3% DUE 06-15-2046 CUSIP: 34959JAH1	1,800,000.000	1,921,221.07	1,447,593.68
FOX CORP 5.476% DUE 01-25-2039 CUSIP: 35137LAJ4	572,000.000	703,803.56	543,578.02
FOX CORP 5.576% DUE 01-25-2049 SEDOL: BM63802	1,400,000.000	1,619,985.38	1,302,215.41
FREEMPORT-MCMORAN 5.45% DUE 03-15-2043 CUSIP: 35671DBC8	8,968,000.000	9,023,930.37	8,464,984.16
FRONTIER COMMUNICATIONS HLDGS LLC 5.875%11-01-2029 CUSIP: 35908MAA8	1,810,000.000	1,800,362.50	1,799,952.11
GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051 CUSIP: 363576AB5	768,000.000	699,847.68	529,010.39

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Corporate Debt Instruments - Other			
United States - USD			
GE CAP INTL FDG CO 4.418% DUE 11-15-2035 CUSIP: 36164QNA2	200,000.000	192,274.00	184,763.03
GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052 SEDOL: BQLPVD5	11,095,000.000	12,050,674.03	11,939,206.23
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 CUSIP: 369550BH0	370,000.000	375,287.45	323,240.52
GEN MTRS FINL CO FIXED 4.3% DUE 07-13-2025 CUSIP: 37045XAZ9	1,425,000.000	1,423,047.75	1,420,837.29
GENERAL DYNAMICS CORP NT 2.85% 06-01-2041 SEDOL: BNXM843	3,807,000.000	3,774,011.40	2,716,412.24
GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG CUSIP: 369550BJ6	1,386,000.000	1,327,501.97	1,146,066.92
GENERAL ELEC CO 4.5% DUE 03-11-2044 CUSIP: 369604BH5	32,000.000	30,419.52	27,707.56
GENERAL MLS INC 3.0% 02-01-2051 CUSIP: 370334CP7	61,000.000	51,875.27	38,668.75
GENERAL MOTORS FINANCIAL CO INC 6.1% 01-07-2034 SEDOL: BS4CSD6	118,000.000	117,813.56	119,765.05
GENERAL MOTORS FINANCIAL CO 5.95% 04-04-2034 SEDOL: BPRBTV4	1,020,000.000	1,020,836.40	1,025,131.35
GENERAL MTRS CO 5.15% DUE 04-01-2038 CUSIP: 37045VAP5	62,000.000	56,749.48	57,105.53
GENERAL MTRS CO 5.2% DUE 04-01-2045 CUSIP: 37045VAJ9	246,000.000	215,480.27	213,639.83
GENERAL MTRS CO 5.4% 04-01-2048 CUSIP: 37045VAQ3	17,000.000	15,568.44	14,997.94
GENERAL MTRS CO 5% DUE 04-01-2035 CUSIP: 37045VAH3	39,000.000	36,416.80	36,615.28
GENERAL MTRS CO 6.25% DUE 10-02-2043 CUSIP: 37045VAF7	4,394,000.000	4,945,487.67	4,359,246.10
GENERAL MTRS CO 6.6% DUE 04-01-2036 CUSIP: 37045VAK6	683,000.000	688,055.63	717,123.97
GENERAL MTRS CO 6.75% DUE 04-01-2046 CUSIP: 37045VAL4	2,000,000.000	2,427,780.00	2,089,213.50
GEORGE WASH UNIV 4.126% DUE 09-15-2048 CUSIP: 372546AW1	250,000.000	251,530.10	203,623.74

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Corporate Debt Instruments - Other			
United States - USD			
GEORGETOWN UNIV 2.943% DUE 04-01-2050 CUSIP: 37310PAD3	670,000.000	670,270.04	431,518.69
GEORGETOWN UNIV 5.215% 10-01-2118 CUSIP: 37310PAB7	1,270,000.000	1,301,888.25	1,113,090.92
GEORGIA PAC CORP 7.75% DUE 11-15-2029 CUSIP: 373298BR8	2,500,000.000	3,017,610.90	2,804,424.68
GEORGIA POWER CO 5.25% 03-15-2034 SEDOL: BLD74W4	2,161,000.000	2,154,560.90	2,146,078.12
GEORGIA PWR CO 3.7% 01-30-2050 CUSIP: 373334KN0	6,970,000.000	7,052,679.40	5,125,435.37
GEORGIA PWR CO 4.95% 05-17-2033 SEDOL: BQPF7S8	2,594,000.000	2,570,947.58	2,541,146.78
GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO CUSIP: 373334KR1	17,000.000	16,875.90	15,803.31
GILEAD SCIENCES INC 2.6% DUE 10-01-2040 CUSIP: 375558BS1	1,170,000.000	1,164,746.70	811,845.94
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG SEDOL: BMDWBN6	6,200,000.000	4,952,516.20	3,817,390.78
GILEAD SCIENCES INC 5.55% 10-15-2053 SEDOL: BQBBGR2	13,900,000.000	14,403,173.02	13,694,684.77
GILEAD SCIENCES 4.15% DUE 03-01-2047 CUSIP: 375558BK8	305,000.000	274,872.10	244,767.03
GILEAD SCIENCES 4.5% DUE 02-01-2045 CUSIP: 375558BA0	10,862,000.000	11,382,105.26	9,319,671.60
GILEAD SCIENCES 4.6% DUE 09-01-2035 CUSIP: 375558BG7	1,965,000.000	1,958,417.25	1,853,157.66
GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP: 375558BD4	1,426,000.000	1,308,024.14	1,257,639.90
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL: BKHDRD3	4,665,000.000	4,472,453.95	4,179,087.35
GILEAD SCIENCES 5.1% DUE 06-15-2035 CUSIP: 375558CC5	3,805,000.000	3,789,741.95	3,747,533.28
GILEAD SCIENCES 5.5% DUE 11-15-2054 SEDOL: BM9W8W8	11,800,000.000	12,076,304.16	11,498,923.47
GILEAD SCIENCES 5.6% DUE 11-15-2064 CUSIP: 375558CE1	685,000.000	703,019.65	662,183.18

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Corporate Debt Instruments - Other			
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GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO SEDOL: BP6L0G7	1,345,000.000	1,326,318.35	1,305,654.50
GLP CAP L P/GLP FING II INC 6.25% 09-15-2054 CUSIP: 361841AU3	83,000.000	82,321.89	83,240.29
GLP CAPITAL LP/FIN II 6.75% 12-01-2033 SEDOL: BP0VMS9	755,000.000	741,379.80	799,242.25
GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO CUSIP: 38143VAA7	8,185,000.000	9,509,460.74	8,547,746.84
GOLDMAN SACHS FIXED 2.615% 04-22-2032 CUSIP: 38141GYB4	3,140,000.000	3,140,000.00	2,677,108.11
GOLDMAN SACHS GROUP INC 3.436% 02-24-2043 SEDOL: BNG4SJ1	10,130,000.000	10,052,064.85	7,545,698.01
GOLDMAN SACHS GROUP INC SR NT FIXED / FLTG 2.65% 10-21-2032 CUSIP: 38141GYN8	4,000,000.000	4,000,000.00	3,381,660.12
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO CUSIP: 38141GYK4	231,000.000	206,098.52	160,667.83
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO CUSIP: 38141GYC2	3,462,000.000	3,523,237.26	2,526,041.55
GOLDMAN SACHS GROUP INC 4.017% 10-31-2038 CUSIP: 38148YAA6	18,948,000.000	18,572,907.46	16,050,888.51
GOLDMAN SACHS GROUP INC 4.411% 04-23-2039 CUSIP: 38141GXA7	11,310,000.000	11,593,691.18	9,979,720.52
GOLDMAN SACHS GROUP INC 5.016% 10-23-2035 SEDOL: BSF0602	7,772,000.000	7,688,555.70	7,442,908.03
GOLDMAN SACHS GROUP INC 5.33% 07-23-2035 SEDOL: BRC1656	7,139,000.000	7,129,356.00	7,014,865.78
GOLDMAN SACHS GROUP INC 5.561% 11-19-2045 CUSIP: 38141GB86	20,525,000.000	20,628,392.10	19,839,939.12
GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO CUSIP: 38143YAC7	1,250,000.000	1,491,543.27	1,319,412.54
GOLDMAN SACHS GROUP INC 6.125% 12-31-2049 CUSIP: 38141GB52	1,150,000.000	1,150,000.00	1,137,062.33
GOLDMAN SACHS 4.75% DUE 10-21-2045 CUSIP: 38141GVS0	5,075,000.000	5,667,861.50	4,495,554.11
GOLDMAN SACHS 4.8% DUE 07-08-2044 CUSIP: 38141EC31	5,980,000.000	6,110,497.92	5,290,757.10

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Corporate Debt Instruments - Other			
United States - USD			
GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3	1,835,000.000	2,062,775.03	1,692,792.28
GOLDMAN SACHS 6.75% DUE 10-01-2037 CUSIP: 38141GFD1	12,096,000.000	12,818,810.66	13,001,271.42
GOODYEAR TIRE & RUBR CO SR NT 5.625% 04-30-2033 CUSIP: 382550BK6	6,405,000.000	6,405,000.00	5,624,127.12
GRAINGER W W INC FIXED 4.6% DUE 06-15-2045 CUSIP: 384802AB0	268,000.000	312,360.50	239,445.68
GULFSTREAM NAT GAS 5.95% DUE 10-15-2045 CUSIP: 402740AE4	4,000,000.000	3,983,120.00	3,552,077.20
HACKENSACK 4.211% 07-01-2048 CUSIP: 404530AB3	100,000.000	100,000.00	81,500.91
HACKENSACK 4.5% DUE 07-01-2057 SEDOL: BYX1SH0	1,000,000.000	991,040.00	830,904.14
HALLIBURTON CO 4.75% DUE 08-01-2043 CUSIP: 406216BE0	1,375,000.000	1,400,224.28	1,198,958.09
HARTFORD FINL SVCS GROUP INC DEL SR NT 2.9% 09-15-2051 SEDOL: BM9SW79	916,000.000	863,104.98	571,140.65
HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040 CUSIP: 416515BA1	944,000.000	1,208,791.35	1,013,009.94
HARTFORD FINL SVCS 6.625 DUE 04-15-2042 CUSIP: 416518AC2	1,040,000.000	1,235,497.60	1,106,771.40
HASBRO INC 3.5% DUE 09-15-2027 CUSIP: 418056AV9	1,105,000.000	1,103,607.70	1,065,966.69
HASBRO INC 6.35% DUE 03-15-2040 CUSIP: 418056AS6	2,125,000.000	2,548,889.45	2,149,010.14
HCA INC SR SECD NT 4.625% 03-15-2052 SEDOL: BPLJR21	7,390,000.000	6,080,831.68	5,757,988.93
HCA INC 3.5% DUE 07-15-2051 BEO CUSIP: 404119CB3	1,570,000.000	1,532,700.94	1,017,227.72
HCA INC 4.375% 03-15-2042 SEDOL: BQV4M28	2,377,000.000	2,217,847.64	1,941,816.41
HCA INC 5.125% 06-15-2039 CUSIP: 404119BY4	3,552,000.000	3,621,022.88	3,236,889.47
HCA INC 5.25% DUE 06-15-2049 SEDOL: BJJDM6	7,446,000.000	7,521,805.97	6,456,843.20

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Corporate Debt Instruments - Other			
United States - USD			
HCA INC 5.5% DUE 06-15-2047 SEDOL: BF2XWB6	13,622,000.000	14,182,063.16	12,407,305.97
HCA INC 5.95% 09-15-2054 CUSIP: 404121AL9	3,135,000.000	3,209,983.44	2,986,427.90
HCA INC 6.0% 04-01-2054 CUSIP: 404119CV9	4,667,000.000	4,686,945.59	4,452,469.63
HCA INC 6.1% 04-01-2064 CUSIP: 404119CW7	1,875,000.000	1,880,987.52	1,791,194.34
HCA INC 7.5% DUE 11-06-2033 CUSIP: 404119AJ8	4,000,000.000	3,780,000.00	4,437,144.80
HESS CORP 5.6% DUE 02-15-2041 SEDOL: B4TV238	5,424,000.000	5,679,159.81	5,361,219.37
HESS CORP 5.8% DUE 04-01-2047 CUSIP: 42809HAH0	2,663,000.000	3,068,053.12	2,668,926.19
HESS CORP 6% DUE 01-15-2040 CUSIP: 42809HAC1	10,625,000.000	11,269,301.74	11,070,540.15
HILTON WORLDWIDE FIXED 4.875% DUE 04-01-2027 CUSIP: 432891AK5	3,355,000.000	3,526,943.75	3,309,037.84
HLTH CARE REIT INC 6.5% DUE 03-15-2041 CUSIP: 42217KAX4	2,715,000.000	3,052,361.06	2,905,886.41
HLTH CARE SVC CORP 3.2% DUE 06-01-2050 CUSIP: 42218SAH1	3,945,000.000	3,996,123.41	2,527,168.70
HOAG MEM HOSP 3.803% DUE 07-15-2052 SEDOL: BJN4573	832,000.000	832,000.00	631,700.39
HOME DEPOT INC SR NT 2.75% 09-15-2051 CUSIP: 437076CK6	7,481,000.000	7,387,703.73	4,568,216.62
HOME DEPOT INC 2.375% 03-15-2051 SEDOL: BNRQN46	9,404,000.000	9,095,817.42	5,331,727.77
HOME DEPOT INC 3.125% DUE 12-15-2049 SEDOL: BKDX1Q8	17,034,000.000	15,566,108.64	11,422,547.29
HOME DEPOT INC 3.3% DUE 04-15-2040 REG CUSIP: 437076CC4	1,725,000.000	1,717,873.47	1,345,181.91
HOME DEPOT INC 3.35% DUE 04-15-2050 REG CUSIP: 437076CD2	2,149,000.000	1,907,339.18	1,500,684.14
HOME DEPOT INC 3.9% DUE 06-15-2047 CUSIP: 437076BS0	2,830,000.000	2,807,827.89	2,215,566.25

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Corporate Debt Instruments - Other			
United States - USD			
HOME DEPOT INC 4.2% DUE 04-01-2043 SEDOL: B9N1J94	5,860,000.000	5,671,127.79	4,959,803.62
HOME DEPOT INC 4.25% DUE 04-01-2046 CUSIP: 437076BH4	7,307,000.000	7,655,921.71	6,099,890.62
HOME DEPOT INC 4.5% DUE 12-06-2048 CUSIP: 437076BX9	620,000.000	797,563.16	530,246.88
HOME DEPOT INC 4.875 DUE 02-15-2044 SEDOL: BDD8L53	3,676,000.000	3,960,994.39	3,365,449.13
HOME DEPOT INC 4.95% 06-25-2034 CUSIP: 437076DE9	985,000.000	975,593.25	972,468.44
HOME DEPOT INC 5.3% 06-25-2054 SEDOL: BPLZ1P0	20,232,000.000	20,138,390.94	19,406,408.56
HOME DEPOT INC 5.4% 06-25-2064 CUSIP: 437076DG4	2,964,000.000	2,921,267.37	2,845,649.09
HOME DEPOT INC 5.875% DUE 12-16-2036 CUSIP: 437076AS1	4,350,000.000	4,941,978.89	4,578,866.16
HOME DEPOT INC 5.95% DUE 04-01-2041 CUSIP: 437076AV4	1,138,000.000	1,351,099.60	1,195,459.48
HONEYWELL INTERNATIONAL INC 5.0% 03-01-2035 CUSIP: 438516CS3	3,730,000.000	3,738,355.20	3,657,607.75
HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054 CUSIP: 438516CT1	7,802,000.000	7,783,430.63	7,319,252.58
HONEYWELL INTERNATIONAL INC 5.35% 03-01-2064 CUSIP: 438516CU8	1,429,000.000	1,428,687.40	1,342,376.68
HONEYWELL INTL INC 2.8% DUE 06-01-2050 CUSIP: 438516CA2	25,000.000	16,479.93	15,709.03
HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051 CUSIP: 440452AJ9	29,000.000	25,366.72	18,864.00
HP ENTERPRISE CO 5.6% 10-15-2054 CUSIP: 42824CBW8	3,660,000.000	3,589,947.60	3,451,689.05
HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035 CUSIP: 4042Q1AB3	745,000.000	949,599.35	742,615.57
HSBC BK USA N A 7 DUE 01-15-2039 CUSIP: 4042Q1AD9	8,520,000.000	11,678,458.13	9,495,474.91
HUDSON PACIFIC PROPERTIES LP 3.25% DUE 01-15-2030 SEDOL: BKRWWWS0	1,435,000.000	939,853.45	976,464.76

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United States - USD			
HUMANA INC FIXED 3.95% DUE 08-15-2049 CUSIP: 444859BL5	395,000.000	295,843.15	284,564.13
HUMANA INC 4.625 DUE 12-01-2042 CUSIP: 444859BB7	265,000.000	269,653.40	218,053.54
HUMANA INC 4.95% DUE 10-01-2044 SEDOL: BQZJCM9	2,365,000.000	2,591,318.90	2,010,964.66
HUMANA INC 5.5% 03-15-2053 CUSIP: 444859BX9	2,120,000.000	2,009,055.38	1,895,170.95
HUMANA INC 5.75% 04-15-2054 CUSIP: 444859CB6	8,760,000.000	8,677,014.94	8,130,773.06
HUMANA INC 8.15% DUE 06-15-2038 CUSIP: 444859AZ5	2,371,000.000	3,483,490.79	2,727,189.33
HUNTINGTON BANCSHARES INC 6.141% 11-18-2039 CUSIP: 446150BF0	1,055,000.000	1,055,000.00	1,054,376.84
HUNTINGTON INGALLS INDS INC 5.749% 01-15-2035 CUSIP: 446413BB1	770,000.000	769,876.80	768,618.96
HYATT HOTELS CORP 4.85% DUE 03-15-2026 CUSIP: 448579AF9	2,300,000.000	2,298,160.00	2,298,629.45
IBM INTERNAT CAPITAL 5.25% 02-05-2044 CUSIP: 449276AF1	11,594,000.000	11,506,097.66	10,994,646.08
IDA PWR CO SECD MEDIUM TERM NTS TRANCHE # TR 00033 5.8% 04-01-2054 CUSIP: 45138LBJ1	90,000.000	89,168.40	89,855.55
IDA PWR CO SECD 4.2% DUE 03-01-2048 CUSIP: 45138LBF9	1,030,000.000	876,217.57	818,534.71
IDAHO PWR CO SECD MEDIUM TERM NTS 5.5% 03-15-2053 CUSIP: 45138LBH5	30,000.000	29,717.10	28,837.34
IMB INTERNAT CAPITAL 5.3% 02-05-2054 CUSIP: 449276AG9	2,396,000.000	2,379,699.13	2,214,078.29
IN MICH PWR CO 3.75% DUE 07-01-2047 SEDOL: BDRM6Q7	2,550,000.000	2,532,252.00	1,897,084.10
IN MICH PWR CO 4.55% DUE 03-15-2046 SEDOL: BYPJ106	3,645,000.000	3,753,083.85	3,085,044.24
IN UNIV HLTH INC 2.852% DUE 11-01-2051 SEDOL: BLNB363	1,215,000.000	1,215,000.00	761,904.78
INDIANA MICH PWR CO 4.25% 08-15-2048 CUSIP: 454889AT3	192,000.000	190,901.76	151,570.06

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Corporate Debt Instruments - Other			
United States - USD			
INDIANA MICHIGAN POWER CO 5.625% 04-01-2053 CUSIP: 454889AV8	1,880,000.000	1,924,195.02	1,834,481.44
INDIANAPOLIS PWR & LT CO 1ST MTG BD SER 144A 5.7% 04-01-2054 SEDOL: BQKW0H4	2,045,000.000	2,040,297.70	2,011,767.08
INGERSOLL RAND INC 5.7% 06-15-2054 CUSIP: 45687VAG1	940,000.000	937,237.00	923,922.08
INGERSOLL-RAND LUXEMBOURG FIN S A 4.5% 03-21-2049 CUSIP: 456873AF5	380,000.000	431,196.04	326,336.02
INGERSOLL-RAND 4.3% DUE 02-21-2048 SEDOL: BF2J270	3,300,000.000	3,288,417.00	2,730,004.30
INTEL CORP SR NT 3.05% 08-12-2051 CUSIP: 458140BW9	8,552,000.000	6,910,581.90	4,882,358.35
INTEL CORP SR NT 3.2% 08-12-2061 CUSIP: 458140BX7	27,000.000	17,640.99	14,677.46
INTEL CORP 2.8% DUE 08-12-2041/08-12-2021 BEO CUSIP: 458140BV1	798,000.000	804,848.44	509,221.76
INTEL CORP 3.1% DUE 02-15-2060 CUSIP: 458140BK5	1,805,000.000	1,795,565.25	965,947.95
INTEL CORP 3.25% DUE 11-15-2049 CUSIP: 458140BJ8	6,361,000.000	6,043,524.60	3,803,026.71
INTEL CORP 3.734% 12-08-2047 BEO CUSIP: 458140BG4	10,358,000.000	7,886,597.88	6,838,509.66
INTEL CORP 4.1% DUE 05-11-2047 CUSIP: 458140AY6	941,000.000	780,151.81	669,224.18
INTEL CORP 4.1% DUE 05-19-2046 CUSIP: 458140AV2	5,236,000.000	5,998,153.17	3,726,450.21
INTEL CORP 4.25% DUE 12-15-2042 CUSIP: 458140AP5	448,000.000	377,672.96	340,546.06
INTEL CORP 4.6% DUE 03-25-2040 CUSIP: 458140BL3	3,000.000	2,582.28	2,499.07
INTEL CORP 4.75% DUE 03-25-2050 CUSIP: 458140BM1	4,831,000.000	4,040,878.94	3,737,684.36
INTEL CORP 4.8% DUE 10-01-2041 CUSIP: 458140AK6	235,000.000	209,460.43	196,562.22
INTEL CORP 4.9% 08-05-2052 CUSIP: 458140CB4	2,261,000.000	2,079,104.54	1,787,839.06

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Corporate Debt Instruments - Other			
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INTEL CORP 5.05% DUE 08-05-2062 BEO CUSIP: 458140CC2	1,589,000.000	1,540,217.96	1,241,301.76
INTEL CORP 5.6% 02-21-2054 CUSIP: 458140CM0	2,894,000.000	2,883,166.63	2,542,554.81
INTEL CORP 5.625% 02-10-2043 CUSIP: 458140CH1	1,170,000.000	1,176,902.01	1,074,697.47
INTEL CORP 5.82% 02-10-2053 SEDOL: BMX7HF5	3,656,000.000	3,623,294.78	3,238,027.33
INTEL CORP 6.02% 02-10-2063 CUSIP: 458140CK4	1,671,000.000	1,677,927.93	1,509,996.96
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052 SEDOL: BMTWJ25	4,982,000.000	4,805,050.65	4,453,280.76
INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040 CUSIP: 45866FAP9	765,000.000	697,226.40	534,865.12
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO SEDOL: BM9PS38	2,445,000.000	1,899,927.67	1,570,447.95
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG CUSIP: 45866FAQ7	4,164,000.000	4,093,377.70	2,420,938.78
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062 CUSIP: 45866FAY0	4,404,000.000	4,359,032.80	4,005,474.11
INTERCONTINENTAL 4.25% DUE 09-21-2048 CUSIP: 45866FAH7	145,000.000	135,311.82	117,779.15
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000 CUSIP: 459200HF1	873,000.000	802,433.07	713,781.70
INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039 CUSIP: 459200KB6	3,506,000.000	3,358,614.59	3,017,414.22
INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG CUSIP: 459200KC4	5,505,000.000	5,315,095.90	4,425,809.11
INTERNATIONAL BUSINESS MACHS CORP 4.9% 07-27-2052 CUSIP: 459200KV2	723,000.000	712,935.84	644,211.38
INTERPUBLIC GROUP OF COMPANIES INCO 3.375% DUE 03-01-2041 BEO CUSIP: 460690BS8	374,000.000	305,976.05	276,259.08
INTERSTATE PWR & LT CO SR DEB 3.1% 11-30-2051 SEDOL: BPG9276	820,000.000	816,498.60	523,689.65
INTL BUSINESS FIXED 2.85% DUE 05-15-2040 CUSIP: 459200KK6	435,000.000	439,062.25	310,131.45

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INTL BUSINESS FIXED 2.95% DUE 05-15-2050 CUSIP: 459200KL4	4,787,000.000	4,732,752.21	3,020,991.79
INTL BUSINESS MACHS CORP 7.125 DEB DUE 12-01-2096 CALL CUSIP: 459200AP6	6,000.000	7,708.08	7,315.58
INTL BUSINESS 3.43% DUE 02-09-2052 CUSIP: 459200KP5	2,168,000.000	2,148,722.19	1,481,351.72
INTL BUSINESS 4.7% DUE 02-19-2046 CUSIP: 459200JH5	144,000.000	138,630.24	125,083.79
INTL BUSINESS 5.6% DUE 11-30-2039 CUSIP: 459200GS4	420,000.000	611,885.40	421,097.30
INTL FLAVORS & 5% DUE 09-26-2048 SEDOL: BGPZ5Q2	1,350,000.000	1,444,032.12	1,159,919.96
INTST PWR & LT CO 3.7% DUE 09-15-2046 CUSIP: 461070AN4	154,000.000	142,003.40	114,280.36
INTUIT INC 5.5% 09-15-2053 SEDOL: BNNJDM7	4,109,000.000	4,106,836.27	4,029,822.89
INVITATION HOMES OPER PARTNERSHIP LP 5.5% 08-15-2033 SEDOL: BRV0GM1	1,665,000.000	1,580,084.25	1,653,607.04
ITC HLDGS CORP 5.3% DUE 07-01-2043 CUSIP: 465685AH8	7,076,000.000	7,601,049.33	6,511,347.37
JACKSON FINL INC SR NT 4% 11-23-2051 CUSIP: 46817MAN7	2,384,000.000	1,599,726.16	1,646,274.18
JBS USA LUX S A / JBS USA FOOD CO 7.25% 11-15-2053 CUSIP: 47214BAD0	3,775,000.000	4,305,143.46	4,159,347.40
JBS USA LUX S A 6.5% DUE 12-01-2052 SEDOL: BMGC2X0	14,351,000.000	13,929,912.26	14,598,145.75
JBS USA/FOOD/FINANCE 4.375% 02-02-2052 SEDOL: BLPNLM9	10,622,000.000	8,195,981.82	8,005,224.84
JEFFERIES GROUP LLC / JEFFERIES 2.625% 10-15-2031 CUSIP: 47233JGT9	1,655,000.000	1,273,591.60	1,395,862.75
JEFFERIES GROUP 6.5% DUE 01-20-2043 CUSIP: 472319AM4	3,263,000.000	3,228,841.09	3,467,836.62
JOHNS HOPKINS HLTH 3.837% DUE 05-15-2046 CUSIP: 478111AC1	170,000.000	177,806.40	134,600.40
JOHNS HOPKINS UNIV 2.813% DUE 01-01-2060 CUSIP: 478115AF5	2,455,000.000	2,455,000.00	1,452,949.50

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JOHNS HOPKINS UNIV 3.753% DUE 07-01-2045 SEDOL: BQXT6H4	385,000.000	377,288.45	305,079.91
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG CUSIP: 478160CR3	1,198,000.000	1,183,434.60	797,060.55
JOHNSON & JOHNSON 2.25% 09-01-2050 SEDOL: BMGYMY7	11,065,000.000	10,898,705.63	6,341,971.92
JOHNSON & JOHNSON 2.45% DUE 09-01-2060 REG CUSIP: 478160CT9	138,000.000	118,641.40	74,962.78
JOHNSON & JOHNSON 3.4% 01-15-2038 SEDOL: BFXCN97	1,697,000.000	1,691,959.91	1,419,666.10
JOHNSON & JOHNSON 3.5% 01-15-2048 CUSIP: 478160CM4	74,000.000	62,853.18	55,675.91
JOHNSON & JOHNSON 3.55% DUE 03-01-2036 SEDOL: BD31B74	850,000.000	882,240.50	742,487.85
JOHNSON & JOHNSON 3.625% DUE 03-03-2037 SEDOL: BF01Z57	1,460,000.000	1,441,404.99	1,266,557.42
JOHNSON & JOHNSON 3.7% DUE 03-01-2046 CUSIP: 478160BV5	2,025,000.000	1,963,380.45	1,601,830.97
JOHNSON & JOHNSON 3.75% DUE 03-03-2047 CUSIP: 478160CG7	2,043,000.000	2,014,916.18	1,611,921.69
JOHNSON & JOHNSON 4.5 DUE 09-01-2040 REG CUSIP: 478160AV6	94,000.000	93,569.34	87,793.92
JOHNSON & JOHNSON 5.25% 06-01-2054 SEDOL: BR82SP7	11,702,000.000	11,705,173.02	11,451,092.15
JOHNSON & JOHNSON 5.85% DUE 07-15-2038 CUSIP: 478160AT1	26,000.000	27,707.68	27,747.01
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016 SEDOL: BDG0907	1,516,000.000	1,450,340.78	1,282,712.22
JOHNSON CTLS INTL PLC/TYCO FIRE & SEC F 4.9% DUE 12-01-2032 BEO SEDOL: BP9RX18	1,703,000.000	1,698,950.02	1,658,801.21
JOHNSON CTLS INTL 5.125% DUE 09-14-2045 CUSIP: 478375AS7	2,267,000.000	2,399,884.74	2,026,683.85
JOHNSONVILLE AEROD COM TUR GEN LLC 5.078% 10-01-2054 CUSIP: 479281AA5	1,085,000.000	1,085,000.00	1,042,000.43
JPMORGAN CHASE & CO 1.764% 11-19-2031 CUSIP: 46647PBU9	1,840,000.000	1,845,041.60	1,528,360.84

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Corporate Debt Instruments - Other			
United States - USD			
JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2020 REG SEDOL: BMDLWG3	150,000.000	148,567.50	148,709.60
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SEDOL: BMF0547	17,617,000.000	17,881,871.91	11,687,510.83
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG CUSIP: 46647PBM7	5,820,000.000	6,026,889.45	4,318,484.64
JPMORGAN CHASE & CO 3.157% 04-22-2042 CUSIP: 46647PCD6	2,700,000.000	2,210,020.31	1,984,427.34
JPMORGAN CHASE & CO 3.328% 04-22-2052 CUSIP: 46647PCE4	6,281,000.000	5,359,921.36	4,310,285.12
JPMORGAN CHASE & CO 3.882% 07-24-2038 CUSIP: 46647PAJ5	4,640,000.000	4,569,126.62	3,961,893.23
JPMORGAN CHASE & CO 3.897% 01-23-2049 CUSIP: 46647PAN6	1,225,000.000	1,225,000.00	943,032.61
JPMORGAN CHASE & CO 3.964% 11-15-2048 CUSIP: 46647PAL0	22,013,000.000	23,735,210.35	17,225,732.73
JPMORGAN CHASE & CO 4.0% DUE 12-31-2049 REG CUSIP: 48128BAH4	2,761,000.000	2,428,402.50	2,733,224.62
JPMORGAN CHASE & CO 4.032% 07-24-2048 CUSIP: 46647PAK2	2,885,000.000	2,893,150.14	2,277,806.92
JPMORGAN CHASE & CO 4.26% 02-22-2048 CUSIP: 46647PAA4	9,625,000.000	9,764,514.31	7,975,674.54
JPMORGAN CHASE & CO 4.505% 10-22-2028 SEDOL: BS55CX2	4,800,000.000	4,800,000.00	4,757,543.04
JPMORGAN CHASE & CO 4.6% DUE 12-31-2049 CUSIP: 48128BAG6	2,575,000.000	2,575,000.00	2,563,505.53
JPMORGAN CHASE & CO 4.946% 10-22-2035 SEDOL: BS55CQ5	9,410,000.000	9,385,482.86	9,064,851.82
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000 CUSIP: 48126BAA1	1,275,000.000	1,440,730.87	1,259,269.10
JPMORGAN CHASE & CO 5.53% 07-22-2035 SEDOL: BSWWSY9	18,113,000.000	18,189,134.62	17,919,705.66
JPMORGAN CHASE & CO 5.534% 11-29-2045 SEDOL: BR4Y0J5	15,681,000.000	15,696,180.00	15,319,643.74
JPMORGAN CHASE & CO 5.571% 04-22-2028 CUSIP: 46647PEE2	2,150,000.000	2,202,632.00	2,186,711.72

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Corporate Debt Instruments - Other			
United States - USD			
JPMORGAN CHASE & CO 5.766% 04-22-2035 CUSIP: 46647PEH5	7,450,000.000	7,454,829.14	7,622,670.66
JPMORGAN CHASE & CO. 5.336% 01-23-2035 CUSIP: 46647PEC6	1,470,000.000	1,481,300.30	1,463,263.05
JPMORGAN CHASE & CO. 5.35% 06-01-2034 CUSIP: 46647PDR4	9,200,000.000	9,290,876.50	9,204,048.74
JPMORGAN CHASE & FLTGT RT 2.525% DUE 11-19-2041 SEDOL: BNDQ298	31,115,000.000	30,604,144.39	21,099,240.20
JPMORGAN CHASE & FLTGT RT 6.254% DUE 10-23-2034 CUSIP: 46647PDY9	2,915,000.000	3,027,712.05	3,081,334.97
JPMORGAN CHASE & 4.95% DUE 06-01-2045 CUSIP: 46625HLL2	378,000.000	380,488.03	343,337.19
KAISER FNDTN HOSPS 2.81% DUE 06-01-2041 SEDOL: BMF8YY4	6,085,000.000	5,627,035.35	4,310,805.43
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG CUSIP: 48305QAG8	2,595,000.000	2,595,000.00	1,687,841.59
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049 CUSIP: 48305QAE3	3,550,000.000	3,738,557.55	2,464,300.73
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047 CUSIP: 48305QAD5	2,123,000.000	2,107,373.44	1,733,385.11
KELLANOVA SR NT 5.75% 05-16-2054 CUSIP: 487836CA4	270,000.000	269,462.70	269,749.83
KELLANOVA 4.5% DUE 04-01-2046 CUSIP: 487836BQ0	3,305,000.000	3,272,049.15	2,785,510.45
KENVUE INC 5.05% 03-22-2053 SEDOL: BMCLF32	8,065,000.000	7,353,016.67	7,486,869.58
KENVUE INC 5.1% 03-22-2043 CUSIP: 49177JAM4	1,460,000.000	1,332,734.90	1,401,879.93
KENVUE INC 5.2% 03-22-2063 CUSIP: 49177JAR3	1,320,000.000	1,149,945.67	1,221,873.10
KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052 CUSIP: 49271VAR1	5,075,000.000	5,029,629.50	4,178,774.44
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO SEDOL: BL0MLQ5	2,175,000.000	2,162,994.00	1,602,221.05
KEYSPAN GAS EAST CORP SR NT 144A 3.586% 01-18-2052 SEDOL: BMGNVJ2	2,765,000.000	2,765,000.00	1,837,837.19

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Corporate Debt Instruments - Other			
United States - USD			
KILROY REALTY LP 2.65% DUE 11-15-2033 CUSIP: 49427RAR3	180,000.000	139,213.80	137,728.59
KILROY RLTY L P 6.25% 01-15-2036 SEDOL: BP2TBG2	882,000.000	878,054.62	875,280.38
KIMBERLY-CLARK 2.875% DUE 02-07-2050 CUSIP: 494368CA9	158,000.000	125,231.84	102,289.89
KIMBERLY-CLARK 3.2% DUE 07-30-2046 CUSIP: 494368BV4	112,000.000	93,588.32	79,041.26
KIMBERLY-CLARK 3.9% DUE 05-04-2047 CUSIP: 494368BW2	52,000.000	42,460.60	40,626.46
KIMBERLY-CLARK 6.625% DUE 08-01-2037 CUSIP: 494368BC6	89,000.000	103,016.61	100,668.90
KIMCO RLTY CORP RT 4.25% DUE 04-01-2045 SEDOL: BWGCKR0	375,000.000	327,945.00	303,774.57
KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043 CUSIP: 494550BP0	17,025,000.000	15,165,472.65	14,852,327.21
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042 SEDOL: B7W14K7	10,155,000.000	9,535,107.67	8,852,000.78
KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051 CUSIP: 49456BAT8	369,000.000	260,338.89	249,632.67
KINDER MORGAN INC 5.05% DUE 02-15-2046 SEDOL: BW39342	2,315,000.000	2,235,386.09	2,014,841.38
KINDER MORGAN INC 5.2% 03-01-2048 CUSIP: 49456BAQ4	625,000.000	635,258.53	552,658.63
KINDER MORGAN INC 5.3% DUE 12-01-2034 CUSIP: 49456BAG6	51,000.000	50,553.75	49,758.67
KINDER MORGAN INC 5.55% DUE 06-01-2045 SEDOL: BSXNP73	650,000.000	695,514.12	607,330.75
KINDER MORGAN INC 5.95% 08-01-2054 CUSIP: 49456BBA8	259,000.000	257,813.78	253,401.10
KINDER MORGAN 5.4% DUE 09-01-2044 CUSIP: 494550BW5	10,138,000.000	10,028,137.85	9,258,513.70
KINDER MORGAN 5.5 DUE 03-01-2044 CUSIP: 494550BU9	4,738,000.000	4,738,157.44	4,392,934.25
KINDER MORGAN 5.8% DUE 03-15-2035 CUSIP: 494550AT3	48,000.000	49,212.48	48,314.17

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Corporate Debt Instruments - Other			
United States - USD			
KINDER MORGAN 6.375% DUE 03-01-2041 CUSIP: 494550BH8	1,170,000.000	1,163,346.60	1,196,367.71
KINDER MORGAN 6.5% DUE 09-01-2039 CUSIP: 494550BD7	235,000.000	232,927.30	245,815.69
KINDER MORGAN 6.55% DUE 09-15-2040 CUSIP: 494550BF2	41,000.000	43,439.91	42,623.05
KINDER MORGAN 6.95% DUE 01-15-2038 CUSIP: 494550AW6	2,916,000.000	3,314,056.34	3,162,311.05
KLA CORP 3.3% 03-01-2050 CUSIP: 482480AJ9	299,000.000	238,283.57	206,860.52
KLA CORP 4.95% 07-15-2052 CUSIP: 482480AM2	1,375,000.000	1,385,078.75	1,251,575.81
KLA CORP 5.25% 07-15-2062 CUSIP: 482480AN0	338,000.000	352,921.26	316,897.38
KLA CORP 5.65% DUE 11-01-2034 CUSIP: 482480AF7	1,220,000.000	1,216,403.80	1,255,212.41
KRAFT FOODS GROUP 5% DUE 06-04-2042 CUSIP: 50076QAE6	555,000.000	564,507.15	499,345.65
KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039 CUSIP: 50077LAX4	1,000,000.000	1,110,300.00	894,909.35
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049 CUSIP: 50077LAZ9	2,300,000.000	2,019,170.26	1,968,949.62
KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050 CUSIP: 50077LBJ4	915,000.000	875,843.52	859,613.38
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2	11,511,000.000	10,444,936.45	9,321,402.11
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8	15,762,000.000	16,120,566.76	14,256,084.49
KROGER CO 3.875% DUE 10-15-2046 SEDOL: BYVZCX8	2,360,000.000	2,514,638.04	1,767,351.37
KROGER CO 5.358% 09-15-2034 SEDOL: BQXJV91	931,000.000	933,425.19	900,634.71
KROGER CO 5.5% 09-15-2054 SEDOL: BSFVBC2	3,702,000.000	3,686,747.76	3,491,212.71
KROGER CO 5.65% 09-15-2064 CUSIP: 501044DX6	4,900,000.000	4,892,163.40	4,615,268.10

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Corporate Debt Instruments - Other			
United States - USD			
LACLEDE GROUP INC 4.7% DUE 08-15-2044 SEDOL: BQ3FX26	300,000.000	318,111.00	249,687.75
LAM RESH CORP 2.875% DUE 06-15-2050 CUSIP: 512807AW8	2,913,000.000	2,880,112.90	1,843,377.84
LAM RESH CORP 3.125% DUE 06-15-2060 CUSIP: 512807AX6	48,000.000	32,580.48	29,440.32
LAM RESH CORP 4.875% DUE 03-15-2049 CUSIP: 512807AT5	181,000.000	180,458.81	162,793.59
LEAR CORP 3.55% 01-15-2052 CUSIP: 521865BD6	4,710,000.000	4,702,699.50	3,091,978.98
LEAR CORP 3.8% DUE 09-15-2027 CUSIP: 521865AY1	849,000.000	843,006.06	823,744.57
LIBERTY MUT GROUP INC SR NT 144A 3.951% 10-15-2050 CUSIP: 53079EBJ2	7,840,000.000	7,821,732.80	5,712,893.85
LIBERTY MUT GROUP 3.95% DUE 05-15-2060 CUSIP: 53079EBK9	550,000.000	549,444.50	369,560.68
LILLY ELI & CO 2.25% DUE 05-15-2050 CUSIP: 532457BY3	224,000.000	151,117.12	126,180.23
LILLY ELI & CO 2.5% 08-25-2020 CUSIP: 532457BZ0	225,000.000	150,360.75	120,079.72
LILLY ELI & CO 5.05% 08-14-2054 CUSIP: 532457CS5	4,775,000.000	4,771,848.47	4,430,920.53
LILLY ELI & CO 5.1% 02-09-2064 CUSIP: 532457CN6	8,106,000.000	8,092,110.85	7,422,183.52
LINCOLN NATL CORP FIXED 4.375% DUE 06-15-2050 CUSIP: 534187BL2	4,000,000.000	3,011,400.00	3,086,207.60
LINCOLN NATL CORP 4.35% 03-01-2048 CUSIP: 534187BG3	2,215,000.000	2,214,202.60	1,722,190.90
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053 CUSIP: 539830BS7	464,000.000	434,273.26	371,415.29
LOCKHEED MARTIN CORP SR NT 4.3% 06-15-2062 CUSIP: 539830BT5	2,402,000.000	2,382,642.56	1,905,785.28
LOCKHEED MARTIN CORP 4.09% 09-15-2052 CUSIP: 539830BN8	5,930,000.000	5,880,296.96	4,696,650.78
LOCKHEED MARTIN CORP 5.2% 02-15-2055 SEDOL: BRJVGH1	3,973,000.000	3,946,889.75	3,744,613.57

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Corporate Debt Instruments - Other			
United States - USD			
LOCKHEED MARTIN CORP 5.2% 02-15-2064 CUSIP: 539830CE7	1,612,000.000	1,613,728.05	1,499,086.88
LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054 SEDOL: BQXQQS6	6,508,000.000	6,592,467.44	6,632,744.30
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050 CUSIP: 539830BQ1	10,476,000.000	7,778,699.45	6,572,888.17
LOCKHEED MARTIN 3.8% DUE 03-01-2045 SEDOL: BVYPPC4	2,597,000.000	2,469,704.20	2,049,064.73
LOCKHEED MARTIN 4.07% DUE 12-15-2042 SEDOL: BBD6G92	1,372,000.000	1,363,719.39	1,145,053.90
LOCKHEED MARTIN 4.5% DUE 05-15-2036 CUSIP: 539830BK4	2,608,000.000	2,564,370.96	2,447,804.72
LOCKHEED MARTIN 4.7% DUE 05-15-2046 SEDOL: BDB6944	580,000.000	571,410.20	519,157.04
LOCKHEED MARTIN 4.85 DUE 09-15-2041 CUSIP: 539830AZ2	975,000.000	1,038,716.34	900,986.92
LOCKHEED MARTIN 5.9% DUE 11-15-2063 SEDOL: BQXQQT7	2,495,000.000	2,476,535.15	2,610,713.16
LOWE'S COMPANIES INC 2.8% 09-15-2041 CUSIP: 548661EE3	1,800,000.000	1,315,843.80	1,236,211.96
LOWE'S COMPANIES INC 5.625% DUE 04-15-2053 BEO SEDOL: BNNPR34	2,538,000.000	2,481,039.54	2,442,740.81
LOWE'S COMPANIES INC 5.75% 07-01-2053 SEDOL: BN7HF21	1,023,000.000	1,021,649.64	1,003,153.61
LOWES COS INC FIXED 5.8% DUE 09-15-2062 CUSIP: 548661EN3	601,000.000	606,688.09	581,896.55
LOWES COS INC 3.7% DUE 04-15-2046 SEDOL: BD0SCD1	10,504,000.000	10,113,138.23	7,782,872.41
LOWES COS INC 3% DUE 10-15-2050 CUSIP: 548661DZ7	106,000.000	106,053.00	65,965.42
LOWES COS INC 4.05% DUE 05-03-2047 SEDOL: BYWC120	3,376,000.000	3,192,282.69	2,623,356.58
LOWES COS INC 4.25% 04-01-2052 SEDOL: BJN46V4	3,018,000.000	2,838,059.47	2,359,965.87
LOWES COS INC 4.25% DUE 09-15-2044 CUSIP: 548661DE4	170,000.000	196,339.80	131,750.54

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Corporate Debt Instruments - Other			
United States - USD			
LOWES COS INC 4.45% 04-01-2062 CUSIP: 548661EF0	510,000.000	472,549.60	395,706.31
LOWES COS INC 6.65% DUE 09-15-2037 CUSIP: 548661CP0	705,000.000	1,031,880.30	768,413.68
LYB INTL FIN B V 4.875% DUE 03-15-2044 CUSIP: 50247VAC3	419,000.000	414,722.71	360,507.33
LYB INTL FIN B V 5.25% DUE 07-15-2043 CUSIP: 50247VAB5	2,812,000.000	2,856,028.42	2,555,144.32
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG SEDOL: BMG2XG0	2,020,000.000	1,709,810.10	1,507,496.75
LYB INTL FIN III LLC 4.2% DUE 10-15-2049 CUSIP: 50249AAA1	3,239,000.000	3,172,534.16	2,437,608.83
LYB INTL FIN III 3.375% DUE 10-01-2040 CUSIP: 50249AAH6	346,000.000	300,807.09	252,627.34
LYB INTL FIN III 3.625% DUE 04-01-2051 CUSIP: 50249AAJ2	321,000.000	288,547.65	215,917.57
LYONDELLBASELL 4.625% DUE 02-26-2055 CUSIP: 552081AM3	118,000.000	85,981.88	93,082.58
M & T BK CORP 5.385% 01-16-2036 CUSIP: 55261FAV6	2,145,000.000	2,145,000.00	2,079,802.55
M D C HLDGS INC 6% DUE 01-15-2043 CUSIP: 552676AQ1	77,000.000	65,205.35	76,769.17
MA INST TECH FIXED 2.294% DUE 07-01-2051 SEDOL: BL0CVC1	6,274,000.000	6,274,000.00	3,609,905.26
MA INST TECH FIXED 2.989% DUE 07-01-2050 CUSIP: 575718AG6	1,980,000.000	1,980,394.38	1,333,291.69
MA INST TECH 3.885% DUE 07-01-2116 CUSIP: 575718AF8	5,100,000.000	5,100,000.00	3,578,733.80
MA INST TECH 4.678% DUE 07-01-2114 CUSIP: 575718AB7	2,350,000.000	2,434,974.92	1,990,511.57
MA INST TECH 5.6% DUE 07-01-2111 CUSIP: 575718AA9	275,000.000	341,037.89	277,089.68
MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048 CUSIP: 56585ABE1	26,000.000	20,294.04	20,329.26
MARATHON PETE CORP 4.75% DUE 09-15-2044 CUSIP: 56585AAH5	3,575,000.000	3,283,966.07	2,969,798.26

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Corporate Debt Instruments - Other			
United States - USD			
MARATHON PETE CORP 5% DUE 09-15-2054 CUSIP: 56585AAJ1	157,000.000	136,803.51	129,473.66
MARATHON PETE CORP 6.5% DUE 03-01-2041 CUSIP: 56585AAF9	2,877,000.000	3,717,738.77	2,982,693.87
MARKEL CORP 4.15% DUE 09-17-2050 REG CUSIP: 570535AV6	56,000.000	60,512.83	42,591.88
MARKEL CORP 5% DUE 03-30-2043 CUSIP: 570535AP9	4,328,000.000	4,052,814.91	3,817,096.13
MARKEL GROUP INC SR NT 3.45% 05-07-2052 CUSIP: 570535AX2	552,000.000	435,696.59	367,270.73
MARKEL GROUP INC 5% DUE 04-05-2046 CUSIP: 570535AQ7	1,398,000.000	1,382,003.81	1,224,345.71
MARKEL GROUP INC 6.0% 05-16-2054 CUSIP: 570535AY0	390,000.000	388,599.90	387,400.60
MARRIOTT INTERNATIONAL 5.35% 03-15-2035 CUSIP: 571903BS1	1,455,000.000	1,446,182.70	1,437,690.59
MARSH & MCLENNAN COMPANIES INC 5.45% 03-15-2053 SEDOL: BNKD9Y6	1,711,000.000	1,701,213.08	1,654,615.88
MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051 SEDOL: BMG7990	2,952,000.000	2,795,526.14	1,840,510.48
MARSH & MCLENNAN COS INC 4.2% 03-01-2048 CUSIP: 571748BD3	262,000.000	260,936.28	212,690.55
MARSH & MCLENNAN COS INC 4.35% 01-30-2047 CUSIP: 571748BC5	1,705,000.000	1,552,363.15	1,424,600.90
MARSH & MCLENNAN COS INC 4.75% 03-15-2039 CUSIP: 571748BH4	2,611,000.000	2,642,010.77	2,418,058.59
MARSH & MCLENNAN COS INC 5.0% 03-15-2035 CUSIP: 571748CC4	3,805,000.000	3,798,531.50	3,715,830.97
MARSH & MCLENNAN COS INC 5.4% 03-15-2055 SEDOL: BT03MT4	20,899,000.000	20,790,845.94	20,057,475.02
MARSH & MCLENNAN COS INC 5.45% 03-15-2054 CUSIP: 571748BX9	530,000.000	527,566.80	512,503.20
MARSH & MCLENNAN COS INC 5.7% 09-15-2053 SEDOL: BMHGNF0	2,111,000.000	2,104,825.34	2,118,977.19
MARSH & MCLENNAN FIXED 6.25% DUE 11-01-2052 SEDOL: BMWHTT4	950,000.000	940,595.00	1,015,886.92

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
MARSH & MCLENNAN 4.9% DUE 03-15-2049 CUSIP: 571748BJ0	730,000.000	637,417.30	654,316.08
MARTIN MARIETTA MATERIALS INC 5.5% 12-01-2054 CUSIP: 573284BB1	2,810,000.000	2,764,693.05	2,654,811.93
MARTIN MARIETTA MATLS INC 3.2% DUE 07-15-2051 CUSIP: 573284AX4	187,000.000	130,499.76	121,151.37
MARTIN MARIETTA 4.25% 12-15-2047 CUSIP: 573284AU0	224,000.000	186,932.48	179,988.52
MASTERCARD INC FIXED 4.875% 05-09-2034 SEDOL: BSD3KY5	2,117,000.000	2,092,285.22	2,084,740.86
MASTERCARD INC 2.95% DUE 03-15-2051 SEDOL: BMV3M61	54,000.000	51,732.35	34,944.46
MASTERCARD INC 3.8% DUE 11-21-2046 CUSIP: 57636QAH7	982,000.000	971,271.41	769,253.02
MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL: BMH9H80	2,897,000.000	2,884,716.72	2,245,127.89
MASTERCARD INC 3.95% DUE 02-26-2048 CUSIP: 57636QAK0	2,750,000.000	2,747,607.50	2,206,973.40
MASTERCARD INC 4.55% 01-15-2035 SEDOL: BTFJ457	1,044,000.000	1,047,473.40	997,680.36
MATTEL INC 5.45 DUE 11-01-2041 CUSIP: 577081AW2	2,175,000.000	2,300,198.10	1,946,516.69
MAYO CLINIC 3.196% DUE 11-15-2061 CUSIP: 578454AF7	1,648,000.000	1,580,846.80	1,064,307.75
MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048 SEDOL: BYVN663	527,000.000	538,796.47	439,934.04
MCDONALD'S CORP 3.625 DUE 05-01-2043 SEDOL: B831BL3	2,041,000.000	1,929,653.54	1,565,280.31
MCDONALDS CORP 4.45% DUE 03-01-2047 REG SEDOL: BDFC7W2	1,280,000.000	1,276,576.02	1,075,451.01
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045 CUSIP: 58013MEV2	880,000.000	978,088.15	763,835.52
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038 CUSIP: 58013MEF7	438,000.000	505,206.29	471,472.41
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRTRANCHE # TR 00104 5.7 01 FEB 2039 CUSIP: 58013MEH3	151,000.000	148,850.44	153,514.31

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Corporate Debt Instruments - Other			
United States - USD			
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 SEDOL: BK0WS12	8,832,000.000	9,018,408.99	6,376,234.41
MCDONALDS CORP 4.2% 04-01-2050 SEDOL: BKSG571	273,000.000	269,874.15	215,972.18
MCDONALDS CORP 4.7% DUE 12-09-2035 CUSIP: 58013MEZ3	791,000.000	854,106.66	754,414.73
MCDONALDS CORP 4.875% DUE 12-09-2045 CUSIP: 58013MFA7	2,779,000.000	3,109,590.25	2,501,852.55
MCDONALDS CORP 5.15% DUE 09-09-2052 BEO SEDOL: BMTWYS6	1,560,000.000	1,553,853.60	1,429,343.77
MCDONALDS CORP 6.3% DUE 10-15-2037 CUSIP: 58013MEC4	1,575,000.000	1,972,888.91	1,692,515.85
MEM 2.955% DUE 01-01-2050 SEDOL: BMHGV23	550,000.000	382,398.50	361,083.31
MEMORIAL SLOAN-KETTERING CANCER CTR TAXABLE BD SER 2012A 4.125 7-1-52 CUSIP: 586054AB4	150,000.000	149,067.00	121,570.72
MEMORIAL SLOAN-KETTERING 5 7-1-2042 SEDOL: B7DX7R0	1,670,000.000	2,082,430.72	1,574,752.08
MERCK & CO INC 2.9% DUE 12-10-2061 SEDOL: BLHM7R1	10,835,000.000	10,777,366.93	6,225,994.48
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050 SEDOL: BMBQJZ8	3,075,000.000	2,970,348.71	1,772,422.06
MERCK & CO INC NEW 2.35% DUE 06-24-2040 CUSIP: 58933YBA2	485,000.000	433,889.10	328,640.87
MERCK & CO INC NEW 3.7% DUE 02-10-2045 SEDOL: BVG7BV9	6,460,000.000	5,965,994.29	5,008,140.46
MERCK & CO INC NEW 4.0% 03-07-2049 SEDOL: BJ0KX25	947,000.000	1,033,569.62	743,014.67
MERCK & CO INC NEW 5.0% 05-17-2053 SEDOL: BP487M5	6,591,000.000	6,501,358.36	6,007,685.89
MERCK & CO INC 2.75% DUE 12-10-2051 BEO CUSIP: 58933YBF1	3,380,000.000	2,244,573.23	2,052,139.96
MERCK & CO INC 4.9% 05-17-2044 CUSIP: 58933YBL8	6,039,000.000	6,001,210.88	5,581,688.64
MERCK & CO INC 5.15% 05-17-2063 CUSIP: 58933YBN4	4,886,000.000	4,859,602.87	4,476,957.71

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Corporate Debt Instruments - Other			
United States - USD			
MERRILL LYNCH & CO 7.75% DUE 05-14-2038 CUSIP: 59023VAA8	4,480,000.000	6,245,915.64	5,234,893.22
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052 SEDOL: BMGK096	7,955,000.000	6,537,551.92	6,715,893.40
META PLATFORMS INC 4.65% 08-15-2062 CUSIP: 30303M8K1	582,000.000	481,986.12	495,879.80
META PLATFORMS INC 5.4% 08-15-2054 SEDOL: BT3NPB4	19,730,000.000	19,604,979.09	19,119,026.21
META PLATFORMS INC 5.55% 08-15-2064 CUSIP: 30303M8W5	13,314,000.000	13,297,794.42	13,034,638.60
META PLATFORMS INC 5.6% DUE 05-15-2053 CUSIP: 30303M8Q8	19,905,000.000	19,944,549.11	19,939,385.69
META PLATFORMS INC 5.75% 05-15-2063 CUSIP: 30303M8R6	3,120,000.000	3,106,902.60	3,155,840.57
METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG CUSIP: 591539AA9	136,000.000	136,000.00	84,167.78
METLIFE INC SR NT 5.3% 12-15-2034 CUSIP: 59156RCN6	1,775,000.000	1,767,616.00	1,769,322.66
METLIFE INC STEP CPN 4.721% DUE 12-15-2044 CUSIP: 59156RBL1	3,060,000.000	3,268,884.09	2,704,260.92
METLIFE INC 4.05% DUE 03-01-2045 CUSIP: 59156RBN7	1,289,000.000	1,284,716.53	1,033,012.18
METLIFE INC 4.125% DUE 08-13-2042 CUSIP: 59156RBD9	6,030,000.000	5,501,624.49	5,006,487.82
METLIFE INC 5.0% 07-15-2052 SEDOL: BP9RBD6	5,350,000.000	5,364,994.57	4,849,631.24
METLIFE INC 5.25% DUE 01-15-2054 CUSIP: 59156RCD8	6,860,000.000	6,647,724.03	6,432,303.63
METLIFE INC 5.875% DUE 02-06-2041 CUSIP: 59156RAY4	1,155,000.000	1,160,258.61	1,180,057.73
MICROCHIP TECH INC 5.05% 02-15-2030 SEDOL: BRBYPM6	1,425,000.000	1,423,766.70	1,413,933.89
MICRON TECHNOLOGY INC SR NT 3.477% 11-01-2051 CUSIP: 595112BU6	130,000.000	88,255.84	87,960.21
MICRON TECHNOLOGY INC 3.366% 11-01-2041 CUSIP: 595112BT9	255,000.000	188,835.15	186,422.41

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Corporate Debt Instruments - Other			
United States - USD			
MICROSOFT CORP SR NT 2.5% 09-15-2050 CUSIP: 594918CW2	6,255,000.000	3,961,166.27	3,791,098.95
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO SEDOL: BM9DJ73	50,206,000.000	41,208,874.26	30,989,892.98
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO CUSIP: 594918CD4	4,887,000.000	4,905,573.63	2,873,485.97
MICROSOFT CORP 2.921% 03-17-2052 USD CUSIP: 594918CE2	18,160,000.000	17,428,827.72	12,038,172.83
MICROSOFT CORP 3.041% 03-17-2062 CUSIP: 594918CF9	3,082,000.000	2,948,584.38	1,973,642.75
MICROSOFT CORP 3.5% DUE 11-15-2042 CUSIP: 594918AR5	16,000.000	12,188.32	12,954.28
MICROSOFT CORP 3.75% DUE 02-12-2045 CUSIP: 594918BD5	18,000.000	14,065.20	15,029.36
MICROSOFT CORP 4.1% DUE 02-06-2037 CUSIP: 594918BZ6	54,000.000	53,882.82	50,439.61
MICROSOFT CORP 4.2% DUE 11-03-2035 CUSIP: 594918BK9	442,000.000	444,169.85	422,615.89
MICROSOFT CORP 4.5 DUE 10-01-2040 CUSIP: 594918AJ3	76,000.000	85,566.12	73,020.73
MICROSOFT CORP 4.5% 06-15-2047 SEDOL: BS4BYQ8	485,000.000	477,456.53	438,035.05
MIDAMERICAN ENERGY CO C CRP BRK 5.75% DUE 11-01-2035/11-01-2005 CUSIP: 595620AE5	822,000.000	926,726.04	853,805.04
MIDAMERICAN ENERGY CO MEDIUM TERM NTS BOOK ENTRY MTN 5.8% DUE 10-15-2036 SEDOL: B1FS7D7	1,372,000.000	1,689,766.90	1,418,305.70
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043 CUSIP: 59562VBD8	21,255,000.000	23,192,138.19	20,190,436.74
MIDAMERICAN ENERGY 5.858% 09-15-2054 SEDOL: BNSP5G8	4,975,000.000	4,966,802.80	5,067,194.71
MIDAMERICAN ENERGY 5.95% DUE 05-15-2037 CUSIP: 59562VAP2	672,000.000	776,317.11	695,105.74
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 CUSIP: 59562VAM9	7,945,000.000	9,463,944.58	8,362,483.30
MIDMICHIGAN HEALTH 3.409% DUE 06-01-2050 CUSIP: 597861AA1	3,585,000.000	3,585,000.00	2,497,614.33

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Corporate Debt Instruments - Other			
United States - USD			
MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051 SEDOL: BMB5VG0	6,763,000.000	6,690,906.42	4,397,076.04
MISSISSIPPI PWR CO 4.25 DUE 03-15-2042 CUSIP: 605417BZ6	943,000.000	776,229.58	785,875.52
MOLSON COORS 4.2% DUE 07-15-2046 CUSIP: 60871RAH3	15,560,000.000	14,930,172.27	12,436,371.85
MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050 CUSIP: 609207AW5	14,000.000	9,050.02	8,210.43
MOODY'S CORPORATION 4.875% 12-17-2048 BEO CUSIP: 615369AQ8	39,000.000	37,181.64	34,721.08
MOODYS CORP SR NT 2.75% 08-19-2041 SEDOL: BL66ZM5	1,945,000.000	1,830,367.07	1,344,699.69
MOODYS CORP 3.1% 11-29-2061 CUSIP: 615369AX3	88,000.000	56,967.20	52,439.29
MOODYS CORP 3.25% DUE 05-20-2050 REG SEDOL: BMF6PG7	507,000.000	381,626.03	337,657.97
MOODYS CORP 3.75% 02-25-2052 SEDOL: BNQSGJ9	40,000.000	39,312.80	29,412.96
MOODYS CORP 5.25% DUE 07-15-2044 CUSIP: 615369AE5	2,694,000.000	2,738,595.18	2,552,729.53
MORGAN STANLEY BK N A 4.447% 10-15-2027 SEDOL: BSF06J1	7,018,000.000	7,018,000.00	6,972,231.69
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042 CUSIP: 61772BAC7	7,522,000.000	7,482,427.96	5,573,197.54
MORGAN STANLEY FIXED 5.516% 11-19-2055 SEDOL: BRWK9T8	15,739,000.000	15,766,819.99	15,201,290.12
MORGAN STANLEY SR NT FXD/FLTG 2.63% 02-18-2026 SEDOL: BP2TR53	2,245,000.000	2,236,558.80	2,238,407.24
MORGAN STANLEY 2.239% 07-21-2032 CUSIP: 61747YED3	5,100,000.000	5,097,705.00	4,227,090.27
MORGAN STANLEY 2.484% 09-16-2036 CUSIP: 61747YEF8	570,000.000	428,170.04	463,700.74
MORGAN STANLEY 2.511% 10-20-2032 CUSIP: 61747YEH4	2,240,000.000	2,240,000.00	1,877,095.47
MORGAN STANLEY 2.802% 01-25-2052 CUSIP: 6174468Y8	4,943,000.000	4,720,683.35	3,024,087.81

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Corporate Debt Instruments - Other			
United States - USD			
MORGAN STANLEY 2.943% DUE 01-21-2033 SEDOL: BMG9M19	3,030,000.000	2,590,158.51	2,598,097.74
MORGAN STANLEY 3.971% 07-22-2038 CUSIP: 61744YAL2	12,840,000.000	12,791,474.20	10,924,533.93
MORGAN STANLEY 4.3% DUE 01-27-2045 CUSIP: 61747YDY8	19,295,000.000	17,495,464.79	15,918,212.16
MORGAN STANLEY 4.35 DUE 09-08-2026 CUSIP: 6174467Y9	4,500,000.000	4,470,553.60	4,464,763.92
MORGAN STANLEY 4.375% DUE 01-22-2047 CUSIP: 61746BEG7	343,000.000	321,000.58	286,760.64
MORGAN STANLEY 5.25% 04-21-2034 CUSIP: 61747YFE0	1,750,000.000	1,750,252.00	1,722,612.92
MORGAN STANLEY 5.297% 04-20-2037 CUSIP: 61747YES0	156,000.000	156,000.00	151,653.17
MORGAN STANLEY 5.32% 07-19-2035 CUSIP: 61747YFT7	5,145,000.000	5,165,497.37	5,062,505.33
MORGAN STANLEY 5.424% 07-21-2034 CUSIP: 61747YFG5	186,000.000	189,081.83	184,748.04
MORGAN STANLEY 5.466% 01-18-2035 CUSIP: 61747YFL4	3,715,000.000	3,717,335.50	3,694,614.31
MORGAN STANLEY 5.831% 04-19-2035 SEDOL: BLDCHK8	3,574,000.000	3,606,632.15	3,648,583.19
MORGAN STANLEY 5.94% 02-07-2039 CUSIP: 61747YFM2	920,000.000	921,004.36	924,317.04
MORGAN STANLEY 5.948% 01-19-2038 CUSIP: 61747YFB6	2,603,000.000	2,620,432.81	2,610,097.96
MORGAN STANLEY 6.375% DUE 07-24-2042 CUSIP: 617482V92	6,800,000.000	7,934,388.14	7,356,114.81
MOTOROLA SOLUTIONS INC 5.4% 04-15-2034 CUSIP: 620076BZ1	790,000.000	787,862.70	790,205.63
MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044 CUSIP: 620076BE8	112,000.000	103,286.40	107,931.85
MOUNT SINAI HOSP 3.981% BNDS 07-01-2048 CUSIP: 623115AD4	118,000.000	118,000.00	85,597.49
MPLX LP FIXED 4.9% DUE 04-15-2058 CUSIP: 55336VAP5	3,408,000.000	3,384,938.46	2,756,923.31

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Corporate Debt Instruments - Other			
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MPLX LP FIXED 5.2% DUE 03-01-2047 CUSIP: 55336VAL4	3,941,000.000	3,975,860.06	3,513,005.71
MPLX LP FIXED 5.2% 12-01-2047 CUSIP: 55336VBP4	2,917,000.000	3,201,716.15	2,581,635.34
MPLX LP SR NT 4.95% 03-14-2052 CUSIP: 55336VBT6	5,133,000.000	4,346,647.52	4,321,291.56
MPLX LP 4.5% 04-15-2038 CUSIP: 55336VAM2	8,088,000.000	7,788,233.71	7,051,455.84
MPLX LP 4.7% 04-15-2048 CUSIP: 55336VAN0	7,682,000.000	7,661,248.18	6,303,392.35
MPLX LP 5.5% DUE 02-15-2049 CUSIP: 55336VAT7	693,000.000	752,018.64	637,145.72
MPLX LP 5.65% 03-01-2053 CUSIP: 55336VBW9	183,000.000	182,474.85	170,823.85
MULTICARE HEALTH SYSTEM 2.803% 08-15-2050 CUSIP: 62548LAA0	1,155,000.000	1,155,000.00	679,257.31
MYLAN INC 5.4 DUE 11-29-2043 CUSIP: 628530BC0	1,585,000.000	1,575,204.70	1,419,620.21
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048 CUSIP: 628530BJ5	2,279,000.000	1,920,533.21	1,888,754.77
MYLAN N V FIXED 5.25% DUE 06-15-2046 CUSIP: 62854AAP9	9,010,000.000	8,629,420.61	7,594,199.59
NASDAQ INC SR NT 3.95% 03-07-2052 SEDOL: BP961C2	5,619,000.000	4,673,424.51	4,162,823.67
NASDAQ INC 2.5% DUE 12-21-2040 CUSIP: 63111XAE1	1,835,000.000	1,237,941.77	1,233,288.32
NASDAQ INC 5.95% 08-15-2053 SEDOL: BRT75P0	4,571,000.000	4,599,252.53	4,616,197.86
NASDAQ INC 6.1% 06-28-2063 CUSIP: 63111XAL5	4,758,000.000	4,750,683.27	4,849,039.29
NATIONAL RETAIL PPTYS INC 4.8% 10-15-2048 SEDOL: BF5HVZ2	670,000.000	660,532.90	566,862.40
NATIONAL RETAIL PROPERTIES INC NT 3.5% 04-15-2051 CUSIP: 637417AQ9	2,000.000	1,513.16	1,354.28
NATIONAL RURAL UTILS COOP FIN CORP 4.3% 03-15-2049 CUSIP: 637432NT8	2,311,000.000	2,395,132.05	1,870,422.74

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Corporate Debt Instruments - Other			
United States - USD			
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 SEDOL: B7W15J3	600,000.000	657,854.99	511,517.34
NETFLIX INC 5.4% 08-15-2054 SEDOL: BR2NKZ0	2,507,000.000	2,501,735.30	2,451,395.56
NEVADA PWR CO 6.0% 03-15-2054 SEDOL: BS99X04	4,880,000.000	4,892,730.40	4,990,889.71
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052 CUSIP: 437076CQ3	3,963,000.000	3,467,149.24	2,875,912.01
NEW YORK & FIXED 2.256% DUE 08-01-2040 CUSIP: 649322AH7	1,326,000.000	1,305,032.43	875,777.96
NEW YORK & FIXED 2.606% DUE 08-01-2060 CUSIP: 649322AJ3	395,000.000	395,000.00	214,336.46
NEW YORK & PRESBYTERIAN HOSP 4.063% DUE 08-01-2056 BEO CUSIP: 649322AD6	200,000.000	188,890.00	156,712.37
NEW YORK & 3.563% DUE 08-01-2036 SEDOL: BYXC9K3	1,000,000.000	994,670.00	833,010.82
NEW YORK & 3.954% DUE 08-01-2119 CUSIP: 649322AF1	1,300,000.000	1,402,102.00	883,327.33
NEW YORK & 4.024% DUE 08-01-2045 CUSIP: 649322AA2	1,060,000.000	1,339,237.30	867,139.52
NEW YORK & 4.763% DUE 08-01-2116 CUSIP: 649322AE4	1,599,000.000	1,598,904.06	1,294,296.59
NEWELL BRANDS INC FIXED 5.75% DUE 04-01-2046 CUSIP: 651229AY2	1,970,000.000	1,464,069.37	1,880,428.71
NEWELL BRANDS INC 5.2% DUE 04-01-2026 CUSIP: 651229AW6	1,108,000.000	1,095,739.25	1,107,527.60
NEWMONT CORP/NEWCREST FIN PTY LTD 5.35% 03-15-2034 CUSIP: 65163LAR0	1,740,000.000	1,823,779.26	1,732,389.19
NEWMONT CORP/NEWCREST FIN PTY LTD 5.75% 11-15-2041 CUSIP: 65163LAD1	2,855,000.000	3,019,682.11	2,843,336.07
NEWMONT GOLDCORP CORP 5.875% 04-01-2035 CUSIP: 651639AW6	5,000,000.000	5,867,250.00	5,153,032.65
NEWMONT GOLDCORP 5.45% DUE 06-09-2044 CUSIP: 651639AV8	2,595,000.000	3,193,903.16	2,507,876.56
NEXTERA ENERGY CAP HLDGS INC 3.0% 01-15-2052 CUSIP: 65339KCA6	4,275,000.000	4,265,637.75	2,673,689.05

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NEXTERA ENERGY CAP HLDGS INC 5.55% 03-15-2054 CUSIP: 65339KCV0	5,230,000.000	5,196,789.50	5,016,630.91
NEXTERA ENERGY CAP 5.38% 02-28-2053 CUSIP: 65339KCQ1	17,325,000.000	16,246,315.01	15,925,541.59
NEXTERA ENERGY CAPITAL HLDGS INC 5.25% 03-15-2034 CUSIP: 65339KCU2	2,395,000.000	2,387,862.90	2,369,101.40
NIAGARA MOHAWK PWR CORP NEW SR NT 144A 5.783% 09-16-2052 SEDOL: BPX4N04	310,000.000	310,000.00	304,807.48
NIKE INC FIXED 3.25% DUE 03-27-2040 CUSIP: 654106AL7	1,015,000.000	1,008,646.10	783,501.70
NIKE INC 3.375% DUE 03-27-2050 CUSIP: 654106AM5	2,740,000.000	2,730,766.20	1,933,524.46
NIKE INC 3.375% DUE 11-01-2046 CUSIP: 654106AG8	585,000.000	561,749.29	422,359.46
NIKE INC 3.875% DUE 11-01-2045 CUSIP: 654106AE3	60,000.000	47,554.20	47,353.09
NISOURCE FIN CORP 4.375% 05-15-2047 CUSIP: 65473QBF9	1,180,000.000	916,612.30	965,773.56
NISOURCE FIN CORP 4.8% DUE 02-15-2044 SEDOL: B976296	2,286,000.000	2,242,892.43	2,018,498.41
NISOURCE FIN CORP 5.25% DUE 02-15-2043 CUSIP: 65473QBB8	5,335,000.000	5,519,553.01	4,973,426.61
NISOURCE FIN CORP 5.65% DUE 02-01-2045 SEDOL: BFGCNJ4	801,000.000	980,793.85	782,889.83
NISOURCE FIN CORP 5.8% DUE 02-01-2042 CUSIP: 65473QAZ6	3,091,000.000	3,219,234.28	2,996,087.23
NISOURCE INC 5.0% 06-15-2052 CUSIP: 65473PAM7	1,550,000.000	1,527,586.15	1,373,846.17
NISOURCE INC 6.375% 03-31-2055 CUSIP: 65473PAT2	100,000.000	100,800.00	99,545.73
NNN REIT INC SR NT 3% 04-15-2052 SEDOL: BPCVJR5	734,000.000	462,751.60	446,417.10
NORDSTROM INC 5% DUE 01-15-2044 CUSIP: 655664AR1	10,075,000.000	9,489,144.53	7,532,190.70
NORFOLK SOUTHERN CORP 5.35% 08-01-2054 SEDOL: BRZW957	5,009,000.000	4,896,354.04	4,775,730.37

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NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051 CUSIP: 655844CL0	75,000.000	53,057.57	46,233.46
NORFOLK SOUTHN CORP SR NT 4.1% 05-15-2121 CUSIP: 655844CJ5	2,779,000.000	2,771,691.23	1,927,527.99
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 CUSIP: 655844CH9	2,201,000.000	2,304,723.25	1,393,888.30
NORFOLK SOUTHN CORP 3.7% 03-15-2053 SEDOL: BNQSG1	1,135,000.000	1,128,326.20	816,672.43
NORFOLK SOUTHN CORP 4.15% 02-28-2048 CUSIP: 655844BY3	1,265,000.000	1,258,893.97	1,007,749.17
NORFOLK SOUTHN CORP 5.95% 03-15-2064 CUSIP: 655844CU0	580,000.000	578,381.80	596,270.77
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047 SEDOL: BGD1QK3	4,133,000.000	3,938,152.22	3,180,910.18
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052 SEDOL: BGD1QC5	500,000.000	548,405.00	384,267.72
NORFOLK SOUTHN 3.05% DUE 05-15-2050 CUSIP: 655844CF3	2,157,000.000	1,668,259.95	1,396,760.80
NORFOLK SOUTHN 3.4% DUE 11-01-2049 SEDOL: BJN4W49	5,197,000.000	5,151,864.91	3,597,088.22
NORFOLK SOUTHN 3.95 DUE 10-01-2042 CUSIP: 655844BM9	220,000.000	186,995.60	176,878.28
NORFOLK SOUTHN 4.65% DUE 01-15-2046 SEDOL: BYV2RZ6	200,000.000	226,286.00	173,783.50
NORFOLK SOUTHN 4.8 DUE 08-15-2043 SEDOL: BCZZSP4	7,221,000.000	7,170,117.67	6,383,246.52
NORFOLK SOUTHN 4.837% DUE 10-01-2041 CUSIP: 655844BH0	14,521,000.000	14,892,484.23	13,258,871.71
NORFOLK SOUTHN 5.1% DUE 08-01-2118 CUSIP: 655844CB2	2,010,000.000	2,029,319.90	1,710,353.44
NORTHERN NAT GAS CO DEL SR BD 144A 3.4% 10-16-2051 CUSIP: 665501AM4	2,624,000.000	2,568,777.04	1,735,351.15
NORTHERN STATES POWER CO WISCONSIN 5.65%06-15-2054 CUSIP: 665789BC6	2,960,000.000	2,949,746.30	2,960,420.17
NORTHERN STS PWR CO MINN 1ST MTG BD 3.2%04-01-2052 CUSIP: 665772CU1	728,000.000	725,299.12	489,091.96

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NORTHERN STS PWR CO MINN 1ST MTG BD 5.1%05-15-2053 SEDOL: BQPF863	2,070,000.000	2,023,939.80	1,918,020.15
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG SEDOL: BMC8VZ7	1,600,000.000	1,442,981.31	956,336.65
NORTHERN STS PWR CO MINN 3.6% 09-15-2047 CUSIP: 665772CQ0	625,000.000	677,732.67	462,305.84
NORTHERN STS PWR CO MINN 4.5% DUE 06-01-2052 BEO SEDOL: BMV87C7	4,955,000.000	4,897,052.24	4,165,368.23
NORTHERN STS PWR CO MINN 5.4% 03-15-2054 SEDOL: BSNSPW3	4,753,000.000	4,730,358.85	4,575,498.65
NORTHN STS PWR CO 2.9% DUE 03-01-2050 SEDOL: BKLM5Y4	4,176,000.000	3,142,518.22	2,676,218.49
NORTHN STS PWR CO 3.4 DUE 08-15-2042 SEDOL: B8KCXG8	1,485,000.000	1,294,712.66	1,128,578.90
NORTHN STS PWR CO 3.6% DUE 05-15-2046 CUSIP: 665772CP2	2,451,000.000	2,352,994.95	1,831,006.81
NORTHN STS PWR CO 4.125% DUE 05-15-2044 CUSIP: 665772CL1	1,650,000.000	1,645,198.50	1,352,326.02
NORTHN STS PWR CO 4% DUE 08-15-2045 SEDOL: BYQX516	925,000.000	909,894.75	735,923.35
NORTHN STS PWR CO 5.35% DUE 11-01-2039 CUSIP: 665772CE7	370,000.000	405,460.80	363,659.04
NORTHROP GRUMMAN CORP 4.95% 03-15-2053 SEDOL: BN6LRM8	938,000.000	926,627.77	838,513.09
NORTHROP GRUMMAN CORP 5.2% 06-01-2054 CUSIP: 666807CM2	11,280,000.000	11,225,640.06	10,492,306.09
NORTHROP GRUMMAN FIXED 4.9% DUE 06-01-2034 CUSIP: 666807CL4	5,851,000.000	5,800,726.21	5,702,078.53
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050 CUSIP: 666807BU5	4,705,000.000	4,677,099.35	4,412,193.45
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL: BF15KD1	9,445,000.000	9,466,690.00	7,420,377.44
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 CUSIP: 666807BH4	3,485,000.000	3,592,436.61	3,125,923.06
NORTHROP GRUMMAN 5.15% DUE 05-01-2040 CUSIP: 666807BT8	1,578,000.000	1,562,212.54	1,511,009.01

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NORTHWELL HEALTHCARE INC 3.809% 11-01-2049 CUSIP: 667274AD6	228,000.000	228,000.00	168,447.12
NORTHWELL HEALTHCARE INC 4.26% 11-01-2047 CUSIP: 667274AC8	590,000.000	590,000.00	472,203.07
NORTHWESTERN UNIV FIXED 3.688% DUE 12-01-2038 SEDOL: BWTYX96	1,510,000.000	1,515,015.00	1,288,531.83
NORTHWESTERN UNIV 2.64% DUE 12-01-2050 CUSIP: 668444AS1	588,000.000	458,592.00	365,781.63
NOVANT HEALTH INC 2.637% DUE 11-01-2036 CUSIP: 66988AAG9	104,000.000	104,000.00	80,058.44
NOVANT HEALTH INC 3.318% DUE 11-01-2061 CUSIP: 66988AAJ3	130,000.000	130,000.00	82,621.85
NOVARTIS CAP CORP 4.4% DUE 05-06-2044 CUSIP: 66989HAH1	2,355,000.000	2,407,468.84	2,067,638.17
NOVARTIS CAP CORP 4.7% 09-18-2054 CUSIP: 66989HAW8	3,215,000.000	3,212,942.40	2,842,113.94
NOVARTIS CAP CORP 4% DUE 11-20-2045 CUSIP: 66989HAK4	2,755,000.000	2,700,698.95	2,263,620.02
NSTAR ELEC CO FIXED 4.95% DUE 09-15-2052 CUSIP: 67021CAT4	1,216,000.000	1,210,308.30	1,091,350.73
NSTAR ELECTRIC CO 3.1% DUE 06-01-2051 BEO CUSIP: 67021CAQ0	16,000.000	15,854.56	10,463.05
NSTAR ELECTRIC CO 4.55% DUE 06-01-2052 BEO SEDOL: BMHG2C0	1,325,000.000	1,316,599.50	1,111,204.57
NSTAR ELECTRIC COMPANY 5.4% 06-01-2034 CUSIP: 67021CAV9	50,000.000	49,926.50	50,260.03
NUCOR CORP NT 3.85% 04-01-2052 CUSIP: 670346AW5	71,000.000	65,227.80	52,624.48
NVIDIA CORP FIXED 3.7% DUE 04-01-2060 CUSIP: 67066GAJ3	1,270,000.000	1,474,025.34	938,910.24
NVIDIA CORP 3.5% DUE 04-01-2040 CUSIP: 67066GAG9	3,010,000.000	2,728,365.55	2,490,969.09
NVIDIA CORP 3.5% DUE 04-01-2050 CUSIP: 67066GAH7	6,460,000.000	6,330,215.93	4,807,639.82
NYU HOSPS CTR 5.75% DUE 07-01-2043 CUSIP: 62952EAB3	1,510,000.000	1,559,950.80	1,538,703.17

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NYU LANGONE HOSPS 3.38% DUE 07-01-2055 SEDOL: BKT3098	1,850,000.000	1,850,852.60	1,240,276.02
O REILLY AUTOMOTIVE INC NEW 5.0% 08-19-2034 CUSIP: 67103HAN7	1,080,000.000	1,077,645.60	1,048,449.10
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036 CUSIP: 674599DF9	3,520,000.000	3,553,919.07	3,609,520.78
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 CUSIP: 674599DL6	14,086,000.000	17,247,610.83	14,230,677.31
OCCIDENTAL PETE CORP 6.05% 10-01-2054 SEDOL: BPDY898	1,779,000.000	1,786,176.22	1,687,897.04
OCCIDENTAL PETE 4.2% DUE 03-15-2048 CUSIP: 674599CN3	400,000.000	314,104.00	287,476.46
OCCIDENTAL PETE 4.4% DUE 04-15-2046 CUSIP: 674599CJ2	1,717,000.000	1,355,066.37	1,274,041.64
OCCIDENTAL PETE 6.2% DUE 03-15-2040 CUSIP: 674599DJ1	1,115,000.000	1,093,885.95	1,099,005.10
OCCIDENTAL PETE 7.95% DUE 06-15-2039 CUSIP: 674599DH5	3,770,000.000	4,365,267.25	4,300,013.00
OCCIDENTAL PETROLEUM CORP 4.3% DUE 08-15-2039 SEDOL: BJ9NFR4	1,803,000.000	1,827,244.90	1,451,696.05
OGLETHORPE PWR CORP 3.75% 08-01-2050 CUSIP: 677050AQ9	3,330,000.000	3,219,615.71	2,373,111.25
OGLETHORPE PWR CORP 4.5% 04-01-2047 CUSIP: 677050AS5	1,480,000.000	1,239,532.36	1,213,880.77
OGLETHORPE PWR CORP 5.05% DUE 10-01-2048 CUSIP: 677050AN6	9,850,000.000	10,504,804.98	8,682,502.55
OGLETHORPE PWR CORP 6.2% 12-01-2053 CUSIP: 677050AU0	710,000.000	719,781.17	732,324.01
OGLETHORPE PWR 5.25% DUE 09-01-2050 CUSIP: 677050AH9	1,142,000.000	1,379,870.95	1,027,347.57
OGLETHORPE PWR 5.375% DUE 11-01-2040 CUSIP: 677052AA0	3,418,000.000	3,725,126.39	3,235,376.77
OH EDISON CO 6.875 DUE 07-15-2036 BEO CUSIP: 677347CE4	1,240,000.000	1,587,943.10	1,368,057.32
OHIO POWER CO SR NT 2.9% 10-01-2051 CUSIP: 677415CU3	90,000.000	59,810.40	54,151.15

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OHIO PWR CO CORP 4.0% 06-01-2049 CUSIP: 677415CR0	39,000.000	38,904.84	29,285.82
OHIOHEALTH CORP FIXED 3.042% DUE 11-15-2050 CUSIP: 67777JAK4	73,000.000	73,000.00	49,091.56
OK GAS & ELEC CO 4.15% DUE 04-01-2047 CUSIP: 678858BR1	100,000.000	98,590.00	78,820.51
OKLAHOMA GAS & ELEC CO 5.6% 04-01-2053 SEDOL: BNXHZF8	1,320,000.000	1,314,039.45	1,287,701.67
OLD REP INTL CORP SR NT 3.85% 06-11-2051 CUSIP: 680223AL8	169,000.000	183,030.33	119,024.78
ONCOR ELEC DELIVERY CO LLC CORP 3.8% 06-01-2049 CUSIP: 68233JBP8	61,000.000	68,671.07	46,095.19
ONCOR ELEC DELIVERY CO LLC SR SECD NT 5.35% 10-01-2052 CUSIP: 68233JBX1	712,000.000	985,389.34	675,750.09
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049 SEDOL: BK6FDG5	1,099,000.000	1,094,578.79	721,792.35
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG CUSIP: 68233JBV5	790,000.000	1,001,413.01	578,330.12
ONCOR ELEC FIXED 2.7% DUE 11-15-2051 CUSIP: 68233JCD4	790,000.000	568,731.23	466,526.56
ONCOR ELEC FIXED 4.1% DUE 11-15-2048 CUSIP: 68233JBG8	945,000.000	1,138,261.95	748,219.20
ONCOR ELEC FIXED 4.6% DUE 06-01-2052 SEDOL: BPX1TR4	655,000.000	649,085.35	549,298.70
ONCOR ELEC 3.75% DUE 04-01-2045 CUSIP: 68233JBB9	1,220,000.000	1,099,554.25	938,342.89
ONCOR ELEC 5.3 DUE 06-01-2042 CUSIP: 68233JAS3	753,000.000	834,719.97	721,420.18
ONCOR ELEC 7.5% DUE 09-01-2038 CUSIP: 68233JAF1	230,000.000	273,185.83	269,790.80
ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041 SEDOL: B8B7B80	7,045,000.000	7,225,917.53	6,187,138.73
ONE GAS INC 4.5% DUE 11-01-2048 CUSIP: 68235PAG3	108,000.000	106,824.96	90,160.58
ONEOK INC NEW FIXED 4.5% DUE 03-15-2050 CUSIP: 682680BC6	4,122,000.000	4,183,230.60	3,238,957.47

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ONEOK INC NEW 3.95% 03-01-2050 CUSIP: 682680CA9	591,000.000	432,931.14	426,798.78
ONEOK INC NEW 4.2% 03-15-2045 CUSIP: 682680BW2	2,600,000.000	1,907,100.00	1,956,667.78
ONEOK INC NEW 4.25% 09-15-2046 CUSIP: 682680BX0	3,000.000	2,482.53	2,306.92
ONEOK INC NEW 4.45% DUE 09-01-2049 CUSIP: 682680AZ6	108,000.000	105,073.53	84,336.79
ONEOK INC NEW 4.85% 02-01-2049 CUSIP: 682680BZ5	15,000.000	13,274.58	12,472.71
ONEOK INC NEW 4.95% DUE 07-13-2047 CUSIP: 682680AT0	305,000.000	300,705.72	258,269.47
ONEOK INC NEW 5.15% 10-15-2043 CUSIP: 682680BV4	36,000.000	33,303.60	32,166.47
ONEOK INC NEW 5.2% DUE 07-15-2048 CUSIP: 682680AV5	1,422,000.000	1,171,917.84	1,254,082.76
ONEOK INC NEW 6% DUE 06-15-2035 CUSIP: 682680AN3	406,000.000	426,760.61	415,703.64
ONEOK INC NEW 7.15% DUE 01-15-2051 REG CUSIP: 682680BF9	4,471,000.000	4,618,479.02	4,860,001.14
ONEOK INC 5.7% 11-01-2054 CUSIP: 682680CF8	2,670,000.000	2,662,497.30	2,513,498.54
ONEOK INC 5.85% 11-01-2064 CUSIP: 682680CG6	2,830,000.000	2,821,453.40	2,658,914.22
ONEOK INC 6.625% DUE 09-01-2053 CUSIP: 682680BN2	744,000.000	819,533.62	783,149.24
ONEOK PARTNERS L P 6.125 DUE 02-01-2041 CUSIP: 68268NAG8	1,525,000.000	1,580,704.42	1,519,993.46
ONEOK PARTNERS L P 6.2% DUE 09-15-2043 CUSIP: 68268NAM5	7,839,000.000	8,351,076.96	7,829,284.50
ONEOK PARTNERS L P 6.65% DUE 10-01-2036 CUSIP: 68268NAC7	1,285,000.000	1,557,409.95	1,365,677.03
ONEOK PARTNERS L P 6.85% DUE 10-15-2037 CUSIP: 68268NAD5	12,000.000	13,377.44	12,927.99
ORACLE CORP FIXED 3.65% DUE 03-25-2041 CUSIP: 68389XBZ7	5,907,000.000	5,140,979.17	4,610,806.96

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ORACLE CORP FIXED 3.85% DUE 04-01-2060 CUSIP: 68389XBY0	4,643,000.000	4,641,185.43	3,195,745.47
ORACLE CORP FIXED 4.1% DUE 03-25-2061 CUSIP: 68389XCB9	1,655,000.000	1,585,166.60	1,191,862.70
ORACLE CORP FIXED 6.9% DUE 11-09-2052 CUSIP: 68389XCK9	10,665,000.000	10,825,878.12	11,968,408.58
ORACLE CORP 3.6% DUE 04-01-2040 REG CUSIP: 68389XBW4	20,379,000.000	19,211,799.75	15,956,619.84
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02	29,690,000.000	26,738,579.16	20,819,248.83
ORACLE CORP 3.8% 11-15-2037 CUSIP: 68389XBP9	12,093,000.000	11,934,971.32	10,105,254.12
ORACLE CORP 3.85% DUE 07-15-2036 CUSIP: 68389XBH7	627,000.000	676,134.16	537,343.10
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL: BMYLXC5	30,878,000.000	28,392,400.86	22,890,244.60
ORACLE CORP 4.125% DUE 05-15-2045 SEDOL: BWTM334	14,075,000.000	13,713,651.86	11,112,617.86
ORACLE CORP 4.3% DUE 07-08-2034 CUSIP: 68389XAV7	677,000.000	711,236.29	622,814.15
ORACLE CORP 4.375% DUE 05-15-2055 CUSIP: 68389XBG9	650,000.000	484,835.00	509,506.86
ORACLE CORP 4.5% DUE 07-08-2044 CUSIP: 68389XAW5	90,000.000	75,693.20	75,982.52
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	21,030,000.000	17,822,059.02	16,201,560.59
ORACLE CORP 4% 11-15-2047 SEDOL: BD390R1	14,979,000.000	14,594,216.08	11,427,400.61
ORACLE CORP 5.375 DUE 07-15-2040 CUSIP: 68389XAM7	2,550,000.000	2,906,185.50	2,457,543.15
ORACLE CORP 5.375% 09-27-2054 CUSIP: 68389XCU7	3,885,000.000	3,843,589.25	3,580,365.93
ORACLE CORP 5.5% 09-27-2064 CUSIP: 68389XCV5	960,000.000	945,326.29	879,991.81
ORACLE CORP 5.55% 02-06-2053 CUSIP: 68389XCQ6	171,000.000	170,133.03	161,916.09

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Corporate Debt Instruments - Other			
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ORACLE CORP 6.5% DUE 04-15-2038 CUSIP: 68389XAE5	1,275,000.000	1,611,355.59	1,371,641.35
OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO CUSIP: 68902VAL1	5,115,000.000	5,256,716.66	3,829,526.79
OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO CUSIP: 68902VAM9	1,810,000.000	1,728,906.28	1,247,532.71
OVINTIV INC 6.25% 07-15-2033 CUSIP: 69047QAC6	3,960,000.000	3,993,778.80	4,055,297.08
OWENS CORNING NEW 7% DUE 12-01-2036 CUSIP: 690742AB7	2,689,000.000	3,023,923.15	2,987,435.03
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040 CUSIP: 694308JQ1	17,856,995.000	16,711,007.79	15,430,095.99
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 CUSIP: 694308JN8	17,262,000.000	15,681,767.15	14,966,310.91
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 CUSIP: 694308JH1	3,942,000.000	3,712,340.52	2,953,278.68
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	50,441,000.000	45,366,798.37	34,621,356.63
PAC GAS & ELEC CO 4.2% DUE 06-01-2041 CUSIP: 694308JU2	3,740,000.000	3,641,996.91	3,051,450.60
PAC GAS & ELEC CO 5.9% DUE 10-01-2054 SEDOL: BTFK546	2,493,000.000	2,503,181.81	2,464,817.69
PAC LIFE INS CO 4.3% 10-24-2067 CUSIP: 69448FAA9	1,560,000.000	1,558,703.54	1,226,503.51
PACIFIC GAS & ELEC CO 1ST MTG BD 4.4% 03-01-2032 CUSIP: 694308KCO	154,000.000	146,906.76	144,747.82
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 CUSIP: 694308HY6	6,400,000.000	6,603,755.00	4,786,068.86
PACIFIC GAS & ELEC CO 4.0% 12-01-2046 CUSIP: 694308HR1	1,248,000.000	1,162,182.55	940,588.95
PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042 CUSIP: 694308GZ4	3,225,000.000	3,469,344.78	2,676,133.96
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 CUSIP: 694308HH3	4,090,000.000	3,361,200.30	3,494,892.00
PACIFIC GAS & ELEC CO 5.25% 03-01-2052 CUSIP: 694308KD8	1,952,000.000	1,935,770.04	1,751,408.40

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Corporate Debt Instruments - Other			
United States - USD			
PACIFIC GAS & ELEC CO 6.7% CUSIP: 694308KK2	1,100,000.000	1,096,161.50	1,192,131.48
PACIFIC GAS & ELEC CO 6.75% CUSIP: 694308KH9	8,624,000.000	8,864,669.98	9,412,272.41
PACIFICORP FIXED 3.3% DUE 03-15-2051 SEDOL: BL96VF7	6,775,000.000	6,415,394.25	4,415,270.21
PACIFICORP 2.9% 06-15-2052 USD SEDOL: BL544T0	344,000.000	220,167.52	204,943.91
PACIFICORP 4.125% DUE 01-15-2049 CUSIP: 695114CT3	5,360,000.000	4,716,648.16	4,164,917.36
PACIFICORP 5.35% DUE 12-01-2053 SEDOL: BPCPZ91	4,448,000.000	4,208,157.61	4,095,837.08
PACIFICORP 5.5% 05-15-2054 SEDOL: BNBXR85	14,800,000.000	14,123,745.11	13,838,502.16
PACIFICORP 5.8% SEDOL: BRXGPG4	18,976,000.000	18,874,005.89	18,476,514.10
PACIFICORP 6.25% DUE 10-15-2037 SEDOL: B2853J0	1,660,000.000	2,208,475.05	1,741,930.26
PACIFICORP 6% DUE 01-15-2039 SEDOL: B3KTPK2	3,733,000.000	4,735,855.96	3,809,200.83
PACKAGING CORP AMER 5.7% 12-01-2033 CUSIP: 695156AX7	150,000.000	154,797.00	153,382.01
PACKAGING CORP FIXED 3.05% DUE SEDOL: BP0TWY9	707,000.000	690,807.25	454,242.97
PACKAGING CORP OF AMERICA 4.05% DUE CUSIP: 695156AV1	11,000.000	8,631.81	8,453.67
PARAMOUNT GLOBAL FIXED 6.25% DUE CUSIP: 92553PBC5	4,870,000.000	4,967,701.00	4,647,926.05
PARAMOUNT GLOBAL SUB DEB FIXED TO FIXED NC5 6.375% 03-30-2062 CUSIP: 92556HAE7	3,000,000.000	2,911,487.50	2,899,748.01
PARKER-HANNIFIN CORP 4.0% DUE 06-14-2049 CUSIP: 701094AP9	360,000.000	293,453.96	281,460.26
PARKER-HANNIFIN CORP 4.45% CUSIP: 70109HAN5	52,000.000	46,352.28	44,589.82
PARKER-HANNIFIN FIXED 4.2% DUE CUSIP: 70109HAM7	8,000.000	7,836.48	7,406.64

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Corporate Debt Instruments - Other			
United States - USD			
PARKER-HANNIFIN 4.1% DUE 03-01-2047 CUSIP: 701094AL8	294,000.000	242,490.03	236,202.14
PARTNERS HEALTHCARE SYS INC 3.342% DUE 07-01-2060 SEDOL: BK8T213	4,393,000.000	4,430,935.60	2,865,780.62
PARTNERS 3.765% DUE 07-01-2048 SEDOL: BDFGHT1	425,000.000	425,000.00	324,693.57
PAYPAL HLDGS INC 5.5% 06-01-2054 CUSIP: 70450Y AQ6	1,529,000.000	1,525,489.48	1,494,651.11
PEACEHEALTH 4.787% DUE 11-15-2048 CUSIP: 70462GAA6	152,000.000	152,000.00	128,883.57
PECO ENERGY CO FIXED 3.7% 09-15-2047 CUSIP: 693304AV9	2,025,000.000	2,037,353.99	1,518,814.78
PECO ENERGY CO FIXED 4.375% DUE 08-15-2052 CUSIP: 693304BE6	990,000.000	985,911.30	818,573.63
PECO ENERGY CO FIXED 4.6% DUE 05-15-2052 SEDOL: BPCTMS1	744,000.000	738,620.88	639,273.79
PECO ENERGY CO 1ST & REF MTG BD 2.85% 09-15-2051 CUSIP: 693304BC0	43,000.000	42,957.00	26,693.77
PECO ENERGY CO 1ST & REF MTG BD 3.05% 03-15-2051 SEDOL: BNVTRQ1	805,000.000	788,442.60	521,241.93
PECO ENERGY CO 4.8 DUE 10-15-2043 BEO CUSIP: 693304AR8	2,450,000.000	2,441,008.50	2,172,002.91
PECO ENERGY CO 5.25% 09-15-2054 SEDOL: BTFK5B3	9,020,000.000	8,934,283.30	8,548,728.81
PEPSICO INC FIXED 2.625% 10-21-2041 CUSIP: 713448FF0	128,000.000	93,093.43	88,919.93
PEPSICO INC SR NT 2.75% 10-21-2051 CUSIP: 713448FG8	515,000.000	495,702.95	321,725.94
PEPSICO INC SR NT 4 DUE 03-05-2042 CUSIP: 713448BZ0	331,000.000	313,204.61	276,504.70
PEPSICO INC SR NT 4.875 DUE 11-01-2040 CUSIP: 713448BS6	11,000.000	10,990.76	10,367.26
PEPSICO INC 3.45% DUE 10-06-2046 SEDOL: BD3VCR1	815,000.000	808,365.90	599,872.41
PEPSICO INC 3.6% DUE 08-13-2042 CUSIP: 713448CC0	277,000.000	265,246.06	216,617.78

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Corporate Debt Instruments - Other			
United States - USD			
PEPSICO INC 3.625% DUE 03-19-2050 CUSIP: 713448EU8	2,000.000	1,615.02	1,491.28
PEPSICO INC 4.2% DUE 07-18-2052 CUSIP: 713448FN3	700,000.000	699,167.00	572,041.76
PEPSICO INC 4.25% DUE 10-22-2044 CUSIP: 713448CQ9	55,000.000	55,232.69	46,784.14
PEPSICO INC 4.45% DUE 04-14-2046 CUSIP: 713448DD7	238,000.000	237,811.14	205,802.30
PEPSICO INC 4.65% 02-15-2053 CUSIP: 713448FT0	750,000.000	749,520.00	656,005.50
PEPSICO INC 5.25% 07-17-2054 CUSIP: 713448FZ6	6,770,000.000	6,760,870.77	6,559,687.31
PFIZER INC 2.55% DUE 05-28-2040 CUSIP: 717081EZ2	900,000.000	833,611.66	623,889.32
PFIZER INC 2.7% DUE 05-28-2050 CUSIP: 717081FA6	6,050,000.000	6,000,692.50	3,727,706.65
PFIZER INC 4.2% 09-15-2048 CUSIP: 717081EK5	945,000.000	765,704.25	766,501.56
PFIZER INC 4% DUE 03-15-2049 CUSIP: 717081EV1	6,200,000.000	7,248,353.72	4,872,370.13
PFIZER INVESTMENT ENTER 5.11% 05-19-2043 CUSIP: 716973AF9	19,995,000.000	19,259,626.45	18,796,981.98
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SEDOL: BQ66T84	40,449,000.000	40,167,057.46	37,933,032.57
PFIZER INVESTMENT ENTER 5.34% 05-19-2063 CUSIP: 716973AH5	3,570,000.000	3,500,634.90	3,282,409.94
PG&E CORP 7.375% 03-15-2055 CUSIP: 69331CAM0	3,835,000.000	3,873,507.35	3,935,599.72
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 CUSIP: 718172AU3	8,816,000.000	8,095,878.43	6,979,432.19
PHILIP MORRIS INTL FIXED 5.75% DUE 11-17-2032 SEDOL: BP39CF7	5,007,000.000	5,002,493.70	5,155,235.09
PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043 CUSIP: 718172BD0	3,138,000.000	3,208,028.91	2,813,029.35
PHILIP MORRIS INTL INC 4.9% 11-01-2034 SEDOL: BT03N80	8,021,000.000	7,826,317.50	7,709,617.64

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United States - USD			
PHILIP MORRIS INTL INC 5.25% 02-13-2034 SEDOL: BPG5N93	2,660,000.000	2,601,772.60	2,630,045.93
PHILIP MORRIS INTL INC 5.375% 02-15-2033 SEDOL: BN457J9	1,444,000.000	1,441,010.92	1,447,138.29
PHILIP MORRIS INTL 4.125% DUE 03-04-2043 SEDOL: B83KB65	14,493,000.000	13,309,043.12	11,787,167.48
PHILIP MORRIS INTL 4.25% DUE 11-10-2044 CUSIP: 718172BL2	4,087,000.000	4,141,707.38	3,349,094.72
PHILIP MORRIS INTL 4.375% DUE 11-15-2041 CUSIP: 718172AM1	327,000.000	319,178.08	278,499.72
PHILIP MORRIS INTL 4.5% DUE 03-20-2042 CUSIP: 718172AP4	390,000.000	357,069.55	338,354.23
PHILIP MORRIS INTL 6.375% DUE 05-16-2038 CUSIP: 718172AC3	696,000.000	749,725.63	747,637.28
PHILLIPS 66 CO 4.9% DUE 10-01-2046 CUSIP: 718547AP7	9,000,000.000	8,065,843.47	7,747,197.21
PHILLIPS 66 COMPANY 5.65% 06-15-2054 CUSIP: 718547AW2	210,000.000	210,547.98	198,483.00
PHILLIPS 66 5.875 DUE 05-01-2042 CUSIP: 718546AH7	2,000.000	2,099.90	1,990.31
PIEDMONT FIXED 2.719% DUE 01-01-2042 SEDOL: BP6VN91	476,000.000	476,000.00	327,531.80
PIEDMONT NAT GAS FIXED 3.35% DUE 06-01-2050 CUSIP: 720186AM7	4,700,000.000	4,666,489.00	3,106,711.19
PIEDMONT NAT GAS 3.64% DUE 11-01-2046 CUSIP: 720186AK1	192,000.000	191,765.76	137,905.52
PIEDMONT NAT GAS 4.65% DUE 08-01-2043 SEDOL: BC9KR36	425,000.000	462,374.50	367,807.10
PIEDMONT NAT GAS 5.1% DUE 02-15-2035 CUSIP: 720186AR6	780,000.000	779,555.40	756,380.02
PIEDMONT OPER PARTNERSHIP LP 6.875% 07-15-2029 CUSIP: 720198AJ9	9,770,000.000	9,678,275.35	10,040,381.82
PIEDMONT OPER 2.75% DUE 04-01-2032 CUSIP: 720198AF7	2,895,000.000	2,145,804.90	2,299,989.46
PIEDMONT OPERATING PARTNERSHIP 9.25% 07-20-2028 CUSIP: 720198AG5	3,513,000.000	3,754,659.27	3,854,514.08

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Corporate Debt Instruments - Other			
United States - USD			
PIONEER NAT RES CO 7.2% DUE 01-15-2028 CUSIP: 723787AB3	400,000.000	388,744.00	426,999.06
PLAINS ALL AMER PIPELINE BNDS 4.65% DUE 10-15-2025 CUSIP: 72650RBJ0	150,000.000	149,769.00	149,779.94
PLAINS ALL AMER PIPELINE 5.7% 09-15-2034 CUSIP: 72650RBP6	20,000.000	20,223.60	19,958.84
PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG CUSIP: 72650RBA9	16,000.000	14,570.24	14,212.57
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045 SEDOL: BYM9466	1,540,000.000	1,493,148.32	1,308,301.01
PLAINS ALL AMERN 4.7 DUE 06-15-2044 SEDOL: BK7ZSP8	607,000.000	538,785.80	501,299.05
PNC FINL SVCS GROUP INC 5.401% 07-23-2035 SEDOL: BRT6LQ0	4,328,000.000	4,327,952.98	4,299,152.89
PNC FINL SVCS GROUP INC 5.676% 01-22-2035 CUSIP: 693475BW4	305,000.000	305,000.00	308,606.31
PNC FINL SVCS GROUP INC 6.875% 10-20-2034 CUSIP: 693475BU8	1,025,000.000	1,072,908.76	1,120,871.87
POMONA COLLEGE 2.888% DUE 01-01-2051 SEDOL: BLDRMC0	1,560,000.000	1,585,307.67	984,638.51
POTOMAC ELEC PWR 4.15% DUE 03-15-2043 SEDOL: B95XX07	3,060,000.000	3,097,124.31	2,531,989.11
POTOMAC ELECTRIC POWER CO 5.5% 03-15-2054 CUSIP: 737679DJ6	855,000.000	853,854.30	829,778.27
PPL ELECTRIC UTILITIES CORP 5.25% 05-15-2053 SEDOL: BRBNHY9	1,035,000.000	1,020,091.55	988,076.34
PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG SEDOL: BMCQ6F6	4,084,000.000	4,050,718.00	2,470,887.31
PRESIDENT & 3.3% DUE 07-15-2056 CUSIP: 740816AN3	200,000.000	152,212.00	137,384.91
PRIN FINL GROUP 4.35% DUE 05-15-2043 CUSIP: 74251VAJ1	7,000.000	5,664.12	5,917.39
PROCTER & GAMBLE CO 4.15% 10-24-2029 SEDOL: BSY6JV3	5,306,000.000	5,296,024.72	5,244,211.84
PROCTER & GAMBLE CO 4.35% 01-29-2029 SEDOL: BQWNHF2	3,490,000.000	3,488,464.40	3,473,052.59

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Corporate Debt Instruments - Other			
United States - USD			
PROGRESS ENERGY 6.5% DUE 02-01-2042 CUSIP: 29273RAR0	2,455,000.000	2,796,277.20	2,544,483.03
PROGRESS ENERGY 6% DUE 12-01-2039 CUSIP: 743263AP0	723,000.000	810,223.90	731,236.85
PROGRESS ENERGY 7% DUE 10-30-2031 SEDOL: 2812623	6,900,000.000	9,093,342.46	7,635,727.75
PROLOGIS L P FIXED 2.125% DUE 10-15-2050 CUSIP: 74340XBQ3	33,000.000	18,484.62	17,328.47
PROLOGIS L P SR NT 3.05% 03-01-2050 CUSIP: 74340XCC3	1,000.000	645.24	647.96
PROLOGIS L P 5.25% 03-15-2054 SEDOL: BPDYZG4	4,045,000.000	3,935,907.34	3,778,839.52
PROLOGIS L P 5.25% 06-15-2053 SEDOL: BP6V8F2	8,744,000.000	8,582,865.44	8,172,715.31
PROLOGIS LP 3.0% DUE 04-15-2050 CUSIP: 74340XBP5	4,000.000	2,704.48	2,567.11
PROVID HLTH & SVCS 3.744% DUE 10-01-2047 CUSIP: 743756AC2	385,000.000	387,396.42	284,553.50
PROVID ST JOSEPH 2.7% DUE 10-01-2051 SEDOL: BN14JM6	1,426,000.000	1,426,000.00	823,530.98
PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048 CUSIP: 74432QCD5	15,000.000	13,015.31	12,399.30
PRUDENTIAL FINL FIXED 4.35% DUE 02-25-2050 SEDOL: BMFDH84	317,000.000	314,673.15	258,704.42
PRUDENTIAL FINL INC MED TRM NTS BOOK TRANCHE # TR 00028 6.625 12-01-2037 CUSIP: 74432QBD6	30,000.000	33,674.70	32,967.73
PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG CUSIP: 74432QCF0	43,000.000	34,580.71	31,166.06
PRUDENTIAL FINL INC 3.935% DUE 12-07-2049 CUSIP: 744320BA9	2,510,000.000	2,274,419.97	1,895,043.73
PRUDENTIAL FINL INC 6.5% 03-15-2054 CUSIP: 744320BP6	840,000.000	840,483.25	863,974.39
PRUDENTIAL FINL 3.905% DUE 12-07-2047 CUSIP: 744320AY8	182,000.000	145,986.14	138,855.59
PRUDENTIAL FINL 3% DUE 03-10-2040 CUSIP: 74432QCJ2	33,000.000	24,941.67	24,379.89

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Corporate Debt Instruments - Other			
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PSI ENERGY INC BD 6.12% DUE 10-15-2035 BEO CUSIP: 693627AY7	277,000.000	340,036.89	291,547.77
PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042 CUSIP: 744448CG4	705,000.000	757,804.90	539,364.18
PUBLIC SERVICE CO OF COLORADO 5.25% 04-01-2053 SEDOL: BNVTVM5	6,330,000.000	5,878,595.90	5,884,349.70
PUBLIC SERVICE COLORADO 5.75% 05-15-2024 SEDOL: BPRBV18	7,140,000.000	7,123,014.51	7,133,378.79
PUBLIC SERVICE ENTERPRISE 5.45% 04-01-2034 CUSIP: 744573AZ9	60,000.000	59,903.40	59,875.06
PUBLIC STORAGE 5.35% 08-01-2053 SEDOL: BM8K157	1,883,000.000	1,880,770.45	1,792,990.13
PUBLIC SVC COLORADO 3.8% 06-15-2047 CUSIP: 744448CN9	1,950,000.000	2,177,994.00	1,449,066.86
PUBLIC SVC CO COLO FIXED 2.7% DUE 01-15-2051 SEDOL: BMWRF74	1,688,000.000	1,032,059.72	999,988.77
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050 CUSIP: 744448CS8	44,000.000	30,892.84	29,275.76
PUBLIC SVC CO COLO 3.95% DUE 03-15-2043 CUSIP: 744448CJ8	3,005,000.000	2,881,792.62	2,339,021.65
PUBLIC SVC CO COLO 4.05% 09-15-2049 CUSIP: 744448CR0	4,000,000.000	3,140,440.00	3,067,102.20
PUBLIC SVC CO COLO 4.75% DUE 08-15-2041 CUSIP: 744448CE9	145,000.000	144,446.10	127,447.14
PUBLIC SVC CO COLO 6.25% DUE 09-01-2037 CUSIP: 744448BZ3	1,645,000.000	2,107,725.40	1,738,238.21
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 5.45% 08-01-2053 SEDOL: BPSKCJ9	675,000.000	673,326.00	659,803.13
PUBLIC SVC ELEC 5.45% 03-01-2054 CUSIP: 74456QCR5	90,000.000	89,460.00	87,310.98
PUGET ENERGY INC 3.65% DUE 05-15-2025 SEDOL: BYV76B0	1,315,000.000	1,274,086.41	1,306,963.80
PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049 CUSIP: 745332CJ3	1,487,000.000	1,554,504.74	994,989.78
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048 CUSIP: 745332CH7	1,470,000.000	1,470,000.00	1,179,316.30

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PUGET SOUND ENERGY INC 5.638% DUE 04-15-2041 CUSIP: 745332CD6	269,000.000	268,986.55	264,318.29
PUGET SOUND ENERGY INC 5.448% 06-01-2053 CUSIP: 745332CL8	1,045,000.000	1,044,656.65	996,584.14
PUGET SOUND ENERGY 5.757% DUE 10-01-2039 CUSIP: 745332CA2	1,565,000.000	1,634,438.77	1,577,890.36
PUGET SOUND ENERGY 6.274% DUE 03-15-2037 CUSIP: 745332BX3	4,700,000.000	5,629,707.00	4,959,816.61
PVPTL FARMERS INS EXCHANGE 4.747% DUE 11-01-2057 BEO SEDOL: BF15KL9	2,450,000.000	2,320,650.30	1,984,290.77
PVPTL VIPER ENERGY PARTNERS LP 5.375% DUE 11-01-2027 CUSIP: 92763MAA3	285,000.000	285,000.00	281,028.55
PVTPL ALCOA NEDERLAND HOLDING 6.125% 05-15-2028 CUSIP: 013822AC5	1,785,000.000	1,785,000.00	1,783,540.23
PVTPL ALCON FIN CORP 3.8% DUE 09-23-2049BEO SEDOL: BKWG6S5	4,830,000.000	4,656,220.14	3,547,809.31
PVTPL ALCON FIN CORP 5.75% DUE 12-06-2052/12-06-2022 BEO SEDOL: BPCPXJ7	4,595,000.000	4,743,800.30	4,527,972.36
PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044 SEDOL: BQH0Y35	1,675,000.000	2,088,339.75	1,535,985.65
PVTPL ATLAS WAREHOUSE LENDING CO. LP 6.25% 01-15-2030 CUSIP: 049463AE2	2,210,000.000	2,207,104.90	2,196,277.42
PVTPL BACARDI LTD 5.3% 05-15-2048 CUSIP: 067316AH2	780,000.000	816,530.95	699,398.18
PVTPL BG ENERGY CAP PLC GTD NT 144A 5.125% DUE 10-15-2041 BEO CUSIP: 05541VAF3	5,250,000.000	5,795,144.29	4,898,904.15
PVTPL BOEING CO THE 7.008% 05-01-2064 CUSIP: 097023DU6	5,215,000.000	5,644,857.38	5,543,514.80
PVTPL BOSTON GAS CO SR NT 144A 4.487% DUE 02-15-2042 BEO SEDOL: B3T3NM3	900,000.000	950,778.00	741,219.84
PVTPL BOSTON GAS CO 6.119% 07-20-2053 SEDOL: BR1W7Y6	980,000.000	980,000.00	967,149.17
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	2,671,000.000	2,481,693.27	2,152,338.17
PVTPL BROADCOM INC NEW ISSUE 10YR 144A 4.15% 04-15-2032 SEDOL: BNDB2F9	827,000.000	825,188.87	776,062.13

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PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84	11,062,000.000	10,422,984.91	10,527,157.06
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021 SEDOL: BMCGSZ0	18,463,000.000	17,019,226.96	14,424,405.78
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3	3,118,000.000	2,637,219.93	2,546,867.99
PVTPL BROADCOM INC 3.75% DUE 02-15-2051 CUSIP: 11135FBG5	9,395,000.000	9,569,675.50	7,004,546.82
PVTPL BROOKLYN UN GAS CO 6.415% 07-18-2054 CUSIP: 114259AY0	1,430,000.000	1,430,000.00	1,484,570.16
PVTPL BUILDERS FIRSTSOURCE INC 6.375% 03-01-2034 CUSIP: 12008RAS6	4,210,000.000	4,224,818.45	4,155,000.52
PVTPL CARGILL INC SR NT 144A 4.76% DUE 11-23-2045 BEO CUSIP: 141781BF0	933,000.000	933,000.00	826,113.73
PVTPL CARGILL INC 4.375% 04-22-2052 CUSIP: 141781BX1	520,000.000	517,758.80	429,378.67
PVTPL CIVITAS RES INC 8.375% 07-01-2028 CUSIP: 17888HAA1	1,598,000.000	1,658,752.50	1,659,632.40
PVTPL CMO MORGAN STANLEY CAP I TR 2013-ALTM CL A2 144A 0 2-05-2035 BEO CUSIP: 61690LAC4	1,775,000.000	1,789,283.20	1,765,544.58
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.497% DUE 08-15-2043 CUSIP: 19828TAE6	220,000.000	226,605.58	228,451.59
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.714% 08-15-2063 CUSIP: 19828TAD8	7,300,000.000	7,438,858.05	7,762,141.68
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053 SEDOL: BRYQ9Q1	1,590,000.000	1,590,005.70	1,668,723.67
PVTPL CORESTATES CAP II VAR RT BNK GTD NT DUE 02-15-2027/07 CUSIP: 218694AA5	305,000.000	288,987.50	300,440.58
PVTPL CORESTATES CAP III FRN 02-15-2027 CUSIP: 21869MAA5	1,195,000.000	1,134,652.50	1,178,901.39
PVTPL COX COMMUNICATIONS INC NEW GTD NT 2.95% 10-01-2050 CUSIP: 224044CM7	4,365,000.000	2,639,995.65	2,538,509.44
PVTPL COX COMMUNICATIONS INC NEW NT 144A3.35% DUE 09-15-2026/09-13-2016 BEO CUSIP: 224044CG0	765,000.000	763,707.15	746,686.72
PVTPL COX COMMUNICATIONS INC NEW NT 144A4.7% DUE 12-15-2042 BEO CUSIP: 224044BY2	1,567,000.000	1,428,639.86	1,258,244.68

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PVTPL COX COMMUNICATIONS INC NEW NT 144A8.375% DUE 03-01-2039 BEO CUSIP: 224044BV8	13,816,000.000	18,603,229.36	16,190,602.89
PVTPL DCP MID STREAM OPERATING 11-03-2036 CUSIP: 26439XAH6	6,078,000.000	6,132,142.80	6,252,991.70
PVTPL DCP MIDSTREAM LLC DEFS 6.75 9/15/37 6.75 DUE 09-15-2037 BEO CUSIP: 23311RAA4	1,400,000.000	1,367,926.00	1,504,077.74
PVTPL ERAC USA FIN CO ERAC FINANCE 144A 7% DUE 10-15-2037 BEO CUSIP: 26882PBE1	5,008,000.000	6,291,726.70	5,650,286.22
PVTPL ERAC USA FIN CO GTD NT 144A 6.7% DUE 06-01-2034 REG CUSIP: 26882PAR3	3,905,000.000	4,915,223.50	4,298,090.07
PVTPL ERAC USA FIN LLC GTD NT 5.625 DUE 03-15-2042 BEO CUSIP: 26884TAE2	1,737,000.000	2,127,356.01	1,727,737.79
PVTPL FARMERS EXCHANGE CAP II 6.151% 11-01-2053 CUSIP: 30958PAA1	3,170,000.000	3,482,707.53	3,044,516.18
PVTPL FARMERS INS EXCHANGE 7.0% 10-15-2064 SEDOL: BS6TY48	1,615,000.000	1,615,000.00	1,665,011.74
PVTPL FIRSTENERGY TRANSMISSION LLC SR NT144A 5.45% DUE 07-15-2044/05-19-2014 BEO CUSIP: 33767BAA7	3,382,000.000	3,601,711.63	3,241,114.65
PVTPL FMR LLC NT 144A 6.45% DUE 11-15-2039 BEO CUSIP: 30251BAB4	1,145,000.000	1,276,517.45	1,258,789.81
PVTPL FOUNDRY JV HOLDCO LLC 6.4% 01-25-2038 CUSIP: 350930AE3	1,690,000.000	1,701,259.83	1,708,131.35
PVTPL FRONTIER COMMUNICATIONS HLDGS LLC 6.0% 01-15-2030 CUSIP: 35908MAB6	1,335,000.000	1,327,969.37	1,332,019.27
PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054 CUSIP: 37959GAF4	7,150,000.000	7,180,178.12	7,267,283.59
PVTPL GLOBAL ATLANTIC FIN CO 7.95% 10-15-2054 CUSIP: 37959GAG2	3,430,000.000	3,430,000.00	3,586,339.40
PVTPL HEALTH CARE SERVICE CORP 5.875% 06-15-2054 SEDOL: BSLST78	4,525,000.000	4,511,017.75	4,387,437.33
PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO CUSIP: 42307TAH1	6,580,000.000	7,891,250.87	7,356,991.27
PVTPL HOLCIM US FINANCE (LUXEMBOURG) S.A 6.5% 09-12-2043 CUSIP: 43475DAA5	2,475,000.000	2,551,085.54	2,486,232.59
PVTPL HORIZON MUT HOLDING INC 6.2% 11-15-2034 CUSIP: 43990FAA6	1,640,000.000	1,635,637.60	1,603,995.70

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PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.268% DUE 11-15-2040 SEDOL: BLPK766	9,705,000.000	7,552,970.64	6,930,970.16
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO SEDOL: BMDM750	12,948,000.000	10,830,506.24	8,503,391.57
PVTPL JERSEY CENT PWR & LT CO 5.1% 01-15-2035 SEDOL: BPG4QX5	550,000.000	548,064.00	537,062.55
PVTPL JERSEY CENTRAL POWER & LIGHT CO 2.75% DUE 03-01-2032 BEO SEDOL: BKP8XD2	19,000.000	19,790.02	16,144.55
PVTPL JOHNSON S C & SON INC SR NT 144A 4.75% DUE 10-15-2046/10-16-2015 BEO CUSIP: 478165AH6	2,710,000.000	3,004,668.15	2,305,853.82
PVTPL KANSAS GAS & ELECTRIC COMPANY 1ST MTG BD 4.3 DUE 07-15-2044 SEDOL: BF8QHG9	635,000.000	633,393.45	505,124.94
PVTPL LIBERTY MUT GROUP INC 4.3% 02-01-2061 CUSIP: 53079EBL7	1,485,000.000	929,981.25	916,326.47
PVTPL MARS INC 3.95% 04-01-2044 CUSIP: 571676AE5	4,485,000.000	4,525,826.35	3,553,717.42
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077 CUSIP: 575767AL2	455,000.000	464,374.90	368,062.53
PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375% 04-15-2050 CUSIP: 575767AQ1	1,345,000.000	1,281,903.20	899,276.70
PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070 CUSIP: 575767AN8	485,000.000	478,655.67	313,659.30
PVTPL MASSACHUSETTS MUTUAL LIFE INSU CO NEW ISSUE 40YR 3.2% 12-01-2061 CUSIP: 575767AR9	805,000.000	798,696.85	477,913.00
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO CUSIP: 610202BP7	4,400,000.000	4,501,756.49	4,159,496.35
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG CUSIP: 638671AK3	3,940,000.000	5,381,970.15	5,021,818.17
PVTPL NATIONWIDE MUT INS CO 4.35% DUE 04-30-2050/04-30-2020 BEO CUSIP: 638671AN7	8,205,000.000	8,278,042.29	6,144,428.30
PVTPL NESTLE CAPITAL CORPORATION 5.1% 03-12-2054 SEDOL: BPBJYQ4	6,066,000.000	6,046,588.80	5,721,190.73
PVTPL NEW YORK LIFE GLOBAL FDG 4.55% 01-28-2033 SEDOL: BPP33D2	364,000.000	363,333.88	347,976.84
PVTPL NEW YORK LIFE GLOBAL FDG 4.6% 12-05-2029 SEDOL: BPG4JF8	5,151,000.000	5,148,063.93	5,113,264.75

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PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 SEDOL: BLGYKF7	6,832,000.000	6,949,578.32	4,974,650.57
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205 SEDOL: BJXLHN4	1,370,000.000	1,531,253.10	918,307.29
PVTPL OGLETHORPE PWR CORP ELEC MEMBE 5.8% 06-01-2054 CUSIP: 677050AV8	745,000.000	743,033.20	731,866.62
PVTPL ONCOR ELECTRIC DELIVERY CO 5.55% 06-15-2054 CUSIP: 68233JCT9	1,220,000.000	1,229,558.00	1,186,305.87
PVTPL PACIFIC LIFECORP SR NT 3.35% 09-15-2050 CUSIP: 694476AE2	1,750,000.000	1,741,551.84	1,163,865.78
PVTPL PERIOD RICARD INTL FIN LLC 2.75% DUE 10-01-2050/10-01-2020 BEO CUSIP: 71427QAC2	1,445,000.000	1,407,430.00	858,840.84
PVTPL ROCHE HLDGS INC 5.21% DUE 03-08-2054 BEO SEDOL: BM8H4B5	9,790,000.000	9,933,258.10	9,366,503.49
PVTPL ROCKIES EXPRESS PIPELINE LLC 6.875% DUE 04-15-2040/03-22-2010 SEDOL: B4SZ6J5	1,680,000.000	1,858,419.63	1,597,097.53
PVTPL SABAL TRAIL TRANSM 4.832% DUE 05-01-2048 CUSIP: 78516FAC3	290,000.000	286,151.34	234,898.44
PVTPL SABAL TRAIL TRANSMISSION LLC 4.682% 05-01-2038 CUSIP: 78516FAB5	1,780,000.000	1,781,700.52	1,569,697.33
PVTPL SES GLOBAL AMERS HLDGS GP SR NT 5.3 DUE 03-25-2044 SEDOL: BKWC1L1	2,140,000.000	2,055,846.90	1,558,108.49
PVTPL SOLVENTUM CORP 5.6% 03-23-2034 CUSIP: 83444MAG6	0.000	0.00	0.00
PVTPL SOLVENTUM CORP 5.9% 04-30-2054 CUSIP: 83444MAJ0	0.000	0.00	0.00
PVTPL SOLVENTUM CORP 6.0% 05-15-2064 CUSIP: 83444MAL5	0.000	0.00	0.00
PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028 CUSIP: 85208NAE0	2,743,000.000	2,889,255.69	2,754,129.97
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6	6,080,000.000	6,404,928.70	5,434,150.54
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048 CUSIP: 882384AE0	1,350,000.000	1,339,965.12	1,040,576.96
PVTPL VENTURE GLOBAL LNG INC 7.0% 01-15-2030 CUSIP: 92332YAE1	825,000.000	825,000.00	837,357.76

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PVTPL VENTURE GLOBAL LNG INC 9.875% 02-01-2032 CUSIP: 92332YAD3	1,990,000.000	2,187,075.00	2,183,585.97
PVTPL VISTRA CORP 7.0% 12-31-2049 CUSIP: 92840MAC6	2,625,000.000	2,625,000.00	2,639,969.54
PVTPL VISTRA OPERATIONS CO LLC 5.7% 12-30-2034 SEDOL: BS89833	1,025,000.000	1,024,005.75	1,014,328.62
PVTPL WHISTLER PIPELINE LLC SR NT 5.95% 09-30-2034 CUSIP: 96337RAC6	4,000,000.000	3,990,280.00	4,012,334.76
PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO CUSIP: 817826AF7	3,565,000.000	2,912,366.20	2,298,894.17
QUALCOMM INC FIXED 4.65% DUE 05-20-2035 CUSIP: 747525AJ2	65,000.000	63,264.50	62,850.56
QUALCOMM INC 3.25% DUE 05-20-2050 CUSIP: 747525BJ1	156,000.000	109,112.10	106,455.00
QUALCOMM INC 4.3% DUE 05-20-2047 CUSIP: 747525AV5	2,859,000.000	3,026,801.63	2,365,707.80
QUALCOMM INC 4.5% 05-20-2052 CUSIP: 747525BR3	8,846,000.000	8,546,553.60	7,427,951.08
QUALCOMM INC 4.8% DUE 05-20-2045 CUSIP: 747525AK9	326,000.000	334,188.80	294,893.23
QUALCOMM INC 6% 05-20-2053 CUSIP: 747525BT9	2,507,000.000	2,581,912.49	2,622,735.08
QUANTA SVCS INC SR NT 3.05% 10-01-2041 CUSIP: 74762EAJ1	215,000.000	213,882.00	151,254.95
QUEST DIAGNOSTICS INC 5.0% 12-15-2034 CUSIP: 74834LBG4	3,590,000.000	3,575,963.10	3,492,036.83
RADY CHILDRENS 3.154% DUE 08-15-2051 CUSIP: 75063MAA5	66,000.000	66,000.00	44,139.90
RAYMOND JAMES FINL INC 3.75% 04-01-2051 SEDOL: BKP32M9	4,427,000.000	4,387,997.15	3,210,539.77
RAYMOND JAMES FINL 4.95% DUE 07-15-2046 CUSIP: 754730AF6	8,000.000	7,353.12	7,188.02
REALTY INCOME CORP 5.975% 09-01-2054 CUSIP: 756109CQ5	1,865,000.000	1,834,675.10	1,773,199.91
REGAL REXNORD CORP 6.4% 04-15-2033 CUSIP: 758750AP8	5,335,000.000	5,450,112.76	5,507,254.51

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REGENCY CTRS L P 4.4% DUE 02-01-2047 CUSIP: 75884RAW3	816,000.000	844,383.59	672,392.34
REGENCY CTRS L P 4.65% DUE 03-15-2049 CUSIP: 75884RAY9	2,005,000.000	2,075,008.28	1,697,784.74
REGENERON FIXED 2.8% DUE 09-15-2050 CUSIP: 75886FAF4	3,066,000.000	2,893,160.09	1,810,401.10
REPUBLIC SERVICES INC 5.0% DUE 04-01-2034 SEDOL: BN7K9J5	1,277,000.000	1,284,323.61	1,245,860.60
REPUBLIC SERVICES INC 5.2% 11-15-2034 CUSIP: 760759BK5	2,240,000.000	2,313,058.60	2,221,423.10
REPUBLIC SVCS INC FIXED 3.05% 03-01-2050 CUSIP: 760759AW0	73,000.000	50,128.37	49,204.93
REPUBLIC SVCS INC 5.7% DUE 05-15-2041 CUSIP: 760759AN0	5,147,000.000	5,895,246.67	5,143,423.91
REVVITY INC SR NT 3.625% 03-15-2051 SEDOL: BN7QJQ0	745,000.000	744,992.55	507,129.18
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035 CUSIP: 761713BA3	3,815,000.000	3,865,943.95	3,826,986.54
ROCHE HLDGS INC 4.592% DUE 09-09-2034 CUSIP: 771196CQ3	1,880,000.000	1,880,000.00	1,802,644.50
ROCKEFELLER FNDTN 2.492% DUE 10-01-2050 CUSIP: 77310VAA2	232,000.000	232,000.00	140,532.14
ROCKWELL AUTOMATION INC 2.8% DUE 08-15-2061 BEO CUSIP: 773903AM1	81,000.000	80,806.41	45,472.63
ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050 CUSIP: 78081BAM5	3,710,000.000	3,697,543.10	2,474,171.92
ROYALTY PHARMA PLC 3.3% 09-02-2040 CUSIP: 78081BAL7	3,275,000.000	2,856,684.86	2,369,706.82
ROYALTY PHARMA PLC 3.35% 09-02-2051 CUSIP: 78081BAP8	3,900,000.000	3,805,035.00	2,479,555.81
RPM INTL INC 5.25% DUE 06-01-2045 CUSIP: 749685AU7	203,000.000	189,932.89	188,971.35
RTX CORP 4.875% 10-15-2040 CUSIP: 75513ECA7	795,000.000	1,064,139.30	732,640.80
RTX CORPORATION 2.82% 09-01-2051 SEDOL: BP2BTQ4	11,094,000.000	10,317,712.37	6,740,377.69

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Corporate Debt Instruments - Other			
United States - USD			
RTX CORPORATION 3.03% SEDOL: BMYT813	03-15-2052 3,865,000.000	2,927,149.19	2,449,004.22
RTX CORPORATION 3.125% SEDOL: BLBCYC1	07-01-2050 11,112,000.000	10,948,834.84	7,290,581.42
RTX CORPORATION 3.75% 11-01-2046 CUSIP: 913017CJ6	9,266,000.000	8,419,259.39	7,002,816.10
RTX CORPORATION 4.05% CUSIP: 913017CP2	05-04-2047 125,000.000	111,372.92	98,263.49
RTX CORPORATION 4.15% CUSIP: 913017CA5	05-15-2045 1,950,000.000	1,841,247.10	1,574,259.10
RTX CORPORATION 4.45% CUSIP: 913017CW7	11-16-2038 760,000.000	758,658.80	676,480.20
RTX CORPORATION 4.5% CUSIP: 913017BT5	06-01-2042 22,886,000.000	24,918,017.80	19,829,104.62
RTX CORPORATION 4.625% CUSIP: 913017CX5	11-16-2048 5,530,000.000	5,541,171.95	4,704,966.31
RTX CORPORATION 5.15% CUSIP: 75513ECR0	DUE 02-27-2033 1,714,000.000	1,687,769.60	1,700,001.45
RTX CORPORATION 5.375% SEDOL: BQS6QG9	02-27-2053 2,720,000.000	2,711,294.63	2,586,816.35
RTX CORPORATION 5.4% CUSIP: 913017BJ7	DUE 05-01-2035 68,000.000	65,386.08	68,070.51
RTX CORPORATION 6.125% CUSIP: 913017BP3	DUE 07-15-2038 1,455,000.000	1,548,784.90	1,527,435.69
RTX CORPORATION 6.4% 03-15-2054 SEDOL: BQHP8M7	11,815,000.000	11,940,406.09	12,871,067.24
S&P GLOBAL INC 2.3% 08-15-2060 CUSIP: 78409VAR5	18,000.000	10,210.32	9,022.86
S&P GLOBAL INC 3.25% DUE 12-01-2049 CUSIP: 78409VAQ7	9,000.000	6,541.65	6,217.66
S&P GLOBAL INC 3.7% CUSIP: 78409VBL7	03-01-2052 1,266,000.000	1,000,564.15	946,505.48
S&P GLOBAL INC 3.9% SEDOL: BQZC6C6	03-01-2062 3,629,000.000	3,293,595.38	2,704,816.22
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO CUSIP: 79466LAK0	4,280,000.000	3,854,865.34	3,022,883.49

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Corporate Debt Instruments - Other			
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SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO SEDOL: BN466W8	9,227,000.000	8,446,535.17	5,907,638.42
SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO CUSIP: 79466LAM6	1,235,000.000	1,186,567.20	763,306.80
SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051 SEDOL: BNSNRL1	425,000.000	358,737.07	273,707.84
SAN DIEGO GAS & ELEC CO 5.35% 04-01-2053/03-10-2023 CUSIP: 797440CD4	1,370,000.000	1,359,689.60	1,294,341.19
SAN DIEGO GAS & ELEC CO 5.55% 04-15-2054 CUSIP: 797440CF9	210,000.000	220,174.40	203,845.81
SAN DIEGO GAS & 4.15% DUE 05-15-2048 CUSIP: 797440BW3	4,640,000.000	4,759,450.80	3,690,052.20
SEMPRA ENERGY 3.8% DUE 02-01-2038 CUSIP: 816851BH1	10,775,000.000	10,572,406.82	8,909,480.72
SEMPRA 4% DUE 02-01-2048 CUSIP: 816851BJ7	210,000.000	206,697.33	159,004.17
SEMPRA 6% DUE 10-15-2039 CUSIP: 816851AP4	230,000.000	247,668.22	234,542.05
SENTARA HEALTHCARE 2.927% DUE 11-01-2051 SEDOL: BN492F2	4,260,000.000	4,260,000.00	2,725,717.29
SERVICENOW INC 1.4% DUE 09-01-2030 SEDOL: BMFBHL1	3,538,000.000	3,505,443.18	2,940,233.00
SHELL FIN US INC NT 3.25% 04-06-2050 SEDOL: BT26H41	20,523,000.000	18,705,005.88	13,827,046.78
SHELL FIN US INC NT 4.125% 05-11-2035 CUSIP: 822905AC9	185,000.000	177,482.86	169,761.11
SHELL FIN US INC 4.0% 05-10-2046 CUSIP: 822905AE5	4,354,000.000	3,634,867.76	3,413,637.01
SHELL FIN US INC 4.375% 05-11-2045 SEDOL: BR4TTW6	2,685,000.000	2,524,297.11	2,247,621.48
SHELL FINANCE US INC 3.75% 09-12-2046 CUSIP: 822905AH8	9,473,000.000	7,607,634.53	7,124,768.34
SHELL INTL FIN B V GTD NT 5.5 DUE 03-25-2040 CUSIP: 822582AN2	543,000.000	674,183.51	541,921.81
SHELL INTL FIN B V 3.125% DUE 11-07-2049 CUSIP: 822582CE0	639,000.000	628,099.26	421,583.64

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Corporate Debt Instruments - Other			
United States - USD			
SHELL INTL FIN B V 3.625% DUE 08-21-2042 CUSIP: 822582AT9	999,000.000	1,019,554.45	778,543.34
SHELL INTL FIN B V 6.375% DUE 12-15-2038 CUSIP: 822582AD4	932,000.000	1,183,800.76	1,014,718.07
SHERWIN-WILLIAMS CO 2.9% 06-15-2052 SEDOL: BPLQR99	3,738,000.000	2,919,437.87	2,277,347.65
SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049 CUSIP: 824348BK1	262,000.000	205,193.96	192,310.06
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047 CUSIP: 824348AX4	14,184,000.000	14,259,314.40	11,942,998.64
SIERRA PAC PWR CO 5.9% 03-15-2054 CUSIP: 826418BQ7	40,000.000	41,798.40	40,070.61
SIMON PPTY GROUP L FIXED 3.25% 09-13-2049 CUSIP: 828807DH7	2,942,000.000	2,380,508.60	1,979,395.34
SIMON PPTY GROUP L FIXED 6.75% DUE 02-01-2040 CUSIP: 828807CE5	32,000.000	35,438.72	35,460.40
SIMON PPTY GROUP L P 6.65% 01-15-2054 CUSIP: 828807DX2	2,623,000.000	2,692,768.68	2,923,630.79
SIMON PPTY GROUP L 3.8% DUE 07-15-2050 CUSIP: 828807DJ3	612,000.000	413,891.62	451,173.15
SIMON PPTY GROUP L 4.25% DUE 10-01-2044 CUSIP: 828807CT2	1,437,000.000	1,181,690.96	1,183,897.56
SIMON PPTY GROUP L 4.25% DUE 11-30-2046 CUSIP: 828807CZ8	636,000.000	601,254.65	519,360.88
SIMON PROPERTY GROUP L.P. 5.85% DUE 03-08-2053 CUSIP: 828807DV6	2,393,000.000	2,335,358.08	2,414,682.78
SNAP ON INC 4.1% DUE 03-01-2048 CUSIP: 833034AL5	479,000.000	477,670.53	385,883.23
SOLVENTUM CORP 5.6% 03-23-2034 CUSIP: 83444MAR2	1,520,000.000	1,513,571.72	1,513,571.72
SOLVENTUM CORP 5.9% 04-30-2054 CUSIP: 83444MAS0	8,950,000.000	8,719,128.58	8,719,128.58
SOLVENTUM CORP 6.0% 05-15-2064 CUSIP: 83444MAT8	1,120,000.000	1,094,259.86	1,094,259.86
SOMPO INTL HLDS LTD 7.0% DUE 07-15-2034 REG CUSIP: 29267HAA7	5,395,000.000	5,814,194.37	5,872,880.95

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Corporate Debt Instruments - Other			
United States - USD			
SOUTHERN CAL EDISON 3.6% 02-01-2045 CUSIP: 842400GE7	1,173,000.000	959,918.00	867,268.65
SOUTHERN CAL EDISON 3.65% 06-01-2051 SEDOL: BN6M4F3	1,379,000.000	997,591.95	977,395.93
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052 SEDOL: BP4ZDL7	778,000.000	622,514.21	526,986.70
SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022E 5.45% 06-01-2052 CUSIP: 842400HR7	1,245,000.000	1,173,995.16	1,171,370.85
SOUTHERN CALIF EDISON CO 2.95% DUE 02-01-2051 CUSIP: 842400GY3	906,000.000	510,960.66	569,525.87
SOUTHERN CALIF EDISON CO 3.65% 02-01-2050 SEDOL: BJVNJQ9	10,408,000.000	9,183,672.03	7,446,198.45
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 CUSIP: 842400GK3	10,251,000.000	9,768,418.15	7,989,393.64
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 CUSIP: 842400FZ1	6,676,000.000	6,776,706.47	5,791,997.27
SOUTHERN CALIF EDISON CO 5.75% 04-15-2054 SEDOL: BRC25V8	521,000.000	522,339.85	512,242.48
SOUTHERN CALIF EDISON CO 5.875% 12-01-2053 CUSIP: 842400HX4	2,560,000.000	2,558,445.70	2,546,486.09
SOUTHERN CALIF GAS CO 5.6% 04-01-2054 CUSIP: 842434DA7	895,000.000	890,238.40	877,427.01
SOUTHERN CALIF GAS CO 5.75% 06-01-2053 CUSIP: 842434CY6	5,205,000.000	5,179,807.80	5,179,392.96
SOUTHERN CO GAS CAP CORP 4.4% 05-30-2047 SEDOL: BDVJYL5	5,563,000.000	5,434,985.79	4,572,549.24
SOUTHERN CO GAS CAP 3.15% 09-30-2051 CUSIP: 8426EPAE8	1,159,000.000	1,145,515.96	749,827.95
SOUTHERN CO 4.25% DUE 07-01-2036 CUSIP: 842587CW5	154,000.000	146,135.22	138,410.97
SOUTHERN CO 4.4% DUE 07-01-2046 CUSIP: 842587CX3	16,013,000.000	15,912,543.71	13,253,780.44
SOUTHERN CO 4.85% 03-15-2035 CUSIP: 842587EA1	5,150,000.000	5,142,378.00	4,914,772.41
SOUTHERN PWR CO 5.15% DUE 09-15-2041 CUSIP: 843646AH3	154,000.000	153,302.38	144,015.07

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Corporate Debt Instruments - Other			
United States - USD			
SOUTHN CAL EDISON 4% DUE 04-01-2047 CUSIP: 842400GG2	12,008,000.000	12,364,107.85	9,251,678.03
SOUTHN CAL EDISON 5.35% DUE 07-15-2035 SEDOL: B0BXDD1	1,000,000.000	1,179,290.00	996,765.51
SOUTHN CAL EDISON 5.5% DUE 03-15-2040 CUSIP: 842400FP3	4,589,000.000	5,455,514.54	4,476,484.33
SOUTHN CAL EDISON 5.625% DUE 02-01-2036 CUSIP: 842400FC2	77,000.000	74,086.32	76,998.31
SOUTHN CAL GAS CO FIXED 6.35% DUE 11-15-2052 CUSIP: 842434CX8	53,000.000	59,511.58	57,072.79
SOUTHN CO GAS CAP 3.95% DUE 10-01-2046 SEDOL: BD30007	1,905,000.000	1,712,268.15	1,475,557.89
SOUTHN NAT GAS CO 7.35 DUE 02-15-2031 BEO CUSIP: 843452AY9	1,730,000.000	2,217,075.29	1,898,758.84
SOUTHWEST GAS CORP 3.18% DUE 08-15-2051 BEO CUSIP: 845011AD7	4,165,000.000	4,124,760.45	2,620,812.92
SOUTHWEST GAS CORP 4.875 DUE 10-01-2043 REG SEDOL: BFD7Q37	176,000.000	190,396.80	148,503.05
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051 CUSIP: 845437BT8	5,995,000.000	5,686,836.75	3,806,102.96
SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054 CUSIP: 845743BX0	970,000.000	964,325.10	981,654.33
SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO CUSIP: 845743BR3	1,527,000.000	1,632,128.35	1,110,271.41
SOUTHWESTERN PUBLIC SERVICE CO 3.15% DUE 05-01-2050 CUSIP: 845743BU6	4,770,000.000	4,734,704.71	3,094,546.85
SOUTHWESTN ELEC 3.85% DUE 02-01-2048 CUSIP: 845437BQ4	330,000.000	329,297.10	237,760.05
SOUTHWESTN ELEC 6.2% DUE 03-15-2040 CUSIP: 845437BL5	4,430,000.000	5,725,362.94	4,563,136.12
SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048 CUSIP: 845743BS1	185,000.000	183,806.75	150,115.44
SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041 CUSIP: 845743BN2	2,075,000.000	1,990,174.00	1,786,061.83
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038 CUSIP: 36962G3P7	8,000.000	8,836.16	8,252.84

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5500 Supplemental Schedules**31 DEC 24**Account number **FDFXIC**
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Corporate Debt Instruments - Other			
United States - USD			
SPECTRA ENERGY 4.5% DUE 03-15-2045 CUSIP: 84756NAG4	731,000.000	600,850.21	601,649.65
SPECTRUM HLTH SYS 3.487% DUE 07-15-2049 CUSIP: 84765EAA6	99,000.000	99,000.00	70,375.31
SPRINT CAP CORP 8.75% DUE 03-15-2032 SEDOL: BG49327	8,298,000.000	11,172,748.11	9,930,224.90
STANFORD HEALTH CARE TAXABLE BD SER 20213.027% 08-15-2051 SEDOL: BM8B8C6	785,000.000	785,000.00	517,653.98
STANFORD HLTH CARE 3.795% DUE 11-15-2048 CUSIP: 85434VAA6	197,000.000	197,000.00	151,415.93
STANFORD UNIV CAL 2.413% DUE 06-01-2050 CUSIP: 85440KAD6	2,510,000.000	2,510,000.00	1,491,595.49
STANFORD UNIV CAL 3.647% DUE 05-01-2048 CUSIP: 85440KAA2	362,000.000	361,992.76	279,994.08
STANLEY BLACK & DECKER INC 2.75% 11-15-2050 CUSIP: 854502AN1	51,000.000	31,449.15	29,365.33
STANLEY BLACK & 4.85% DUE 11-15-2048 CUSIP: 854502AJ0	20,000.000	18,225.80	17,046.91
STARBUCKS CORP FIXED 3.35% DUE 03-12-2050 CUSIP: 855244AX7	2,230,000.000	1,892,889.60	1,491,655.41
STARBUCKS CORP 3.5% DUE 11-15-2050 CUSIP: 855244BA6	8,035,000.000	7,981,165.50	5,563,341.76
STARBUCKS CORP 4.5% DUE 11-15-2048 SEDOL: BFXV4P7	700,000.000	743,823.71	579,012.67
STATE STR CORP DEP SHS REPSTG 1/100TH PERP 6.7% 12-31-2049 CUSIP: 857477CM3	2,340,000.000	2,340,000.00	2,391,336.02
STATE STR CORP FLTG RT 5.159% DUE 05-18-2034 SEDOL: BNBXR52	4,524,000.000	4,524,000.00	4,493,194.36
STATE STREET BANK & TRUST 4.594% 11-25-2026 SEDOL: BTJ0H91	3,399,000.000	3,399,000.00	3,405,935.42
STATE STREET CORP 6.113% 11-21-2034 CUSIP: 857477CG6	1,120,000.000	1,120,000.00	1,166,346.72
STEEL DYNAMICS INC 3.25% DUE 10-15-2050 CUSIP: 858119BP4	759,000.000	729,653.22	499,232.72
STEEL DYNAMICS INC 5% DUE 12-15-2026 CUSIP: 858119BF6	1,855,000.000	1,855,000.00	1,850,431.45

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Corporate Debt Instruments - Other			
United States - USD			
STERIS PLC FIXED 3.75% DUE 03-15-2051 SEDOL: BN486F7	1,125,000.000	1,079,214.00	794,683.51
STRYKER CORP 2.9% DUE 06-15-2050 REG CUSIP: 863667AZ4	280,000.000	191,195.20	181,394.58
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047 SEDOL: BD35XM5	7,670,000.000	7,722,509.05	6,895,786.82
SUNOCO LOGISTICS 5.3% DUE 04-01-2044 CUSIP: 86765BAP4	1,975,000.000	1,940,219.62	1,768,144.60
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 CUSIP: 86765BAQ2	10,240,000.000	10,103,394.54	9,228,242.74
SUNOCO LOGISTICS 6.1% DUE 02-15-2042 CUSIP: 86765BAK5	430,000.000	422,496.50	424,340.22
SUTTER HEALTH 3.361% DUE 08-15-2050 CUSIP: 86944BAJ2	2,663,000.000	2,663,000.00	1,874,744.68
SUTTER HEALTH 4.091% DUE 08-15-2048 CUSIP: 86944BAE3	4,155,000.000	4,123,634.80	3,347,170.65
SUTTER HEALTH 5.547% DUE 08-15-2053 CUSIP: 86944BAL7	745,000.000	745,000.00	744,544.55
SYSCO CORP FIXED 6.6% DUE 04-01-2050 CUSIP: 871829BN6	2,457,000.000	2,529,505.94	2,697,043.44
SYSCO CORP 3.3% DUE 02-15-2050 CUSIP: 871829BJ5	2,000.000	1,500.88	1,347.10
SYSCO CORP 4.5% DUE 04-01-2046 CUSIP: 871829BD8	16,000.000	14,274.47	13,293.11
SYSCO CORPORATION 3.15% 12-14-2051 CUSIP: 871829BR7	407,000.000	291,770.10	262,766.46
T-MOBILE US INC 5.5% 01-15-2055 CUSIP: 87264ADG7	143,000.000	142,203.64	134,719.49
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040 CUSIP: 87264AAX3	4,254,000.000	4,662,092.86	3,690,204.53
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053 CUSIP: 87264ACW3	316,000.000	314,028.93	306,532.79
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062 CUSIP: 87264ACX1	2,638,000.000	2,639,675.84	2,550,419.30
T-MOBILE USA INC TMUS 3.3% 02-15-2051 CUSIP: 87264ABN4	20,992,000.000	18,873,485.72	13,868,441.84

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Corporate Debt Instruments - Other			
United States - USD			
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL: BN0ZLS0	12,559,000.000	9,852,326.93	8,968,761.81
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0	12,671,000.000	10,082,951.82	8,471,092.89
T-MOBILE USA INC 3.6% 11-15-2060 CUSIP: 87264ABY0	522,000.000	415,276.97	345,710.53
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAZ8	20,686,000.000	22,583,494.04	16,984,762.42
T-MOBILE USA INC 4.7% 01-15-2035 CUSIP: 87264ADM4	1,630,000.000	1,627,603.90	1,542,386.26
T-MOBILE USA INC 5.25% 06-15-2055 CUSIP: 87264ADN2	7,525,000.000	7,508,520.25	6,844,783.72
T-MOBILE USA INC 5.75% 01-15-2054 SEDOL: BQBCJR6	7,415,000.000	7,389,857.57	7,260,475.93
T-MOBILE USA INC 6.0% 06-15-2054 CUSIP: 87264ADD4	135,000.000	134,770.50	137,111.45
TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050 CUSIP: 875127BG6	57,000.000	61,280.08	40,711.88
TAMPA ELEC CO FIXED 4.2% DUE 05-15-2045 CUSIP: 875127BD3	2,080,000.000	2,076,131.20	1,634,950.20
TAMPA ELEC CO NT 3.45% 03-15-2051 SEDOL: BLF7T16	3,825,000.000	3,816,470.25	2,607,724.05
TAMPA ELEC CO 4.1% DUE 06-15-2042 CUSIP: 875127BA9	650,000.000	648,206.00	533,219.07
TAMPA ELEC CO 4.3% DUE 06-15-2048 CUSIP: 875127BE1	196,000.000	194,949.44	158,262.38
TARGA RES CORP 4.95% 04-15-2052 CUSIP: 87612GAB7	1,764,000.000	1,691,404.82	1,489,805.41
TARGA RES CORP 6.5% DUE 02-15-2053 CUSIP: 87612GAD3	367,000.000	406,271.42	383,455.19
TARGA RES FIXED 6.25% DUE 07-01-2052 CUSIP: 87612KAC6	7,572,000.000	7,575,924.35	7,566,934.41
TARGA RESOURCES CORPORATION 5.5% 02-15-2035 CUSIP: 87612GAK7	125,000.000	124,928.75	123,012.10
TARGET CORP SR NT 2.95% 01-15-2052 CUSIP: 87612EBN5	805,000.000	744,565.78	513,760.02

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Corporate Debt Instruments - Other			
United States - USD			
TARGET CORP 4.8% DUE 01-15-2053 SEDOL: BPRCP19	5,020,000.000	4,843,045.00	4,487,709.62
TEACHERS INS & 3.3% DUE 05-15-2050 SEDOL: BMQ57B2	2,045,000.000	2,019,183.54	1,365,093.61
TEXAS INSTRS INC 3.875% 03-15-2039 CUSIP: 882508BF0	12,000.000	10,476.12	10,312.92
TEXAS INSTRS INC 4.1% DUE 08-16-2052 CUSIP: 882508BQ6	358,000.000	336,514.09	282,319.18
TEXAS INSTRS INC 4.15% DUE 05-15-2048 CUSIP: 882508BD5	242,000.000	212,966.47	196,857.82
TEXAS INSTRS INC 5.15% 02-08-2054 SEDOL: BPSQRF8	7,453,000.000	7,390,376.75	6,991,896.08
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063 CUSIP: 882926AA6	1,770,000.000	1,755,255.90	1,597,760.54
THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041 SEDOL: BPCHD15	4,467,000.000	4,376,717.49	3,145,267.91
TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL: B8N2417	4,337,000.000	3,678,181.01	3,247,439.35
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	16,214,000.000	15,990,496.92	13,785,201.99
TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL: B66BW80	9,730,000.000	9,132,095.40	8,708,100.03
TIME WARNER CABLE 6.55% DUE 05-01-2037 CUSIP: 88732JAJ7	3,143,000.000	3,892,052.89	3,037,783.62
TIME WARNER CABLE 6.75% DUE 06-15-2039 CUSIP: 88732JAU2	24,574,000.000	27,065,155.62	24,101,270.95
TIME WARNER CABLE 7.3% DUE 07-01-2038 CUSIP: 88732JAN8	19,752,000.000	23,732,474.62	20,119,674.00
TN GAS PIPELN CO 7.625% DUE 04-01-2037 CUSIP: 880451AU3	4,000.000	4,665.12	4,560.56
TN GAS PIPELN CO 8.375 DUE06-15-2032 BEO CUSIP: 880451AW9	1,740,000.000	2,399,407.80	1,975,072.42
TOLEDO EDISON CO 6.15% DUE 05-15-2037 CUSIP: 889175BD6	810,000.000	1,063,209.80	853,179.55
TRANE TECHNOLOGIES LUXEMBOURG FINAN 4.65% DUE 11-01-2044 CUSIP: 456873AC2	1,660,000.000	1,687,413.40	1,462,266.31

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
TRANSCANADA 5.6% DUE 03-31-2034 SEDOL: B00K203	1,345,000.000	1,256,431.75	1,338,328.87
TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048 CUSIP: 893574AM5	1,155,000.000	1,011,930.15	960,955.65
TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG CUSIP: 893574AF0	5,090,000.000	4,419,858.67	4,300,978.54
TRAVELERS COS INC FIXED 3.05% DUE 06-08-2051 CUSIP: 89417EAR0	133,000.000	101,526.11	86,855.55
TRAVELERS COS INC 4.05% DUE 03-07-2048 CUSIP: 89417EAN9	160,000.000	158,982.40	128,220.93
TRAVELERS COS INC 4.6% DUE 08-01-2043 CUSIP: 89417EAJ8	8,000.000	7,133.46	7,074.96
TRAVELERS COS INC 5.45% DUE 05-25-2053 CUSIP: 89417EAS8	4,925,000.000	4,973,595.44	4,799,123.94
TRAVELERS COS INC 6.25% DUE 06-15-2037 CUSIP: 89417EAD1	50,000.000	55,174.85	53,806.70
TRCNTNTL GAS PIPE 5.4 DUE 08-15-2041 CUSIP: 893574AB9	2,325,000.000	2,426,070.48	2,194,578.66
TRINITY ACQSTN PLC 6.125% DUE 08-15-2043 CUSIP: 89641UAB7	735,000.000	810,289.81	725,590.87
TRINITY HEALTH CORP IND 2.632% DUE 12-01-2040 REG CUSIP: 896517AB5	96,000.000	96,000.00	66,986.28
TRINITY HLTH CORP 3.434% DUE 12-01-2048 CUSIP: 896517AA7	169,000.000	169,000.00	125,547.90
TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034 CUSIP: 89788MAP7	2,155,000.000	2,148,956.47	2,194,532.83
TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034 CUSIP: 89788MAM4	1,500,000.000	1,469,479.48	1,457,848.44
TRUIST FINL CORP SUB MED TERM NTS BOOK E4.916% 07-28-2033 CUSIP: 89788NAA8	3,935,000.000	3,897,172.48	3,717,944.38
TRUIST FINL CORP 5.711% 01-24-2035 CUSIP: 89788MAS1	4,495,000.000	4,528,803.94	4,530,338.93
TRUSTEES BOSTON CG 3.042% DUE 07-01-2057 SEDOL: BRF3S08	1,205,000.000	1,205,000.00	737,058.46
TRUSTEES OF 2.516% DUE 07-01-2050 CUSIP: 89837LAG0	3,229,000.000	2,261,410.00	2,010,528.91

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
TUCSON ELEC PWR CO 4.85% DUE 12-01-2048 SEDOL: BGPVD99	1,160,000.000	1,155,626.80	1,009,470.62
TUCSON ELEC PWR CO 4% DUE 06-15-2050 SEDOL: BLH4L64	3,202,000.000	3,185,963.16	2,417,517.39
TUCSON ELEC PWR CO 5.5% 04-15-2053 CUSIP: 898813AV2	40,000.000	39,888.40	38,175.77
TYSON FOODS INC 4.55% DUE 06-02-2047 CUSIP: 902494BD4	1,490,000.000	1,481,298.40	1,224,253.46
TYSON FOODS INC 5.1% 09-28-2048 SEDOL: BFYKL18	2,400,000.000	2,185,928.17	2,132,612.14
TYSON FOODS INC 5.15% DUE 08-15-2044 CUSIP: 902494AY9	1,355,000.000	1,349,647.75	1,237,383.52
U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034 CUSIP: 91159HJL5	160,000.000	153,905.60	153,194.00
U S BANCORP 5.85% 10-21-2033 SEDOL: BM9WJ58	280,000.000	288,240.40	286,279.86
UBER TECHNOLOGIES INC 5.35% 09-15-2054 SEDOL: BP4YH45	5,670,000.000	5,659,000.20	5,272,586.81
UNION CARBIDE CORP 7.75% DUE 10-01-2096 CUSIP: 905581AS3	800,000.000	862,000.00	932,688.71
UNION ELECTRIC CO 3.9% DUE 04-01-2052 CUSIP: 906548CU4	1,185,000.000	1,178,510.87	908,841.99
UNION ELECTRIC COMPANY 5.125% 03-15-2055 SEDOL: BP5WWV0	4,932,000.000	4,799,107.33	4,525,845.36
UNION PAC CORP FIXED 2.95% 03-10-2052 SEDOL: BP9P0J9	3,002,000.000	3,019,813.42	1,898,987.24
UNION PAC CORP FIXED 2.973% DUE 09-16-2062 CUSIP: 907818FN3	1,690,000.000	1,522,194.05	974,271.39
UNION PAC CORP FIXED 3.75% DUE 02-05-2070 CUSIP: 907818FL7	196,000.000	197,615.04	131,011.66
UNION PAC CORP FIXED 3.79% DUE 04-06-2071 SEDOL: BMCFFP6	3,572,000.000	3,728,949.01	2,428,096.29
UNION PAC CORP FIXED 5.15% DUE 01-20-2063 CUSIP: 907818GD4	4,000.000	4,107.36	3,642.00
UNION PAC CORP 2.891% DUE 04-06-2036 CUSIP: 907818FQ6	68,000.000	58,143.22	54,875.50

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Corporate Debt Instruments - Other			
United States - USD			
UNION PAC CORP 3.2% DUE 05-20-2041 SEDOL: BNKG3R6	1,383,000.000	1,343,987.84	1,035,983.59
UNION PAC CORP 3.25% DUE 02-05-2050 SEDOL: BKDMLD2	10,335,000.000	10,288,752.49	7,066,412.18
UNION PAC CORP 3.375% DUE 02-01-2035 CUSIP: 907818EB0	20,000.000	16,809.80	17,357.00
UNION PAC CORP 3.5% 02-14-2053 SEDOL: BNYF3J1	8,638,000.000	8,438,005.14	6,096,223.57
UNION PAC CORP 3.55% DUE 08-15-2039 CUSIP: 907818FD5	493,000.000	496,473.21	400,272.62
UNION PAC CORP 3.799% DUE 10-01-2051 SEDOL: BDCWS88	12,186,000.000	11,783,956.94	9,104,458.79
UNION PAC CORP 3.839% DUE 03-20-2060 BEO SEDOL: BLF0CQ1	15,110,000.000	16,734,978.75	10,803,784.63
UNION PAC CORP 3.85% 02-14-2072 CUSIP: 907818GA0	64,000.000	63,088.53	44,494.63
UNION PAC CORP 3.875% DUE 02-01-2055 SEDOL: BXVMD51	475,000.000	400,749.00	357,305.42
UNION PAC CORP 3.95% DUE 08-15-2059 CUSIP: 907818FE3	1,099,000.000	1,087,371.53	800,350.53
UNION PAC CORP 4.05% DUE 03-01-2046 CUSIP: 907818EJ3	5,000.000	3,917.40	3,995.07
UNION PAC CORP 4.05% DUE 11-15-2045 CUSIP: 907818EF1	21,000.000	16,978.72	16,903.74
UNION PAC CORP 4.1% DUE 09-15-2067 CUSIP: 907818ER5	1,791,000.000	1,673,526.87	1,302,274.57
UNION PAC CORP 4.3% 03-01-2049 SEDOL: BGLC062	15,366,000.000	15,673,171.13	12,684,043.87
UNION PAC CORP 4.375% DUE 11-15-2065 CUSIP: 907818EG9	108,000.000	138,626.64	81,545.49
UNION PACIFIC CORP FIXED 4.95% DUE 05-15-2053 CUSIP: 907818GF9	235,000.000	223,524.95	215,019.29
UNION PACIFIC CORP 3.375% 02-14-2042 CUSIP: 907818FY9	821,000.000	783,188.73	625,012.42
UNION PACIFIC CORP 3.6% DUE 09-15-2037 CUSIP: 907818EQ7	68,000.000	57,366.18	57,078.02

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Corporate Debt Instruments - Other			
United States - USD			
UNITED AIR 2023-1 A PTT 5.8% DUE 07-15-2036 SEDOL: BRRH916	2,160,621.990	2,132,465.47	2,203,493.27
UNITED PARCEL SERVICE 5.3% 04-01-2050 CUSIP: 911312BW5	2,370,000.000	2,356,206.60	2,268,932.49
UNITED PARCEL SVC INC 5.05% 03-03-2053 CUSIP: 911312CA2	2,840,000.000	2,825,175.20	2,607,729.83
UNITED PARCEL SVC INC 5.5% 05-22-2054 CUSIP: 911312CE4	1,575,000.000	1,577,378.25	1,537,740.18
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG CUSIP: 91324PDY5	1,815,000.000	1,794,740.10	1,284,243.85
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG CUSIP: 91324PDZ2	2,735,000.000	2,689,102.90	1,700,530.73
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO SEDOL: BLPK6R0	11,088,000.000	10,921,320.80	8,022,333.33
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO SEDOL: BLPK6S1	19,443,000.000	20,532,363.58	12,856,086.85
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SEDOL: BNKBV00	12,158,000.000	11,858,853.02	10,435,025.39
UNITEDHEALTH GROUP INC 4.95% 05-15-2062 SEDOL: BNKBV11	7,333,000.000	7,224,153.85	6,329,913.35
UNITEDHEALTH GROUP INC 5.05% 04-15-2053 CUSIP: 91324PEW8	4,055,000.000	3,972,206.70	3,657,324.74
UNITEDHEALTH GROUP INC 5.2% 04-15-2063 CUSIP: 91324PEX6	5,227,000.000	5,175,538.86	4,710,104.38
UNITEDHEALTH GROUP INC 5.375% 04-15-2054 SEDOL: BQB5GF2	12,425,000.000	12,209,078.90	11,667,430.86
UNITEDHEALTH GROUP INC 5.5% 04-15-2064 CUSIP: 91324PFD9	5,745,000.000	5,731,729.05	5,377,154.43
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 SEDOL: BPDY7Z7	36,792,000.000	36,921,108.77	35,781,104.49
UNITEDHEALTH GROUP INC 5.778% 07-15-2044 CUSIP: 91324PFK3	8,611,000.000	8,524,473.21	8,368,423.66
UNITEDHEALTH GROUP 3.125% DUE 05-15-2060 SEDOL: BM95BH3	600,000.000	584,070.00	357,743.07
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 CUSIP: 91324PDT6	669,000.000	733,203.93	529,314.55

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Corporate Debt Instruments - Other			
United States - USD			
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04	4,324,000.000	4,933,634.91	3,150,174.19
UNITEDHEALTH GROUP 3.75% 10-15-2047 SEDOL: BYZLN95	5,315,000.000	5,152,638.09	3,966,223.72
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 CUSIP: 91324PDV1	1,550,000.000	1,583,343.82	1,098,661.53
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041 CUSIP: 91324PBU5	1,553,000.000	1,467,168.86	1,369,158.77
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045 SEDOL: BYTRVP1	13,120,000.000	14,185,579.38	11,569,577.06
UNITEDHEALTH GROUP 5.7% DUE 10-15-2040 CUSIP: 91324PBN1	2,640,000.000	2,790,026.76	2,641,707.68
UNITEDHEALTH GROUP 5.75% DUE 07-15-2064 SEDOL: BPDY809	12,055,000.000	12,108,320.85	11,755,590.58
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 CUSIP: 91324PAR3	2,475,000.000	2,684,272.50	2,554,154.66
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 SEDOL: BLBRZR8	7,999,000.000	8,359,164.37	8,031,860.61
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 SEDOL: BLBRZS9	2,502,000.000	2,689,834.97	2,558,220.01
UNITEDHEALTH GROUP 6.5% DUE 06-15-2037 SEDOL: BG49587	1,324,000.000	1,629,621.88	1,436,330.39
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037 CUSIP: 91324PBE1	3,209,000.000	4,393,733.44	3,531,379.99
UNIV SOUTHN CAL 3.028% DUE 10-01-2039 SEDOL: BZBZ9C3	1,750,000.000	1,601,792.50	1,384,391.03
UNIV SOUTHN CAL 3.841% DUE 10-01-2047 CUSIP: 914886AC0	275,000.000	275,000.00	221,388.08
UNIV SOUTHN CAL 5.25% DUE 10-01-2111 CUSIP: 914886AA4	2,503,000.000	2,884,259.28	2,309,643.88
UNIVERSITY CHICAGO 2.547% DUE 04-01-2050 CUSIP: 91412NBE9	340,000.000	340,000.00	217,863.37
UNIVERSITY PA TRUSTEES 4.674 DUE 09-01-2112 REG CUSIP: 91481CAA8	4,336,000.000	4,210,915.84	3,585,492.34
UNIVERSITY SOUTHN CALIF 4.976% 10-01-2053 CUSIP: 914886AH9	2,500,000.000	2,468,200.00	2,340,014.57

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Corporate Debt Instruments - Other			
United States - USD			
UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042 CUSIP: 91529YAJ5	1,700,000.000	2,089,980.00	1,661,113.55
UNUM GROUP SR NT 4.125% 06-15-2051 CUSIP: 91529YAR7	4,285,000.000	4,242,749.90	3,173,040.31
UNUM GROUP 4.5% DUE 12-15-2049 CUSIP: 91529YAP1	2,954,000.000	2,855,558.35	2,346,431.89
UNUM GROUP 6% 06-15-2054 CUSIP: 91529YAT3	2,313,000.000	2,277,886.26	2,290,950.22
US BANCORP 5.678% 01-23-2035 CUSIP: 91159HJR2	385,000.000	385,633.32	388,514.00
UTD PARCEL SVC INC FIXED 5.2% DUE 04-01-2040 CUSIP: 911312BV7	7,000.000	6,966.33	6,824.42
UTD PARCEL SVC INC 3.75% 11-15-2047 CUSIP: 911312BN5	119,000.000	140,933.47	90,140.45
UTD PARCEL SVC INC 4.25% DUE 03-15-2049 CUSIP: 911312BQ8	170,000.000	207,950.80	138,816.51
VA ELEC & PWR CO 4.45 02-15-2044 CUSIP: 927804FR0	3,489,000.000	3,750,326.10	2,967,470.35
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 CUSIP: 927804FG4	5,200,000.000	8,354,589.47	6,749,232.88
VA ELEC & PWR CO 2.45% DUE 12-15-2050 SEDOL: BLKH1C6	3,178,000.000	2,641,983.39	1,790,519.46
VA ELEC & PWR CO 3.3% DUE 12-01-2049 CUSIP: 927804GC2	307,000.000	281,077.77	208,328.63
VA ELEC & PWR CO 3.8% DUE 09-15-2047 CUSIP: 927804FY5	725,000.000	617,299.90	543,301.95
VA ELEC & PWR CO 4.2% DUE 05-15-2045 CUSIP: 927804FT6	1,265,000.000	1,270,869.60	1,024,329.28
VA ELEC & PWR CO 4.6% DUE 12-01-2048 SEDOL: BGL9BH1	1,465,000.000	1,682,522.75	1,237,453.27
VA ELEC & PWR CO 4% DUE 11-15-2046 CUSIP: 927804FW9	2,561,000.000	2,515,306.61	1,989,838.53
VA ELEC & PWR CO 6.35% DUE 11-30-2037 CUSIP: 927804FE9	890,000.000	1,185,721.60	947,364.91
VA ELEC & PWR CO 6% DUE 05-15-2037 CUSIP: 927804FB5	6,475,000.000	8,181,804.00	6,715,877.83

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Corporate Debt Instruments - Other			
United States - USD			
VALERO ENERGY CORP NEW ISSUE 30YR CUSIP: 91913YBE9	53,000.000	48,689.49	37,835.30
VALERO ENERGY CORP NEW 3.65% 12-01-2051 CUSIP: 91913YBD1	559,000.000	399,198.75	377,399.78
VALERO ENERGY CORP 6.625% DUE 06-15-2037 CUSIP: 91913YAL4	1,761,000.000	2,071,987.66	1,847,278.17
VENTURE GLOBAL LNG INC RESET CUM RED PERP PFD SER 9% 12-31-2049 CUSIP: 92332YAF8	800,000.000	800,000.00	836,435.20
VENTURE GLOBAL 4.125% DUE 08-15-2031 SEDOL: BMY9R27	350,000.000	278,687.50	313,435.20
VERALTO CORP 5.45% 09-18-2033 SEDOL: BPLP882	2,074,000.000	2,067,361.50	2,082,262.30
VERISK ANALYTICS FIXED 3.625% DUE 05-15-2050 CUSIP: 92345YAG1	601,000.000	572,991.34	422,015.44
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG CUSIP: 92343VDU5	4,585,000.000	5,355,119.20	4,476,467.37
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 CUSIP: 92343VGN8	2,090,000.000	1,699,579.20	1,733,649.19
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 CUSIP: 92343VGL2	3,370,000.000	3,047,720.10	2,331,796.89
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL: BMWBBL2	10,476,000.000	9,566,928.76	6,446,307.08
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL: BMXT869	32,118,000.000	26,181,788.35	19,087,985.95
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG CUSIP: 92343VFX1	1,765,000.000	921,122.78	1,023,009.50
VERIZON COMMUNICATIONS INC 3.875% 03-01-2052 SEDOL: BPP3C79	1,654,000.000	1,325,520.02	1,225,562.08
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	19,250,000.000	19,307,552.73	14,574,575.78
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO CUSIP: 92343VGB4	23,990,000.000	23,700,435.18	16,980,355.91
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO CUSIP: 92343VGC2	5,295,000.000	5,236,295.87	3,596,300.99
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG CUSIP: 92343VCQ5	4,633,000.000	4,603,870.66	4,293,537.72

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VERIZON COMMUNICATIONS 5.5% 02-23-2054 SEDOL: BP6GQM0	2,158,000.000	2,112,811.48	2,070,787.69
VERIZON 2.65% DUE 11-20-2040 SEDOL: BMWBBK1	14,653,000.000	10,734,420.92	10,030,839.80
VERIZON 3.85% DUE 11-01-2042 CUSIP: 92343VBG8	236,000.000	205,461.60	185,900.14
VERIZON 4.125% DUE 08-15-2046 CUSIP: 92343VDC5	2,445,000.000	2,175,745.58	1,938,877.00
VERIZON 4.272% DUE 01-15-2036 SEDOL: BYRLRK2	1,965,000.000	1,788,431.19	1,767,777.38
VERIZON 4.672% DUE 03-15-2055 CUSIP: 92343VCZ5	189,000.000	169,183.35	159,092.03
VERIZON 4.812% DUE 03-15-2039 CUSIP: 92343VDR2	1,668,000.000	2,109,650.69	1,539,719.75
VERIZON 4.862% DUE 08-21-2046 CUSIP: 92343VCK8	6,728,000.000	7,985,335.28	6,011,639.29
VERIZON 4% DUE 03-22-2050 CUSIP: 92343VFD1	3,059,000.000	3,258,663.52	2,325,318.15
VERIZON 5.012% DUE 08-21-2054 CUSIP: 92343VCM4	65,000.000	61,192.95	57,481.46
VIACOM INC NEW 4.375% DUE 03-15-2043 CUSIP: 92553PAP7	4,549,000.000	3,660,973.42	3,314,696.13
VIACOM INC NEW 5.85% DUE 09-01-2043 CUSIP: 92553PAU6	1,145,000.000	1,003,054.35	995,836.28
VIACOM INC 6.875% DUE 04-30-2036 CUSIP: 925524AX8	4,285,000.000	4,731,828.08	4,339,554.56
VIACOMCBS INC FIXED 4.95% DUE 05-19-2050 CUSIP: 92556HAC1	7,920,000.000	7,259,435.32	5,979,184.05
VIATRIS INC SR NT 3.85% 06-22-2040 CUSIP: 92556VAE6	902,000.000	906,372.96	676,325.28
VIATRIS INC 4.0% 06-22-2050 SEDOL: BL5BGY0	7,154,000.000	5,510,948.42	4,881,592.79
VICI PPTYS LP SR NT 5.625% 05-15-2052 SEDOL: BP5JTP4	7,794,000.000	7,483,002.88	7,251,499.87
VIRGINIA ELEC & PWR CO 2.95% 11-15-2051 CUSIP: 927804GF5	5,061,000.000	4,985,817.57	3,156,413.56

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VIRGINIA ELEC & PWR CO 4 DUE 01-15-2043 SEDOL: B7S97N9	3,409,000.000	3,031,753.16	2,715,957.22
VIRGINIA ELEC & PWR CO 4.625% 05-15-2052 CUSIP: 927804GJ7	3,495,000.000	3,445,122.90	2,945,704.49
VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043 SEDOL: BD1NQR7	2,215,000.000	2,206,993.99	1,944,290.10
VIRGINIA ELEC & PWR CO 5.35% 01-15-2054 CUSIP: 927804GQ1	82,000.000	81,791.72	77,467.18
VIRGINIA ELEC & PWR CO 5.45% 04-01-2053 CUSIP: 927804GL2	5,807,000.000	5,765,033.70	5,534,761.91
VIRGINIA ELEC & PWR CO 5.55% 08-15-2054 CUSIP: 927804GS7	1,445,000.000	1,438,714.25	1,398,919.41
VISA INC FIXED 2% DUE 08-15-2050 CUSIP: 92826CAQ5	75,000.000	43,230.00	40,511.98
VISA INC 2.7% DUE 04-15-2040 CUSIP: 92826CAK8	511,000.000	444,120.48	372,758.15
VISA INC 3.65% 09-15-2047 CUSIP: 92826CAJ1	1,379,000.000	1,333,826.16	1,057,205.06
VISA INC 4.3% DUE 12-14-2045 CUSIP: 92826CAF9	1,343,000.000	1,323,170.11	1,150,121.73
VODAFONE GROUP PLC 6.25% DUE 11-30-2032 SEDOL: 3235605	635,000.000	690,131.76	679,899.12
VULCAN MATERIALS CO 5.7% 12-01-2054 CUSIP: 929160BD0	2,660,000.000	2,645,157.20	2,593,185.43
W VA UNIV HLTH SYS 3.129% DUE 06-01-2050 SEDOL: BMCWLF9	1,235,000.000	1,235,000.00	785,667.68
WA GAS LT CO FIXED 3.65% DUE 09-15-2049 CUSIP: 93884PDY3	100,000.000	99,494.00	71,856.09
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 CUSIP: 92976GAJ0	8,082,000.000	10,647,438.79	8,816,703.91
WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO CUSIP: 92976GAG6	4,198,000.000	4,596,399.45	4,283,730.38
WACHOVIA CORP NEW 5.5% DUE 08-01-2035 CUSIP: 929903AM4	182,000.000	146,817.42	181,940.64
WAKEMED 3.286% DUE 10-01-2052 CUSIP: 931108AA2	125,000.000	125,000.00	84,681.58

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WALMART INC NT 2.65% 09-22-2051 CUSIP: 931142EV1	10,303,000.000	8,742,590.21	6,382,774.74
WALMART INC 2.5% DUE 09-22-2041 BEO CUSIP: 931142EU3	3,636,000.000	3,424,334.81	2,504,844.76
WALMART INC 3.625% DUE 12-15-2047 CUSIP: 931142DW0	266,000.000	270,193.17	203,924.55
WALMART INC 3.95% DUE 06-28-2038 CUSIP: 931142EB5	468,000.000	478,947.89	419,522.35
WALMART INC 4.05% DUE 06-29-2048 REG CUSIP: 931142EC3	77,000.000	68,843.39	63,343.99
WALMART INC 4.5% DUE 04-15-2053 SEDOL: BP6LN24	13,803,000.000	13,642,917.30	12,029,943.23
WALMART INC 4.5% DUE 09-09-2052 BEO CUSIP: 931142EZ2	508,000.000	484,770.63	444,012.10
WALMART INC 5.625% DUE 04-01-2040 CUSIP: 931142CS0	17,000.000	19,296.02	17,736.64
WALMART INC 5.625% DUE 04-15-2041 CUSIP: 931142DB6	40,000.000	44,164.40	41,682.88
WALMART INC 6.2% DUE 04-15-2038 CUSIP: 931142CM3	385,000.000	430,669.40	425,467.15
WALMART INC 6.5% DUE 08-15-2037 CUSIP: 931142CK7	54,000.000	61,209.98	61,075.51
WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062 SEDOL: BNQQCY0	11,345,000.000	9,045,557.94	8,376,699.99
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2	26,618,000.000	21,530,828.95	19,871,344.49
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 CUSIP: 55903VBD4	27,745,000.000	22,809,851.71	22,348,058.41
WASHINGTON UNIV 4.349% DUE 04-15-2122 CUSIP: 940663AD9	1,355,000.000	1,355,000.00	1,049,085.16
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052 SEDOL: BMWPCK0	1,235,000.000	1,216,487.35	771,802.89
WASTE CONNECTIONS 3.05% DUE 04-01-2050 CUSIP: 94106BAB7	406,000.000	393,385.63	261,712.73
WASTE MANAGEMENT INC 2.95% DUE 06-01-2041 SEDOL: BMBVPZ5	349,000.000	266,091.38	253,580.23

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WASTE MANAGEMENT INC 5.35% 10-15-2054 SEDOL: BT03N02	9,890,000.000	9,885,945.10	9,515,354.23
WASTE MGMT INC DEL FIXED 4.15% 07-15-2049 CUSIP: 94106LBK4	135,000.000	108,921.15	109,672.33
WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG CUSIP: 94106LBM0	1,619,000.000	1,045,748.91	942,568.65
WASTE MGMT INC DEL 4.875% 02-15-2034 SEDOL: BNJJN0	2,800,000.000	2,758,056.00	2,746,503.90
WASTE MGMT INC DEL 5.2% 03-15-2035 SEDOL: BSHPMV8	524,000.000	521,348.56	511,019.51
WELLPOINT INC 4.85% DUE 08-15-2054 CUSIP: 94973VBL0	1,525,000.000	1,521,617.09	1,266,649.70
WELLPOINT INC 5.95% DUE 12-15-2034 SEDOL: B08X3G7	1,000.000	1,107.45	1,037.68
WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034 CUSIP: 95000U3H4	2,205,000.000	2,218,594.50	2,342,828.40
WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033 CUSIP: 95000U2U6	11,265,000.000	9,573,575.15	9,877,662.76
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4	15,932,000.000	17,904,167.61	14,162,299.90
WELLS FARGO & CO NEW JR SUB DEFERRABLE INT DEB FLTG RT 01-15-2027 CUSIP: 949746TG6	550,000.000	521,125.00	541,591.66
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 CUSIP: 94974BGE4	10,518,000.000	11,014,509.81	8,839,475.40
WELLS FARGO & CO NEW 5.95% DUE 12-15-2036 BEO CUSIP: 949746NL1	1,994,000.000	2,109,654.83	1,999,157.24
WELLS FARGO & CO NEW 7.95% DUE 11-15-2029 REG CUSIP: 949746TB7	760,000.000	988,796.79	843,553.68
WELLS FARGO & CO 3.068% 04-30-2041 SEDOL: BL6FQ18	8,459,000.000	7,430,919.25	6,162,795.91
WELLS FARGO & CO 4.4% DUE 06-14-2046 CUSIP: 94974BGT1	10,770,000.000	10,489,695.03	8,658,124.49
WELLS FARGO & CO 4.611% 04-25-2053 SEDOL: BP6P605	29,249,000.000	27,245,019.61	24,493,384.03
WELLS FARGO & CO 4.75% DUE 12-07-2046 CUSIP: 94974BGU8	8,133,000.000	9,719,081.77	6,875,351.10

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WELLS FARGO & CO 4.9% DUE 11-17-2045 CUSIP: 94974BGQ7	17,925,000.000	19,793,057.39	15,553,434.66
WELLS FARGO & CO 5.375% DUE 11-02-2043 CUSIP: 94974BFP0	8,575,000.000	8,802,135.31	8,010,081.57
WELLS FARGO & CO 5.606% DUE 01-15-2044 CUSIP: 949746RF0	5,127,000.000	5,743,486.79	4,910,400.45
WELLS FARGO & COMPANY 2.164% 02-11-2026 SEDOL: BK8ZKC8	8,045,000.000	8,011,613.25	8,020,383.51
WELLS FARGO & COMPANY 5.389% 04-24-2034 CUSIP: 95000U3D3	7,210,000.000	7,094,859.35	7,131,498.67
WELLS FARGO & COMPANY 5.499% 01-23-2035 CUSIP: 95000U3K7	3,540,000.000	3,565,104.23	3,529,898.86
WELLS FARGO & COMPANY 5.557% 07-25-2034 CUSIP: 95000U3F8	745,000.000	745,028.50	743,855.72
WELLS FARGO & COMPANY 6.85% 12-31-2049 CUSIP: 95002YAC7	1,585,000.000	1,585,000.00	1,635,958.51
WELLS FARGO AND COMPANY 5.211% 12-03-2035 CUSIP: 95000U3N1	2,385,000.000	2,385,000.00	2,321,064.92
WELLS FARGO BK 5.95% DUE 08-26-2036 CUSIP: 94980VAG3	380,000.000	402,716.40	391,120.11
WELLS FARGO CO 3.9% 12-31-2049 CUSIP: 949746TD3	3,440,000.000	3,440,000.00	3,340,942.34
WELLTOWER INC 4.95% DUE 09-01-2048 CUSIP: 95040QAF1	1,648,000.000	1,460,206.34	1,482,170.16
WESTERN MIDSTREAM OPERATING LP 5.25% 02-01-2050 CUSIP: 958667AA5	2,313,000.000	2,012,490.97	1,980,370.94
WESTLAKE CHEM CORP SR NT 2.875% 08-15-2041 CUSIP: 960413AY8	123,000.000	84,922.33	82,627.69
WESTLAKE CHEM CORP 3.125% 08-15-2051 CUSIP: 960413AZ5	2,820,000.000	2,742,760.20	1,752,050.74
WESTN GAS PARTNERS 5.3% 03-01-2048 CUSIP: 958254AJ3	424,000.000	383,664.98	360,538.44
WESTN GAS PARTNERS 5.45% DUE 04-01-2044 CUSIP: 958254AD6	5,008,000.000	4,930,025.44	4,458,629.41
WESTN GAS PARTNERS 5.5% DUE 08-15-2048 CUSIP: 958254AL8	53,000.000	47,615.73	46,074.43

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WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO CUSIP: 962166BR4	577,000.000	665,718.05	641,476.37
WEYERHAEUSER CO SR NT 4% 03-09-2052 SEDOL: BLD7GY0	3,630,000.000	3,567,055.80	2,739,507.27
WEYERHAEUSER CO 6.875% DUE 12-15-2033 CUSIP: 962166BT0	2,240,000.000	2,758,177.80	2,446,192.94
WHIRLPOOL CORP FIXED 4.6% DUE 05-15-2050 CUSIP: 963320AX4	655,000.000	639,901.45	494,182.07
WHIRLPOOL CORP 4.5% DUE 06-01-2046 CUSIP: 963320AV8	3,570,000.000	3,541,475.70	2,758,116.85
WI PUB SVC CORP 3.3% DUE 09-01-2049 CUSIP: 976843BM3	293,000.000	304,313.57	201,489.89
WI PWR & LT CO FIXED 3.65% 04-01-2050 SEDOL: BM5W5Z4	4,514,000.000	4,508,267.22	3,234,350.11
WILLIAMS COMPANIES INC 3.5% 10-15-2051 SEDOL: BMTVQ21	116,000.000	84,491.48	79,189.93
WILLIAMS COS INC 5.3% DUE 08-15-2052 CUSIP: 969457CA6	7,816,000.000	7,724,445.95	7,156,177.82
WILLIAMS COS INC 5.75% DUE 06-24-2044 SEDOL: BNJZZV2	485,000.000	514,562.40	470,339.23
WILLIAMS COS INC 5.8% 11-15-2054 CUSIP: 969457CN8	2,370,000.000	2,376,117.60	2,321,691.01
WILLIAMS COS INC 8.75% DUE 03-15-2032 CUSIP: 969457BM1	2,315,000.000	3,126,647.98	2,734,144.13
WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048 CUSIP: 96949LAE5	92,000.000	85,764.21	78,449.04
WILLIAMS PARTNERS 4.9% DUE 01-15-2045 CUSIP: 96950FAP9	545,000.000	519,771.03	476,433.64
WILLIAMS PARTNERS 5.1% DUE 09-15-2045 CUSIP: 96949LAC9	9,095,000.000	8,780,802.90	8,169,278.89
WILLIAMS PARTNERS 5.4% DUE 03-04-2044 CUSIP: 96950FAN4	6,463,000.000	6,989,658.66	6,060,323.11
WILLIAMS PARTNERS 5.8 DUE 11-15-2043 SEDOL: BG0SQL8	4,380,000.000	4,285,209.63	4,279,872.55
WILLIAMS PARTNERS 6.3% DUE 04-15-2040 SEDOL: B3RZKK8	5,804,000.000	6,795,830.51	6,049,074.83

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WILLIS N AMER INC 3.875% DUE 09-15-2049 SEDOL: BKLM5W2	1,284,000.000	1,248,638.72	943,952.83
WILLIS NORTH AMERICA INC 5.05% 09-15-2048 CUSIP: 970648AH4	100,000.000	107,493.00	88,337.05
WILLIS NORTH AMERICA INC 5.9% 03-05-2054 CUSIP: 970648AN1	440,000.000	437,852.80	434,315.16
WISCONSIN ELEC PWR CO 5.05% 10-01-2054 SEDOL: BS6WWQ5	1,200,000.000	1,193,340.00	1,092,130.64
WISCONSIN PUBLIC SERVICE 2.85% 12-01-2051 SEDOL: BNRLZ12	3,925,000.000	3,915,904.75	2,427,483.65
WISCONSIN PWR & LT CO 3.95% 09-01-2032 SEDOL: BPH2J73	1,050,000.000	1,037,631.00	970,411.38
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2	3,840,000.000	4,795,882.62	4,010,027.17
XCEL ENERGY INC MINN SR NT 2.35% 11-15-2031 SEDOL: BNVW2K9	22,000.000	19,135.82	18,164.21
XCEL ENERGY INC 3.5% DUE 12-01-2049 CUSIP: 98389BAX8	8,354,000.000	9,209,903.40	5,757,470.54
XCEL ENERGY INC 4.8% DUE 09-15-2041 SEDOL: B5ZZ7P8	750,000.000	911,902.50	649,084.40
YALE UNIV 2.402% DUE 04-15-2050 CUSIP: 98459LAC7	4,999,000.000	4,790,638.00	2,982,360.95
ZOETIS INC 4.7 02-01-2043 CUSIP: 98978VAH6	15,020,000.000	14,372,279.73	13,364,596.68
ZOETIS INC FIXED 3% DUE 05-15-2050 CUSIP: 98978VATO	19,000.000	13,705.08	12,212.04
ZOETIS INC FIXED 4.45% DUE 08-20-2048 SEDOL: BDTYMK7	605,000.000	606,784.75	498,894.27
1ST CHGO NBD CAP I JR SUB DEFERRABLE INTDEB FLTG DUE 02-01-2027/12-18-2017 REG CUSIP: 31945HAB1	965,000.000	905,962.50	950,583.04
3M CO FIXED 3.625% 10-15-2047 CUSIP: 88579YAZ4	90,000.000	66,765.99	65,521.93
3M CO 3.25% DUE 08-26-2049 CUSIP: 88579YBK6	111,000.000	76,318.52	75,196.54
3M CO 3.7% DUE 04-15-2050/03-27-2020 REG CUSIP: 88579YBP5	885,000.000	881,955.60	651,034.82

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
3M CO 4.0% 09-14-2048 CUSIP: 88579YBD2	98,000.000	77,971.74	77,205.53
Total United States - USD		7,881,159,395.65	6,743,526,288.31
Zambia - USD			
PVTPL FIRST QUANTUM MINERALS LTD SR NT 144A 6.875% 10-15-2027 CUSIP: 335934AT2	2,885,000.000	2,881,393.75	2,871,360.87
PVTPL FIRST QUANTUM MINERALS LTD 8.625% 06-01-2031 CUSIP: 335934AU9	855,000.000	803,408.75	880,132.49
Total Zambia - USD		3,684,802.50	3,751,493.36
Total Corporate Debt Instruments - Other		9,081,560,816.44	7,833,623,373.27
Corporate Stock - Preferred			
United States - USD			
STATE STR CORP DEP SHS REPSTG 1/4000TH INT PERP PFD NON CUM SER G SEDOL: BYPK477	14,000.000	350,000.00	328,860.00
Total United States - USD		350,000.00	328,860.00
Total Corporate Stock - Preferred		350,000.00	328,860.00
Other			
Chile - USD			
CHILE ELECTRICITY LUX 5.58% DUE 10-20-2035 BEO CUSIP: 16882LAA0	2,755,000.000	2,744,236.55	2,676,565.15
CHILE REP 2.55% NTS 22/01/2061 USD 3.1% DUE 01-22-2061/07-22-2060 REG CUSIP: 168863DQ8	7,627,000.000	7,406,090.11	4,495,539.06
CHILE REP 3.25% 09-21-2071 CUSIP: 168863DU9	285,000.000	231,420.00	167,776.52
CHILE(REP OF) 3.1% SNR 07/05/2041 USD1000 SEDOL: BMHV4Y1	2,500,000.000	1,873,750.00	1,784,645.60
CHILE(REPUBLIC OF) TBOND 4.0% DUE 01-31-2052 REG CUSIP: 168863DW5	4,288,000.000	4,084,300.00	3,190,372.04

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<i>Other</i>			
Chile - USD			
PVTPL CORPORACION NACIONAL DEL COBRE 6.3% 09-08-2053 CUSIP: 21987BBH0	1,620,000.000	1,563,293.82	1,585,755.53
REPUBLIC OF CHILE 3.625% 10-30-2042 CUSIP: 168863BP2	246,000.000	227,079.52	185,641.44
REPUBLIC OF CHILE 4.34% 03-07-2042 SEDOL: BP960X6	2,140,000.000	1,818,072.40	1,791,254.66
REPUBLIC OF CHILE BNDS 3.86% DUE 06-21-2047 REG CUSIP: 168863CE6	600,000.000	545,430.00	448,215.25
REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG CUSIP: 168863DS4	350,000.000	254,625.00	249,850.38
REPUBLIC OF CHILE 5.33% 01-05-2054 CUSIP: 168863EA2	5,355,000.000	5,138,624.36	4,949,627.46
Total Chile - USD		25,886,921.76	21,525,243.09
Colombia - USD			
COLOMBIA REP 8.375% 11-07-2054 CUSIP: 195325EQ4	4,755,000.000	4,690,807.50	4,605,930.75
ECOPETROL S A 8.375% 01-19-2036 SEDOL: BRBK4F0	1,995,000.000	1,983,847.95	1,923,942.93
REP OF COLOMBIA FIXED 4.125% 15/05/2051 SEDOL: BM8M272	655,000.000	656,206.37	373,684.05
REPUBLIC OF COLOMBIA 4.125% DUE 05-15-2051 REG CUSIP: 195325DT9	200,000.000	200,368.36	114,102.00
REPUBLIC OF COLOMBIA 5.625 02-26-2044 REG CUSIP: 195325BR5	19,750,000.000	21,828,862.59	14,516,250.00
Total Colombia - USD		29,360,092.77	21,533,909.73
Dominican Republic - USD			
DOMINICAN REP,THE 7.5 DUE 05-06-2021 CUSIP: P3579EAH0	-0.001	0.00	0.00
Total Dominican Republic - USD		0.00	0.00
France - USD			
PVTPL ELECTRICITE DE FRANCE 9.125% 12-31-2049 CUSIP: 28504KAA5	2,275,000.000	2,275,000.00	2,566,095.35

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<i>Other</i>			
France - USD			
Total France - USD		2,275,000.00	2,566,095.35
Germany - EUR			
FUT 06 MAR 25 EURO BUXL BND CUSIP: 999599GH0	74.000	11,048,570.21	10,166,870.83
FUT 06 MAR 25 EURO BUXL BND CUSIP: 999599GH0	-74.000	-11,048,570.21	-10,166,870.83
FUT 06 MAR 25 EURX EUR-BOBL CUSIP: 999599GH0	11.000	1,387,561.74	1,342,484.39
FUT 06 MAR 25 EURX EUR-BOBL CUSIP: 999599GH0	-11.000	-1,387,561.74	-1,342,484.39
FUT 06 MAR 25 EURX EUR-BUND CUSIP: 999599GH0	-268.000	-38,797,165.53	-37,031,469.88
FUT 06 MAR 25 EURX EUR-BUND CUSIP: 999599GH0	268.000	38,797,165.53	37,031,469.88
Total Germany - EUR		0.00	0.00
Hungary - USD			
HUNGARY REP NT 7.625% DUE 03-29-2041 REG CUSIP: 445545AF3	170,000.000	266,475.00	188,430.55
Total Hungary - USD		266,475.00	188,430.55
Indonesia - USD			
INDONESIA REP BD 5.35% DUE 02-11-2049 CUSIP: 455780CJ3	400,000.000	412,500.00	389,116.07
INDONESIA REP BDS 4.45% DUE 04-15-2070 REG CUSIP: 455780CU8	230,000.000	232,567.44	182,820.93
INDONESIA REP T BD 3.7% 10-30-2049 CUSIP: 455780CN4	369,000.000	388,881.72	273,550.14
INDONESIA(REPUBLIC OF) 5.45% DUE 09-20-2052 REG CUSIP: 455780DP8	1,155,000.000	1,108,306.79	1,113,280.12
PVTPL PERUSAHAAN PENERBIT SBSN INDONESIA 3.55% 06-09-2051 CUSIP: 71567PAT7	655,000.000	655,000.00	464,051.33
PVTPL PT FREEPORT INDONESIA NT 6.2% DUE 04-14-2052/04-14-2022 BEO CUSIP: 69377FAC0	2,115,000.000	2,115,000.00	2,088,795.36

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<i>Other</i>			
Indonesia - USD			
REPUBLIC OF INDONESIA TBOND 3.35% DUE 03-12-2071 REG CUSIP: 455780CX2	300,000.000	255,000.00	187,364.89
REPUBLIC OF INDONESIA 4.35% 01-11-2048 CUSIP: 455780CE4	822,000.000	877,830.05	689,217.17
REPUBLIC OF INDONESIA 5.1% 02-10-2054 CUSIP: 455780DV5	3,170,000.000	3,121,847.70	2,921,122.48
Total Indonesia - USD		9,166,933.70	8,309,318.49
Israel - USD			
ISRAEL ST 3.375% DUE 01-15-2050 REG CUSIP: 46513JXN6	2,919,000.000	3,001,856.42	1,892,886.85
STATE OF ISRAEL BD 4.125% DUE 01-17-2048REG CUSIP: 46513YJJ8	300,000.000	301,945.00	227,307.00
STATE OF ISRAEL 3.875% DUE 07-03-2050 REG CUSIP: 46513JB42	1,829,000.000	1,572,584.66	1,292,360.43
STATE OF ISRAEL 6.043% 03-12-2054 CUSIP: 46514BRM1	11,700,000.000	11,063,127.05	10,695,531.60
Total Israel - USD		15,939,513.13	14,108,085.88
Italy - USD			
ITALY REP NT 4% DUE 10-17-2049 REG CUSIP: 465410BZ0	220,000.000	221,608.20	156,166.14
ITALY REP NT 5.375% DUE 06-15-2033 REG CUSIP: 465410BG2	262,000.000	330,352.13	256,641.34
ITALY REP 3.875% DUE 05-06-2051 REG CUSIP: 465410CC0	235,000.000	165,675.00	160,754.10
Total Italy - USD		717,635.33	573,561.58
Mexico - USD			
MEXICO(UNITED (UNITED 6.4% 07/05/2054 SEDOL: BQB5NN9	715,000.000	708,530.98	640,272.72
MEXICO(UNITED MEXICAN STATES) 5.75% DUE 10-12-2110 CUSIP: 91086QAZ1	287,000.000	294,863.80	219,655.58
MEXICO(UTD MEX ST) 3.75% SNR 19/04/2071 USD SEDOL: BP6GR61	3,105,000.000	3,105,000.00	1,707,309.84

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<i>Other</i>			
Mexico - USD			
MEXICO(UTD MEX ST) 4.4% SNR 12/02/52 USD200000 SEDOL: BNSP0K7	1,534,000.000	1,527,956.04	1,035,982.33
MEXICO(UTD MEX ST) 6.338% SNR 04/05/53 USD1000 SEDOL: BMWJL2	3,760,000.000	3,756,306.56	3,345,707.03
PETROLEOS MEXICANOS FIXED 6.35% 02-12-2048 CUSIP: 71654QCL4	4,040,000.000	3,370,517.63	2,654,334.58
PETROLEOS MEXICANOS GTD NT 6.95% DUE 01-28-2060 REG CUSIP: 71654QDF6	861,000.000	654,898.13	591,231.72
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG CUSIP: 71654QDD1	46,399,000.000	35,674,249.54	35,008,045.50
UNITED MEXICAN STAT MEX NEW ISS USD 31YRINSEDOL = A038P73 5% DUE 04-27-2051 REG CUSIP: 91087BAL4	14,224,000.000	12,624,268.94	10,674,620.42
UNITED MEXICAN STATES 4.28% 08-14-2041 CUSIP: 91087BAQ3	1,220,000.000	988,932.50	894,658.01
UNITED MEXICAN STATES 6.0% 05-07-2036 CUSIP: 91087BAZ3	3,080,000.000	3,085,654.48	2,898,379.51
UNITED MEXICAN STATES 6.338% DUE 05-04-2053 CUSIP: 91087BAX8	28,055,000.000	27,424,575.73	24,963,779.46
UNITED MEXICAN STATES 6.4% 05-07-2054 CUSIP: 91087BBA7	28,370,000.000	28,172,343.16	25,404,946.89
UNITED MEXICAN STS 4.6% DUE 01-23-2046 CUSIP: 91086QBF4	21,776,000.000	20,901,768.69	15,739,478.53
UNITED MEXICAN STS GLOBAL NT 4.4% 02-12-2052 CUSIP: 91087BAS9	2,910,000.000	2,809,819.80	1,965,259.83
UNITED MEXICAN STS GLOBAL NT 4.6% DUE 02-10-2048 REG CUSIP: 91087BAD2	444,000.000	451,982.76	317,922.61
UNITED MEXICAN STS MEDIUM TERM BOOK ENTRY 09/27/04 6.75% DUE 09-27-2034 REG CUSIP: 91086QAS7	515,000.000	643,599.05	521,346.15
UNITED MEXICAN STS 4.6% 23/01/2046 SEDOL: BVCXLS8	800,000.000	799,872.00	578,232.13
UNITED MEXICAN STS 5.55 01-21-2045 CUSIP: 91086QBE7	500,000.000	543,100.00	432,822.78
UTD MEXICAN STS # TR 00020 6.05 DUE 01-11-2040 CUSIP: 91086QAV0	572,000.000	611,616.06	528,926.17
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3	846,000.000	877,576.17	641,911.47

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<i>Other</i>			
Mexico - USD			
UTD MEXICAN STS UTD MEXICAN STATES4.35 01-15-2047 REG 4.35 DUE 01-15-2047 REG CUSIP: 91087BAB6	410,000.000	403,532.91	285,855.90
Total Mexico - USD		149,430,964.93	131,050,679.16
Netherlands - EUR			
TENNET HOLDING BV 2.75% SNR EMTN 17/05/42 EUR SEDOL: BN4CF41	710,000.000	644,635.07	653,010.49
TENNET HOLDING BV 4.75% SNR EMTN 28/10/42 EUR SEDOL: BMD5VL3	525,000.000	651,488.36	610,526.44
Total Netherlands - EUR		1,296,123.43	1,263,536.93
Panama - USD			
PANAMA REP AMORTIZING GLOBAL BD 6.7% DUE01-26-2036 REG SINKING FUND 01-26-2034 CUSIP: 698299AW4	753,000.000	947,991.38	697,643.89
PANAMA REP GLOBAL BD 4.5% DUE 05-15-2047REG CUSIP: 698299BG8	400,000.000	394,318.67	256,570.82
PANAMA REP GLOBAL BD 4.5% 01/04/2056 CUSIP: 698299BM5	340,000.000	363,375.00	199,896.80
PANAMA REP 4.5% DUE 04-16-2050 REG CUSIP: 698299BH6	251,000.000	280,145.44	154,747.01
PANAMA REP 6.875% 01-31-2036 CUSIP: 698299BW3	1,520,000.000	1,507,642.40	1,425,103.27
PANAMA(REP OF) 3.87% SNR 23/07/2060 USD CUSIP: 698299BL7	525,000.000	590,520.75	274,150.57
PANAMA(REP OF) 4.3% SNR 29/04/53 USD200000 SEDOL: B96SR76	5,062,000.000	5,744,901.32	2,959,249.86
PANAMA(REPUBLIC OF) 6.853% 03-28-2054 CUSIP: 698299BV5	785,000.000	785,000.00	668,938.24
PANAMA(REPUBLIC OF) 7.875% 03-01-2057 CUSIP: 698299BZ6	3,510,000.000	3,361,491.90	3,383,238.03
PANAMA(REPUBLIC OF) 8.0% 03-01-2038 CUSIP: 698299BY9	550,000.000	549,994.50	551,435.30
REPUBLIC OF PANAMA 3.87% 07-23-2060 CUSIP: 698299BL7	2,272,000.000	2,419,001.52	1,186,419.24
REPUBLIC OF PANAMA 4.5% 04-01-2054 CUSIP: 698299BM5	9,168,000.000	8,670,492.60	5,390,158.29

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<i>Other</i>			
Panama - USD			
Total Panama - USD		25,614,875.48	17,147,551.32
Peru - USD			
PERU REP BD 6.55 DUE 03-14-2037 BEO CUSIP: 715638AU6	200,000.000	215,428.57	208,200.00
PERU REP GLOBAL BD 3.55% 03-10-2051 CUSIP: 715638DT6	179,000.000	137,777.51	119,572.00
PERU REP US\$ GLOBAL BD 5.625% DUE 11-18-2050 REG CUSIP: 715638BM3	523,000.000	655,602.57	489,266.50
PERU REP 15/01/2072 3.6% DUE 01-15-2072/11-02-2021 BEO CUSIP: 715638DW9	4,806,000.000	4,607,283.43	2,922,528.60
PERU REP 2.78% 12-01-2060 CUSIP: 715638DQ2	234,000.000	223,067.77	122,967.00
PERU REP 3.23% 07-28-2121 CUSIP: 715638DR0	215,000.000	178,611.25	112,853.50
PERU(REP OF) 5.875% SNR 08/08/54 USD1000 SEDOL: BSWVNX0	3,395,000.000	3,435,822.50	3,234,891.90
REPUBLIC OF PERU 5.875% 08-08-2054 CUSIP: 715638EC2	7,125,000.000	7,061,516.25	6,788,985.22
Total Peru - USD		16,515,109.85	13,999,264.72
Philippines - USD			
PHILIPPINES REP GLOBAL BD 2.95% 05-05-2045 CUSIP: 718286CH8	870,000.000	878,891.03	582,108.48
PHILIPPINES REP GLOBAL BD 6.375% DUE 10-23-2034 REG CUSIP: 718286BG1	923,000.000	1,229,696.85	992,686.66
PHILIPPINES REP NT 3.7% DUE 03-01-2041 REG CUSIP: 718286CA3	2,478,000.000	2,500,417.33	1,971,807.07
PHILIPPINES REP 3.2% 07-06-2046 CUSIP: 718286CP0	3,105,000.000	3,078,576.45	2,152,458.07
PHILIPPINES(REP OF) 5.5% DUE 01-17-2048 REG CUSIP: 718286CX3	220,000.000	224,400.00	214,345.43
PHILIPPINES(REPUBLIC OF) 3.7% DUE 02-02-2042 REG CUSIP: 718286CB1	655,000.000	804,012.50	515,394.21
Total Philippines - USD		8,715,994.16	6,428,799.92

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<i>Other</i>			
Poland - USD			
REPUBLIC OF POLAND 5.5% DUE 04-04-2053 CUSIP: 731011AW2	875,000.000	864,237.50	808,608.50
REPUBLIC OF POLAND 5.5% 03-18-2054 CUSIP: 731011AZ5	2,335,000.000	2,307,937.35	2,152,223.21
Total Poland - USD		3,172,174.85	2,960,831.71
Russian Federation - USD			
RUSSIAN FEDERATION 4.375% SNR 21/03/2029USD SEDOL: BD4B195	0.000	0.00	0.00
RUSSIAN FEDERATION 5.1% SNR 28/03/35 USD200000 SEDOL: BJVH4Y4	0.000	0.00	0.00
RUSSIAN FEDERATION 5.1% SNR 28/03/35 USD200000 SEDOL: BJ9SC78	0.000	0.00	0.00
RUSSIAN FEDERATION 5.25% SNR 23/06/2047 USD SEDOL: BD57MZ5	0.000	0.00	0.00
Total Russian Federation - USD		0.00	0.00
Saudi Arabia - USD			
PVTPL SAUDI ARABIA (KINGDOM OF) 5.75% 01-16-2054 CUSIP: 80413TBH1	7,605,000.000	7,432,766.06	7,100,172.50
PVTPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054 CUSIP: 80414L2P9	12,765,000.000	12,433,681.35	11,938,172.66
PVTPL SAUDI ARABIAN OIL CO 5.875% 07-17-2064 CUSIP: 80414L2Q7	1,050,000.000	1,034,250.00	979,209.00
Total Saudi Arabia - USD		20,900,697.41	20,017,554.16
United Arab Emirates - USD			
PVTPL ABU DHABI GOVT INT'L 5.5% 04-30-2054 CUSIP: 29135LAU4	4,410,000.000	4,336,220.70	4,334,434.65
Total United Arab Emirates - USD		4,336,220.70	4,334,434.65
United Kingdom - GBP			
FUT MAR 25 LIF LONG GILT CUSIP: 999599GH0	-8.000	-943,802.09	-925,874.32

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<i>Other</i>			
United Kingdom - GBP			
FUT MAR 25 LIF LONG GILT CUSIP: 999599GH0	8.000	943,802.09	925,874.32
Total United Kingdom - GBP		0.00	0.00
United States - USD			
ALABAMA FED AID HWY FIN AUTH SPL OBLIG REV 2.65% 09-01-2037 BEO TAXABLE SEDOL: BMW4LZ5	715,000.000	715,000.00	557,098.47
AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE CUSIP: 02765UEJ9	300,000.000	333,475.67	353,784.90
ATLANTA GA WTR & WASTEWTR REV 2.257% 11-01-2035 BEO TAXABLE CUSIP: 047870SN1	35,000.000	35,000.00	27,910.96
BALTIMORE MD REV 2.814% 07-01-2040 BEO TAXABLE SEDOL: BKXBBH75	1,220,000.000	1,220,000.00	933,456.53
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 3.552% 04-01-2054 BEO TAXABLE CUSIP: 072024WT5	0.000	0.00	0.00
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.263 04-01-2049 BEO CUSIP: 072024ND0	9,220,000.000	11,514,118.09	9,744,611.55
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.918% 04-01-2040 BEO TAXABLE CUSIP: 072024NU2	135,000.000	180,864.32	149,968.03
CALIFORNIA HEALTH FACS FING AUTH REV 4.19% 06-01-2037 BEO TAXABLE CUSIP: 13032UD88	95,000.000	95,000.00	86,105.21
CALIFORNIA HEALTH FACS FING AUTH REV 4.353% 06-01-2041 BEO TAXABLE CUSIP: 13032UD96	90,000.000	90,000.00	79,848.66
CALIFORNIA HEALTH FACS FING AUTH REV 3% 08-15-2051 BEO SEDOL: BNRRN83	700,000.000	525,805.00	559,518.82
CALIFORNIA ST UNIV REV 2.975% 11-01-2051 BEO TAXABLE CUSIP: 13077DKU5	215,000.000	215,000.00	143,902.70
CALIFORNIA ST UNIV REV 3.899% 11-01-2047 BEO TAXABLE CUSIP: 13077DBY7	155,000.000	173,598.45	126,605.61
CALIFORNIA ST 4.6% 04-01-2038 BEO TAXABLE CUSIP: 13063DGE2	2,185,000.000	2,293,245.02	2,033,489.48
CALIFORNIA ST 5.2% 03-01-2043 BEO TAXABLE CUSIP: 13063D3T3	3,110,000.000	3,006,094.90	3,012,535.71
CALIFORNIA ST 5.875% 10-01-2041 BEO TAXABLE SEDOL: BLFH5S5	2,795,000.000	2,748,300.05	2,889,637.58
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE CUSIP: 13063A7D0	6,975,000.000	9,917,329.27	7,941,776.85

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<i>Other</i>			
United States - USD			
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE CUSIP: 13063A5E0	1,180,000.000	1,642,195.99	1,346,213.86
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE CUSIP: 13063BJC7	9,325,000.000	12,872,890.76	11,104,583.93
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE CUSIP: 13063BFR8	14,040,000.000	15,945,284.35	16,543,820.59
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 CUSIP: 13063A5G5	12,135,000.000	16,987,185.32	14,343,972.88
CASH HELD AT CAPITAL GUARDIAN CUSIP: 991108804	84,632.670	84,632.67	84,632.67
CHICAGO ILL TRAN AUTH SALES & TRANSFER T 6.899% 12-01-2022 CUSIP: 167725AF7	8,320,306.180	9,820,088.73	9,165,417.15
CHICAGO ILL TRAN AUTH SALES & TRF TAX RCPTS REV TAX-PE FDG-SER A 6.899% 12-01-40 CUSIP: 167725AC4	15,603,382.990	18,730,225.89	17,188,251.37
CITY OF NEW YORK 5.517 DUE 10-01-2037 SEDOL: B4TB7N3	1,915,000.000	2,174,237.25	1,900,088.28
CME_OIS SBSIUS33 12/20/2053 USD P 3.52% / R 1DSOFR SWFCME046 SEDOL: 9M2WEUU	4,375,000.000	0.00	323,043.44
CME_OIS SBSIUS33 12/20/2053 USD P 3.52% / R 1DSOFR SWFCME046 SEDOL: 9M2WEUL	-4,375,000.000	0.00	0.00
COMMONWEALTH FING AUTH PA REV 4.144% 06-01-2038 BEO TAXABLE CUSIP: 20281PKG6	1,180,000.000	1,180,000.00	1,066,953.40
DALLAS CNTY TEX HOSP DIST 5.621% 08-15-2044 BEO TAXABLE CUSIP: 234667JL8	712,000.000	819,210.80	700,558.80
DALLAS FORT WORTH TEX INTL ARPT REV 2.843% 11-01-2046 BEO TAXABLE CUSIP: 2350368N3	220,000.000	220,000.00	154,605.37
DALLAS FORT WORTH TEX INTL ARPT REV 3.144% 11-01-2045 BEO TAXABLE CUSIP: 2350364X5	235,000.000	241,305.30	175,479.22
DALLAS FT WORTH TEX INTL ARPT REV 4.087%11-01-2051 CUSIP: 23503CAP2	595,000.000	595,000.00	492,790.07
DALLAS TEX AREA RAPID TRAN SALES TAX REV2.613% 12-01-2048 BEO TAXABLE CUSIP: 235241WM4	1,700,000.000	1,692,215.72	1,128,098.41
DISTRICT COLUMBIA WTR & SWR AUTH PUB UTITAXABLE-SR LIEN-SER A 4.814 10-01-2114 CUSIP: 254845JZ4	10,025,000.000	10,073,700.00	8,595,198.41
EAST BAY CALIF MUN UTIL DIST WTR SYS REV5.874% 06-01-2040 BEO TAXABLE CUSIP: 271014TU6	100,000.000	110,284.75	102,706.97

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<i>Other</i>			
United States - USD			
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	-2,593.000	-318,403,809.01	-308,323,906.25
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	2,593.000	318,403,809.01	308,323,906.25
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	-1,815.000	-204,983,380.75	-202,032,187.50
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	1,815.000	204,983,380.75	202,032,187.50
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	167.000	17,914,529.99	17,752,882.81
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	-167.000	-17,914,529.99	-17,752,882.81
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	1,477.000	172,737,827.30	168,147,218.75
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	-1,477.000	-172,737,827.30	-168,147,218.75
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	-288.000	-59,190,483.93	-59,215,500.01
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	288.000	59,190,483.93	59,215,500.01
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	1,196.000	132,072,071.22	130,065,000.00
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	-1,196.000	-132,072,071.22	-130,065,000.00
GRAND PARKWAY TRANSN CORP TEX SYS TOLL REV 5.184% 10-01-2042 BEO TAXABLE CUSIP: 38611TAV9	3,040,000.000	3,700,009.00	2,966,695.57
GRAND PARKWAY TRANSN CORP TEX SYS TOLL R 3.326% 10-01-2052 CUSIP: 38611TDL8	250,000.000	250,000.00	173,452.98
IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2025 N/C CUSIP: 452151LF8	7,308,235.290	7,484,156.06	7,205,117.55
ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY REV 6.184% 01-01-2034 BEO TAXABLE CUSIP: 452252FH7	1,370,000.000	1,690,991.00	1,426,304.53
JOBSONIO BEVERAGE SYS OHIO STATEWIDE LIQ 2.833% DUE 01-01-2038 SEDOL: BL71KX5	1,470,000.000	1,470,000.00	1,167,093.86
KANSAS ST DEV FIN AUTH REV 2.774% 05-01-2051 BEO TAXABLE CUSIP: 48542RSV7	200,000.000	200,000.00	135,046.50

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United States - USD			
KANSAS ST DEV FIN AUTH REV 4.927% 04-15-2045 BEO TAXABLE CUSIP: 485429Z72	1,625,000.000	1,625,000.00	1,533,670.78
L A CAL DEPT ARPTS ARPT REV TAX BUILD AMER BD 6.582 DUE 05-15-2039 CUSIP: 544435C32	1,745,000.000	2,098,746.40	1,844,304.98
LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039 CUSIP: 54627RAP5	235,000.000	235,000.00	218,858.91
LCH_OIS CHASUS33 06/21/2049 USD P 1DSOFR / R 3.7% B8ACS45R2 SEDOL: 9M8HF2L	-12,790,000.000	-47,544.03	-753,322.05
LCH_OIS CHASUS33 06/21/2049 USD P 1DSOFR / R 3.7% B8ACS45R2 SEDOL: 9M8HF2U	12,790,000.000	0.00	0.00
LCH_OIS CHASUS33 06/21/2054 USD P 3.6% / R 1DSOFR B8ACS4584 SEDOL: 9M8HG2U	11,325,000.000	55,459.53	754,787.47
LCH_OIS CHASUS33 06/21/2054 USD P 3.6% / R 1DSOFR B8ACS4584 SEDOL: 9M8HG2L	-11,325,000.000	0.00	0.00
LCH_OIS GOLDUS33 02/27/2044 USD P 1DSOFR / R 3.843% BCG9GFMP7 SEDOL: 9M69JXL	-31,230,000.000	0.00	-1,469,899.29
LCH_OIS GOLDUS33 02/27/2044 USD P 1DSOFR / R 3.843% BCG9GFMP7 SEDOL: 9M69JXU	31,230,000.000	0.00	0.00
LCH_OIS GOLDUS33 02/27/2054 USD P 3.651% / R 1DSOFR BCG9GFMY8 SEDOL: 9M69KAL	-23,760,000.000	0.00	0.00
LCH_OIS GOLDUS33 02/27/2054 USD P 3.651% / R 1DSOFR BCG9GFMY8 SEDOL: 9M69KAU	23,760,000.000	0.00	1,523,058.77
LCH_OIS GOLDUS33 08/05/2044 USD P 1DSOFR / R 3.616% BCGB1Q9X2 SEDOL: 9M9967L	-31,000,000.000	0.00	-2,205,216.00
LCH_OIS GOLDUS33 08/05/2044 USD P 1DSOFR / R 3.616% BCGB1Q9X2 SEDOL: 9M9967U	31,000,000.000	0.00	0.00
LCH_OIS GOLDUS33 08/05/2054 USD P 3.479% / R 1DSOFR BCGB1Q9K0 SEDOL: 9M9AKQU	23,600,000.000	0.00	2,015,154.44
LCH_OIS GOLDUS33 08/05/2054 USD P 3.479% / R 1DSOFR BCGB1Q9K0 SEDOL: 9M9AKQL	-23,600,000.000	0.00	0.00
LCH_OIS GOLDUS33 08/09/2044 USD P 1DSOFR / R 3.561% BCGB3D2W8 SEDOL: 9M9DD9L	-26,600,000.000	0.00	-2,089,195.92
LCH_OIS GOLDUS33 08/09/2044 USD P 1DSOFR / R 3.561% BCGB3D2W8 SEDOL: 9M9DD9U	26,600,000.000	0.00	0.00
LCH_OIS GOLDUS33 08/09/2054 USD P 3.415% / R 1DSOFR BCGB3D372 SEDOL: 9M9DD1L	-20,200,000.000	0.00	0.00

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LCH_OIS GOLDUS33 08/09/2054 USD P 3.415% / R 1DSOFR BCGB3D372 SEDOL: 9M9DD1U	20,200,000.000	0.00	1,946,562.90
LCH_OIS GOLDUS33 08/13/2044 USD P 1DSOFR / R 3.549% BCGB47A27 SEDOL: 9M9FE0U	9,041,211.000	0.00	0.00
LCH_OIS GOLDUS33 08/13/2044 USD P 1DSOFR / R 3.549% BCGB47A27 SEDOL: 9M9FE0L	-9,041,211.000	0.00	-722,730.90
LCH_OIS GOLDUS33 08/13/2054 USD P 3.402% / R 1DSOFR BCGB47A01 SEDOL: 9M9FE3U	6,870,798.000	0.00	675,543.04
LCH_OIS GOLDUS33 08/13/2054 USD P 3.402% / R 1DSOFR BCGB47A01 SEDOL: 9M9FE3L	-6,870,798.000	0.00	0.00
LCH_OIS GOLDUS33 09/14/2043 USD P 1DSOFR / R 3.897% BCG8GTK89 SEDOL: 9M36UJL	-36,125,000.000	0.00	-1,103,828.28
LCH_OIS GOLDUS33 09/14/2043 USD P 1DSOFR / R 3.897% BCG8GTK89 SEDOL: 9M36UJU	36,125,000.000	0.00	0.00
LCH_OIS GOLDUS33 09/14/2053 USD P 3.674% / R 1DSOFR BCG8GU880 SEDOL: 9M36UHU	27,190,000.000	0.00	1,388,242.55
LCH_OIS GOLDUS33 09/14/2053 USD P 3.674% / R 1DSOFR BCG8GU880 SEDOL: 9M36UHL	-27,190,000.000	0.00	0.00
LCH_OIS GOLDUS33 11/04/2034 USD P 3.8% / R 1DSOFR BCGBV9B14 SEDOL: 9MY2U1U	27,885,000.000	0.00	649,132.13
LCH_OIS GOLDUS33 11/04/2034 USD P 3.8% / R 1DSOFR BCGBV9B14 SEDOL: 9MY2U1L	-27,885,000.000	0.00	0.00
LCH_OIS GOLDUS33 11/04/2044 USD P 1DSOFR / R 3.821% BCGBV9AG2 SEDOL: 9MY2T4U	16,354,680.000	0.00	0.00
LCH_OIS GOLDUS33 11/04/2044 USD P 1DSOFR / R 3.821% BCGBV9AG2 SEDOL: 9MY2T4L	-16,354,680.000	0.00	-641,898.29
LCH_OIS GOLDUS33 11/04/2044 USD P 1DSOFR / R 3.825% BCGBV9AV9 SEDOL: 9MY2T6U	16,845,320.000	0.00	0.00
LCH_OIS GOLDUS33 11/04/2044 USD P 1DSOFR / R 3.825% BCGBV9AV9 SEDOL: 9MY2T6L	-16,845,320.000	0.00	-651,935.78
LCH_OIS GOLDUS33 11/04/2054 USD P 3.662% / R 1DSOFR BCGBV9AM9 SEDOL: 9MY2T9U	12,650,000.000	0.00	615,382.02
LCH_OIS GOLDUS33 11/04/2054 USD P 3.662% / R 1DSOFR BCGBV9AM9 SEDOL: 9MY2T9L	-12,650,000.000	0.00	0.00
LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE CUSIP: 54438CPA4	1,590,000.000	2,265,050.12	1,768,889.95

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United States - USD			
LOS ANGELES CALIF DEPT WTR & PWR REV 6.574% 07-01-2045 BEO TAXABLE CUSIP: 544495VY7	400,000.000	558,280.00	433,575.24
LOS ANGELES CALIF DEPT WTR & PWR REV 6.603% 07-01-2050 BEO TAXABLE CUSIP: 544495WA8	1,945,000.000	2,585,072.59	2,141,554.31
LOUISIANA LOC GOVT ENVIRONMENTAL FA MUNI 4.275% DUE 02-01-2036 BEO CUSIP: 54627RAN0	155,000.000	155,000.00	146,716.37
LOUISIANA LOC GOVT ENVRNMNTL FACS & TAX-LA UTILS RESTRTN CORP 5.048% 12-01-2034 CUSIP: 54627RAS9	60,000.000	60,000.00	59,979.41
LOUISIANA LOC GOVT ENVRNMNTL FACS & TAX-LA UTILS RESTRTN CORP 5.198% 12-01-2039 CUSIP: 54627RAT7	80,000.000	80,000.00	79,169.06
MA ST SCH BLDG AUTH DEDICATEDSALES TX REV 3.395 10-15-2040 BEO TAXABLE SEDOL: BG0TZS1	1,190,000.000	1,099,833.70	963,374.85
MARICOPA CNTY ARIZ INDL DEV AUTH ED 7.375% 10-01-2029 CUSIP: 56681NJD0	1,125,000.000	1,125,000.00	1,146,730.95
MARYLAND ST ECONOMIC DEV CORP REV 5.433%05-31-2056 BEO TAXABLE CUSIP: 574205JJ0	1,650,000.000	1,650,000.00	1,585,170.35
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.052% 07-01-2040 BEO TAXABLE CUSIP: 57421CAV6	195,000.000	195,000.00	143,629.61
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.197% 07-01-2050 BEO TAXABLE CUSIP: 57421CAW4	90,000.000	90,000.00	60,947.42
MASSACHUSETTS ST TAXABLE-CONS LN-SER E- 5.456% DUE 12-01-2039 REG TAXABLE CUSIP: 57582PUE8	275,000.000	277,620.75	273,469.93
MASSACHUSETTS ST TRANSN FD REV 5.731% 06-01-2040 BEO TAXABLE CUSIP: 57604TAD8	100,000.000	100,000.00	99,866.38
METROPOLITAN TRANSN AUTH N Y DEDICATED TAX FD 7.336% 11-15-2039 BEO TAXABLE CUSIP: 59259NZH9	4,940,000.000	6,829,194.92	5,773,835.44
MIAMI-DADE CNTY FLA AVIATION REV 3.27% 10-01-2041 BEO TAXABLE CUSIP: 59333P6M5	750,000.000	750,000.00	579,182.70
MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040 CUSIP: 59447TXX6	230,000.000	240,289.69	183,921.62
MICHIGAN ST UNIV REVS 4.165% 08-15-2122 CUSIP: 594712WY3	5,300,000.000	5,300,000.00	3,904,074.34
MISSISSIPPI ST TELCOM CONF & TRNG 5.245 DUE 11-01-2034 REG TAXABLE CUSIP: 6055805X3	300,000.000	300,000.00	296,966.34
MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.471% 01-15-2036 BEO TAXABLE SEDOL: BM8T4Z5	1,900,000.000	1,888,505.00	1,633,776.37

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MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.652% 08-15-2057 BEO TAXABLE CUSIP: 60636APP2	350,000.000	402,454.50	258,175.58
MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE CUSIP: 626207YF5	4,957,000.000	6,218,764.56	5,289,020.86
NEW JERSEY ST TPK AUTH TPK REV 2.782% 01-01-2040 BEO TAXABLE CUSIP: 646140EA7	525,000.000	513,408.00	384,757.28
NEW JERSEY ST TPK AUTH TPK REV 3.729% 01-01-2036 BEO TAXABLE SEDOL: BFMW138	1,250,000.000	1,270,575.00	1,091,953.88
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE CUSIP: 646139X83	28,771,000.000	38,013,870.92	32,130,791.08
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE CUSIP: 646139W35	3,150,000.000	4,210,648.00	3,608,631.18
NEW JERSEY ST TRANSN TR FD AUTH 6.561% 12-15-2040 BEO TAXABLE CUSIP: 646136XR7	200,000.000	204,134.00	213,457.10
NEW YORK N Y CITY MUN WTR FIN AUTH WTR &SWR SYS REV 5.44% 06-15-2043 BEO TAXABLE CUSIP: 64972FT63	9,095,000.000	10,534,293.98	8,603,578.05
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.508% 08-01-2037 BEO TAXABLE SEDOL: B4XCYP3	11,570,000.000	12,927,838.28	11,406,823.66
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE CUSIP: 64971M5L2	5,110,000.000	5,966,500.25	5,075,312.30
NEW YORK N Y TAXABLE-FISCAL 2024-SUBSER B-1 5.828% DUE 10-01-2053 REG TAXABLE CUSIP: 64966Q7G9	2,610,000.000	2,610,000.00	2,731,971.56
NEW YORK N Y 2.53% 08-01-2035 BEO TAXABLE SEDOL: BKHXGN6	725,000.000	519,252.25	569,259.63
NEW YORK N Y 5.114% 10-01-2054 CUSIP: 64966SHN9	665,000.000	665,000.00	629,228.32
NEW YORK N Y 5.263% 10-01-2052 CUSIP: 64966QL65	955,000.000	955,000.00	927,713.55
NEW YORK N Y 5.846% 06-01-2040 BEO TAXABLE CUSIP: 64966HYV6	1,250,000.000	1,370,562.63	1,263,614.25
NEW YORK N Y 5.968% 03-01-2036 BEO TAXABLE SEDOL: B5363W2	850,000.000	915,025.00	871,981.94
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.5% 03-15-2030 BEO TAXABLE SEDOL: B5W07M3	315,000.000	377,763.75	315,154.26
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.628% 03-15-2039 BEO TAXABLE CUSIP: 64990FMT8	1,610,000.000	2,005,319.40	1,610,990.15

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NEW YORK ST DORM AUTH ST PERS INCOME UNREFUNDED BALANCE-- 5.427% 03-15-2039 CUSIP: 64990FMV3	1,850,000.000	2,263,789.50	1,826,641.72
NEW YORK ST URBAN EEV CORP ST SALES TAX REV 2.59% 03-15-2035 BEO TAXABLE CUSIP: 64985TDM0	1,230,000.000	1,221,832.80	994,544.05
NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE CUSIP: 66285WFB7	1,765,000.000	2,193,188.62	1,961,554.64
NY N Y TAXABLE-BUILD AMER BDS-F-1 6.271 DUE 12-01-2037 CUSIP: 64966JAR7	475,000.000	621,547.00	498,591.59
NY NY CTY MUN WTR FIN AUTH WTR & SWR REVBLD AMER BDS 5.724 6-15-2042 REG TXBLE CUSIP: 64972FT30	2,435,000.000	2,895,700.25	2,391,606.84
OH ST UNIV GEN RCPTS TAXABLE-SER A 4.8 DUE 06-01-2111 CUSIP: 677632PA3	6,797,000.000	6,645,660.69	5,779,820.79
OHIO ST HOSP FAC REV 3.7% 01-01-2043 BEOTAXABLE SEDOL: BJ0PLW6	1,250,000.000	1,250,000.00	1,036,040.38
OHIO ST TPK COMMN TPK REV 3.216% 02-15-2048 BEO TAXABLE CUSIP: 67760HNB3	100,000.000	100,000.00	72,656.67
OHIO UNIV GEN RCPTS ATHENS 5.59% 12-01-2114 BEO TAXABLE CUSIP: 677704A65	4,680,000.000	4,680,000.00	4,246,770.06
OKLAHOMA DEV FIN AUTH REV MUNI 4.714% DUE 05-01-2052 REG CUSIP: 6789084E1	100,000.000	100,000.00	91,017.71
OKLAHOMA DEV FIN AUTH REV 4.623% 06-01-2044 BEO TAXABLE CUSIP: 6789084G6	130,000.000	130,000.00	120,436.37
OREGON ST UNIV GEN REV 3.424% 03-01-2060BEO TAXABLE CUSIP: 68608WAL6	280,000.000	280,000.00	194,279.46
OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK SEDOL: 9A32GLU	588.470	588.47	588.47
PENNSYLVANIA ST TPK COMMN TPK REV 5.511%12-01-2045 BEO TAXABLE CUSIP: 709223A27	7,580,000.000	8,301,726.05	7,343,788.25
PORT AUTH N Y & N J MUNI 5.072% DUE 07-15-2053 CUSIP: 73358XJB9	1,250,000.000	1,250,000.00	1,182,325.88
PORT AUTH N Y & N J TAXABLE-CONS-100D 4.926 DUE 10-01-2051 BEO TAXABLE CUSIP: 73358WEK6	5,725,000.000	6,065,711.71	5,308,804.53
PORT AUTH N Y & N J 3.287% DUE 08-01-2069 REG TAXABLE CUSIP: 73358W3L6	3,545,000.000	3,059,068.40	2,254,408.01
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE SEDOL: B8FPQ52	28,492,000.000	26,956,856.06	23,933,043.52

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<i>Other</i>			
United States - USD			
PORT AUTH N Y & N J 4.96% 08-01-2046 BEOTAXABLE CUSIP: 73358WRP1	175,000.000	175,000.00	164,435.16
PORT AUTH N Y & N J 5.647 TAXABLE ONE HUNDRED SIXTYFOURTH 11-01-40 CUSIP: 73358WCW2	85,000.000	94,884.65	86,937.03
REGIONAL TRANSN DIST COLO SALES TAX REV 5.844% 11-01-2050 BEO TAXABLE CUSIP: 759136QP2	3,100,000.000	3,932,391.62	3,139,253.13
RUTGERS ST UNIV N J 3.915% 05-01-2119 BEO TAXABLE CUSIP: 783186TP4	100,000.000	100,000.00	67,846.78
RUTGERS ST UNIV N J 5.665% 05-01-2040 BEO TAXABLE CUSIP: 783186NH8	100,000.000	100,000.00	99,367.83
SALES TAX SECURITIZATION CORP ILL 3.238%01-01-2042 BEO TAXABLE CUSIP: 79467BDX0	140,000.000	140,000.00	111,214.53
SALES TAX SECURITIZATION CORP ILL 3.587%01-01-2043 BEO TAXABLE CUSIP: 79467BAR6	810,000.000	738,516.48	664,947.71
SALES TAX SECURITIZATION CORP ILL 4.637%01-01-2040 BEO TAXABLE CUSIP: 79467BCM5	1,640,000.000	1,649,464.41	1,544,566.92
SALT RIVER PROJ ARIZ AGRIC IMPT & PWR DIST 4.839 TAXABLE 01-01-2041 CUSIP: 79575DE63	3,320,000.000	3,617,751.78	3,067,171.37
SAN ANTONIO TEX ELEC & GAS REV TAXABLE 5.808 02-01-41 CUSIP: 796253Y30	1,675,000.000	1,849,363.00	1,676,354.57
SAN ANTONIO TEX ELEC & GAS REV TAXABLE 4.427 DUE 02-01-42 TAXABLE SF02-01-31 CUSIP: 796253Z21	1,675,000.000	1,675,000.00	1,543,255.72
SAN ANTONIO TEX ELEC & GAS REV 5.985% 02-01-2039 BEO TAXABLE CUSIP: 796253T93	1,170,000.000	1,571,965.20	1,210,058.23
SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX REV 5.911% 04-01-2048 REG CUSIP: 797400FN3	1,100,000.000	1,264,354.74	1,116,079.69
SAN DIEGO CNTY CALIF WTR AUTH FING AGY WTR REV 6.138% 05-01-2049 BEO TAXABLE CUSIP: 79741TAR5	7,305,000.000	8,552,008.17	7,546,859.78
SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST 3% 08-01-2049 BEO SEDOL: BJMS9L8	1,215,000.000	1,090,766.25	960,366.62
SAN FRANCISCO CALIF CITY & CNTY PUB UTILS COMMN WTR REV 3% 11-01-2050 BEO SEDOL: BMG5JH2	2,045,000.000	1,816,941.60	1,620,343.07
SAN JOAQUIN HILLS CAL TRANSN 3.492% 01-15-2050 CUSIP: 798111HM5	220,000.000	220,000.00	165,437.23
SOUTH CAROLINA ST PUB SVC AUTH REV 6.454% 01-01-2050 BEO TAXABLE CUSIP: 837151AA7	200,000.000	200,000.00	212,978.26

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<i>Other</i>			
United States - USD			
TEXAS PRIVATE ACTIVITY BD SURFACE TRANSNCORP REV 3.922% 12-31-2049 BEO TAXABLE CUSIP: 882667AZ1	1,490,000.000	1,491,025.02	1,178,848.07
TEXAS ST 4.681% 04-01-2040 BEO TAXABLE CUSIP: 882722VN8	1,400,000.000	1,611,822.00	1,293,392.38
TEXAS ST 5.517% 04-01-2039 BEO TAXABLE CUSIP: 882722KF7	140,000.000	156,417.85	139,957.65
TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041 CUSIP: 88258MAB1	1,825,000.000	1,825,000.00	1,797,233.72
UNIV CALIF REGTS MED CTR POOLED REV 3.006% 05-15-2050 BEO TAXABLE SEDOL: BLKVVW25	815,000.000	810,676.86	532,737.79
UNIV CALIF REGTS MED CTR POOLED REV 3.256% 05-15-2060 BEO TAXABLE SEDOL: BL1DF87	19,355,000.000	19,363,696.19	12,481,158.85
UNIV CALIF REGTS MED CTR POOLED REV 3.706% 05-15-2120 BEO TAXABLE CUSIP: 913366KD1	105,000.000	105,000.00	65,736.33
UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG CUSIP: 913366KW9	15,800,000.000	15,558,308.00	13,609,623.88
UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE CUSIP: 913366EP1	2,585,000.000	3,356,224.70	2,776,200.04
UNIV TEX UNIV REVS TAXABLE-FING SYS-SER C- 4.794 DUE 08-15-2046 BEO TAXABLE SF CUSIP: 9151375R0	1,100,000.000	1,181,696.61	1,030,887.99
UNIVERSITY CALIF REVS 3.071% 05-15-2051 BEO TAXABLE CUSIP: 91412HKE2	190,000.000	190,000.00	125,439.20
UNIVERSITY CALIF REVS 3.931% 05-15-2045 BEO TAXABLE CUSIP: 91412GXE0	445,000.000	506,254.25	397,666.42
UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE CUSIP: 91412GC86	8,505,000.000	8,967,036.00	6,935,504.31
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE CUSIP: 91412GHA6	2,675,000.000	2,555,318.00	2,223,191.70
UNIVERSITY MICH UNIV REVS TAXABLE-GEN-SER A 4.454% 04-01-2122 CUSIP: 914455UJ7	10,000,000.000	10,000,000.00	7,846,562.00
UNIVERSITY MICH UNIV REVS 3.504% 04-01-2052 BEO TAXABLE CUSIP: 914455UH1	142,000.000	142,000.00	104,576.87
UNIVERSITY MICH UNIV REVS 3.599% 04-01-2047 CUSIP: 914455VJ6	173,000.000	173,000.00	141,658.20
UNIVERSITY TEX PERM UNIV FD 5.262% 07-01-2039 BEO TAXABLE CUSIP: 9151153X5	1,480,000.000	1,772,379.04	1,439,355.50

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
UNIVERSITY TEX UNIV REVS 2.439% 08-15-2049 BEO TAXABLE CUSIP: 91514AKD6	230,000.000	230,000.00	137,226.99
UNIVERSITY VA UNIV REVS REF-TAXABLE-GEN-SER B 2.584% 11-01-2051 CUSIP: 915217XM0	2,170,000.000	2,117,768.10	1,321,350.98
UNIVERSITY VA UNIV REVS 2.256% 09-01-2050 BEO TAXABLE CUSIP: 915217XF5	1,000,000.000	1,000,000.00	577,163.40
UNIVERSITY VA UNIV REVS 4.179% 09-01-2117 BEO TAXABLE CUSIP: 915217WX7	6,750,000.000	6,750,000.00	5,053,764.15
UNIVERSITY VA UNIV REVS 6.2% 09-01-2039 BEO TAXABLE CUSIP: 915217RY1	300,000.000	360,729.00	315,941.31
Total United States - USD		437,270,792.62	373,673,863.92
Uruguay - USD			
REPUBLICA ORIENTAL DEL URUGUAY BD 4.125%DUE 11-20-2045 REG CUSIP: 760942AY8	153,785.000	143,788.97	128,288.80
REPUBLICA ORIENTAL DEL URUGUAY BD 4.975%DUE 04-20-2055 REG CUSIP: 760942BD3	227,629.000	245,339.97	201,221.94
REPUBLICA ORIENTAL DEL URUGUAY SR NT 5.1% DUE 06-18-2050 REG CUSIP: 760942BA9	5,905,160.000	5,902,343.09	5,414,119.85
Total Uruguay - USD		6,291,472.03	5,743,630.59
Total Other		757,156,997.15	645,424,791.75
<i>Other Liabilities</i>			
United States - USD			
OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	-0.050	-0.05	-0.05
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	-2,090,000.000	-2,090,000.00	-2,090,000.00
Total United States - USD		-2,090,000.05	-2,090,000.05
Pending foreign exchange sales: Euro	0.000	-48,900,242.83	-46,483,857.59
Pending foreign exchange sales: British pound sterling	0.000	-559,682.49	-552,240.24
Pending foreign exchange sales: United States dollar	0.000	-343,209.58	-343,209.58

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

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
Total - all currencies		-49,803,134.90	-47,379,307.41
Pending trade purchases: United States dollar	0.000	-9,185,967.88	-9,185,967.88
Total - all currencies		-9,185,967.88	-9,185,967.88
Pending trade purchases: United States dollar	0.000	-6,093,244.34	-6,093,244.34
Total - all currencies		-6,093,244.34	-6,093,244.34
Total Other Liabilities		-67,172,347.17	-64,748,519.68
Total		11,334,172,240.87	9,850,846,886.68

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C87927VBB3	#REORG TELECOM EXCHANGE OPTICS 4P14A6X 07-01-2024	Free Delivery	-10,146,000.00		
		Free Receipt	10,146,000.00	9,745,445.05	
C00287YAR0	ABBVIE INC FIXED 4.5% DUE 05-14-2035	Acquisitions	351,000.00	-334,752.38	
		Dispositions	-8,185,000.00		7,926,529.35
C00287YAS8	ABBVIE INC FIXED 4.7% DUE 05-14-2045	Acquisitions	1,882,000.00	-1,705,561.48	
		Dispositions	-425,000.00		396,637.05
C00287YCA5	ABBVIE INC 4.05% DUE 11-21-2039 REG	Acquisitions	972,000.00	-839,091.25	
		Dispositions	-2,424,000.00		2,137,272.98
C00287YCB3	ABBVIE INC 4.25% DUE 11-21-2049 REG	Acquisitions	2,650,000.00	-2,284,455.47	
		Dispositions	-12,189,000.00		10,560,318.10
SBJDRSH3	ABBVIE INC 4.25% DUE 11-21-2049 REG	Dispositions	-5,421,000.00		4,700,061.21
C00287YAV1	ABBVIE INC 4.3% DUE 05-14-2036	Acquisitions	80,000.00	-72,431.50	
		Dispositions	-4,106,000.00		3,873,217.78
C00287YAM1	ABBVIE INC 4.4% DUE 11-06-2042	Acquisitions	1,395,000.00	-1,208,624.43	
		Dispositions	-182,000.00		171,344.12
C00287YAW9	ABBVIE INC 4.45% DUE 05-14-2046	Acquisitions	1,772,000.00	-1,581,327.96	
		Dispositions	-684,000.00		603,860.39
C00287YCY3	ABBVIE INC 4.55% DUE 03-15-2035 REG	Acquisitions	615,000.00	-579,291.50	
		Dispositions	-405,000.00		391,797.00
C00287YDB2	ABBVIE INC 4.75% 03-15-2045	Acquisitions	2,000.00	-1,865.38	
		Dispositions	-2,000.00		1,986.70
C00287YDA4	ABBVIE INC 4.85% DUE 06-15-2044 REG	Acquisitions	1,203,000.00	-1,132,311.62	
		Dispositions	-82,000.00		78,744.28
C00287YBD0	ABBVIE INC 4.875% DUE 11-14-2048	Acquisitions	8,000.00	-7,374.88	
		Dispositions	-1,268,000.00		1,148,954.83

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBGQW2K5	ABBVIE INC 4.875% DUE 11-14-2048	Dispositions	-1,520,000.00		1,444,592.80
C00287YDU0	ABBVIE INC 5.05% 03-15-2034	Acquisitions	5,885,000.00	-5,866,462.25	
		Dispositions	-4,385,000.00		4,405,784.90
C00287YDV8	ABBVIE INC 5.35% 03-15-2044	Acquisitions	2,644,000.00	-2,650,393.66	
		Dispositions	-1,553,000.00		1,550,547.84
SBSNTZ71	ABBVIE INC 5.35% 03-15-2044	Acquisitions	3,225,000.00	-3,220,549.50	
C00287YDW6	ABBVIE INC 5.4% 03-15-2054	Acquisitions	7,085,000.00	-7,088,902.50	
		Dispositions	-6,611,000.00		6,814,288.90
SBSNSFM3	ABBVIE INC 5.4% 03-15-2054	Acquisitions	30,631,000.00	-30,992,461.24	
		Dispositions	-4,940,000.00		4,917,078.40
C00287YDX4	ABBVIE INC 5.5% 03-15-2064	Acquisitions	4,478,000.00	-4,463,920.20	
		Dispositions	-1,239,000.00		1,314,205.72
SBSNTZ60	ABBVIE INC 5.5% 03-15-2064	Acquisitions	5,325,000.00	-5,305,084.50	
C00115AAM1	AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050	Acquisitions	3,000.00	-2,311.89	
		Dispositions	-30,000.00		22,613.40
SBM5JB68	AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050	Dispositions	-2,375,000.00		1,793,108.83
SBM9STY5	AEP TRANSMISSION CO LLC 2.75% 08-15-2051	Acquisitions	1,331,000.00	-817,713.16	
		Dispositions	-926,000.00		573,786.64
C00774MAZ8	AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO	Acquisitions	4,120,000.00	-3,318,316.90	
		Dispositions	-2,490,000.00		2,022,695.45
SBNVW1X5	AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO	Dispositions	-13,622,000.00		10,773,645.60
C00774MAY1	AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033	Acquisitions	285,000.00	-239,972.85	
		Dispositions	-370,000.00		310,923.40
SBNVW1W4	AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033				

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00774MBH7	AERCAP IRELAND CAPITAL DAC GTD SR NT 5.3% 01-19-2034	Dispositions	-865,000.00		726,937.35
		Acquisitions	1,610,000.00	-1,573,436.90	
C008252AR9	AFFILIATED MANAGERS GROUP INC 5.5% 08-20-2034	Dispositions	-90,000.00		90,045.50
		Acquisitions	11,105,000.00	-11,037,592.65	
C00912XBQ6	AIR LEASE CORP 6.0% 12-31-2049	Dispositions	-11,105,000.00		11,078,329.70
		Acquisitions	1,300,000.00	-1,300,000.00	
C015271BB4	ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053	Dispositions	-1,300,000.00		1,304,365.00
		Acquisitions	3,000,000.00	-2,727,930.00	
C015271BD0	ALEXANDRIA REAL ESTATE EQUITIES INC 5.625% 05-15-2054	Dispositions	-14,578,000.00		13,609,453.22
		Acquisitions	7,556,000.00	-7,441,604.57	
C015271AZ2	ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052	Dispositions	-2,050,000.00		1,913,571.50
		Dispositions	-510,000.00		347,265.05
SBP2TQZ6	ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052				
C02005NBY5	ALLY FINL INC 6.646% 01-17-2040	Acquisitions	1,280,000.00	-889,024.00	
		Dispositions	-5,410,000.00	-5,410,000.00	5,420,386.50
C02209SBM4	ALTRIA GROUP INC 3.4% DUE 02-04-2041	Acquisitions	753,000.00	-558,309.12	
		Dispositions	-535,000.00		390,068.50
C02209SBN2	ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG				
SBKPSY06	ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG	Acquisitions	883,000.00	-617,681.16	
		Dispositions	-20,737,000.00		14,325,280.01
C02209SAR4	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	Acquisitions	16,000.00	-16,163.36	
		Dispositions	-9,000.00		8,649.99
C02209SBF9	ALTRIA GROUP INC 5.95% DUE 02-14-2049	Acquisitions	90,000.00	-93,882.46	
		Dispositions	-93,000.00		92,406.75
SBFZ5800	ALTRIA GROUP INC 5.95% DUE 02-14-2049				
		Dispositions	-2,361,000.00		2,374,885.62

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C023135BM7	AMAZON COM INC FIXED 4.25% DUE 08-22-2057	Acquisitions	17,000.00	-15,352.70	
		Dispositions	-313,000.00		266,716.99
C023135CA2	AMAZON COM INC NT 2.875% 05-12-2041	Acquisitions	434,000.00	-347,013.38	
		Dispositions	-75,000.00		57,450.80
SBNW2Q84	AMAZON COM INC NT 2.875% 05-12-2041	Dispositions	-2,568,000.00		1,865,241.12
C023135CB0	AMAZON COM INC NT 3.1% 05-12-2051	Acquisitions	1,781,000.00	-1,285,554.66	
		Dispositions	-155,000.00		110,681.20
C023135CC8	AMAZON COM INC NT 3.25% 05-12-2061	Acquisitions	30,000.00	-21,719.78	
		Dispositions	-223,000.00		151,281.58
SBNVX8J3	AMAZON COM INC NT 3.25% 05-12-2061	Dispositions	-1,340,000.00		880,473.80
C023135CK0	AMAZON COM INC NT 4.1% 04-13-2062	Acquisitions	35,000.00	-30,891.72	
		Dispositions	-35,000.00		28,178.85
C023135BT2	AMAZON COM INC 2.5% DUE 06-03-2050	Acquisitions	721,000.00	-452,454.80	
		Dispositions	-4,670,000.00		2,795,275.20
C023135BU9	AMAZON COM INC 2.7% DUE 06-03-2060	Acquisitions	1,002,000.00	-591,465.18	
		Dispositions	-4,333,000.00		2,531,910.60
C023135BJ4	AMAZON COM INC 4.05% 08-22-2047	Acquisitions	387,000.00	-331,271.13	
		Dispositions	-1,012,000.00		897,583.96
C023135CJ3	AMAZON.COM INC 3.95% 04-13-2052	Acquisitions	1,006,000.00	-875,784.01	
		Dispositions	-2,315,000.00		1,890,595.70
SBLPP103	AMAZON.COM INC 3.95% 04-13-2052	Acquisitions	1,225,000.00	-1,020,523.00	
C023551AM6	AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO	Acquisitions	955,000.00	-1,078,079.15	
		Dispositions	-445,000.00		504,487.60
C02665WEZ0	AMERICAN HONDA FIN 4.9% 01-10-2034	Acquisitions	9,240,000.00	-9,211,078.80	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C026874DF1	AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG	Dispositions	-9,240,000.00		9,233,933.10
		Acquisitions	16,000.00	-15,508.16	
C025676AN7	AMERICAN NATIONAL GROUP 5.75% 10-01-2029	Dispositions	-301,000.00		278,642.16
		Acquisitions	11,290,000.00	-11,308,333.30	
C025816DW6	AMERN EXPRESS CO 5.519% DUE 07-26-2035	Dispositions	-11,290,000.00		11,377,684.10
		Acquisitions	3,060,000.00	-3,105,797.30	
C026874DP9	AMERN INTL GROUP 4.375% DUE 06-30-2050	Dispositions	-55,000.00		56,535.05
		Acquisitions	91,000.00	-82,506.97	
SBMCTM02	AMERN INTL GROUP 4.375% DUE 06-30-2050	Dispositions	-1,300,000.00		1,108,393.00
		Acquisitions	117,000.00	-109,080.27	
C026874DL8	AMERN INTL GROUP 4.75% DUE 04-01-2048	Dispositions	-840,000.00		754,588.80
		Acquisitions	-300,000.00		272,112.00
SBFXCMM3	AMERN INTL GROUP 4.75% DUE 04-01-2048	Dispositions	-300,000.00		272,112.00
		Acquisitions	51,000.00	-32,936.82	
C03027XBK5	AMERN TOWER CORP 2.95% DUE 01-15-2051	Dispositions	-460,000.00		303,952.73
		Acquisitions	74,000.00	-60,230.08	
C031162DF4	AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	Dispositions	-74,000.00		58,886.24
		Acquisitions	244,000.00	-151,309.28	
C031162CY4	AMGEN INC 2.77% 09-01-2053	Dispositions	-513,000.00		341,055.74
		Acquisitions	3,499,000.00	-2,935,037.45	
C031162BZ2	AMGEN INC 4.4% 05-01-2045	Dispositions	-810,000.00		706,355.20
		Acquisitions	24,000.00	-20,984.88	
C031162CD0	AMGEN INC 4.563% DUE 06-15-2048	Dispositions	-1,804,000.00		1,607,176.74
		Acquisitions	875,000.00	-808,307.50	
C031162CF5	AMGEN INC 4.663% DUE 06-15-2051	Dispositions	-250,000.00		226,810.00
		Acquisitions			
C031162DK3	AMGEN INC 4.875% 03-01-2053				

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C031162DS6	AMGEN INC 5.6% DUE 03-01-2043	Acquisitions	2,000.00	-1,811.36	
		Dispositions	-5,687,000.00		5,241,315.56
C031162DT4	AMGEN INC 5.65% 03-02-2053	Acquisitions	3,860,000.00	-3,909,062.39	
		Dispositions	-2,240,000.00		2,235,022.00
SBMTY5X4	AMGEN INC 5.65% 03-02-2053	Acquisitions	2,161,000.00	-2,157,321.44	
		Dispositions	-7,052,000.00		7,079,332.65
C031162DU1	AMGEN INC 5.75% DUE 03-02-2063	Acquisitions	7,353,000.00	-7,374,275.50	
		Dispositions	-8,228,000.00		8,408,478.57
SBMTY619	AMGEN INC 5.75% DUE 03-02-2063	Acquisitions	2,355,000.00	-2,367,381.36	
		Dispositions	-4,587,000.00		4,666,544.06
C032095AS0	AMPHENOL CORP 5.375% 11-15-2054	Dispositions	-645,000.00		653,114.10
		Acquisitions	475,000.00	-467,537.75	
SBRBJQ39	AMPHENOL CORP 5.375% 11-15-2054	Dispositions	-475,000.00		466,236.25
		Acquisitions	5,551,000.00	-5,447,609.66	
C03523TBV9	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049	Acquisitions	435,000.00	-447,938.55	
		Dispositions	-6,415,000.00		6,462,959.10
C03523TBY3	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.0% 06-15-2034	Acquisitions	510,000.00	-507,939.60	
		Dispositions	-510,000.00		516,765.65
C03523TBT4	ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	Acquisitions	450,000.00	-392,868.00	
		Dispositions	-25,000.00		22,092.10
C03522AAH3	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	Acquisitions	800,000.00	-795,351.33	
		Dispositions	-11,421,000.00		11,093,117.29
SBK5XW52	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	Dispositions	-7,581,000.00		7,408,835.49
		Acquisitions	7,830,000.00	-7,514,973.20	
C03522AAJ9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	Dispositions	-17,501,000.00		17,078,378.23
		Acquisitions			

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SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	Acquisitions	450,000.00	-432,481.50	
		Dispositions	-8,292,000.00		7,832,457.36
C035240AU4	ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060	Acquisitions	290,000.00	-261,234.90	
		Dispositions	-290,000.00		274,583.60
C035240AM2	ANHEUSER-BUSCH 4.375% DUE 04-15-2038	Acquisitions	3,380,000.00	-3,178,991.40	
		Dispositions	-18,758,000.00		17,344,343.31
C035240AN0	ANHEUSER-BUSCH 4.6% DUE 04-15-2048	Acquisitions	880,000.00	-791,326.25	
		Dispositions	-1,971,000.00		1,835,175.02
SBDZ78X5	ANHEUSER-BUSCH 4.6% DUE 04-15-2048	Dispositions	-2,379,000.00		2,187,774.91
SBN4CM28	ANNINGTON FUNDING 4.75% GTD SNR 09/08/33GBP	Acquisitions	850,000.00	-992,027.88	
		Dispositions	-850,000.00		999,246.44
C036752AK9	ANTHEM INC FIXED 3.7% 09-15-2049	Acquisitions	535,000.00	-421,275.05	
		Dispositions	-1,684,000.00		1,288,402.09
C94973VBB2	ANTHEM INC 4.65% DUE 01-15-2043	Acquisitions	2,800,000.00	-2,502,584.00	
		Dispositions	-3,200,000.00		2,808,830.95
C03740MAF7	AON NORTH AMER INC 5.75% 03-01-2054	Acquisitions	5,835,000.00	-5,799,523.20	
		Dispositions	-4,315,000.00		4,463,456.90
SBMFF928	AON NORTH AMER INC 5.75% 03-01-2054	Acquisitions	8,807,000.00	-8,753,453.44	
C037411AW5	APACHE CORP 5.1% DUE 09-01-2040	Acquisitions	1,925,000.00	-1,649,569.88	
		Dispositions	-3,625,000.00		3,147,205.45
C03769MAC0	APOLLO GLOBAL MGMT 5.8% 05-21-2054	Acquisitions	4,945,000.00	-4,967,808.36	
		Dispositions	-1,275,000.00		1,282,700.25
C037833DG2	APPLE INC FIXED 3.75% 11-13-2047	Acquisitions	164,000.00	-144,211.76	
		Dispositions	-147,000.00		120,793.20
C037833EE6	APPLE INC 2.375% DUE 02-08-2041				

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C037833EK2	APPLE INC 2.7% 08-05-2051	Acquisitions	160,000.00	-121,672.00	
		Dispositions	-325,000.00		229,553.03
C037833EL0	APPLE INC 2.85% DUE 08-05-2061 BEO	Acquisitions	210,000.00	-146,844.60	
		Dispositions	-52,000.00		34,596.64
C037833AL4	APPLE INC 3.85% DUE 05-04-2043	Acquisitions	13,000.00	-9,100.39	
		Dispositions	-155,000.00		100,101.45
C037833CD0	APPLE INC 3.85% DUE 08-04-2046	Acquisitions	2,508,000.00	-2,138,405.11	
		Dispositions	-1,257,000.00		1,095,395.61
C037833EQ9	APPLE INC 3.95% 08-08-2052	Acquisitions	13,000.00	-11,671.01	
		Dispositions	-342,000.00		282,666.93
C037833ER7	APPLE INC 4.1% DUE 08-08-2062 BEO	Acquisitions	2,558,000.00	-2,048,684.78	
		Dispositions	-1,532,000.00		1,297,466.27
C03835VAJ5	APTIV SWISS HOLDINGS LIMITED 3.1% 12-01-2051	Acquisitions	42,000.00	-37,693.20	
		Dispositions	-1,456,000.00		1,221,079.80
C03938LBH6	ARCELORMITTAL SA 6.35% 06-17-2054	Acquisitions	3,749,000.00	-2,279,587.66	
		Dispositions	-4,469,000.00		2,858,313.93
C04316JAJ8	ARTHUR J GALLAGHER & CO 5.75% 07-15-2054	Acquisitions	2,680,000.00	-2,665,386.54	
		Dispositions	-1,865,000.00		1,848,990.55
C04316JAG4	ARTHUR J GALLAGHER & CO 6.75% 02-15-2054	Acquisitions	1,620,000.00	-1,598,853.35	
		Dispositions	-817,000.00		843,482.10
C04316JAE9	ARTHUR J GALLAGHER 5.75% DUE 03-02-2053	Acquisitions	457,000.00	-536,417.93	
		Dispositions	-1,960,000.00		2,200,601.14
SBQQ6RB3	ARTHUR J GALLAGHER 5.75% DUE 03-02-2053	Acquisitions	520,000.00	-539,423.71	
		Dispositions	-359,000.00		365,380.93
SBPK6YH7	ASTRAZENECA FIN LLC NT 4.9% 02-26-2031	Dispositions	-680,000.00		676,545.60

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C04636NAN3	ASTRAZENECA FIN LLC 5.0% 02-26-2034	Acquisitions	425,000.00	-424,477.25	
		Dispositions	-125,000.00		125,688.75
SBMG7M46	ASTRAZENECA FIN LLC 5.0% 02-26-2034	Acquisitions	11,180,000.00	-11,139,081.20	
		Dispositions	-11,180,000.00		11,170,180.45
C00206RJK9	AT&T INC CORP 4.65% 06-01-2044	Acquisitions	2,600,000.00	-2,599,641.00	
		Dispositions	-550,000.00		549,186.00
C00206RJZ6	AT&T INC 3.5% DUE 06-01-2041	Acquisitions	12,000.00	-10,719.64	
		Dispositions	-13,000.00		11,357.71
C00206RKJ0	AT&T INC 3.5% DUE 09-15-2053 REG	Acquisitions	400,000.00	-310,512.00	
		Dispositions	-772,000.00		597,798.32
C00206RLJ9	AT&T INC 3.55% DUE 09-15-2055	Acquisitions	5,244,000.00	-3,699,215.83	
		Dispositions	-13,570,000.00		9,658,632.42
SBNSLT2	AT&T INC 3.55% DUE 09-15-2055	Acquisitions	2,677,000.00	-1,861,820.17	
		Dispositions	-5,010,000.00		3,448,993.34
C00206RKA9	AT&T INC 3.65% DUE 06-01-2051	Acquisitions	2,280,000.00	-1,661,846.40	
		Dispositions	-655,000.00		453,358.25
C00206RLV2	AT&T INC 3.65% DUE 09-15-2059	Acquisitions	301,000.00	-225,712.24	
		Dispositions	-190,000.00		138,680.07
C00206RMN9	AT&T INC 3.8% 12-01-2057	Acquisitions	1,638,000.00	-1,121,185.92	
		Dispositions	-4,645,000.00		3,107,117.40
C00206RKB7	AT&T INC 3.85% DUE 06-01-2060	Acquisitions	1,478,000.00	-1,096,640.24	
		Dispositions	-10,914,000.00		7,875,997.76
C00206RBK7	AT&T INC 4.35% DUE 06-15-2045	Acquisitions	4,000.00	-2,985.08	
		Dispositions	-88,000.00		63,098.85
		Acquisitions	186,000.00	-163,981.32	
		Dispositions	-113,000.00		95,762.98

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C00206RCQ3	AT&T INC 4.75% DUE 05-15-2046	Acquisitions	137,000.00	-123,407.57	
		Dispositions	-131,000.00		115,907.19
C00206RDR0	AT&T INC 5.25% DUE 03-01-2037	Acquisitions	117,000.00	-119,344.41	
		Dispositions	-104,000.00		103,378.86
C04686JAH4	ATHENE HLDG LTD 6.25% 04-01-2054	Acquisitions	6,820,000.00	-6,783,352.95	
		Dispositions	-4,375,000.00		4,403,185.31
C049560BB0	ATMOS ENERGY CORP 5.0% 12-15-2054	Acquisitions	1,525,000.00	-1,517,230.60	
		Dispositions	-810,000.00		810,041.70
C05526DBV6	B A T CAP CORP NT 5.65% 03-16-2052	Acquisitions	6,000.00	-5,296.44	
		Dispositions	-3,600,000.00		3,236,454.00
SBNNMNV5	B A T CAP CORP NT 5.65% 03-16-2052	Dispositions	-3,307,000.00		3,148,607.63
C05526DBD6	B A T CAP CORP 4.39% 08-15-2037	Acquisitions	62,000.00	-50,916.88	
		Dispositions	-6,078,000.00		5,194,635.66
SBLR99P4	B A T CAP CORP 4.39% 08-15-2037	Dispositions	-3,500,000.00		2,867,725.00
C05526DBF1	B A T CAP CORP 4.54% 08-15-2047	Acquisitions	2,137,000.00	-1,662,777.89	
		Dispositions	-5,478,000.00		4,294,652.50
SBLR9BY7	B A T CAP CORP 4.54% 08-15-2047	Dispositions	-7,226,000.00		5,514,544.62
C05526DBK0	B A T CAP CORP 4.758% DUE 09-06-2049	Acquisitions	4,000.00	-3,092.12	
SBJSFMZ8	B A T CAP CORP 4.758% DUE 09-06-2049	Dispositions	-5,542,000.00		4,421,715.82
C05526DBZ7	B A T CAP CORP 6% DUE 02-20-2034	Acquisitions	2,185,000.00	-2,177,905.55	
		Dispositions	-1,590,000.00		1,580,917.40
C05723KAF7	BAKER HUGHES A GE CO LLC/BAKER HUGHES 4.08% 12-15-2047	Acquisitions	470,000.00	-397,393.04	
		Dispositions	-296,000.00		243,554.72
C059165ES5	BALTIMORE GAS & ELEC CO NT 5.65% 06-01-2054				

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C05964HBH7	BANCO SANTANDER SA 8% 12-31-2049	Acquisitions	2,455,000.00	-2,454,312.60	
		Dispositions	-745,000.00		789,133.80
C06051GKD0	BANK AMER CORP 2.572% DUE 10-20-2032 BEO	Acquisitions	5,620,000.00	-5,620,000.00	
		Dispositions	-2,885,000.00		2,909,581.25
C06051GJW0	BANK AMER CORP 3.311% DUE 04-22-2042	Acquisitions	4,975,000.00	-4,204,339.00	
		Dispositions	-680,000.00		560,582.00
C06051GJA8	BANK AMER CORP 4.083% 03-20-2051	Acquisitions	400,000.00	-308,676.00	
		Dispositions	-105,000.00		81,586.20
C0641598V1	BANK NOVA SCOTIA B C 8.0% 01-27-2084	Acquisitions	5,945,000.00	-5,017,906.90	
		Dispositions	-9,820,000.00		8,272,889.20
C06051GMB2	BANK OF AMERICA CORP 5.425% 08-15-2035	Acquisitions	2,870,000.00	-2,870,000.00	
		Dispositions	-2,870,000.00		2,880,050.00
C06051GJE0	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	Acquisitions	18,710,000.00	-19,077,360.00	
		Dispositions	-14,130,000.00		14,013,641.50
SBMYXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	Acquisitions	360,000.00	-258,364.80	
		Dispositions	-4,425,000.00		3,101,544.50
C06051GHU6	BANK OF AMERICA CORPORATION 4.078% 04-23-2040	Dispositions	-2,620,000.00		1,884,699.30
		Acquisitions	142,000.00	-127,078.64	
C06051GGM5	BANK OF AMERICA CORPORATION 4.244% 04-24-2038	Dispositions	-837,000.00		736,488.26
		Acquisitions	249,000.00	-231,170.26	
C06051GHS1	BANK OF AMERICA CORPORATION 4.33% 03-15-2050	Dispositions	-734,000.00		667,805.32
		Acquisitions	2,465,000.00	-2,108,437.75	
C06051GMA4	BANK OF AMERICA CORPORATION 5.468% 01-23-2035	Dispositions	-9,190,000.00		8,081,109.35
		Acquisitions	16,350,000.00	-16,413,619.75	
C06051GLU1	BANK OF AMERICA CORPORATION 5.872% 09-15-2034	Dispositions	-8,195,000.00		8,249,784.90
		Acquisitions			

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C06368L5Q5	BANK OF MONTREAL 7.3% 11-26-2084	Acquisitions	4,725,000.00	-4,944,618.00	
		Dispositions	-9,056,000.00		9,377,213.79
C06738EBW4	BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% 11-24-2042	Acquisitions	4,845,000.00	-4,845,000.00	
		Dispositions	-4,845,000.00		4,862,273.75
C06738ECV5	BARCLAYS PLC 5.335% 09-10-2035	Acquisitions	550,000.00	-397,947.00	
		Dispositions	-2,385,000.00		1,714,025.00
C06738ECS2	BARCLAYS PLC 6.036% 03-12-2055	Acquisitions	9,960,000.00	-9,960,000.00	
		Dispositions	-1,940,000.00		1,912,481.35
SBPBMPF9	BARCLAYS PLC 6.036% 03-12-2055	Acquisitions	2,690,000.00	-2,696,631.30	
		Dispositions	-2,385,000.00		2,542,189.96
C06849RAK8	BARRICK N AMER FIN 5.75% DUE 05-01-2043	Acquisitions	2,450,000.00	-2,450,000.00	
		Dispositions	-2,450,000.00		2,602,680.00
C054989AC2	BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043	Acquisitions	54,000.00	-56,212.92	
		Dispositions	-54,000.00		54,564.30
C054989AD0	BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053	Acquisitions	16,000.00	-16,644.16	
		Dispositions	-790,000.00		832,072.55
SBRJ50G0	BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053	Acquisitions	391,000.00	-409,806.38	
		Dispositions	-1,515,000.00		1,612,944.75
C07274NAQ6	BAYER US FIN II 4.875% DUE 06-25-2048	Dispositions	-1,596,000.00		1,821,275.40
C075887BX6	BECTON DICKINSON & 4.669% DUE 06-06-2047	Acquisitions	200,000.00	-169,354.00	
		Dispositions	-5,000.00		4,290.25
C084664CV1	BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050	Acquisitions	748,000.00	-663,544.10	
		Dispositions	-493,000.00		435,424.58
C084664CQ2	BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	Acquisitions	120,000.00	-78,262.54	
		Dispositions	-20,000.00		13,506.20

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		Acquisitions	172,000.00	-146,377.16	
		Dispositions	-5,000.00		4,467.52
SBYW5431	BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG				
		Dispositions	-5,210,000.00		4,535,729.45
C084664CR0	BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049				
		Acquisitions	35,000.00	-30,251.20	
		Dispositions	-169,000.00		146,854.06
C084664DB4	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052				
		Acquisitions	623,000.00	-493,477.74	
		Dispositions	-1,165,000.00		940,768.60
C084664BU4	BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042				
		Acquisitions	301,000.00	-275,995.93	
		Dispositions	-1,811,000.00		1,675,031.26
C084670BK3	BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043				
		Acquisitions	278,000.00	-259,357.32	
		Dispositions	-385,000.00		376,090.97
C055451BF4	BHP BILLITON FIN USA LTD 5.5% 09-08-2053				
		Acquisitions	2,685,000.00	-2,739,300.30	
		Dispositions	-1,242,000.00		1,233,554.58
C055451AV0	BHP BILLITON FIN 5% DUE 09-30-2043				
		Acquisitions	1,695,000.00	-1,605,325.05	
		Dispositions	-4,000.00		3,825.04
C06406RCA3	BK NEW YORK MELLON FLTG RT 5.225% DUE 11-20-2035				
		Acquisitions	8,350,000.00	-8,350,000.00	
SBTPH0F3	BK NEW YORK MELLON FLTG RT 5.225% DUE 11-20-2035				
		Acquisitions	6,074,000.00	-6,074,000.00	
		Dispositions	-562,000.00		571,619.32
C064159KJ4	BK NOVA SCOTIA B C FIXED 4.65% DUE 12-31-2049				
		Acquisitions	4,204,000.00	-3,836,380.00	
		Dispositions	-4,204,000.00		4,061,427.50
C09290DAB7	BLACKROCK FUNDING INC 5.0% 03-14-2034				
		Acquisitions	1,260,000.00	-1,258,034.40	
		Dispositions	-1,260,000.00		1,250,103.70
C09290DAC5	BLACKROCK FUNDING INC 5.25% 03-14-2054				
		Acquisitions	6,030,000.00	-5,957,590.20	
		Dispositions	-2,380,000.00		2,308,210.00
SBPBJYZ3	BLACKROCK FUNDING INC 5.25% 03-14-2054				
		Acquisitions	3,454,000.00	-3,431,543.92	

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C09290DAK7	BLACKROCK FUNDING INC. 5.35% 01-08-2055	Dispositions	-3,454,000.00		3,463,582.76
		Acquisitions	3,260,000.00	-3,252,836.40	
SBRC16H8	BLACKROCK FUNDING INC. 5.35% 01-08-2055	Dispositions	-1,095,000.00		1,105,342.65
		Acquisitions	2,611,000.00	-2,603,689.20	
C09259EAC2	BLACKROCK TCP CAPITAL CORP 6.95% 05-30-2029	Dispositions	-1,820,000.00		1,867,702.20
		Acquisitions	5,645,000.00	-5,582,227.60	
SBMHRN97	BLACKSTONE PP EUR 1.625% 1.625% 20/04/2030	Dispositions	-5,645,000.00		5,571,919.80
		Acquisitions	1,115,000.00	-1,001,032.88	
C097023CV5	BOEING CO FIXED 5.705% DUE 05-01-2040	Dispositions	-410,000.00		397,859.79
		Acquisitions	320,000.00	-314,252.10	
C097023CW3	BOEING CO FIXED 5.805% DUE 05-01-2050	Dispositions	-4,621,000.00		4,425,134.86
		Acquisitions	7,785,000.00	-7,456,244.61	
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050	Dispositions	-9,330,000.00		8,813,950.96
		Acquisitions	1,536,000.00	-1,413,835.04	
C097023CQ6	BOEING CO 3.75% DUE 02-01-2050	Dispositions	-15,171,000.00		14,310,474.51
		Acquisitions	2,670,000.00	-1,748,950.45	
C097023CK9	BOEING CO 3.9% 05-01-2049	Dispositions	-2,735,000.00		1,841,828.00
		Acquisitions	3,433,000.00	-2,596,171.92	
SBK1WfJ8	BOEING CO 3.9% 05-01-2049	Dispositions	-1,490,000.00		1,032,683.30
		Dispositions	-2,127,000.00		1,499,003.25
C097023CX1	BOEING CO 5.93% DUE 05-01-2060	Dispositions			
		Acquisitions	65,000.00	-58,313.45	
C097023AX3	BOEING CO 6.875% DUE 03-15-2039	Dispositions	-370,000.00		354,619.15
		Acquisitions	1,535,000.00	-1,672,090.85	
C10373QBG4	BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	Dispositions	-65,000.00		68,888.20
		Acquisitions	2,041,000.00	-1,328,530.76	

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C10373QBR0	BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO	Dispositions	-300,000.00		206,830.25
		Acquisitions	1,385,000.00	-1,004,286.85	
C10373QBN9	BP CAP MKTS AMER 2.772% DUE 11-10-2050	Dispositions	-1,680,000.00		1,218,362.62
		Acquisitions	1,250,000.00	-787,822.15	
C10373QBP4	BP CAP MKTS AMER 2.939% DUE 06-04-2051	Dispositions	-1,345,000.00		826,841.40
		Acquisitions	570,000.00	-372,876.90	
C05565QDW5	BP CAPITAL MARKETS 6.45% 12-31-2049	Dispositions	-75,000.00		49,620.45
		Acquisitions	7,050,000.00	-7,050,000.00	
C105340AS2	BRANDYWINE OPER PARTNERSHIP L P 8.875% 04-12-2029	Dispositions	-7,050,000.00		7,233,324.75
		Acquisitions	2,950,000.00	-2,941,160.75	
C10922NAH6	BRIGHTHOUSE FINL INC SR NT 3.85% 12-22-2051	Dispositions	-170,000.00		180,085.15
		Acquisitions	440,000.00	-297,358.00	
C110122CQ9	BRISTOL MYERS FIXED 4.125% DUE 06-15-2039	Dispositions	-425,000.00		286,173.75
		Acquisitions	350,000.00	-306,715.50	
C110122CR7	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	Dispositions	-2,140,000.00		1,902,555.05
		Acquisitions	935,000.00	-757,032.80	
C110122EJ3	BRISTOL MYERS SQUIBB CO 5.5% 02-22-2044	Dispositions	-1,193,000.00		1,005,635.19
		Acquisitions	1,740,000.00	-1,773,934.00	
C110122EK0	BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054	Dispositions	-50,000.00		50,815.50
		Acquisitions	5,055,000.00	-5,035,234.95	
SBPK6XT2	BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054	Dispositions	-4,070,000.00		4,123,140.00
		Acquisitions	25,161,000.00	-25,134,476.70	
C110122EL8	BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064	Dispositions	-2,530,000.00		2,518,640.30
		Acquisitions	3,790,000.00	-3,827,138.80	
SBPK6XW5	BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064	Dispositions	-70,000.00		71,110.90

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C11271LAL6	BROOKFIELD FIN INC 5.968% 03-04-2054	Acquisitions	8,775,000.00	-8,748,575.00	
		Dispositions	-5,225,000.00		5,239,734.50
C115236AF8	BROWN & BROWN INC SR NT 4.95% 03-17-2052	Acquisitions	2,357,000.00	-2,373,696.50	
		Dispositions	-767,000.00		782,838.51
SBMZQHY9	BROWN & BROWN INC SR NT 4.95% 03-17-2052	Acquisitions	750,000.00	-658,771.00	
		Dispositions	-428,000.00		396,160.12
C12189LBF7	BURL NORTHN SANTA FIXED 3.05% 02-15-2051	Dispositions	-775,000.00		685,712.25
		Acquisitions	510,000.00	-342,505.80	
SBK97PV7	BURL NORTHN SANTA FIXED 3.05% 02-15-2051	Dispositions	-2,752,000.00		1,889,798.40
		Acquisitions	13,625,000.00	-13,746,629.20	
C12189LBL4	BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055	Dispositions	-900,000.00		931,702.20
		Acquisitions	4,159,000.00	-4,190,663.50	
SBR3XVJ0	BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055	Dispositions	-2,579,000.00		2,624,953.20
		Acquisitions	2,850,000.00	-2,026,692.00	
C12189LBG5	BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051	Dispositions	-3,298,000.00		2,347,588.58
		Acquisitions	240,000.00	-234,472.80	
SBN7GF39	BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051	Dispositions	-15,000.00		14,811.70
		Acquisitions	795,000.00	-793,489.50	
C12189LBK6	BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054	Dispositions	-795,000.00		777,048.90
		Acquisitions	7,000.00	-5,630.94	
C127387AP3	CADENCE DESIGN SYS 4.7% 09-10-2034	Dispositions	-255,000.00		193,761.75
		Acquisitions	21,000.00	-19,008.36	
C136375CP5	CANADIAN NATL RY CO 3.65% 02-03-2048	Dispositions	-198,000.00		174,075.27
		Acquisitions	1,310,000.00	-895,948.40	
C136375DB5	CANADIAN NATL RY CO 4.4% DUE 08-05-2052 BEO	Dispositions			
		Acquisitions			
C13645RBH6	CANADIAN PAC RY CO NEW 3.1% 12-02-2051	Dispositions			
		Acquisitions			

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SBP8KQ20	CANADIAN PAC RY CO NEW 3.1% 12-02-2051	Dispositions	-1,715,000.00		1,177,094.60
C14040HDA0	CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034	Dispositions	-5,940,000.00		3,985,443.00
C14040HDH5	CAPITAL ONE FINL CORP 5.884% 07-26-2035	Acquisitions	4,932,000.00	-5,035,437.31	
		Dispositions	-2,735,000.00		2,829,036.75
C14040HDF9	CAPITAL ONE FINL CORP 6.051% 02-01-2035	Acquisitions	1,265,000.00	-1,315,325.55	
		Dispositions	-550,000.00		560,142.00
SBQWNK64	CAPITAL ONE FINL CORP 6.051% 02-01-2035	Acquisitions	3,025,000.00	-3,086,528.50	
		Acquisitions	3,667,000.00	-3,719,258.79	
		Dispositions	-3,667,000.00		3,780,310.30
C14149YBS6	CARDINAL HEALTH INC 5.35% 11-15-2034	Acquisitions	1,900,000.00	-1,894,661.00	
		Dispositions	-825,000.00		826,683.00
C14448CAR5	CARRIER GLOBAL CORP 3.37% DUE 04-05-2040	Acquisitions	30,000.00	-23,516.10	
		Dispositions	-197,000.00		156,975.27
C14448CAS3	CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	Acquisitions	1,230,000.00	-912,937.05	
		Dispositions	-10,405,000.00		7,990,381.94
SBNG21Z2	CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	Dispositions	-702,000.00		538,723.23
C14448CBC7	CARRIER GLOBAL CORP 5.9% 03-15-2034	Dispositions	-115,000.00		119,739.15
		Free Receipt	115,000.00	120,178.52	
C14448CBD5	CARRIER GLOBAL CORP 6.2% 03-15-2054	Acquisitions	800,000.00	-855,864.00	
		Dispositions	-3,229,000.00		3,654,784.68
		Free Receipt	4,587,000.00	5,036,186.56	
SBPVFHW9	CARRIER GLOBAL CORP 6.2% 03-15-2054	Dispositions	-1,760,000.00		1,937,835.95
C12505BAG5	CBRE SVCS INC 5.95% 08-15-2034	Acquisitions	260,000.00	-265,400.20	
		Dispositions	-260,000.00		275,600.78
C1248EPCP6	CCO HLDGS LLC / CCO HLDGS CAP CORP SR NT144A 4.25% 01-15-2034				

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C136385AP6	CDN NAT RES LTD 6.75% DUE 02-01-2039	Acquisitions	15,210,000.00	-11,163,987.50	
		Dispositions	-15,210,000.00		11,962,320.35
C15089QAY0	CELANESE US HLDGS LLC 6.7% 11-15-2033	Acquisitions	2,042,000.00	-2,218,301.60	
		Dispositions	-570,000.00		640,215.00
SBRBDWD3	CELANESE US HLDGS LLC 6.7% 11-15-2033	Acquisitions	9,395,000.00	-10,021,368.53	
		Dispositions	-170,000.00		181,583.80
C15135UAR0	CENOVUS ENERGY INC 5.4% 06-15-2047	Dispositions	-2,659,000.00		2,804,730.47
		Acquisitions	1,500,000.00	-1,412,280.00	
C15189TBJ5	CENTERPOINT ENERGY INC 6.85% 02-15-2055	Dispositions	-1,185,000.00		1,109,450.91
		Acquisitions	4,670,000.00	-4,670,000.00	
C15189TBH9	CENTERPOINT ENERGY INC 7.0% 02-15-2055	Dispositions	-4,670,000.00		4,685,714.06
		Acquisitions	4,115,000.00	-4,115,000.00	
C161175CA0	CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG	Dispositions	-4,115,000.00		4,127,757.50
		Acquisitions	3,132,000.00	-2,003,346.11	
C161175CE2	CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042	Dispositions	-3,875,000.00		2,575,173.15
		Acquisitions	263,000.00	-173,414.31	
C161175CK8	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053	Dispositions	-2,635,000.00		1,758,811.05
		Dispositions	-450,000.00		349,551.00
SBPCTJS0	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053	Acquisitions	6,505,000.00	-5,311,084.80	
		Dispositions	-4,097,000.00		3,392,766.67
C161175CL6	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063	Acquisitions	490,000.00	-380,759.40	
		Dispositions	-2,435,000.00		1,874,900.95
C161175BS2	CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	Acquisitions	10,535,000.00	-8,311,324.95	
		Dispositions	-7,630,000.00		5,940,335.47
C161175CC6	CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO	Acquisitions	557,000.00	-381,815.34	

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C161175CR3	CHARTER COMMUNICATIONS OPER LLC 6.55% 06-01-2034	Dispositions	-1,390,000.00		935,542.80
		Acquisitions	2,900,000.00	-2,892,895.00	
C161175BV5	CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG	Dispositions	-2,900,000.00		2,904,001.40
		Acquisitions	1,210,000.00	-757,733.20	
C161175BT0	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050	Dispositions	-6,605,000.00		4,017,110.35
		Acquisitions	15,037,000.00	-11,108,074.68	
C161175BN3	CHARTER FIXED 5.75% DUE 04-01-2048	Dispositions	-15,525,000.00		11,475,570.10
		Acquisitions	3,925,000.00	-3,404,795.95	
C161175BZ6	CHARTER 3.5% DUE 06-01-2041	Dispositions	-14,845,000.00		12,941,226.95
		Acquisitions	1,960,000.00	-1,314,752.30	
C161175BL7	CHARTER 5.375% 05-01-2047	Dispositions	-331,000.00		222,993.09
		Acquisitions	755,000.00	-604,781.45	
C161175BA1	CHARTER 6.484% DUE 10-23-2045	Dispositions	-2,460,000.00		1,949,180.60
		Acquisitions	75,000.00	-72,819.00	
C125491AP5	CI FINANCIAL CO 4.1% 06-15-2051	Dispositions	-2,404,000.00		2,215,927.11
		Acquisitions	80,000.00	-49,470.40	
C125523AJ9	CIGNA CORP NEW CORP 4.8% 08-15-2038	Dispositions	-5,022,000.00		3,300,179.78
		Acquisitions	23,000.00	-20,722.31	
C125523AK6	CIGNA CORP NEW CORP 4.9% 12-15-2048	Dispositions	-6,877,000.00		6,620,606.89
		Acquisitions	210,000.00	-189,417.60	
C125523CK4	CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050	Dispositions	-2,174,000.00		1,964,931.22
		Acquisitions	18,000.00	-12,030.12	
C125523CF5	CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO	Dispositions	-49,000.00		36,740.20
		Acquisitions	6,000.00	-5,162.28	
C125523CQ1	CIGNA GROUP SR NT 3.4% 03-15-2051	Dispositions	-6,000.00		5,713.20
		Acquisitions			

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C125523CW8	CIGNA GROUP 5.6% 02-15-2054	Acquisitions	21,000.00	-14,052.57	
		Dispositions	-8,000.00		5,756.40
SBNNK0Z2	CIGNA GROUP 5.6% 02-15-2054	Acquisitions	8,624,000.00	-8,553,948.45	
		Dispositions	-6,719,000.00		6,545,465.84
C17275RBU5	CISCO SYS INC 5.3% 02-26-2054	Acquisitions	796,000.00	-794,845.80	
		Dispositions			
SBMG7QR7	CISCO SYS INC 5.3% 02-26-2054	Acquisitions	12,030,000.00	-12,049,061.20	
		Dispositions	-2,695,000.00		2,820,847.80
C17275RAF9	CISCO SYS INC 5.5% DUE 01-15-2040	Acquisitions	9,333,000.00	-9,301,919.94	
		Dispositions	-1,410,000.00		1,395,618.00
C17275RBV3	CISCO SYSTEMS INC 5.35% 02-26-2064	Acquisitions	1,150,000.00	-1,208,627.00	
		Dispositions	-131,000.00		141,579.56
SBMG9FF4	CISCO SYSTEMS INC 5.35% 02-26-2064	Acquisitions	3,905,000.00	-3,896,642.80	
		Dispositions	-117,000.00		127,659.48
C17325FBG2	CITIBANK N A 5.57% 04-30-2034	Acquisitions	5,929,000.00	-5,902,793.82	
		Dispositions			
C172967NF4	CITIGROUP INC 2.904% 11-03-2042	Acquisitions	1,190,000.00	-1,190,000.00	
		Dispositions	-1,190,000.00		1,236,064.85
C172967LU3	CITIGROUP INC 3.878% DUE 01-24-2039	Acquisitions	1,098,000.00	-810,157.66	
		Dispositions	-100,000.00		72,054.15
C172967MD0	CITIGROUP INC 4.65% DUE 07-23-2048	Acquisitions	224,000.00	-201,013.90	
		Dispositions	-115,000.00		98,831.50
SBD366H4	CITIGROUP INC 4.65% DUE 07-23-2048	Acquisitions	316,000.00	-289,860.38	
		Dispositions	-280,000.00		245,459.20
C172967JU6	CITIGROUP INC 4.65% DUE 07-30-2045	Dispositions	-2,315,000.00		2,072,776.35
		Acquisitions	342,000.00	-310,393.08	
		Dispositions	-390,000.00		367,747.20

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C172967HS3	CITIGROUP INC 5.3 DUE 05-06-2044	Acquisitions	231,000.00	-214,875.03	
		Dispositions	-20,000.00		19,356.30
C172967MM0	CITIGROUP INC 5.316% 09-26-2020 REG	Acquisitions	15,000.00	-15,112.80	
		Dispositions	-845,000.00		848,625.05
C172967PL9	CITIGROUP INC 5.449% 06-11-2035	Acquisitions	3,875,000.00	-3,875,000.00	
		Dispositions	-2,625,000.00		2,683,237.40
C172967PG0	CITIGROUP INC 5.827% 02-13-2035	Acquisitions	9,360,000.00	-9,400,461.00	
		Dispositions	-4,840,000.00		4,839,952.70
C172967PA3	CITIGROUP INC 6.27% 11-17-2033	Acquisitions	665,000.00	-708,405.20	
		Dispositions	-665,000.00		698,731.05
SBJN59J6	CITIGROUP INC 6.27% 11-17-2033	Dispositions	-7,770,000.00		8,242,493.70
C172967PM7	CITIGROUP INC 7.0% 12-31-2049	Acquisitions	10,970,000.00	-10,970,000.00	
		Dispositions	-5,885,000.00		6,171,112.00
C172967PK1	CITIGROUP INC 7.125% 12-31-2049	Acquisitions	7,695,000.00	-7,695,000.00	
		Dispositions	-7,695,000.00		7,699,825.00
C172967PJ4	CITIGROUP INC 7.2% 12-31-2049	Acquisitions	7,425,000.00	-7,425,000.00	
		Dispositions	-7,425,000.00		7,433,424.51
C172967EW7	CITIGROUP INC 8.125% DUE 07-15-2039	Acquisitions	370,000.00	-464,942.00	
		Dispositions	-22,000.00		28,561.06
C174610BG9	CITIZENS FINL GROUP INC 6.645% 04-25-2035	Acquisitions	530,000.00	-530,000.00	
		Dispositions	-530,000.00		565,557.70
C126117AY6	CNA FINL CORP 5.125% 02-15-2034	Acquisitions	1,145,000.00	-1,130,447.05	
		Dispositions	-1,145,000.00		1,132,015.70
C191216CW8	COCA COLA CO FIXED 2.5% DUE 06-01-2040	Acquisitions	256,000.00	-191,994.80	
		Dispositions	-975,000.00		695,828.25

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C191216CQ1	COCA COLA CO FIXED 4.2% DUE 03-25-2050	Acquisitions	12,000.00	-10,950.60	
		Dispositions	-3,000.00		2,570.76
C191216DC1	COCA COLA CO 2.5% 03-15-2051	Acquisitions	256,000.00	-163,785.40	
		Dispositions	-427,000.00		281,238.86
SBK93JD5	COCA COLA CO 2.5% 03-15-2051	Dispositions	-600,000.00		380,118.00
C191216CX6	COCA COLA CO 2.6% DUE 06-01-2050	Acquisitions	383,000.00	-245,659.72	
		Dispositions	-56,000.00		36,202.88
C191216DQ0	COCA COLA CO 2.875% DUE 05-05-2041	Acquisitions	224,000.00	-172,832.07	
		Dispositions	-29,000.00		21,845.99
C191216DS6	COCA COLA CO 5.3% 05-13-2054	Acquisitions	3,673,000.00	-3,659,602.51	
		Dispositions	-445,000.00		449,131.80
SBS5WKY0	COCA COLA CO 5.3% 05-13-2054	Acquisitions	9,419,000.00	-9,364,369.80	
C191216DT4	COCA COLA CO 5.4% 05-13-2064	Acquisitions	8,180,000.00	-8,246,404.42	
		Dispositions	-1,035,000.00		1,114,856.25
SBS56224	COCA COLA CO 5.4% 05-13-2064	Acquisitions	2,892,000.00	-2,912,504.28	
SBSCBZN4	COCA-COLA CO 3.5% 05-14-2044	Acquisitions	1,565,000.00	-1,669,021.08	
		Dispositions	-1,565,000.00		1,682,337.91
C191216DL1	COCA-COLA CO/THE 3.0% DUE 03-05-2051	Acquisitions	190,000.00	-131,997.45	
		Dispositions	-36,000.00		25,279.20
C191216DZ0	COCA-COLA CO/THE 5.2% 01-14-2055	Acquisitions	8,372,000.00	-8,366,519.25	
		Dispositions	-6,490,000.00		6,574,314.90
SBRXJJY9	COCA-COLA CO/THE 5.2% 01-14-2055	Acquisitions	10,731,000.00	-10,730,345.83	
C20030NDP3	COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052	Acquisitions	162,000.00	-95,536.82	
		Dispositions	-5,795,000.00		3,483,631.53

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C20030NDQ1	COMCAST CORP NEW FIXED 2.65% DUE 08-15-2062	Acquisitions	2,000.00	-1,087.90	
		Dispositions	-34,000.00		20,047.08
C20030NCE9	COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	Acquisitions	17,000.00	-13,256.43	
		Dispositions	-3,548,000.00		2,726,938.65
C20030NDL2	COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	Acquisitions	333,000.00	-214,397.88	
		Dispositions	-133,000.00		85,058.76
C20030NDS7	COMCAST CORP NEW 2.887% 11-01-2051 BEO	Acquisitions	9,011,000.00	-5,911,639.16	
		Dispositions	-2,523,000.00		1,628,427.42
SBQ7XHB3	COMCAST CORP NEW 2.887% 11-01-2051 BEO	Dispositions	-3,865,000.00		2,464,826.45
C20030NDU2	COMCAST CORP NEW 2.937% 11-01-2056	Acquisitions	4,373,000.00	-2,682,672.95	
		Dispositions	-4,195,000.00		2,664,145.94
C20030NDW8	COMCAST CORP NEW 2.987% 11-01-2063	Acquisitions	432,000.00	-268,297.82	
		Dispositions	-2,632,000.00		1,587,952.57
C20030NCY5	COMCAST CORP NEW 3.25% 11-01-2039	Acquisitions	19,000.00	-14,639.12	
		Dispositions	-85,000.00		66,674.20
C20030NBU4	COMCAST CORP NEW 3.4% DUE 07-15-2046	Acquisitions	2,000.00	-1,447.92	
		Dispositions	-142,000.00		105,133.04
C20030NDH1	COMCAST CORP NEW 3.75% DUE 04-01-2040	Acquisitions	9,000.00	-7,367.76	
		Dispositions	-492,000.00		409,467.24
C20030NCJ8	COMCAST CORP NEW 3.9% DUE 03-01-2038	Acquisitions	68,000.00	-58,037.32	
		Dispositions	-2,035,000.00		1,782,039.40
C20030NCG4	COMCAST CORP NEW 4.049% DUE 11-01-2052	Acquisitions	2,439,000.00	-1,927,035.09	
		Dispositions	-1,761,000.00		1,331,892.86
C20030NCL3	COMCAST CORP NEW 4.6% 10-15-2038	Acquisitions	108,000.00	-99,383.76	
		Dispositions	-125,000.00		118,577.27

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C20030NCK5	COMCAST CORP NEW 4% DUE 03-01-2048	Acquisitions	2,000.00	-1,572.00	
		Dispositions	-7,000.00		5,700.24
C20030NBZ3	COMCAST CORP NEW 4% DUE 08-15-2047	Acquisitions	5,000.00	-3,952.90	
		Dispositions	-35,000.00		28,716.45
C20030NEK3	COMCAST CORP NEW 5.65% 06-01-2054	Acquisitions	5,093,000.00	-5,070,734.79	
		Dispositions	-4,930,000.00		5,119,512.20
SBS3FND1	COMCAST CORP NEW 5.65% 06-01-2054	Acquisitions	16,820,000.00	-17,437,399.27	
		Dispositions	-3,190,000.00		3,207,417.40
C20030NCM1	COMCAST CORP 4.7% 10-15-2048	Acquisitions	8,000.00	-7,095.60	
		Dispositions	-8,000.00		7,092.96
C20030NEF4	COMCAST CORP 5.35% 05-15-2053	Acquisitions	9,000.00	-8,600.67	
		Dispositions	-12,099,000.00		12,302,394.18
C20030NEG2	COMCAST CORP 5.5% DUE 05-15-2064	Acquisitions	495,000.00	-492,675.50	
		Dispositions	-3,575,000.00		3,527,066.10
C20826FBD7	CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062	Acquisitions	46,000.00	-36,298.14	
		Dispositions	-5,415,000.00		4,105,666.15
C20826FAV8	CONOCOPHILLIPS CO 3.99% 03-15-2052	Acquisitions	17,000.00	-13,323.07	
		Dispositions	-500,000.00		388,607.40
SBPLD6W6	CONOCOPHILLIPS CO 3.99% 03-15-2052	Dispositions	-2,754,000.00		2,185,357.41
C20826FBG0	CONOCOPHILLIPS CO 5.55% 03-15-2054	Acquisitions	221,000.00	-225,316.77	
		Dispositions	-2,185,000.00		2,267,159.75
SBQD1VB9	CONOCOPHILLIPS CO 5.55% 03-15-2054	Dispositions	-2,460,000.00		2,620,085.95
C20826FBH8	CONOCOPHILLIPS CO 5.7% 09-15-2063	Acquisitions	189,000.00	-193,580.60	
		Dispositions	-156,000.00		160,675.59
C20826FBE5	CONOCOPHILLIPS 5.3% 05-15-2053				

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	510,000.00	-499,761.50	
		Dispositions	-992,000.00		1,002,599.28
SBMTYC44	CONOCOPHILLIPS 5.3% 05-15-2053				
		Dispositions	-4,053,000.00		4,030,690.37
C209111GC1	CONS EDISON CO N Y 3.2% DUE 12-01-2051				
		Acquisitions	173,000.00	-121,501.36	
		Dispositions	-1,825,000.00		1,187,564.00
C209111FV0	CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG				
		Acquisitions	650,000.00	-507,954.80	
		Dispositions	-3,005,000.00		2,331,279.00
C209111GG2	CONSOLIDATED EDISON CO N Y INC 5.9% 11-15-2053				
		Acquisitions	150,000.00	-167,032.50	
		Dispositions	-61,000.00		66,308.83
C209111GD9	CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO				
		Acquisitions	150,000.00	-172,528.00	
		Dispositions	-171,000.00		191,440.04
C21036PAZ1	CONSTELLATION 4.1% 02-15-2048				
		Acquisitions	236,000.00	-191,062.16	
		Dispositions	-927,000.00		753,581.47
C21036PAT5	CONSTELLATION 4.5% DUE 05-09-2047				
		Acquisitions	18,000.00	-15,308.82	
		Dispositions	-18,000.00		15,354.18
C212015AQ4	CONTL RES INC 4.9% DUE 06-01-2044				
		Acquisitions	980,000.00	-812,781.75	
		Dispositions	-395,000.00		346,120.20
C21871XAM1	COREBRIDGE FINANCIAL INC 4.4% 04-05-2052				
		Acquisitions	176,000.00	-144,124.77	
		Dispositions	-3,355,000.00		2,702,204.90
SBPYS2Y2	COREBRIDGE FINANCIAL INC 4.4% 04-05-2052				
		Dispositions	-6,116,000.00		5,110,971.45
C21871XAK5	COREBRIDGE FINL INC SR NT 4.35% 04-05-2042				
		Acquisitions	928,000.00	-766,655.89	
		Dispositions	-605,000.00		510,790.05
SBRXNDT4	COREBRIDGE FINL INC SR NT 4.35% 04-05-2042				
		Dispositions	-2,990,000.00		2,535,810.29
C127097AN3	COTERRA ENERGY INC 5.9% 02-15-2055				
		Acquisitions	4,105,000.00	-4,078,522.75	
		Dispositions	-1,235,000.00		1,233,077.85

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C22822VBE0	CROWN CASTLE INC 5.8% 03-01-2034	Dispositions	-2,320,000.00		2,367,722.40
SBS4CSJ2	CROWN CASTLE INC 5.8% 03-01-2034	Acquisitions	2,844,000.00	-2,894,253.48	
C126408HP1	CSX CORP 4.5% DUE 03-15-2049	Acquisitions	648,000.00	-548,472.24	
		Dispositions	-1,580,000.00		1,358,784.20
C231021AX4	CUMMINS INC 5.45% 02-20-2054	Acquisitions	812,000.00	-821,626.41	
		Dispositions	-674,000.00		708,637.74
C126650CD0	CVS CAREMARK CORP 5.3 DUE 12-05-2043	Acquisitions	25,000.00	-24,088.25	
		Dispositions	-12,000.00		11,142.36
C126650EA4	CVS HEALTH CORP SR NT 6% 06-01-2063	Acquisitions	383,000.00	-389,426.74	
		Dispositions	-4,410,000.00		4,406,974.14
C126650DP2	CVS HEALTH CORP 2.7% DUE 08-21-2040	Acquisitions	24,000.00	-16,527.84	
		Dispositions	-2,814,000.00		1,929,406.88
C126650DL1	CVS HEALTH CORP 4.25% DUE 04-01-2050	Acquisitions	8,000.00	-6,375.91	
		Dispositions	-4,123,000.00		3,202,805.26
C126650CY4	CVS HEALTH CORP 4.78% DUE 03-25-2038	Acquisitions	1,406,000.00	-1,303,638.92	
		Dispositions	-4,026,000.00		3,705,398.76
C126650CZ1	CVS HEALTH CORP 5.05% DUE 03-25-2048	Acquisitions	16,769,000.00	-14,554,008.74	
		Dispositions	-8,168,000.00		7,271,176.43
C126650CN8	CVS HEALTH CORP 5.125% DUE 07-20-2045	Acquisitions	593,000.00	-518,122.74	
		Dispositions	-2,203,000.00		1,991,906.00
C126650DV9	CVS HEALTH CORP 5.625% 02-21-2053	Acquisitions	66,000.00	-66,242.88	
		Dispositions	-821,000.00		801,482.99
SBNGF9D5	CVS HEALTH CORP 5.625% 02-21-2053	Dispositions	-5,712,000.00		5,332,037.76
C126650DZ0	CVS HEALTH CORP 5.875% 06-01-2053	Acquisitions	8,142,000.00	-7,759,564.95	

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		Dispositions	-5,679,000.00		5,662,621.45
SBQ0MLB5	CVS HEALTH CORP 5.875% 06-01-2053	Acquisitions	300,000.00	-298,251.00	
C126650EE6	CVS HEALTH CORP 6.0% 06-01-2044	Acquisitions	1,420,000.00	-1,411,668.15	
		Dispositions	-40,000.00		40,709.20
SBM8JC28	CVS HEALTH CORP 6.0% 06-01-2044	Acquisitions	789,000.00	-784,226.55	
C126650BR0	CVS HEALTH CORP 6.125% DUE 09-15-2039	Acquisitions	166,000.00	-172,996.59	
		Dispositions	-44,000.00		45,367.48
C126650EG1	CVS HEALTH CORP 6.75% 12-10-2054	Acquisitions	3,035,000.00	-3,035,000.00	
		Dispositions	-875,000.00		883,750.00
SBQ2KSC7	CVS HEALTH CORP 6.75% 12-10-2054	Acquisitions	1,060,000.00	-1,060,000.00	
C126650EF3	CVS HLTH FIXED 6.05% 06-01-2054	Acquisitions	14,715,000.00	-14,907,669.70	
		Dispositions	-12,190,000.00		12,275,101.55
SBSCC010	CVS HLTH FIXED 6.05% 06-01-2054	Acquisitions	3,915,000.00	-3,900,725.09	
		Dispositions	-354,000.00		351,044.10
C235851AW2	DANAHER CORP SR NT 2.8% 12-10-2051	Acquisitions	101,000.00	-66,634.75	
		Dispositions	-964,000.00		630,722.34
SBP83MD2	DANAHER CORP SR NT 2.8% 12-10-2051	Dispositions	-843,000.00		573,062.97
C23311VAF4	DCP MIDSTREAM OPER 5.6% DUE 04-01-2044	Acquisitions	56,000.00	-56,403.76	
		Dispositions	-2,766,000.00		2,638,736.34
C24422EXP9	DEERE JOHN CAP FIXED 5.1% DUE 04-11-2034	Acquisitions	1,120,000.00	-1,119,305.60	
		Dispositions	-285,000.00		283,218.75
C24422EXU8	DEERE JOHN CAPITAL CORP 5.05% 06-12-2034	Acquisitions	1,600,000.00	-1,593,686.90	
SBT3CQ52	DEERE JOHN CAPITAL CORP 5.05% 06-12-2034	Acquisitions	1,457,000.00	-1,454,173.42	
		Dispositions	-1,457,000.00		1,485,994.30

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C251526CY3	DEUTSCHE BK AG N Y BRANCH 5.403% 09-11-2035	Acquisitions	3,685,000.00	-3,685,000.00	
		Dispositions	-2,300,000.00		2,223,387.00
SBP4YNS1	DEUTSCHE BK AG N Y BRANCH 5.403% 09-11-2035	Acquisitions	1,850,000.00	-1,853,936.00	
C25179MAU7	DEVON ENERGY CORP FIXED 5% DUE 06-15-2045	Acquisitions	67,000.00	-59,837.64	
		Dispositions	-1,828,000.00		1,642,258.56
C25179MAN3	DEVON ENERGY CORP 4.75% DUE 05-15-2042	Acquisitions	154,000.00	-130,529.38	
		Dispositions	-352,000.00		302,008.86
C25179MAL7	DEVON ENERGY CORP 5.6 DUE 07-15-2041	Acquisitions	20,000.00	-19,356.82	
		Dispositions	-4,665,000.00		4,486,906.00
C25179MBH5	DEVON ENERGY CORP 5.75% 09-15-2054	Acquisitions	1,636,000.00	-1,639,098.98	
		Dispositions	-1,196,000.00		1,153,307.50
C25278XAW9	DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053	Acquisitions	39,000.00	-41,384.07	
		Dispositions	-3,910,000.00		4,112,984.05
C25278XAQ2	DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051	Acquisitions	652,000.00	-520,819.84	
		Dispositions	-264,000.00		223,066.80
C25278XAT6	DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO	Acquisitions	510,000.00	-412,509.20	
		Dispositions	-2,628,000.00		2,055,362.36
C25278XAZ2	DIAMONDBACK ENERGY INC 5.4% 04-18-2034	Acquisitions	790,000.00	-787,464.10	
		Dispositions	-790,000.00		791,232.40
C25278XBA6	DIAMONDBACK ENERGY INC 5.75% 04-18-2054	Acquisitions	3,950,000.00	-3,933,005.30	
		Dispositions	-2,505,000.00		2,505,866.30
SBMDPVW4	DIAMONDBACK ENERGY INC 5.75% 04-18-2054	Acquisitions	2,588,000.00	-2,552,003.57	
C25278XBB4	DIAMONDBACK ENERGY INC 5.9% 04-18-2064	Acquisitions	3,145,000.00	-3,085,755.30	
		Dispositions	-885,000.00		886,397.77
C253393AG7	DICKS SPORTING GOODS INC 4.1% 01-15-2052				

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SBL98379	DIGITAL DUTCH FINC 1% GTD SNR 15/01/32 EUR1000	Acquisitions	794,000.00	-573,283.14	
		Dispositions	-2,715,000.00		1,913,698.41
C254709AT5	DISCOVER FINL SVCS 7.964% 11-02-2034	Acquisitions	750,000.00	-652,369.95	
		Dispositions	-1,145,000.00		1,035,606.61
C25470DBL2	DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055	Acquisitions	3,960,000.00	-4,358,970.00	
		Dispositions	-235,000.00		269,161.80
SBP4X032	DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055	Acquisitions	950,000.00	-621,661.00	
		Dispositions	-4,099,000.00		2,728,417.37
C25468PCP9	DISNEY WALT CO NEW 4.375% DUE 08-16-2041	Dispositions	-1,988,000.00		1,330,985.88
		Acquisitions	28,000.00	-26,016.34	
C254687ET9	DISNEY WALT CO SR NT 5.4% 10-01-2043	Dispositions	-5,000.00		4,414.65
		Acquisitions	17,000.00	-17,879.41	
C254687EB8	DISNEY WALT CO SR NT 6.4% 12-15-2035	Dispositions	-17,000.00		16,985.72
		Acquisitions	235,000.00	-263,201.63	
C254687EH5	DISNEY WALT CO SR NT 6.65% 11-15-2037	Dispositions	-251,000.00		278,359.46
		Acquisitions	345,000.00	-397,402.05	
C254687FM3	DISNEY WALT CO 2.75% DUE 09-01-2049	Dispositions	-3,071,000.00		3,575,778.06
		Acquisitions	115,000.00	-78,255.39	
C254687FY7	DISNEY WALT CO 3.5% DUE 05-13-2040 REG	Dispositions	-168,000.00		110,724.45
		Acquisitions	1,485,000.00	-1,194,334.05	
C254687FZ4	DISNEY WALT CO 3.6% DUE 01-13-2051 REG	Dispositions	-1,040,000.00		841,283.28
		Acquisitions	59,000.00	-47,323.09	
C254687GA8	DISNEY WALT CO 3.8% DUE 05-13-2060 REG	Dispositions	-2,025,000.00		1,499,404.25
		Acquisitions	288,000.00	-228,539.52	
C25746UDT3	DOMINION ENERGY INC 6.875% 02-01-2055	Dispositions	-158,000.00		119,813.15
		Acquisitions			

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C25746UDU0	DOMINION ENERGY INC 7.0% 06-01-2054	Acquisitions	2,180,000.00	-2,180,000.00	
		Dispositions	-2,180,000.00		2,178,596.25
C25731VAB0	DOMINION ENERGY SOUTH 6.25% 10-15-2053	Acquisitions	3,270,000.00	-3,270,000.00	
		Dispositions	-3,270,000.00		3,304,983.15
C260543CE1	DOW CHEM CO 5.25% DUE 11-15-2041	Acquisitions	90,000.00	-97,074.00	
		Dispositions	-6,000.00		6,840.88
C260543CV3	DOW CHEMICAL CO NT 4.8% 05-15-2049	Acquisitions	8,000.00	-7,404.88	
		Dispositions	-16,000.00		15,163.04
C260543DD2	DOW CHEMICAL CO 3.6% 11-15-2050	Acquisitions	242,000.00	-205,658.86	
		Dispositions	-242,000.00		210,126.18
C260543DH3	DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO	Acquisitions	68,000.00	-47,019.96	
		Dispositions	-68,000.00		48,665.56
C26078JAE0	DOWDUPONT INC 5.319% DUE 11-15-2038	Acquisitions	203,000.00	-223,161.96	
		Dispositions	-297,000.00		340,992.54
C26442CBL7	DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054	Acquisitions	2,740,000.00	-2,850,089.80	
		Dispositions	-764,000.00		791,122.97
C26441CBN4	DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051	Acquisitions	180,000.00	-179,339.80	
		Dispositions	-1,026,000.00		1,017,071.72
C26441CAT2	DUKE ENERGY CORP 3.75% DUE 09-01-2046	Acquisitions	25,000.00	-18,858.25	
		Dispositions	-30,000.00		21,133.95
C26441CCE3	DUKE ENERGY CORP 5.45% 06-15-2034	Acquisitions	850,000.00	-658,257.00	
		Dispositions	-7,100,000.00		5,208,426.65
C26441CCF0	DUKE ENERGY CORP 5.8% 06-15-2054	Acquisitions	885,000.00	-883,831.80	
		Dispositions	-885,000.00		906,045.30
		Acquisitions	2,110,000.00	-2,098,078.50	
		Dispositions	-350,000.00		349,727.00

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C26444HAR2	DUKE ENERGY FLA LLC 6.2% 11-15-2053	Acquisitions	100,000.00	-115,359.00	
		Dispositions	-1,275,000.00		1,384,660.70
C26443TAC0	DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050	Acquisitions	17,000.00	-10,967.72	
		Dispositions	-475,000.00		281,413.75
C26443TAE6	DUKE ENERGY IND LLC 5.25% 03-01-2034	Acquisitions	350,000.00	-348,793.50	
		Dispositions	-350,000.00		358,393.00
C26443TAA4	DUKE ENERGY IND 3.75% DUE 05-15-2046	Acquisitions	843,000.00	-626,972.82	
		Dispositions	-843,000.00		631,010.79
C26443TAD8	DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053	Acquisitions	4,671,000.00	-4,553,247.64	
		Dispositions	-252,000.00		246,409.80
C26442CAN4	DUKE ENERGY 4 DUE 09-30-2042	Acquisitions	162,000.00	-132,021.90	
SB8GF9H4	DUKE ENERGY 4 DUE 09-30-2042	Dispositions	-405,000.00		357,890.40
C26442CAM6	DUKE ENERGY 4.25% DUE 12-15-2041	Acquisitions	865,000.00	-754,107.00	
		Dispositions	-25,000.00		21,535.05
SBR853M8	EAST JAPAN RAILWAY 4.389% SNR 05/09/2043EUR	Acquisitions	895,000.00	-1,041,923.86	
		Dispositions	-895,000.00		1,033,067.48
C27636AAA0	EASTERN ENERGY GAS 5.65% 10-15-2054	Acquisitions	3,985,000.00	-3,985,445.24	
		Dispositions	-925,000.00		931,549.26
SBSBGTP0	EASTMAN CHEM CO SR NT 5.625% 02-20-2034	Acquisitions	1,598,000.00	-1,594,979.78	
		Dispositions	-1,598,000.00		1,657,607.64
C277432AP5	EASTMAN CHEM CO 4.65% DUE 10-15-2044	Acquisitions	395,000.00	-337,721.05	
		Dispositions	-240,000.00		211,135.20
C28370TAF6	EL PASO PIPELN 4.7% DUE 11-01-2042	Acquisitions	30,000.00	-25,742.10	
		Dispositions	-25,000.00		21,539.60
C28370TAD1	EL PASO PIPELN 7.5% DUE 11-15-2040				

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C036752BD4	ELEVANCE HEALTH INC 5.2% 02-15-2035	Acquisitions	27,000.00	-30,928.50	
		Dispositions	-27,000.00		31,018.14
C036752BA0	ELEVANCE HEALTH INC 5.65% 06-15-2054	Acquisitions	2,085,000.00	-2,077,619.10	
		Dispositions	-2,085,000.00		2,101,283.85
C532457CH9	ELI LILLY & CO 4.95% 02-27-2063	Acquisitions	4,705,000.00	-4,685,944.75	
		Dispositions	-2,880,000.00		2,879,359.10
SBQMRY20	ELI LILLY & CO 4.95% 02-27-2063	Acquisitions	330,000.00	-323,786.78	
		Dispositions	-670,000.00		675,705.65
C532457CT3	ELI LILLY & CO 5.2% 08-14-2064	Dispositions	-2,032,000.00		1,954,540.16
		Acquisitions	2,375,000.00	-2,382,523.75	
C532457CG1	ELI LILLY AND CO 4.875% DUE 02-27-2053	Dispositions	-375,000.00		384,257.63
		Acquisitions	219,000.00	-209,345.02	
SBQMRY08	ELI LILLY AND CO 4.875% DUE 02-27-2053	Dispositions	-176,000.00		169,886.37
		Dispositions	-2,365,000.00		2,331,170.82
C532457CM8	ELI LILLY AND COMPANY 5.0% 02-09-2054	Acquisitions	3,437,000.00	-3,419,354.53	
		Dispositions	-1,275,000.00		1,224,529.34
SBSHRLF1	ELI LILLY AND COMPANY 5.0% 02-09-2054	Acquisitions	7,367,000.00	-7,251,852.37	
		Dispositions	-6,302,000.00		5,940,139.16
C29103DAM8	EMERA US FIN LP 4.75% DUE 06-15-2046	Acquisitions	480,000.00	-375,490.92	
		Dispositions	-868,000.00		735,006.70
C29249EAA7	ENACT HLDGS INC 6.25% 05-28-2029	Acquisitions	8,815,000.00	-8,810,856.95	
		Dispositions	-8,815,000.00		8,793,729.10
C29250NCD5	ENBRIDGE INC 5.95% 04-05-2054	Acquisitions	2,565,000.00	-2,562,152.85	
		Dispositions	-2,565,000.00		2,622,272.23
C29250NBZ7	ENBRIDGE INC 6.7% 11-15-2053	Acquisitions	3,500,000.00	-3,916,780.00	

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		Dispositions	-7,180,000.00		7,857,052.55
SBN12KN8	ENBRIDGE INC 6.7% 11-15-2053	Dispositions	-6,849,000.00		7,645,873.60
C29273RBL2	ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047	Acquisitions	457,000.00	-413,110.39	
		Dispositions	-486,000.00		451,988.41
C29273RAP4	ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041	Acquisitions	1,002,000.00	-1,016,209.18	
		Dispositions	-458,000.00		476,104.74
C29273RBJ7	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	Acquisitions	25,000.00	-25,301.50	
		Dispositions	-1,117,000.00		1,140,161.97
C29273VBB5	ENERGY TRANSFER L P 6.05% 09-01-2054	Acquisitions	2,730,000.00	-2,715,285.30	
		Dispositions	-2,730,000.00		2,725,166.85
SBRK1WR2	ENERGY TRANSFER L P 6.05% 09-01-2054	Acquisitions	5,705,000.00	-5,674,250.05	
		Dispositions	-5,705,000.00		5,834,772.48
C29273VAY6	ENERGY TRANSFER LP 5.55% 05-15-2034	Acquisitions	1,150,000.00	-1,146,090.00	
		Dispositions	-1,150,000.00		1,146,228.00
C29273VAW0	ENERGY TRANSFER LP 5.95% 05-15-2054	Acquisitions	7,014,000.00	-6,965,712.97	
		Dispositions	-4,624,000.00		4,593,773.78
C29273VAX8	ENERGY TRANSFER LP 8.0% 05-15-2054	Acquisitions	4,740,000.00	-4,740,000.00	
		Dispositions	-4,740,000.00		5,087,472.75
C29278NAR4	ENERGY TRANSFER OPER L P 5.0% 05-15-2050	Acquisitions	840,000.00	-727,262.55	
		Dispositions	-20,000.00		17,588.00
SBL3BQC0	ENERGY TRANSFER OPER L P 5.0% 05-15-2050	Dispositions	-2,163,000.00		1,882,199.34
C29336UAD9	ENLINK MIDSTREAM PARTNERS LP 5.05% DUE 04-01-2045	Acquisitions	50,000.00	-40,626.50	
		Dispositions	-50,000.00		44,450.00
C29336UAG2	ENLINK MIDSTREAM 5.45% DUE 06-01-2047	Acquisitions	312,000.00	-279,179.46	
		Dispositions	-312,000.00		294,037.27

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C29336UAC1	ENLINK MIDSTREAM 5.6% DUE 04-01-2044	Acquisitions	71,000.00	-65,859.60	
		Dispositions	-71,000.00		67,627.50
C29364GAQ6	ENTERGY CORP NEW 7.125% 12-01-2054	Acquisitions	7,040,000.00	-7,040,000.00	
		Dispositions	-7,040,000.00		7,028,759.50
C29364WBD9	ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051	Dispositions	-35,000.00		22,158.40
SBJN50H1	ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051	Acquisitions	1,657,000.00	-1,044,225.28	
SBSMRK04	ENTERGY LA LLC 5.15% 09-15-2034	Acquisitions	1,125,000.00	-1,120,326.75	
		Dispositions	-1,125,000.00		1,150,976.25
C29364WBN7	ENTERGY LA LLC 5.7% 03-15-2054	Acquisitions	2,410,000.00	-2,407,852.00	
		Dispositions	-759,000.00		759,448.47
SBQKW030	ENTERGY LA LLC 5.7% 03-15-2054	Acquisitions	3,615,000.00	-3,609,794.40	
		Dispositions	-3,190,000.00		3,293,142.22
C29379VCA9	ENTERPRISE PRODS FIXED 3.2% 02-15-2052	Acquisitions	370,000.00	-256,282.80	
		Dispositions	-174,000.00		119,775.75
C29379VBZ5	ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060	Acquisitions	200,000.00	-147,982.00	
		Dispositions	-13,000.00		9,972.11
C29379VBJ1	ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	Acquisitions	61,000.00	-58,503.63	
		Dispositions	-310,000.00		286,200.50
C29379VBQ5	ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048	Acquisitions	3,000.00	-2,643.93	
		Dispositions	-745,000.00		644,081.85
C29379VCH4	ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055	Acquisitions	4,207,000.00	-4,200,256.63	
		Dispositions	-1,030,000.00		1,049,627.85
C29379VBW2	ENTERPRISE PRODS 4.2% DUE 01-31-2050	Acquisitions	143,000.00	-121,826.43	
		Dispositions	-456,000.00		380,988.07
C29379VAY9	ENTERPRISE PRODS 4.45 DUE 02-15-2043				

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C29379VBA0	ENTERPRISE PRODS 4.85% DUE 03-15-2044	Acquisitions	22,000.00	-19,789.40	
		Dispositions	-102,000.00		90,127.78
C29379VBC6	ENTERPRISE PRODS 5.1% DUE 02-15-2045	Acquisitions	2,000.00	-1,936.60	
		Dispositions	-456,000.00		424,390.41
C29379VAV5	ENTERPRISE PRODS 5.7% DUE 02-15-2042	Acquisitions	9,000.00	-8,813.71	
		Dispositions	-1,817,000.00		1,736,203.42
C29379VAT0	ENTERPRISE PRODS 5.95% DUE 02-01-2041	Acquisitions	16,000.00	-16,861.28	
		Dispositions	-77,000.00		78,968.81
C29379VAQ6	ENTERPRISE PRODS 6.45% DUE 09-01-2040	Acquisitions	4,005,000.00	-4,139,807.70	
		Dispositions	-2,793,000.00		2,889,522.28
C29444UBM7	EQUINIX INC FIXED 2.95% 09-15-2051	Acquisitions	136,000.00	-153,925.27	
		Dispositions	-59,000.00		65,108.56
C299808AJ4	EVEREST REINSURANCE HOLDINGS INC SR NT 3.125% 10-15-2052	Acquisitions	211,000.00	-143,517.98	
		Dispositions	-5,370,000.00		3,395,988.00
C30161NBL4	EXELON CORP 5.6% DUE 03-15-2053	Acquisitions	208,000.00	-135,784.48	
		Dispositions	-148,000.00		97,499.20
C30225VAS6	EXTRA SPACE STORAGE LP 5.4% 02-01-2034	Acquisitions	1,950,000.00	-1,914,256.50	
		Dispositions	-1,950,000.00		1,847,254.50
C30231GAZ5	EXXON MOBIL CORP 3.095% DUE 08-16-2049	Acquisitions	1,485,000.00	-1,482,103.50	
		Dispositions	-1,485,000.00		1,445,083.20
C30231GBM3	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	Acquisitions	2,000.00	-1,497.42	
		Dispositions	-55,000.00		38,893.15
SBMDSC31	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	Acquisitions	864,000.00	-641,142.28	
		Dispositions	-540,000.00		405,305.01
C30231GAW2	EXXON MOBIL CORP 4.114% DUE 03-01-2046	Dispositions	-8,588,000.00		6,675,977.52

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C30231GBF8	EXXON MOBIL CORP 4.227% DUE 03-19-2040	Acquisitions	81,000.00	-73,537.47	
		Dispositions	-26,000.00		22,613.97
C30190AAG9	F&G ANNUITIES & LIFE INC 6.25% 10-04-2034	Acquisitions	651,000.00	-586,463.85	
		Dispositions	-1,778,000.00		1,630,597.70
C30190AAF1	F&G ANNUITIES & 6.5% DUE 06-04-2029	Acquisitions	6,825,000.00	-6,781,524.75	
		Dispositions	-6,825,000.00		6,804,234.00
C303901BQ4	FAIRFAX FINL HLDGS LTD USD SR NT 144A 6.1% 03-15-2055	Acquisitions	2,875,000.00	-2,867,640.00	
		Dispositions	-2,875,000.00		2,877,413.95
C303901BR2	FAIRFAX FINL HLDGS LTD 6.35% 03-22-2054	Acquisitions	3,856,000.00	-3,851,310.86	
		Dispositions	-812,000.00		824,316.02
C31428XBG0	FEDEX CORP 4.55% DUE 04-01-2046	Dispositions	-890,000.00		929,694.00
		Free Receipt	6,892,000.00	7,393,870.27	
C31428XCA2	FEDEX CORP 5.25% DUE 05-15-2050	Acquisitions	63,000.00	-52,338.51	
		Dispositions	-9,000.00		7,858.43
C341081GV3	FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054	Acquisitions	5,000.00	-4,635.10	
		Dispositions	-3,242,000.00		3,129,390.56
SBQKMPC4	FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054	Acquisitions	4,430,000.00	-4,424,092.70	
		Dispositions	-2,000.00		2,160.16
SBPBXV2	FORD MOTOR CREDIT CO LLC 6.125% 03-08-2034	Acquisitions	4,121,000.00	-4,106,737.01	
		Dispositions			
C345370CQ1	FORD MTR CO DEL NT 4.75 01-15-2043	Acquisitions	1,379,000.00	-1,357,397.19	
		Dispositions	-1,137,000.00		1,132,315.56
SB94Q0Z1	FORD MTR CO DEL NT 4.75 01-15-2043	Acquisitions	527,000.00	-431,086.67	
		Dispositions	-160,000.00		130,972.28
C35137LAK1	FOX CORP 5.576% DUE 01-25-2049	Dispositions	-4,134,000.00		3,356,084.06
		Acquisitions	102,000.00	-95,048.70	

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C35671DBC8	FREEPORT-MCMORAN 5.45% DUE 03-15-2043	Dispositions	-125,000.00		123,970.27
		Acquisitions	2,000,000.00	-1,932,720.00	
C999599GH0	FUT DEC 24 CBT UL T-BONDS	Dispositions	-5,318,000.00		5,196,763.47
		Free Delivery	-3,509.00		
C999599GH0	FUT DEC 24 CBT UL T-BONDS	Free Receipt	3,509.00	-464,427,206.25	
		Free Delivery	-3,509.00		
C999599GH0	FUT DEC 24 CBT UL T-BONDS	Free Receipt	3,509.00	-464,427,206.25	
		Free Delivery	-2,766.00		
C999599GH0	FUT DEC 24 CBT ULT TNOTE	Free Receipt	2,766.00	-325,775,723.28	
		Free Delivery	-2,766.00		
C999599GH0	FUT DEC 24 CBT ULT TNOTE	Free Receipt	2,766.00	-325,775,723.28	
		Free Delivery	-2,766.00		
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE	Free Receipt	2,766.00	-325,775,723.28	
		Free Delivery	-1,194.00		
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE	Free Receipt	1,194.00	-130,757,174.44	
		Free Delivery	-1,194.00		
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE	Free Receipt	1,194.00	-130,757,174.44	
		Free Delivery	-2,456.00		
C999599GH0	FUT DEC 24 U.S. T-BONDS	Free Receipt	2,456.00	-304,314,517.25	
		Free Delivery	-2,456.00		
C999599GH0	FUT DEC 24 U.S. T-BONDS	Free Receipt	2,456.00	-304,314,517.25	
		Free Delivery	-2,456.00		
C999599GH0	FUT DEC 24 US 2YR T-NOTE	Free Receipt	2,456.00	-304,314,517.25	
		Free Delivery	-1,523.00		
C999599GH0	FUT DEC 24 US 2YR T-NOTE	Free Receipt	1,523.00	-315,224,520.31	
		Free Delivery	-1,523.00		
C999599GH0	FUT DEC 24 US 2YR T-NOTE	Free Receipt	1,523.00	-315,224,520.31	
		Free Delivery	-1,523.00		
C999599GH0	FUT DEC 24 10 YR T-NOTES	Free Receipt	1,523.00	-315,224,520.31	
		Free Delivery	-2,044.00		
C999599GH0	FUT DEC 24 10 YR T-NOTES	Free Receipt	2,044.00	-232,085,758.44	
		Free Delivery	-2,044.00		

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C999599GH0	FUT JUN 24 CBT UL T-BONDS	Free Delivery	-2,044.00		
		Free Receipt	2,044.00	-232,085,758.44	
C999599GH0	FUT JUN 24 CBT UL T-BONDS	Free Delivery	-3,990.00		
		Free Receipt	3,990.00	-503,180,759.58	
C999599GH0	FUT JUN 24 CBT ULT TNOTE	Free Delivery	-3,990.00		
		Free Receipt	3,990.00	-503,180,759.58	
C999599GH0	FUT JUN 24 CBT ULT TNOTE	Free Delivery	-3,061.00		
		Free Receipt	3,061.00	-347,109,890.48	
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE	Free Delivery	-3,061.00		
		Free Receipt	3,061.00	-347,109,890.48	
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE	Free Delivery	-1,673.00		
		Free Receipt	1,673.00	-177,603,905.98	
C999599GH0	FUT JUN 24 U.S. T-BONDS	Free Delivery	-1,673.00		
		Free Receipt	1,673.00	-177,603,905.98	
C999599GH0	FUT JUN 24 U.S. T-BONDS	Free Delivery	-4,106.00		
		Free Receipt	4,106.00	-485,844,596.95	
C999599GH0	FUT JUN 24 US 2YR T-NOTE	Free Delivery	-4,106.00		
		Free Receipt	4,106.00	-485,844,596.95	
C999599GH0	FUT JUN 24 US 2YR T-NOTE	Free Delivery	-1,245.00		
		Free Receipt	1,245.00	-253,525,783.84	
C999599GH0	FUT JUN 24 10 YR T-NOTES	Free Delivery	-1,245.00		
		Free Receipt	1,245.00	-253,525,783.84	
C999599GH0	FUT JUN 24 10 YR T-NOTES	Free Delivery	-2,266.00		
		Free Receipt	2,266.00	-248,498,189.81	
C999599GH0	FUT JUN 24 10 YR T-NOTES	Free Delivery	-2,266.00		
		Free Receipt	2,266.00	-248,498,189.81	

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 24 CBT UL T-BONDS	Free Delivery	-3,094.00		
		Free Receipt	1,367.00	-172,389,420.49	
C999599GH0	FUT MAR 24 CBT UL T-BONDS	Free Delivery	-1,367.00		
		Free Receipt	3,094.00	-380,004,281.11	
C999599GH0	FUT MAR 24 CBT ULT TNOTE	Free Delivery	-1,792.00		
		Free Receipt	1,136.00	-129,922,433.21	
C999599GH0	FUT MAR 24 CBT ULT TNOTE	Free Delivery	-1,136.00		
		Free Receipt	1,792.00	-203,774,385.89	
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE	Free Delivery	-384.00		
		Free Receipt	208.00	-22,124,319.94	
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE	Free Delivery	-208.00		
		Free Receipt	384.00	-40,942,693.34	
C999599GH0	FUT MAR 24 LIF LONG GILT	Free Delivery	-6.00		
		Free Receipt	6.00	-767,478.16	
C999599GH0	FUT MAR 24 LIF LONG GILT	Free Delivery	-6.00		
		Free Receipt	6.00	-767,478.16	
C999599GH0	FUT MAR 24 OSE TOPIX	Free Delivery	-23.00		
		Free Receipt	23.00	-4,127,113.86	
C999599GH0	FUT MAR 24 OSE TOPIX	Free Delivery	-23.00		
		Free Receipt	23.00	-4,127,113.86	
C999599GH0	FUT MAR 24 U.S. T-BONDS	Free Delivery	-3,800.00		
		Free Receipt	642.00	-78,085,519.88	
C999599GH0	FUT MAR 24 U.S. T-BONDS	Free Delivery	-642.00		
		Free Receipt	3,800.00	-455,316,338.56	
C999599GH0	FUT MAR 24 US 2YR T-NOTE	Free Delivery	-692.00		

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 24 US 2YR T-NOTE	Free Receipt	594.00	-121,774,408.45	
		Free Delivery	-594.00		
C999599GH0	FUT MAR 24 10 YR T-NOTES	Free Receipt	692.00	-141,715,806.49	
		Free Delivery	-381.00		
C999599GH0	FUT MAR 24 10 YR T-NOTES	Free Receipt	1,784.00	-195,990,118.54	
		Free Delivery	-1,784.00		
C999599GH0	FUT MAR 25 CBT UL T-BONDS	Free Receipt	381.00	-42,541,269.14	
		Free Delivery	-2,845.00		
C999599GH0	FUT MAR 25 CBT UL T-BONDS	Free Receipt	252.00	-31,511,650.72	
		Free Delivery	-252.00		
C999599GH0	FUT MAR 25 CBT ULT TNOTE	Free Receipt	2,845.00	-349,915,459.73	
		Free Delivery	-2,096.00		
C999599GH0	FUT MAR 25 CBT ULT TNOTE	Free Receipt	281.00	-31,734,623.76	
		Free Delivery	-281.00		
C999599GH0	FUT MAR 25 CBT 5Y T-NOTE	Free Receipt	2,096.00	-236,718,004.51	
		Free Delivery	-294.00		
C999599GH0	FUT MAR 25 CBT 5Y T-NOTE	Free Receipt	461.00	-49,325,178.93	
		Free Delivery	-461.00		
C999599GH0	FUT MAR 25 U.S. T-BONDS	Free Receipt	294.00	-31,410,648.94	
		Free Delivery	-73.00		
C999599GH0	FUT MAR 25 U.S. T-BONDS	Free Receipt	1,550.00	-181,253,302.29	
		Free Delivery	-1,550.00		
C999599GH0	FUT MAR 25 US 2YR T-NOTE	Free Receipt	73.00	-8,515,474.99	
		Free Delivery	-871.00		
C999599GH0	FUT MAR 25 US 2YR T-NOTE	Free Receipt	583.00	-119,832,405.70	
		Free Delivery			

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 25 10 YR T-NOTES	Free Delivery	-583.00		
		Free Receipt	871.00	-179,022,889.63	
C999599GH0	FUT MAR 25 10 YR T-NOTES	Free Delivery	-201.00		
		Free Receipt	1,397.00	-154,209,823.85	
C999599GH0	FUT SEP 24 CBT UL T-BONDS	Free Delivery	-1,397.00		
		Free Receipt	201.00	-22,137,752.63	
C999599GH0	FUT SEP 24 CBT UL T-BONDS	Free Delivery	-3,744.00		
		Free Receipt	3,744.00	-467,235,146.53	
C999599GH0	FUT SEP 24 CBT UL T-NOTE	Free Delivery	-3,744.00		
		Free Receipt	3,744.00	-467,235,146.53	
C999599GH0	FUT SEP 24 CBT UL T-NOTE	Free Delivery	-2,871.00		
		Free Receipt	2,871.00	-323,604,537.19	
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE	Free Delivery	-2,871.00		
		Free Receipt	2,871.00	-323,604,537.19	
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE	Free Delivery	-1,417.00		
		Free Receipt	1,417.00	-151,361,770.50	
C999599GH0	FUT SEP 24 U.S. T-BONDS	Free Delivery	-1,417.00		
		Free Receipt	1,417.00	-151,361,770.50	
C999599GH0	FUT SEP 24 U.S. T-BONDS	Free Delivery	-3,551.00		
		Free Receipt	3,551.00	-418,598,951.13	
C999599GH0	FUT SEP 24 US 2YR T-NOTE	Free Delivery	-3,551.00		
		Free Receipt	3,551.00	-418,598,951.13	
C999599GH0	FUT SEP 24 US 2YR T-NOTE	Free Delivery	-2,103.00		
		Free Receipt	2,103.00	-429,917,690.43	
C999599GH0	FUT SEP 24 US 2YR T-NOTE	Free Delivery	-2,103.00		
		Free Receipt	2,103.00	-429,917,690.43	

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 24 10 YR T-NOTES	Free Delivery	-2,012.00		
		Free Receipt	2,012.00	-220,392,650.30	
C999599GH0	FUT SEP 24 10 YR T-NOTES	Free Delivery	-2,012.00		
		Free Receipt	2,012.00	-220,392,650.30	
C999599GH0	FUT 06 DEC 24 EURO BUXL BND	Free Delivery	-74.00		
		Free Receipt	74.00	-11,004,668.63	
C999599GH0	FUT 06 DEC 24 EURO BUXL BND	Free Delivery	-74.00		
		Free Receipt	74.00	-11,004,668.63	
C999599GH0	FUT 06 DEC 24 EURX EUR-BOBL	Free Delivery	-11.00		
		Free Receipt	11.00	-1,449,119.43	
C999599GH0	FUT 06 DEC 24 EURX EUR-BOBL	Free Delivery	-11.00		
		Free Receipt	11.00	-1,449,119.43	
C999599GH0	FUT 06 DEC 24 EURX EUR-BUND	Free Delivery	-296.00		
		Free Receipt	296.00	-43,661,883.96	
C999599GH0	FUT 06 DEC 24 EURX EUR-BUND	Free Delivery	-296.00		
		Free Receipt	296.00	-43,661,883.96	
C999599GH0	FUT 06 JUN 24 EURO BUXL BND	Free Delivery	-72.00		
		Free Receipt	72.00	-10,149,143.53	
C999599GH0	FUT 06 JUN 24 EURO BUXL BND	Free Delivery	-72.00		
		Free Receipt	72.00	-10,149,143.53	
C999599GH0	FUT 06 JUN 24 EURX EUR-BOBL	Free Delivery	-19.00		
		Free Receipt	19.00	-2,423,554.73	
C999599GH0	FUT 06 JUN 24 EURX EUR-BOBL	Free Delivery	-19.00		
		Free Receipt	19.00	-2,423,554.73	
C999599GH0	FUT 06 JUN 24 EURX EUR-BUND	Free Delivery	-192.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT 06 JUN 24 EURX EUR-BUND	Free Receipt	192.00	-27,464,247.93	
		Free Delivery	-192.00		
C999599GH0	FUT 06 SEP 24 EURO BUXL BND	Free Receipt	192.00	-27,464,247.93	
		Free Delivery	-77.00		
C999599GH0	FUT 06 SEP 24 EURO BUXL BND	Free Receipt	77.00	-10,706,339.93	
		Free Delivery	-77.00		
C999599GH0	FUT 06 SEP 24 EURX EUR-BOBL	Free Receipt	77.00	-10,706,339.93	
		Free Delivery	-19.00		
C999599GH0	FUT 06 SEP 24 EURX EUR-BOBL	Free Receipt	19.00	-2,373,496.10	
		Free Delivery	-19.00		
C999599GH0	FUT 06 SEP 24 EURX EUR-BUND	Free Receipt	19.00	-2,373,496.10	
		Free Delivery	-235.00		
C999599GH0	FUT 06 SEP 24 EURX EUR-BUND	Free Receipt	235.00	-33,251,844.18	
		Free Delivery	-235.00		
C999599GH0	FUT 07 MAR 24 EURX EUR-BOBL	Free Receipt	235.00	-33,251,844.18	
		Free Delivery	-21.00		
C999599GH0	FUT 07 MAR 24 EURX EUR-BOBL	Free Receipt	18.00	-2,280,487.51	
		Free Delivery	-18.00		
C999599GH0	FUT 07 MAR 24 EURX EUR-BUND	Free Receipt	21.00	-2,664,531.53	
		Free Delivery	-200.00		
C999599GH0	FUT 07 MAR 24 EURX EUR-BUND	Free Receipt	108.00	-15,896,052.98	
		Free Delivery	-108.00		
C999599GH0	FUT 07 MAR 24 EUX EURO-BUXL	Free Receipt	200.00	-29,268,051.40	
		Free Delivery	-20.00		
C999599GH0	FUT 07 MAR 24 EUX EURO-BUXL	Free Receipt	34.00	-5,033,170.09	

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-34.00		
		Free Receipt	20.00	-2,991,424.87	
C373334JW2	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	Acquisitions	2,300,000.00	-1,934,999.75	
		Dispositions	-85,000.00		74,626.40
C363576AB5	GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051	Acquisitions	181,000.00	-136,776.27	
		Dispositions	-1,685,000.00		1,223,041.29
C361448BR3	GATX CORP 6.05% 06-05-2054	Acquisitions	380,000.00	-379,844.20	
		Dispositions	-380,000.00		389,188.25
C36267VAM5	GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052	Acquisitions	848,000.00	-953,091.92	
		Dispositions	-3,628,000.00		4,026,994.60
SBQLPVD5	GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052	Dispositions	-1,210,000.00		1,385,940.40
C369550BH0	GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040	Acquisitions	60,000.00	-57,015.00	
		Dispositions	-20,000.00		18,085.10
C369550BJ6	GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG	Acquisitions	380,000.00	-332,069.20	
		Dispositions	-15,000.00		13,022.65
C37045XFA9	GENERAL MOTORS FINANCIAL CO INC 5.45% 09-06-2034	Acquisitions	835,000.00	-832,077.50	
		Dispositions	-835,000.00		846,598.15
SBPMRJ28	GENERAL MOTORS FINANCIAL CO INC 5.45% 09-06-2034	Acquisitions	1,391,000.00	-1,396,016.29	
		Dispositions	-1,391,000.00		1,373,459.49
C37045XEV4	GENERAL MOTORS FINANCIAL CO 5.95% 04-04-2034	Acquisitions	3,715,000.00	-3,714,182.70	
		Dispositions	-3,715,000.00		3,700,585.80
SBPRBTV4	GENERAL MOTORS FINANCIAL CO 5.95% 04-04-2034	Acquisitions	1,020,000.00	-1,020,836.40	
C37045VAP5	GENERAL MTRS CO 5.15% DUE 04-01-2038	Acquisitions	265,000.00	-248,930.73	
		Dispositions	-355,000.00		332,925.91
C37045VAJ9	GENERAL MTRS CO 5.2% DUE 04-01-2045	Acquisitions	418,000.00	-371,582.28	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C37045VAQ3	GENERAL MTRS CO 5.4% 04-01-2048	Dispositions	-6,929,000.00		6,220,370.59
		Acquisitions	393,000.00	-359,905.76	
C37045VAT7	GENERAL MTRS CO 5.95% DUE 04-01-2049	Dispositions	-376,000.00		342,607.68
		Acquisitions	170,000.00	-166,091.70	
SBGLRQ81	GENERAL MTRS CO 5.95% DUE 04-01-2049	Dispositions	-220,000.00		215,774.64
		Dispositions	-1,475,000.00		1,423,253.70
C37045VAH3	GENERAL MTRS CO 5% DUE 04-01-2035	Acquisitions	154,000.00	-143,799.68	
		Dispositions	-115,000.00		113,793.65
C37045VAK6	GENERAL MTRS CO 6.6% DUE 04-01-2036	Acquisitions	239,000.00	-253,377.86	
		Dispositions	-1,980,000.00		2,059,894.24
C37045VAL4	GENERAL MTRS CO 6.75% DUE 04-01-2046	Acquisitions	3,000.00	-3,143.01	
		Dispositions	-3,003,000.00		3,095,916.39
C373334KW0	GEORGIA POWER CO 5.25% 03-15-2034	Acquisitions	1,210,000.00	-1,206,115.90	
		Dispositions	-2,328,000.00		2,356,717.20
C375558CA9	GILEAD SCIENCES INC 5.55% 10-15-2053	Dispositions	-1,185,000.00		1,164,404.70
		Acquisitions	8,008,000.00	-8,492,483.43	
SBQBBGR2	GILEAD SCIENCES INC 5.55% 10-15-2053	Dispositions	-3,270,190.49		
		Acquisitions	3,495,000.00	-3,230,603.25	
C375558AX1	GILEAD SCIENCES 4.8% DUE 04-01-2044	Dispositions	-3,350,000.00		3,221,850.50
		Acquisitions	150,000.00	-148,774.50	
C361841AU3	GLP CAP L P/GLP FING II INC 6.25% 09-15-2054	Dispositions	-67,000.00		69,639.13
		Acquisitions	49,000.00	-38,789.09	
C38141GZN7	GOLDMAN SACHS GROUP INC 3.436% 02-24-2043	Dispositions	-169,000.00		133,106.49
		Acquisitions	127,000.00	-93,879.14	

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C38141GYC2	GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO	Dispositions	-100,000.00		74,701.00
		Acquisitions	122,000.00	-94,822.06	
SBMCY3Z9	GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO	Dispositions	-95,000.00		72,804.00
		Dispositions	-2,280,000.00		1,744,473.60
C38148YAA6	GOLDMAN SACHS GROUP INC 4.017% 10-31-2038	Acquisitions	2,000.00	-1,780.00	
		Dispositions	-3,880,000.00		3,326,156.94
C38141GXA7	GOLDMAN SACHS GROUP INC 4.411% 04-23-2039	Acquisitions	89,000.00	-82,352.59	
		Dispositions	-818,000.00		717,372.45
C38141GB60	GOLDMAN SACHS GROUP INC 4.692% 10-23-2030	Acquisitions	3,075,000.00	-3,075,000.00	
		Dispositions	-3,075,000.00		3,019,035.00
C38141GB78	GOLDMAN SACHS GROUP INC 5.016% 10-23-2035	Acquisitions	7,295,000.00	-7,295,000.00	
		Dispositions	-3,800,000.00		3,740,515.15
SBSF0602	GOLDMAN SACHS GROUP INC 5.016% 10-23-2035	Acquisitions	12,297,000.00	-12,205,897.13	
		Dispositions	-8,020,000.00		7,854,590.50
SBRC1656	GOLDMAN SACHS GROUP INC 5.33% 07-23-2035	Acquisitions	17,333,000.00	-17,309,585.01	
		Dispositions	-10,194,000.00		10,422,847.36
C38141GB52	GOLDMAN SACHS GROUP INC 6.125% 12-31-2049	Acquisitions	5,490,000.00	-5,490,000.00	
		Dispositions	-4,340,000.00		4,359,836.25
C38141GA53	GOLDMAN SACHS GROUP INC 6.561% 10-24-2034	Acquisitions	240,000.00	-262,812.00	
		Dispositions	-2,755,000.00		2,993,331.70
SBMX7GN6	GOLDMAN SACHS GROUP INC 6.561% 10-24-2034	Dispositions	-1,705,000.00		1,860,137.95
		Acquisitions	4,905,000.00	-4,905,000.00	
C38141GA95	GOLDMAN SACHS 5.851% 04-25-2035	Dispositions	-4,905,000.00		4,997,798.85
		Acquisitions	8,725,000.00	-8,733,825.00	
SBSCB6G4	GOLDMAN SACHS 5.851% 04-25-2035	Dispositions	-8,725,000.00		9,096,852.25

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C416515BF0	HARTFORD INS GROUP 3.6% DUE 08-19-2049	Acquisitions	1,300,000.00	-944,294.00	
		Dispositions	-1,300,000.00		971,425.00
C404119CL1	HCA INC SR SECD NT 4.625% 03-15-2052	Acquisitions	1,838,000.00	-1,537,027.68	
		Dispositions	-1,745,000.00		1,445,934.65
C404119CB3	HCA INC 3.5% DUE 07-15-2051 BEO	Acquisitions	25,000.00	-16,811.50	
		Dispositions	-920,000.00		621,496.80
C404119BY4	HCA INC 5.125% 06-15-2039	Acquisitions	70,000.00	-68,541.60	
		Dispositions	-375,000.00		348,131.25
C404119BZ1	HCA INC 5.25% DUE 06-15-2049	Acquisitions	1,277,000.00	-1,159,617.22	
		Dispositions	-2,780,000.00		2,552,132.70
SBJJD6M6	HCA INC 5.25% DUE 06-15-2049	Dispositions	-1,400,000.00		1,231,372.85
C404121AK1	HCA INC 5.45% 09-15-2034	Acquisitions	2,010,000.00	-2,007,065.40	
		Dispositions	-2,010,000.00		2,018,372.85
C404119BV0	HCA INC 5.5% DUE 06-15-2047	Acquisitions	555,000.00	-533,232.91	
		Dispositions	-1,513,000.00		1,448,625.06
C404121AL9	HCA INC 5.95% 09-15-2054	Acquisitions	8,300,000.00	-8,482,103.65	
		Dispositions	-5,165,000.00		5,294,956.40
C404119CV9	HCA INC 6.0% 04-01-2054	Acquisitions	8,132,000.00	-8,154,991.34	
		Dispositions	-3,465,000.00		3,421,032.99
C404119CW7	HCA INC 6.1% 04-01-2064	Acquisitions	8,305,000.00	-8,359,047.25	
		Dispositions	-6,430,000.00		6,332,804.25
C42809HAH0	HESS CORP 5.8% DUE 04-01-2047	Acquisitions	693,000.00	-737,356.92	
		Dispositions	-1,273,000.00		1,295,875.12
C42809HAC1	HESS CORP 6% DUE 01-15-2040	Acquisitions	835,000.00	-900,497.40	
		Dispositions	-20,000.00		21,142.40

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C437076CK6	HOME DEPOT INC SR NT 2.75% 09-15-2051	Acquisitions	87,000.00	-57,812.37	
		Dispositions	-222,000.00		149,190.16
C437076CG5	HOME DEPOT INC 2.375% 03-15-2051	Acquisitions	22,000.00	-13,575.98	
		Dispositions	-36,000.00		21,783.21
C437076BZ4	HOME DEPOT INC 3.125% DUE 12-15-2049	Acquisitions	3,360,000.00	-2,258,564.20	
		Dispositions	-140,000.00		99,344.00
C437076CD2	HOME DEPOT INC 3.35% DUE 04-15-2050 REG	Acquisitions	400,000.00	-292,868.00	
		Dispositions	-90,000.00		66,533.30
C437076BH4	HOME DEPOT INC 4.25% DUE 04-01-2046	Acquisitions	305,000.00	-261,202.00	
		Dispositions	-113,000.00		100,829.79
C437076DF6	HOME DEPOT INC 5.3% 06-25-2054	Acquisitions	11,865,000.00	-11,735,184.60	
		Dispositions	-4,660,000.00		4,725,027.80
SBPLZ1P0	HOME DEPOT INC 5.3% 06-25-2054	Acquisitions	13,027,000.00	-12,994,674.85	
C437076DG4	HOME DEPOT INC 5.4% 06-25-2064	Acquisitions	4,854,000.00	-4,788,973.46	
		Dispositions	-1,890,000.00		1,894,959.20
C438516CS3	HONEYWELL INTERNATIONAL INC 5.0% 03-01-2035	Acquisitions	4,475,000.00	-4,485,024.00	
		Dispositions	-745,000.00		748,501.50
C438516CT1	HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054	Acquisitions	9,887,000.00	-9,868,163.89	
		Dispositions	-2,085,000.00		2,092,866.68
SBQBCWS8	HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054	Acquisitions	13,122,000.00	-13,092,378.00	
		Dispositions	-13,122,000.00		12,715,395.62
C438516CU8	HONEYWELL INTERNATIONAL INC 5.35% 03-01-2064	Acquisitions	1,504,000.00	-1,503,502.90	
		Dispositions	-75,000.00		75,652.70
SBQBCWR7	HONEYWELL INTERNATIONAL INC 5.35% 03-01-2064	Acquisitions	2,851,000.00	-2,843,986.54	
		Dispositions	-2,851,000.00		2,766,496.36

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C44107TBB1	HOST HOTELS & RESORTS L P 5.7%	07-01-2034			
		Acquisitions	4,585,000.00	-4,507,880.30	
		Dispositions	-4,585,000.00		4,574,879.75
C42824CBW8	HP ENTERPRISE CO 5.6% 10-15-2054				
		Acquisitions	4,860,000.00	-4,766,979.60	
		Dispositions	-1,200,000.00		1,158,734.11
C4042Q1AD9	HSBC BK USA N A 7 DUE 01-15-2039				
		Acquisitions	570,000.00	-665,927.15	
		Dispositions	-190,000.00		218,473.15
C404280EJ4	HSBC HLDGS PLC 6.95% 12-31-2049				
		Acquisitions	4,735,000.00	-4,735,000.00	
		Dispositions	-4,735,000.00		4,753,339.00
C444859BL5	HUMANA INC FIXED 3.95% DUE 08-15-2049				
		Acquisitions	395,000.00	-295,843.15	
		Dispositions	-179,000.00		139,038.25
C444859BX9	HUMANA INC 5.5% 03-15-2053				
		Acquisitions	3,060,000.00	-2,899,862.95	
		Dispositions	-1,736,000.00		1,648,002.00
C444859CB6	HUMANA INC 5.75% 04-15-2054				
		Acquisitions	17,705,000.00	-17,527,649.46	
		Dispositions	-8,945,000.00		8,903,553.25
SBRC6GS4	HUMANA INC 5.75% 04-15-2054				
		Acquisitions	574,000.00	-573,707.26	
		Dispositions	-574,000.00		592,620.56
C446150BD5	HUNTINGTON BANCSHARES INC 5.709%	02-02-2035			
		Acquisitions	4,615,000.00	-4,609,785.75	
		Dispositions	-4,615,000.00		4,494,485.80
C44701QBG6	HUNTSMAN INTL LLC 5.7% 10-15-2034				
		Acquisitions	2,760,000.00	-2,750,064.00	
		Dispositions	-2,760,000.00		2,740,977.95
C449276AF1	IBM INTERNAT CAPITAL 5.25% 02-05-2044				
		Acquisitions	12,494,000.00	-12,402,292.56	
		Dispositions	-900,000.00		901,532.10
C449276AG9	IMB INTERNAT CAPITAL 5.3% 02-05-2054				
		Acquisitions	6,391,000.00	-6,352,127.38	
		Dispositions	-3,995,000.00		3,870,314.01
SBNLZBS9	IMPERIAL BRNDS FIN 1.75% GTD SNR	18/03/33 EUR			
		Acquisitions	1,165,000.00	-991,582.50	

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C454889AV8	INDIANA MICHIGAN POWER CO 5.625% 04-01-2053	Dispositions	-1,165,000.00		1,038,127.11
		Acquisitions	90,000.00	-95,580.90	
C455434BW9	INDIANAPOLIS PWR & LT CO 1ST MTG BD SER 144A 5.7% 04-01-2054	Dispositions	-875,000.00		855,336.10
		Acquisitions	870,000.00	-868,681.70	
SBQKW0H4	INDIANAPOLIS PWR & LT CO 1ST MTG BD SER 144A 5.7% 04-01-2054	Acquisitions	870,000.00	-868,681.70	
		Dispositions	-2,030,000.00	-2,024,153.60	
C45687VAG1	INGERSOLL RAND INC 5.7% 06-15-2054	Dispositions	-855,000.00		912,715.20
		Acquisitions	940,000.00	-937,237.00	
SBSQLDZ8	INGERSOLL RAND INC 5.7% 06-15-2054	Acquisitions	1,618,000.00	-1,611,382.38	
		Dispositions	-1,618,000.00		1,657,074.70
C458140BW9	INTEL CORP SR NT 3.05% 08-12-2051	Acquisitions	1,287,000.00	-810,637.62	
		Dispositions	-19,000.00		12,259.94
C458140BK5	INTEL CORP 3.1% DUE 02-15-2060	Acquisitions	17,000.00	-10,908.56	
		Dispositions	-17,000.00		10,190.65
C458140BJ8	INTEL CORP 3.25% DUE 11-15-2049	Acquisitions	1,863,000.00	-1,273,868.49	
		Dispositions	-532,000.00		363,818.07
C458140BG4	INTEL CORP 3.734% 12-08-2047 BEO	Acquisitions	8,414,000.00	-6,046,146.03	
		Dispositions	-2,000.00		1,489.04
C458140AY6	INTEL CORP 4.1% DUE 05-11-2047	Acquisitions	745,000.00	-576,814.95	
		Dispositions	-210,000.00		169,684.20
C458140AV2	INTEL CORP 4.1% DUE 05-19-2046	Acquisitions	172,000.00	-129,626.08	
		Dispositions	-88,000.00		70,555.88
C458140BL3	INTEL CORP 4.6% DUE 03-25-2040	Acquisitions	3,000.00	-2,582.28	
		Dispositions	-16,000.00		14,597.44
C458140BM1	INTEL CORP 4.75% DUE 03-25-2050	Acquisitions	4,735,000.00	-3,981,492.10	
		Dispositions	-1,164,000.00		1,005,467.62

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C458140CB4	INTEL CORP 4.9% 08-05-2052	Acquisitions	2,961,000.00	-2,588,018.29	
		Dispositions	-9,920,000.00		8,817,616.36
C458140CM0	INTEL CORP 5.6% 02-21-2054	Acquisitions	7,496,000.00	-7,463,353.23	
		Dispositions	-4,602,000.00		4,471,641.89
SBSNWTF6	INTEL CORP 5.6% 02-21-2054	Acquisitions	4,948,000.00	-4,933,007.56	
		Dispositions	-4,948,000.00		4,914,996.84
C458140CJ7	INTEL CORP 5.82% 02-10-2053	Acquisitions	3,104,000.00	-3,123,938.71	
		Dispositions	-8,909,000.00		8,919,550.09
SBMX7HF5	INTEL CORP 5.82% 02-10-2053	Dispositions	-6,372,000.00		6,346,051.42
C45866FAX2	INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052	Acquisitions	260,000.00	-242,572.20	
		Dispositions	-1,147,000.00		1,074,936.30
SBMTWJ25	INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052	Dispositions	-5,334,000.00		5,094,578.34
C45866FAP9	INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040	Acquisitions	30,000.00	-21,580.80	
		Dispositions	-580,000.00		425,185.35
C45866FAL8	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	Acquisitions	408,000.00	-278,507.26	
		Dispositions	-598,000.00		405,232.76
SBM9PS38	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	Dispositions	-2,939,000.00		2,009,717.59
C461070AW4	INTERSTATE PWR & LT CO 5.45% 09-30-2054	Acquisitions	625,000.00	-622,581.25	
		Dispositions	-625,000.00		630,358.53
C46115HCB1	INTESA SANPAOLO S FLTG RT 7.778% DUE 06-20-2054	Acquisitions	6,854,000.00	-7,207,261.86	
		Dispositions	-9,709,000.00		10,375,984.37
C46124HAH9	INTUIT INC 5.5% 09-15-2053	Acquisitions	986,000.00	-1,013,813.79	
		Dispositions	-215,000.00		220,959.05
SBNNJDM7	INTUIT INC 5.5% 09-15-2053	Dispositions	-745,000.00		803,638.95

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SBNT9FK3	JBS USA LUX S A / 7.25% GTD SNR 15/11/53USD	Acquisitions	2,755,000.00	-3,149,006.10	
		Free Delivery	-2,755,000.00		
C46590XAX4	JBS USA LUX S A 6.5% DUE 12-01-2052	Acquisitions	4,064,000.00	-4,071,142.26	
		Dispositions	-9,775,000.00		9,882,526.80
SBMGC2X0	JBS USA LUX S A 6.5% DUE 12-01-2052	Acquisitions	692,000.00	-673,592.80	
		Dispositions	-940,000.00		950,180.60
C46590XAQ9	JBS USA/FOOD/FINANCE 4.375% 02-02-2052	Acquisitions	6,064,000.00	-4,446,956.12	
		Dispositions	-1,402,000.00		1,067,989.82
SBLPNLM9	JBS USA/FOOD/FINANCE 4.375% 02-02-2052	Acquisitions	880,000.00	-643,262.40	
C478160CR3	JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG	Acquisitions	46,000.00	-33,311.36	
		Dispositions	-234,000.00		159,242.01
C478160CT9	JOHNSON & JOHNSON 2.45% DUE 09-01-2060 REG	Acquisitions	25,000.00	-15,656.25	
		Dispositions	-17,000.00		9,968.29
C478160CM4	JOHNSON & JOHNSON 3.5% 01-15-2048	Acquisitions	10,000.00	-8,305.20	
		Dispositions	-171,000.00		136,103.72
C478160BV5	JOHNSON & JOHNSON 3.7% DUE 03-01-2046	Acquisitions	305,000.00	-251,420.65	
		Dispositions	-20,000.00		16,706.30
C478160CG7	JOHNSON & JOHNSON 3.75% DUE 03-03-2047	Acquisitions	82,000.00	-71,263.74	
		Dispositions	-10,000.00		8,087.30
C46647PCU8	JPMORGAN CHASE & CO 2.963% 01-25-2033	Acquisitions	110,000.00	-94,029.10	
		Dispositions	-4,138,000.00		3,463,706.24
C46647PCD6	JPMORGAN CHASE & CO 3.157% 04-22-2042	Acquisitions	425,000.00	-322,587.75	
		Dispositions	-163,000.00		127,580.30
C46647PER3	JPMORGAN CHASE & CO 4.946% 10-22-2035	Acquisitions	5,150,000.00	-5,134,481.30	
SBS55CQ5	JPMORGAN CHASE & CO 4.946% 10-22-2035				

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C46647PEK8	JPMORGAN CHASE & CO 5.53% 07-22-2035	Acquisitions	6,010,000.00	-6,002,388.40	
		Dispositions	-1,750,000.00		1,706,827.50
SBSWWSY9	JPMORGAN CHASE & CO 5.53% 07-22-2035	Acquisitions	11,100,000.00	-11,146,123.40	
		Dispositions	-2,485,000.00		2,542,832.90
C46647PEH5	JPMORGAN CHASE & CO 5.766% 04-22-2035	Acquisitions	18,018,000.00	-18,057,561.31	
		Dispositions	-8,520,000.00		8,794,504.60
C48128BAQ4	JPMORGAN CHASE & CO 6.875% 12-31-2049	Acquisitions	13,220,000.00	-13,226,260.00	
		Dispositions	-5,770,000.00		5,970,219.10
C46647PEC6	JPMORGAN CHASE & CO. 5.336% 01-23-2035	Acquisitions	3,725,000.00	-3,725,000.00	
		Dispositions	-3,725,000.00		3,801,518.25
SBQWR431	JPMORGAN CHASE & CO. 5.336% 01-23-2035	Acquisitions	5,395,000.00	-5,408,444.05	
		Dispositions	-3,925,000.00		3,953,030.15
C46647PDR4	JPMORGAN CHASE & CO. 5.35% 06-01-2034	Acquisitions	4,418,000.00	-4,426,893.04	
		Dispositions	-4,418,000.00		4,453,398.03
SBRBH8L5	JPMORGAN CHASE & CO. 5.35% 06-01-2034	Acquisitions	9,200,000.00	-9,290,876.50	
		Dispositions	-1,220,000.00		1,224,984.60
C46647PBV7	JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041	Acquisitions	567,000.00	-548,254.98	
		Dispositions	-567,000.00		565,225.29
SBNDQ298	JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041	Acquisitions	273,000.00	-196,188.72	
		Dispositions	-151,000.00		109,469.96
C46647PDY9	JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034	Dispositions	-1,257,000.00		904,813.74
		Acquisitions	2,665,000.00	-2,777,712.05	
SBLB0WL0	JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034	Dispositions	-6,170,000.00		6,569,314.25
		Dispositions	-1,317,000.00		1,392,269.91
C49177JAP7	KENVUE INC 5.05% 03-22-2053	Dispositions	-1,545,000.00		1,547,431.40

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SBMCLF32	KENVUE INC 5.05% 03-22-2053	Acquisitions	465,000.00	-452,547.30	
		Dispositions	-620,000.00		609,732.80
C49177JAM4	KENVUE INC 5.1% 03-22-2043	Acquisitions	300,000.00	-295,797.00	
		Dispositions	-510,000.00		515,860.60
C49427RAR3	KILROY REALTY LP 2.65% DUE 11-15-2033	Acquisitions	180,000.00	-139,213.80	
SBMGCCF2	KILROY REALTY LP 2.65% DUE 11-15-2033	Dispositions	-760,000.00		594,624.75
C49427RAS1	KILROY RLTY L P 6.25% 01-15-2036	Acquisitions	5,645,000.00	-5,586,318.00	
		Dispositions	-5,440,000.00		5,419,775.15
SBP2TBG2	KILROY RLTY L P 6.25% 01-15-2036	Acquisitions	2,448,000.00	-2,425,415.55	
		Dispositions	-1,771,000.00		1,798,326.46
C49456BAT8	KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051	Acquisitions	371,000.00	-261,749.94	
		Dispositions	-2,403,000.00		1,708,801.20
C49456BAJ0	KINDER MORGAN INC 5.05% DUE 02-15-2046	Acquisitions	535,000.00	-469,992.90	
		Dispositions	-655,000.00		583,557.50
C49456BAQ4	KINDER MORGAN INC 5.2% 03-01-2048	Acquisitions	670,000.00	-607,797.20	
		Dispositions	-3,997,000.00		3,578,278.54
C49456BAG6	KINDER MORGAN INC 5.3% DUE 12-01-2034	Acquisitions	54,000.00	-53,527.50	
		Dispositions	-1,038,000.00		1,008,410.95
SBSWG9S2	KINDER MORGAN INC 5.3% DUE 12-01-2034	Dispositions	-785,000.00		772,518.50
SBSMP5D6	KINDER MORGAN INC 5.4% 02-01-2034	Acquisitions	3,877,000.00	-3,868,278.31	
		Dispositions	-3,877,000.00		3,827,031.78
C49456BAW1	KINDER MORGAN INC 5.45% DUE 08-01-2052	Acquisitions	1,997,000.00	-1,884,974.74	
		Dispositions	-3,267,000.00		3,035,224.27
C49456BBA8	KINDER MORGAN INC 5.95% 08-01-2054	Acquisitions	1,920,000.00	-1,911,206.40	

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C494550BU9	KINDER MORGAN 5.5 DUE 03-01-2044	Dispositions	-1,661,000.00		1,663,014.02
		Acquisitions	1,184,000.00	-1,110,453.20	
C494550AT3	KINDER MORGAN 5.8% DUE 03-15-2035	Dispositions	-729,000.00		690,620.66
		Acquisitions	55,000.00	-56,389.30	
SBG48YC1	KINDER MORGAN 5.8% DUE 03-15-2035	Dispositions	-2,552,000.00		2,539,859.13
		Dispositions	-1,936,000.00		1,987,536.32
C494550BH8	KINDER MORGAN 6.375% DUE 03-01-2041	Acquisitions	35,000.00	-36,091.05	
		Dispositions	-110,000.00		114,441.70
C494550AW6	KINDER MORGAN 6.95% DUE 01-15-2038	Acquisitions	106,000.00	-116,055.16	
		Dispositions	-203,000.00		224,244.58
C496902AT4	KINROSS GOLD CORP 6.25% 07-15-2033	Dispositions	-695,000.00		715,913.50
		Free Receipt	2,285,000.00	2,349,396.33	
C482480AM2	KLA CORP 4.95% 07-15-2052	Acquisitions	635,000.00	-621,417.35	
		Dispositions	-813,000.00		785,918.09
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	Acquisitions	2,250,000.00	-1,890,697.50	
		Dispositions	-1,344,000.00		1,153,546.83
C501044DW8	KROGER CO 5.5% 09-15-2054	Acquisitions	5,080,000.00	-5,059,070.40	
		Dispositions	-4,020,000.00		4,006,781.74
SBSFVBC2	KROGER CO 5.5% 09-15-2054	Acquisitions	2,642,000.00	-2,631,114.96	
		Acquisitions	6,540,000.00	-6,524,865.40	
C501044DX6	KROGER CO 5.65% 09-15-2064	Dispositions	-1,640,000.00		1,656,629.70
		Acquisitions	795,000.00	-794,014.20	
C50155QAN0	KYNDRYL HLDGS INC 6.35% 02-20-2034	Dispositions	-795,000.00		798,593.63
		Acquisitions	1,200,000.00	-1,000,868.66	
SBNDWXM6	LEG IMMOBILIEN SE 1.5% SNR 17/01/34 EUR100000	Dispositions	-400,000.00		336,721.80
		Dispositions			

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SBRQNJ37	LILLY ELI & CO 4.5% 02-09-2027	Acquisitions	7,428,000.00	-7,424,063.16	
		Dispositions	-7,428,000.00		7,332,475.92
C532457CS5	LILLY ELI & CO 5.05% 08-14-2054	Acquisitions	5,420,000.00	-5,416,765.90	
		Dispositions	-645,000.00		661,224.80
C532457CN6	LILLY ELI & CO 5.1% 02-09-2064	Acquisitions	8,588,000.00	-8,573,262.68	
		Dispositions	-482,000.00		464,080.20
C53944YAX1	LLOYDS BKG GROUP PLC 5.679% 01-05-2035	Acquisitions	3,765,000.00	-3,765,000.00	
		Dispositions	-3,765,000.00		3,727,027.50
SBRJC5M2	LLOYDS BKG GROUP PLC 5.679% 01-05-2035	Acquisitions	4,401,000.00	-4,393,356.17	
		Dispositions	-4,401,000.00		4,404,577.14
SBPG2GZ1	LOCKHEED MARTIN CORP 4.5% 02-15-2029	Acquisitions	3,176,000.00	-3,166,328.98	
		Dispositions	-3,176,000.00		3,203,496.56
SBPG2H03	LOCKHEED MARTIN CORP 4.8% 08-15-2034	Acquisitions	5,025,000.00	-5,016,382.73	
		Dispositions	-5,025,000.00		5,115,952.50
C539830CB3	LOCKHEED MARTIN CORP 5.2% 02-15-2055	Acquisitions	315,000.00	-314,310.15	
		Dispositions	-400,000.00		419,802.45
SBRJVG1	LOCKHEED MARTIN CORP 5.2% 02-15-2055	Acquisitions	440,000.00	-439,036.40	
		Dispositions	-571,000.00		543,021.00
C539830CE7	LOCKHEED MARTIN CORP 5.2% 02-15-2064	Acquisitions	1,612,000.00	-1,613,728.05	
SBPG2H14	LOCKHEED MARTIN CORP 5.2% 02-15-2064	Acquisitions	1,693,000.00	-1,687,565.47	
		Dispositions	-1,693,000.00		1,760,703.07
C539830BX6	LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054	Acquisitions	2,202,000.00	-2,288,277.44	
		Dispositions	-1,870,000.00		2,023,933.50
SBQXQ56	LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054	Dispositions	-2,875,000.00		3,223,191.25
C539830BK4	LOCKHEED MARTIN 4.5% DUE 05-15-2036				

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C539830BL2	LOCKHEED MARTIN 4.7% DUE 05-15-2046	Acquisitions	168,000.00	-170,145.36	
		Dispositions	-1,235,000.00		1,217,003.75
C539830BY4	LOCKHEED MARTIN 5.9% DUE 11-15-2063	Acquisitions	12,000.00	-11,560.20	
		Dispositions	-12,000.00		11,003.40
SBQXQQT7	LOCKHEED MARTIN 5.9% DUE 11-15-2063	Acquisitions	19,000.00	-21,853.51	
		Dispositions	-1,075,000.00		1,125,503.50
C548661EM5	LOWE'S COMPANIES INC 5.625% DUE 04-15-2053 BEO	Dispositions	-368,000.00		431,638.24
		Acquisitions	2,450,000.00	-2,395,097.90	
C548661EN3	LOWES COS INC FIXED 5.8% DUE 09-15-2062	Dispositions	-6,500,000.00		6,378,761.70
		Acquisitions	1,115,000.00	-1,157,780.24	
C548661DN4	LOWES COS INC 3.7% DUE 04-15-2046	Dispositions	-1,799,000.00		1,739,280.80
		Acquisitions	1,117,000.00	-840,280.45	
C548661DQ7	LOWES COS INC 4.05% DUE 05-03-2047	Dispositions	-1,472,000.00		1,117,759.31
		Acquisitions	1,030,000.00	-854,411.40	
C548661EJ2	LOWES COS INC 4.25% 04-01-2052	Dispositions	-1,367,000.00		1,079,342.71
		Acquisitions	732,000.00	-605,955.12	
C548661EF0	LOWES COS INC 4.45% 04-01-2062	Dispositions	-719,000.00		575,686.81
		Acquisitions	10,000.00	-8,159.20	
C548661ES2	LOWES COS INC 5.85% 04-01-2063	Dispositions	-3,204,000.00		2,538,556.25
		Acquisitions	805,000.00	-838,040.95	
SBNNW9X9	LVMH MOET HENNESSY 3.5% SNR EMTN 05/10/34 EUR	Dispositions	-3,145,000.00		3,108,704.70
		Acquisitions	300,000.00	-331,926.27	
C50249AAA1	LYB INTL FIN III LLC 4.2% DUE 10-15-2049	Dispositions	-300,000.00		341,621.40
		Acquisitions	92,000.00	-71,450.88	
C50249AAJ2	LYB INTL FIN III 3.625% DUE 04-01-2051	Dispositions	-8,000.00		6,554.00
		Acquisitions			

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C565849AR7	MARATHON OIL CORP 5.7% 04-01-2034	Acquisitions	8,000.00	-5,601.20	
		Dispositions	-3,502,000.00		2,474,377.06
C56585AAF9	MARATHON PETE CORP 6.5% DUE 03-01-2041	Acquisitions	170,000.00	-169,947.30	
		Dispositions	-170,000.00		181,497.10
C570535AY0	MARKEL GROUP INC 6.0% 05-16-2054	Acquisitions	40,000.00	-42,130.80	
		Dispositions	-4,182,000.00		4,462,216.76
C571748BX9	MARSH & MCLENNAN COS INC 5.45% 03-15-2054	Acquisitions	1,095,000.00	-1,091,068.95	
		Dispositions	-705,000.00		705,292.50
C573284AU0	MARTIN MARIETTA 4.25% 12-15-2047	Acquisitions	545,000.00	-542,435.70	
		Dispositions	-15,000.00		15,070.30
C579780AU1	MCCORMICK & CO INC 4.7% 10-15-2034	Acquisitions	308,000.00	-257,032.16	
		Dispositions	-84,000.00		69,822.48
SBPJK663	MCDONALDS CORP MEDIUM TERM NTS BOOK TRANCHE # TR 00143 5.2% 05-17-2034	Acquisitions	1,055,000.00	-1,052,320.30	
		Dispositions	-1,055,000.00		1,038,763.55
C58013MFK5	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	Acquisitions	1,104,000.00	-1,101,832.71	
		Dispositions	-1,104,000.00		1,171,086.22
SBQV3QW3	MEDTRONIC GBL HLDG 3.375% GTD SNR 15/10/34 EUR	Acquisitions	1,070,000.00	-769,758.00	
		Dispositions	-230,000.00		179,250.50
C58933YAT2	MERCK & CO INC NEW 3.7% DUE 02-10-2045	Acquisitions	1,575,000.00	-1,728,047.25	
		Dispositions	-1,575,000.00		1,741,054.10
C58933YBM6	MERCK & CO INC NEW 5.0% 05-17-2053	Acquisitions	848,000.00	-700,032.48	
		Dispositions	-251,000.00		204,721.55
SBP487M5	MERCK & CO INC NEW 5.0% 05-17-2053	Acquisitions	242,000.00	-239,325.90	
		Dispositions	-5,967,000.00		5,793,688.53
C58933YBF1	MERCK & CO INC 2.75% DUE 12-10-2051 BEO	Dispositions	-294,000.00		274,037.40

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		Acquisitions	1,922,000.00	-1,266,600.72	
		Dispositions	-65,000.00		42,347.55
SBLHM7Q0	MERCK & CO INC 2.75% DUE 12-10-2051 BEO				
		Dispositions	-861,000.00		533,794.17
C58933YAJ4	MERCK & CO INC 4.15% DUE 05-18-2043				
		Acquisitions	188,000.00	-168,475.07	
		Dispositions	-190,000.00		171,511.10
C58933YBL8	MERCK & CO INC 4.9% 05-17-2044				
		Acquisitions	14,000.00	-13,765.22	
		Dispositions	-204,000.00		197,346.14
C58933YBN4	MERCK & CO INC 5.15% 05-17-2063				
		Acquisitions	140,000.00	-140,476.00	
		Dispositions	-2,975,000.00		2,821,357.80
SBP487N6	MERCK & CO INC 5.15% 05-17-2063				
		Dispositions	-2,457,000.00		2,371,447.79
C30303M8J4	META PLATFORMS INC FIXED 4.45% DUE 08-15-2052				
		Acquisitions	2,260,000.00	-1,961,570.60	
		Dispositions	-1,785,000.00		1,577,936.35
SBMGK096	META PLATFORMS INC FIXED 4.45% DUE 08-15-2052				
		Dispositions	-750,000.00		675,382.50
C30303M8V7	META PLATFORMS INC 5.4% 08-15-2054				
		Acquisitions	18,741,000.00	-18,619,925.20	
		Dispositions	-700,000.00		725,679.40
SBT3NPB4	META PLATFORMS INC 5.4% 08-15-2054				
		Acquisitions	7,721,000.00	-7,690,193.21	
		Dispositions	-6,032,000.00		6,202,343.68
C30303M8W5	META PLATFORMS INC 5.55% 08-15-2064				
		Acquisitions	13,764,000.00	-13,745,850.42	
		Dispositions	-450,000.00		473,430.10
C30303M8Q8	META PLATFORMS INC 5.6% DUE 05-15-2053				
		Acquisitions	3,480,000.00	-3,645,810.80	
		Dispositions	-1,065,000.00		1,111,044.15
C59156RBD9	METLIFE INC 4.125% DUE 08-13-2042				
		Acquisitions	365,000.00	-309,279.10	
		Dispositions	-55,000.00		47,279.85
C59156RCD8	METLIFE INC 5.25% DUE 01-15-2054				
		Acquisitions	250,000.00	-243,122.50	
		Dispositions	-2,645,000.00		2,684,075.15

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C595112BT9	MICRON TECHNOLOGY INC 3.366% 11-01-2041	Acquisitions	255,000.00	-188,835.15	
SBMDWFL2	MICRON TECHNOLOGY INC 3.366% 11-01-2041	Dispositions	-820,000.00		607,439.60
C594918CW2	MICROSOFT CORP SR NT 2.5% 09-15-2050	Dispositions	-4,320,000.00		2,850,363.40
		Free Receipt	10,575,000.00	6,696,935.78	
C594918CC6	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	Acquisitions	535,000.00	-333,813.24	
		Dispositions	-476,000.00		317,680.31
C594918CE2	MICROSOFT CORP 2.921% 03-17-2052 USD	Dispositions	-5,831,000.00		4,059,529.84
SBMFPJG2	MICROSOFT CORP 2.921% 03-17-2052 USD	Acquisitions	1,730,000.00	-1,235,064.30	
		Dispositions	-1,730,000.00		1,246,897.50
C595620AE5	MIDAMERICAN ENERGY CO C CRP BRK 5.75% DUE 11-01-2035/11-01-2005	Acquisitions	230,000.00	-246,392.10	
		Dispositions	-88,000.00		92,816.24
C595620AZ8	MIDAMERICAN ENERGY CO 5.3% 02-01-2055	Acquisitions	1,260,000.00	-1,254,657.60	
		Dispositions	-1,260,000.00		1,253,701.64
C61747YEF8	MORGAN STANLEY 2.484% 09-16-2036	Acquisitions	90,000.00	-74,257.64	
		Dispositions	-7,755,000.00		6,151,013.95
C6174468Y8	MORGAN STANLEY 2.802% 01-25-2052	Acquisitions	345,000.00	-229,221.93	
SBMZ2XH2	MORGAN STANLEY 2.802% 01-25-2052	Dispositions	-1,453,000.00		963,862.08
SBMG9M19	MORGAN STANLEY 2.943% DUE 01-21-2033	Acquisitions	2,370,000.00	-2,031,327.00	
		Dispositions	-705,000.00		624,404.40
C61747YDY8	MORGAN STANLEY 4.3% DUE 01-27-2045	Acquisitions	15,050,000.00	-13,268,664.50	
		Dispositions	-462,000.00		414,089.79
C61747YFT7	MORGAN STANLEY 5.32% 07-19-2035	Acquisitions	17,398,000.00	-17,484,790.57	
		Dispositions	-12,253,000.00		12,411,985.57
C61747YFG5	MORGAN STANLEY 5.424% 07-21-2034				

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C61747YFL4	MORGAN STANLEY 5.466% 01-18-2035	Acquisitions	186,000.00	-189,081.83	
		Dispositions	-1,994,000.00		1,976,679.94
C61747YFR1	MORGAN STANLEY 5.831% 04-19-2035	Acquisitions	11,710,000.00	-11,727,477.90	
		Dispositions	-7,995,000.00		8,079,837.65
SBLDCHK8	MORGAN STANLEY 5.831% 04-19-2035	Acquisitions	8,635,000.00	-8,637,770.50	
		Dispositions	-7,995,000.00		8,195,593.45
C61747YFM2	MORGAN STANLEY 5.94% 02-07-2039	Acquisitions	12,805,000.00	-12,901,820.95	
		Dispositions	-9,871,000.00		10,164,658.13
C61747YFB6	MORGAN STANLEY 5.948% 01-19-2038	Acquisitions	3,875,000.00	-3,879,230.30	
		Dispositions	-2,955,000.00		3,001,671.95
C55336VAL4	MPLX LP FIXED 5.2% DUE 03-01-2047	Acquisitions	2,355,000.00	-2,377,796.75	
		Dispositions	-3,991,000.00		3,984,653.33
C55336VBT6	MPLX LP SR NT 4.95% 03-14-2052	Acquisitions	20,000.00	-19,123.70	
		Dispositions	-1,464,000.00		1,345,834.30
C55336VAM2	MPLX LP 4.5% 04-15-2038	Acquisitions	5,133,000.00	-4,346,647.52	
		Dispositions	-1,950,000.00		1,685,116.35
C55336VAT7	MPLX LP 5.5% DUE 02-15-2049	Acquisitions	1,060,000.00	-939,163.96	
		Dispositions	-200,000.00		179,251.00
C55336VBX7	MPLX LP 5.5% 06-01-2034	Acquisitions	183,000.00	-181,260.54	
		Dispositions	-6,280,000.00		5,828,957.30
C62854AAP9	MYLAN N V FIXED 5.25% DUE 06-15-2046	Acquisitions	1,525,000.00	-1,506,364.50	
		Dispositions	-1,525,000.00		1,507,724.78
C63111XAE1	NASDAQ INC 2.5% DUE 12-21-2040	Acquisitions	3,000.00	-2,496.15	
		Dispositions	-1,309,000.00		1,093,339.19
		Acquisitions	480,000.00	-331,310.58	
		Dispositions	-42,000.00		29,528.52

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C63111XAK7	NASDAQ INC 5.95% 08-15-2053	Acquisitions	875,000.00	-930,525.18	
		Dispositions	-760,000.00		781,728.45
SBRT75P0	NASDAQ INC 5.95% 08-15-2053	Dispositions	-2,510,000.00		2,634,285.40
C63111XAL5	NASDAQ INC 6.1% 06-28-2063	Acquisitions	24,000.00	-26,673.84	
		Dispositions	-1,689,000.00		1,798,890.64
C64110LBA3	NETFLIX INC 5.4% 08-15-2054	Acquisitions	1,285,000.00	-1,282,301.50	
		Dispositions	-665,000.00		667,237.60
SBR2NKZ0	NETFLIX INC 5.4% 08-15-2054	Acquisitions	1,887,000.00	-1,883,037.30	
C437076CQ3	NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052	Acquisitions	1,310,000.00	-1,033,375.10	
		Dispositions	-1,758,000.00		1,351,112.55
C651229AY2	NEWELL BRANDS INC FIXED 5.75% DUE 04-01-2046	Acquisitions	515,000.00	-413,325.00	
		Dispositions	-1,045,000.00		998,387.50
SBD3J3M7	NEWELL BRANDS INC FIXED 5.75% DUE 04-01-2046	Dispositions	-1,200,000.00		1,006,000.00
C651229AW6	NEWELL BRANDS INC 5.2% DUE 04-01-2026	Acquisitions	1,780,000.00	-1,760,303.13	
		Dispositions	-672,000.00		678,758.60
C65339KCW8	NEXTERA ENERGY CAP HLDGS INC SUB DEB SERQ 6.7% 09-01-2054	Acquisitions	4,195,000.00	-4,195,000.00	
		Dispositions	-4,195,000.00		4,195,000.00
C65339KCQ1	NEXTERA ENERGY CAP 5.38% 02-28-2053	Acquisitions	3,705,000.00	-3,546,092.55	
		Dispositions	-645,000.00		615,278.40
C637417AR7	NNN REIT INC SR NT 3% 04-15-2052	Acquisitions	394,000.00	-266,243.35	
SBPCVJR5	NNN REIT INC SR NT 3% 04-15-2052	Dispositions	-395,000.00		246,472.10
C65535HBV0	NOMURA HLDGS INC 5.783% DUE 07-03-2034	Acquisitions	1,300,000.00	-1,300,000.00	
		Dispositions	-1,300,000.00		1,302,672.25
C665772CX5	NORTHERN STS PWR CO MINN 1ST MTG BD 5.1%05-15-2053				

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		Dispositions	-100,000.00		96,163.90
SBQPF863	NORTHERN STS PWR CO MINN 1ST MTG BD 5.1%05-15-2053	Acquisitions	700,000.00	-664,160.00	
C665772CS6	NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	Acquisitions	48,000.00	-30,448.80	
		Dispositions	-638,000.00		403,643.46
SBMC8VZ7	NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	Dispositions	-2,289,000.00		1,456,448.61
C665772CY3	NORTHERN STS PWR CO MINN 5.4% 03-15-2054	Acquisitions	610,000.00	-602,216.50	
		Dispositions	-30,000.00		30,857.40
SBSNSPW3	NORTHERN STS PWR CO MINN 5.4% 03-15-2054	Acquisitions	4,795,000.00	-4,777,863.91	
		Dispositions	-622,000.00		610,996.82
C665772CR8	NORTHN STS PWR CO 2.9% DUE 03-01-2050	Acquisitions	18,000.00	-12,279.42	
		Dispositions	-75,000.00		49,789.30
SBKLMSY4	NORTHN STS PWR CO 2.9% DUE 03-01-2050	Acquisitions	2,025,000.00	-1,325,187.25	
C666807CM2	NORTHROP GRUMMAN CORP 5.2% 06-01-2054	Acquisitions	12,183,000.00	-12,122,761.18	
		Dispositions	-903,000.00		894,281.67
C666807BP6	NORTHROP GRUMMAN 4.03% DUE 10-15-2047	Acquisitions	160,000.00	-132,152.00	
		Dispositions	-1,062,000.00		865,408.17
C66989HAH1	NOVARTIS CAP CORP 4.4% DUE 05-06-2044	Acquisitions	305,000.00	-276,686.85	
		Dispositions	-2,785,000.00		2,515,976.05
C67077MAU2	NUTRIEN LTD 5.0% 04-01-2049	Acquisitions	3,450,000.00	-3,095,374.50	
		Dispositions	-3,450,000.00		3,055,492.50
C67103HAN7	O REILLY AUTOMOTIVE INC NEW 5.0% 08-19-2034	Acquisitions	2,695,000.00	-2,689,124.90	
		Dispositions	-1,615,000.00		1,590,791.15
C674599DF9	OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036	Acquisitions	2,000.00	-2,101.74	
		Dispositions	-85,000.00		89,870.50
C674599DL6	OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046				

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C674599EM3	OCCIDENTAL PETE CORP 6.05% 10-01-2054	Acquisitions	124,000.00	-131,609.88	
		Dispositions	-5,901,000.00		6,168,639.90
SBPDY898	OCCIDENTAL PETE CORP 6.05% 10-01-2054	Acquisitions	2,876,000.00	-2,915,117.51	
		Dispositions	-1,945,000.00		1,989,223.80
C674599CN3	OCCIDENTAL PETE 4.2% DUE 03-15-2048	Acquisitions	848,000.00	-844,200.96	
		Dispositions	-1,600,000.00	-1,570,520.00	1,199,456.00
C674599CJ2	OCCIDENTAL PETE 4.4% DUE 04-15-2046	Acquisitions	1,502,000.00	-1,197,252.48	
		Dispositions	-255,000.00		206,329.70
C674599DJ1	OCCIDENTAL PETE 6.2% DUE 03-15-2040	Acquisitions	160,000.00	-160,484.80	
		Dispositions	-2,360,000.00		2,417,290.25
C674599DH5	OCCIDENTAL PETE 7.95% DUE 06-15-2039	Acquisitions	3,665,000.00	-4,252,939.30	
		Dispositions	-10,000.00		11,889.85
C677050AN6	OGLETHORPE PWR CORP 5.05% DUE 10-01-2048	Acquisitions	160,000.00	-144,398.40	
		Dispositions	-370,000.00		332,898.80
C677050AU0	OGLETHORPE PWR CORP 6.2% 12-01-2053	Dispositions	-850,000.00		882,644.88
		Free Receipt	1,560,000.00	1,581,491.03	
C68233JCM4	ONCOR ELEC FIXED 4.95% DUE 09-15-2052	Dispositions	-1,450,000.00		1,363,421.70
		Free Receipt	570,000.00	542,436.08	
C682680BC6	ONEOK INC NEW FIXED 4.5% DUE 03-15-2050	Acquisitions	2,000.00	-1,668.40	
		Dispositions	-1,500,000.00		1,248,375.00
C682680BV4	ONEOK INC NEW 5.15% 10-15-2043	Acquisitions	41,000.00	-37,929.10	
		Dispositions	-5,000.00		4,736.30
C682680BF9	ONEOK INC NEW 7.15% DUE 01-15-2051 REG	Acquisitions	11,000.00	-12,475.54	
		Dispositions	-640,000.00		702,635.80
SBM9KMD1	ONEOK INC NEW 7.15% DUE 01-15-2051 REG				

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C682680CF8	ONEOK INC 5.7% 11-01-2054	Dispositions	-976,000.00		1,069,988.80
		Acquisitions	5,255,000.00	-5,240,233.45	
C682680BN2	ONEOK INC 6.625% DUE 09-01-2053	Dispositions	-2,585,000.00		2,528,306.40
		Acquisitions	919,000.00	-1,013,692.62	
SBMZ6BW5	ONEOK INC 6.625% DUE 09-01-2053	Dispositions	-175,000.00		195,938.75
		Dispositions	-10,301,000.00		11,113,031.87
C68389XBZ7	ORACLE CORP FIXED 3.65% DUE 03-25-2041	Acquisitions	643,000.00	-502,235.43	
		Dispositions	-420,000.00		328,496.60
SBMYLXB4	ORACLE CORP FIXED 3.65% DUE 03-25-2041	Dispositions	-3,150,000.00		2,425,687.55
		Acquisitions	6,000.00	-4,138.38	
C68389XBY0	ORACLE CORP FIXED 3.85% DUE 04-01-2060	Dispositions	-1,140,000.00		767,202.30
		Acquisitions	144,000.00	-164,650.42	
C68389XCK9	ORACLE CORP FIXED 6.9% DUE 11-09-2052	Dispositions	-7,810,000.00		8,869,054.29
		Dispositions	-575,000.00		658,254.25
SBQ69756	ORACLE CORP FIXED 6.9% DUE 11-09-2052	Acquisitions	3,775,000.00	-2,939,827.94	
		Dispositions	-2,715,000.00		2,079,795.45
C68389XBW4	ORACLE CORP 3.6% DUE 04-01-2040 REG	Dispositions	-6,316,000.00		5,108,633.44
		Acquisitions	3,142,000.00	-2,305,174.89	
SBM5M628	ORACLE CORP 3.6% DUE 04-01-2040 REG	Dispositions	-541,000.00		380,263.49
		Dispositions	-16,320,000.00		11,624,664.43
C68389XBX2	ORACLE CORP 3.6% DUE 04-01-2050 REG	Acquisitions	680,000.00	-553,480.08	
		Dispositions	-1,965,000.00		1,634,842.25
SBM5JB02	ORACLE CORP 3.6% DUE 04-01-2050 REG	Dispositions	-16,320,000.00		11,624,664.43
		Acquisitions	680,000.00	-553,480.08	
C68389XBP9	ORACLE CORP 3.8% 11-15-2037	Dispositions	-16,320,000.00		11,624,664.43
		Acquisitions	680,000.00	-553,480.08	
C68389XCA1	ORACLE CORP 3.95% DUE 03-25-2051	Dispositions	-1,965,000.00		1,634,842.25
		Acquisitions	3,585,000.00	-2,754,078.75	
		Dispositions	-5,308,000.00		3,988,589.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMYLXC5	ORACLE CORP 3.95% DUE 03-25-2051	Acquisitions	780,000.00	-590,701.80	
C68389XB33	ORACLE CORP 4% DUE 07-15-2046	Acquisitions	2,185,000.00	-1,735,790.96	
		Dispositions	-75,000.00		59,187.90
C68389XBQ7	ORACLE CORP 4% 11-15-2047	Acquisitions	2,069,000.00	-1,636,019.77	
		Dispositions	-45,000.00		35,200.80
C68389XCU7	ORACLE CORP 5.375% 09-27-2054	Acquisitions	4,590,000.00	-4,541,630.90	
		Dispositions	-705,000.00		698,041.65
C68389XCV5	ORACLE CORP 5.5% 09-27-2064	Acquisitions	2,015,000.00	-1,984,200.50	
		Dispositions	-1,055,000.00		1,038,875.70
C68389XCQ6	ORACLE CORP 5.55% 02-06-2053	Acquisitions	755,000.00	-733,914.95	
		Dispositions	-4,069,000.00		3,924,710.46
SBMWS9B9	ORACLE CORP 5.55% 02-06-2053	Dispositions	-2,600,000.00		2,526,934.87
S9A32FGL	OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	Acquisitions	340,000.00	-340,000.00	
		Dispositions	-340,000.05		340,000.05
S9A32GLL	OTC DERIVATIVE CASH COLL PAY TO CITIBANK	Acquisitions	3,639,411.53	-3,639,411.53	
		Dispositions	-5,729,411.53		5,729,411.53
S9A32HGL	OTC DERIVATIVE CASH COLL PAY TO HSBC	Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		200,000.00
S9A32GLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK	Acquisitions	1,710,588.47	-1,710,588.47	
		Dispositions	-1,710,588.47		1,710,588.47
S9A32HGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC	Acquisitions	60,000.00	-60,000.00	
		Dispositions	-60,000.00		60,000.00
S9A32FGU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK OF AMERICA BOFAUS6S	Acquisitions	110,000.00	-110,000.00	
		Dispositions	-110,000.00		110,000.00
C69047QAD4	OVINTIV INC 7.1% 07-15-2053				

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C690742AQ4	OWENS CORNING 5.95% 06-15-2054	Acquisitions	1,162,000.00	-1,338,332.48	
		Dispositions	-3,957,000.00		4,383,936.42
C694308JQ1	PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	Acquisitions	299,000.00	-297,958.64	
		Dispositions	-299,000.00		312,311.48
C694308JN8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	Acquisitions	140,000.00	-120,512.00	
		Dispositions	-165,000.00		140,635.20
C694308JJ7	PAC GAS & ELEC CO 3.5% DUE 08-01-2050	Acquisitions	3,433,000.00	-2,992,468.78	
		Dispositions	-1,850,000.00		1,656,420.45
SBMYR011	PAC GAS & ELEC CO 3.5% DUE 08-01-2050	Acquisitions	1,381,000.00	-997,507.12	
		Dispositions	-155,000.00		105,347.95
C694308JU2	PAC GAS & ELEC CO 3.5% DUE 08-01-2050	Acquisitions	9,828,000.00	-6,680,412.76	
		Dispositions	-7,376,000.00		4,976,789.24
C694308KT3	PAC GAS & ELEC CO 4.2% DUE 06-01-2041	Acquisitions	285,000.00	-240,135.30	
		Dispositions	-440,000.00		342,738.85
SBTFK546	PAC GAS & ELEC CO 5.9% DUE 10-01-2054	Acquisitions	2,075,000.00	-2,065,019.25	
		Dispositions	-845,000.00		884,596.70
C694308KP1	PAC GAS & ELEC CO 5.9% DUE 10-01-2054	Acquisitions	2,016,000.00	-2,041,695.80	
		Dispositions	-753,000.00		788,353.35
C694308HY6	PAC GAS & ELEC CO 6.95% 03-15-2034	Acquisitions	100,000.00	-105,831.00	
		Dispositions	-130,000.00		145,802.80
C694308KD8	PACIFIC GAS & ELEC CO 3.95% 12-01-2047	Acquisitions	670,000.00	-482,031.50	
		Dispositions	-670,000.00		485,522.20
SBPP37W9	PACIFIC GAS & ELEC CO 5.25% 03-01-2052	Acquisitions	120,000.00	-107,785.20	
		Dispositions	-1,530,000.00		1,381,878.40
	PACIFIC GAS & ELEC CO 5.25% 03-01-2052	Acquisitions	125,000.00	-113,741.25	
		Dispositions	-125,000.00		119,506.25

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C694308KR7	PACIFIC GAS & ELEC CO 5.8%	05-15-2034			
		Acquisitions	1,850,000.00	-1,847,706.00	
		Dispositions	-1,850,000.00		1,805,692.66
C694308KK2	PACIFIC GAS & ELEC CO 6.7%	04-01-2053			
		Dispositions	-1,917,000.00		2,047,817.75
SBN7B2Q6	PACIFIC GAS & ELEC CO 6.7%	04-01-2053			
		Acquisitions	178,000.00	-191,147.08	
		Dispositions	-178,000.00		204,605.66
C694308KH9	PACIFIC GAS & ELEC CO 6.75%	01-15-2053			
		Acquisitions	3,590,000.00	-3,842,865.63	
		Dispositions	-4,160,000.00		4,431,157.19
SBNNMQV6	PACIFIC GAS & ELEC CO 6.75%	01-15-2053			
		Dispositions	-325,000.00		350,603.50
C695114CZ9	PACIFICORP 5.35% DUE 12-01-2053				
		Dispositions	-4,575,000.00		4,209,823.50
SBPCPZ91	PACIFICORP 5.35% DUE 12-01-2053				
		Acquisitions	2,989,000.00	-2,771,229.42	
		Dispositions	-4,687,000.00		4,407,712.40
C695114DA3	PACIFICORP 5.5% 05-15-2054				
		Acquisitions	270,000.00	-257,045.40	
		Dispositions	-1,505,000.00		1,421,444.05
SBNBXR85	PACIFICORP 5.5% 05-15-2054				
		Acquisitions	7,937,000.00	-7,574,156.91	
C695114DE5	PACIFICORP 5.8%	01-15-2055			
		Acquisitions	3,636,000.00	-3,606,337.89	
		Dispositions	-2,855,000.00		2,931,060.30
SBRXGPG4	PACIFICORP 5.8%	01-15-2055			
		Acquisitions	18,195,000.00	-18,098,348.29	
C701094AP9	PARKER-HANNIFIN CORP 4.0% DUE 06-14-2049				
		Acquisitions	485,000.00	-395,347.70	
		Dispositions	-125,000.00		101,008.75
C701094AL8	PARKER-HANNIFIN 4.1% DUE 03-01-2047				
		Acquisitions	302,000.00	-249,088.40	
		Dispositions	-8,000.00		6,533.92
C70450YAM5	PAYPAL HLDGS INC 5.05% 06-01-2052				
		Acquisitions	76,000.00	-75,121.44	
		Dispositions	-76,000.00		75,902.72
SBP5H680	PAYPAL HLDGS INC 5.05% 06-01-2052				

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C713448FF0	PEPSICO INC FIXED 2.625% 10-21-2041	Dispositions	-3,708,000.00		3,433,313.20
		Acquisitions	124,000.00	-90,640.28	
C713448FN3	PEPSICO INC 4.2% DUE 07-18-2052	Dispositions	-1,035,000.00		763,440.33
		Acquisitions	2,000.00	-1,774.38	
C713448FZ6	PEPSICO INC 5.25% 07-17-2054	Dispositions	-98,000.00		87,234.70
		Acquisitions	7,990,000.00	-7,981,348.85	
C71644EAJ1	PETRO-CDA 6.8% DUE 05-15-2038	Dispositions	-1,220,000.00		1,239,296.35
		Acquisitions	125,000.00	-135,230.00	
C716973AF9	PFIZER INVESTMENT ENTER 5.11% 05-19-2043	Dispositions	-4,212,000.00		4,849,738.92
		Acquisitions	3,290,000.00	-3,140,185.40	
C716973AG7	PFIZER INVESTMENT ENTER 5.3% 05-19-2053	Dispositions	-853,000.00		835,931.30
		Acquisitions	1,280,000.00	-1,233,115.70	
SBQ66T84	PFIZER INVESTMENT ENTER 5.3% 05-19-2053	Dispositions	-10,520,000.00		10,272,507.20
		Acquisitions	10,737,000.00	-10,401,941.92	
C716973AH5	PFIZER INVESTMENT ENTER 5.34% 05-19-2063	Dispositions	-2,960,000.00		2,913,024.80
		Acquisitions	1,625,000.00	-1,586,467.20	
C718172AU3	PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	Dispositions	-9,850,000.00		9,715,290.00
		Acquisitions	98,000.00	-81,503.66	
C718172DJ5	PHILIP MORRIS INTL INC 5.25% 02-13-2034	Dispositions	-2,437,000.00		1,942,981.57
		Acquisitions	1,755,000.00	-1,716,583.05	
SBPG5N93	PHILIP MORRIS INTL INC 5.25% 02-13-2034	Dispositions	-1,755,000.00		1,725,258.73
		Acquisitions	2,660,000.00	-2,601,772.60	
SBKPHQP2	PHILIP MORRIS INTL 1.45% SNR 01/08/39 EUR1000	Dispositions			
		Acquisitions	2,340,000.00	-1,647,661.86	
C718172AW9	PHILIP MORRIS INTL 4.125% DUE 03-04-2043	Dispositions	-1,435,000.00		1,060,620.63
		Acquisitions	454,000.00	-399,082.02	

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		Dispositions	-314,000.00		260,277.74
SB83KB65	PHILIP MORRIS INTL 4.125% DUE 03-04-2043	Dispositions	-7,653,000.00		6,342,839.47
C718172BL2	PHILIP MORRIS INTL 4.25% DUE 11-10-2044	Acquisitions	495,000.00	-439,661.06	
		Dispositions	-2,382,000.00		2,054,282.22
SBSMTK33	PHILIP MORRIS INTL 4.25% DUE 11-10-2044	Dispositions	-1,602,000.00		1,329,900.30
C718172AP4	PHILIP MORRIS INTL 4.5% DUE 03-20-2042	Acquisitions	302,000.00	-267,251.97	
		Dispositions	-120,000.00		105,525.60
C718172AC3	PHILIP MORRIS INTL 6.375% DUE 05-16-2038	Acquisitions	275,000.00	-314,767.90	
		Dispositions	-55,000.00		60,074.30
C718547AM4	PHILLIPS 66 CO 4.68% 02-15-2045	Acquisitions	6,000.00	-5,359.32	
		Dispositions	-6,000.00		5,280.96
C718547AP7	PHILLIPS 66 CO 4.9% DUE 10-01-2046	Acquisitions	25,000.00	-22,937.75	
		Dispositions	-1,280,000.00		1,129,365.01
C718547AW2	PHILLIPS 66 COMPANY 5.65% 06-15-2054	Acquisitions	542,000.00	-543,414.32	
		Dispositions	-332,000.00		326,485.50
C718546BA1	PHILLIPS 66 3.3% DUE 03-15-2052	Acquisitions	282,000.00	-195,775.31	
		Dispositions	-607,000.00		399,021.18
C718546AK0	PHILLIPS 66 4.65% DUE 11-15-2034	Acquisitions	85,000.00	-81,321.54	
		Dispositions	-608,000.00		584,231.08
C718546AL8	PHILLIPS 66 4.875% DUE 11-15-2044	Acquisitions	4,000.00	-3,733.52	
		Dispositions	-4,000.00		3,634.72
C720198AJ9	PIEDMONT OPER PARTNERSHIP LP 6.875% 07-15-2029	Acquisitions	10,365,000.00	-10,267,283.70	
		Dispositions	-595,000.00		602,212.15
C720198AF7	PIEDMONT OPER 2.75% DUE 04-01-2032	Acquisitions	3,000,000.00	-2,223,148.50	
		Dispositions	-105,000.00		81,211.80

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C720198AG5	PIEDMONT OPERATING PARTNERSHIP 9.25% 07-20-2028	Acquisitions	3,733,000.00	-3,989,793.07	
		Dispositions	-220,000.00		238,832.20
C72650RBA9	PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG	Acquisitions	20,000.00	-18,212.80	
		Dispositions	-2,170,000.00		1,966,001.25
C72650RBE1	PLAINS ALL AMERN 4.7 DUE 06-15-2044	Acquisitions	15,000.00	-12,762.20	
		Dispositions	-209,000.00		180,931.54
SBSF05T4	PNC FINANCIAL SERVICES 4.812% 10-21-2032	Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,740,530.00
C693475BZ7	PNC FINL SVCS GROUP INC 5.401% 07-23-2035	Acquisitions	2,080,000.00	-2,079,951.70	
		Dispositions	-55,000.00		56,620.30
SBRT6LQ0	PNC FINL SVCS GROUP INC 5.401% 07-23-2035	Acquisitions	3,073,000.00	-3,073,000.00	
		Dispositions	-770,000.00		790,274.10
C693475BW4	PNC FINL SVCS GROUP INC 5.676% 01-22-2035	Acquisitions	8,366,000.00	-8,427,935.29	
		Dispositions	-8,061,000.00		8,168,668.71
C693475BU8	PNC FINL SVCS GROUP INC 6.875% 10-20-2034	Acquisitions	2,555,000.00	-2,793,103.10	
		Dispositions	-10,118,000.00		11,042,677.53
C737679DH0	POTOMAC ELECTRIC POWER CO 5.2% 03-15-2034	Acquisitions	290,000.00	-290,258.80	
		Dispositions	-290,000.00		297,812.60
C69352PAT0	PPL CAPITAL FUNDING INC 5.25% 09-01-2034	Acquisitions	1,575,000.00	-1,566,904.50	
		Dispositions	-1,575,000.00		1,569,291.06
C74340XCK5	PROLOGIS L P 5.25% 03-15-2054	Acquisitions	3,111,000.00	-3,013,560.90	
		Dispositions	-381,000.00		378,789.24
SBPDYZG4	PROLOGIS L P 5.25% 03-15-2054	Acquisitions	1,315,000.00	-1,291,593.00	
C74340XCF6	PROLOGIS L P 5.25% 06-15-2053	Acquisitions	38,000.00	-36,753.60	
		Dispositions	-1,591,000.00		1,608,985.85

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C744320BP6	PRUDENTIAL FINL INC 6.5%	03-15-2054			
		Acquisitions	2,125,000.00	-2,126,222.50	
		Dispositions	-1,285,000.00		1,333,562.90
C744533BR0	PUBLIC SERVICE CO OF OKLAHOMA 5.2%	01-15-2035			
		Acquisitions	1,115,000.00	-1,114,810.45	
		Dispositions	-1,115,000.00		1,118,569.15
C744448DA6	PUBLIC SERVICE COLORADO 5.75%	05-15-2024			
		Acquisitions	5,440,000.00	-5,426,236.80	
SBPRBV18	PUBLIC SERVICE COLORADO 5.75%	05-15-2024			
		Acquisitions	4,250,000.00	-4,241,944.25	
		Dispositions	-2,550,000.00		2,653,233.50
C74460WAH0	PUBLIC STORAGE 5.35%	08-01-2053			
		Acquisitions	1,659,000.00	-1,648,769.37	
		Dispositions	-980,000.00		978,522.15
C74456QCR5	PUBLIC SVC ELEC 5.45%	03-01-2054			
		Acquisitions	5,835,000.00	-5,799,990.00	
		Dispositions	-5,745,000.00		5,765,568.85
C745332CN4	PUGET SOUND ENERGY INC 5.685%	15/06/2054 5.685% 06-15-2054			
		Acquisitions	510,000.00	-509,994.90	
		Dispositions	-510,000.00		511,717.00
C00135TAE4	PVTPL AIB GROUP PLC 5.871%	03-28-2035			
		Acquisitions	6,215,000.00	-6,246,788.00	
		Dispositions	-6,215,000.00		6,368,728.03
C01538TAA3	PVTPL ALFA DESARROLLO SPA 4.55% DUE	09-27-2051/09-20-2021 BEO			
		Dispositions	-4,133,734.70		3,158,416.44
		Free Delivery	-0.05		
		Free Receipt	0.83		
C018820AD2	PVTPL ALLIANZ SE 5.6%	09-03-2054			
		Acquisitions	3,425,000.00	-3,425,000.00	
		Dispositions	-3,425,000.00		3,427,899.71
C021361AD2	PVTPL ALTAGAS LTD 7.2%	10-15-2054			
		Acquisitions	2,715,000.00	-2,714,782.80	
		Dispositions	-2,715,000.00		2,724,504.37
C034863AY6	PVTPL ANGLO AMERN CAP PLC 3.95% DUE	09-10-2050/09-10-2020 BEO			
		Acquisitions	1,726,000.00	-1,326,064.03	
		Dispositions	-966,000.00		736,167.96
C034863BC3	PVTPL ANGLO AMERN CAP PLC 4.75%	03-16-2052			
		Acquisitions	1,910,000.00	-1,639,631.65	

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C034863BF6	PVTPL ANGLO AMERN CAP PLC 6.0% 04-05-2054	Dispositions	-2,895,000.00		2,412,306.75
		Acquisitions	9,365,000.00	-9,383,275.70	
C034863BE9	PVTPL ANGLO AMERN CAP 5.75% 04-05-2034	Dispositions	-2,250,000.00		2,264,410.60
		Acquisitions	705,000.00	-707,479.30	
C03770DAA1	PVTPL APOLLO DEBT SOLUTIONS BDC 6.9% 04-13-2029	Dispositions	-460,000.00		474,465.20
		Acquisitions	4,625,000.00	-4,594,752.50	
C05523RAL1	PVTPL BAE SYS PLC 5.3% 03-26-2034	Dispositions	-4,625,000.00		4,617,880.00
		Acquisitions	4,390,000.00	-4,396,069.50	
C05523RAM9	PVTPL BAE SYSTEMS PLC 5.5% 03-26-2054	Dispositions	-3,050,000.00		3,109,041.10
		Acquisitions	14,555,000.00	-14,548,186.35	
C07274EAL7	PVTPL BAYER US FIN LLC 6.5% 11-21-2033	Dispositions	-3,335,000.00		3,309,976.35
		Acquisitions	965,000.00	-962,809.45	
C07274EAM5	PVTPL BAYER US FIN LLC 6.875% 11-21-2053	Dispositions	-6,525,000.00		6,634,869.60
		Acquisitions	4,525,000.00	-4,717,554.90	
SBLFDKP5	PVTPL BAYER US FIN LLC 6.875% 11-21-2053	Dispositions	-1,650,000.00		1,733,021.60
		Dispositions	-3,346,000.00		3,378,981.08
C08576PAP6	PVTPL BERRY GLOBAL INC 5.65% 01-15-2034	Acquisitions	2,770,000.00	-2,762,077.80	
		Dispositions	-2,770,000.00		2,730,749.10
C09031WAE3	PVTPL BIMBO BAKERIES USA INC 5.375% 01-09-2036	Acquisitions	650,000.00	-642,876.00	
		Dispositions	-650,000.00		648,665.55
C09581JAM8	PVTPL BLUE OWL FINANCE LLC 6.25% 04-18-2034	Acquisitions	940,000.00	-926,708.40	
		Dispositions	-940,000.00		929,660.00
C05602XDJ4	PVTPL BNP PARIBAS 8.0% 12-31-2049	Acquisitions	2,730,000.00	-2,730,000.00	
		Dispositions	-2,730,000.00		2,710,912.50
SBQ66FR5	PVTPL BOEING CO 6.388% 05-01-2031	Acquisitions	1,121,000.00	-1,143,479.71	

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C097023DL6	PVTPL BOEING CO 6.528% 05-01-2034	Dispositions	-1,121,000.00		1,197,586.72
		Acquisitions	1,403,000.00	-1,422,267.41	
C097023DM4	PVTPL BOEING CO 6.858% 05-01-2054	Dispositions	-1,403,000.00		1,467,948.63
		Acquisitions	5,230,000.00	-5,248,907.80	
SBQ66HN5	PVTPL BOEING CO 6.858% 05-01-2054	Dispositions	-2,025,000.00		2,107,110.59
		Free Delivery	-3,205,000.00		
C097023DN2	PVTPL BOEING CO 7.008% 05-01-2064	Acquisitions	8,020,000.00	-8,095,233.62	
		Dispositions	-5,568,000.00		6,053,947.37
C097751CB5	PVTPL BOMBARDIER INC 7.25% 07-01-2031	Acquisitions	6,920,000.00	-7,127,911.82	
		Dispositions	-1,705,000.00		1,809,554.20
C05571AAY1	PVTPL BPCE SA 5.936% 05-30-2035	Free Delivery	-5,215,000.00		
		Acquisitions	1,420,000.00	-1,416,450.00	
C10554TAJ4	PVTPL BRASKEM NETHERLANDS 8.0% 10-15-2034	Dispositions	-1,420,000.00		1,421,775.00
		Acquisitions	5,406,000.00	-5,439,959.18	
C11135FBQ3	PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO	Dispositions	-3,456,000.00		3,520,206.95
		Acquisitions	6,765,000.00	-6,697,348.10	
C11135FBV2	PVTPL BROADCOM INC NT 4.926% 05-15-2037	Dispositions	-2,295,000.00		2,303,950.00
		Acquisitions	240,000.00	-191,522.40	
SBPCTV84	PVTPL BROADCOM INC NT 4.926% 05-15-2037	Dispositions	-1,780,000.00		1,419,719.15
		Dispositions	-3,021,000.00		2,967,181.25
C11135FBJ9	PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	Acquisitions	3,182,000.00	-3,135,988.28	
		Acquisitions	1,040,000.00	-814,164.00	
C11135FBP5	PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO	Dispositions	-1,227,000.00		947,496.65
		Acquisitions	880,000.00	-723,927.60	
C114259AY0	PVTPL BROOKLYN UN GAS CO 6.415% 07-18-2054	Dispositions	-3,210,000.00		2,620,523.40

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C12008RAS6	PVTPL BUILDERS FIRSTSOURCE INC 6.375% 03-01-2034	Acquisitions	1,965,000.00	-1,965,000.00	
		Dispositions	-535,000.00		583,112.55
C12803RAC8	PVTPL CAIXABANK S A 6.84% 09-13-2034	Acquisitions	6,755,000.00	-6,776,375.00	
		Dispositions	-2,545,000.00		2,586,555.45
C12803RAH7	PVTPL CAIXABANK SA 6.037% 06-15-2035	Acquisitions	620,000.00	-648,149.20	
		Dispositions	-3,100,000.00		3,327,723.52
C14448CBA1	PVTPL CARRIER GLOBAL CORPORATION 6.2% 03-15-2054	Acquisitions	6,559,000.00	-6,610,929.98	
		Dispositions	-1,075,000.00		1,126,030.25
SBP0VPR9	PVTPL CARRIER GLOBAL CORPORATION 6.2% 03-15-2054	Acquisitions	1,615,000.00	-1,808,125.00	
		Dispositions	-13,000.00		14,586.52
C19828AAC1	PVTPL COLUMBIA PIPELINES HLDG CO LLC 5.681% 01-15-2034	Free Delivery	-4,587,000.00		
		Dispositions	-430,000.00		479,409.06
C19828TAB2	PVTPL COLUMBIA PIPELINES OPER CO LLC 6.036% 11-15-2033	Acquisitions	1,325,000.00	-1,326,788.30	
		Dispositions	-1,325,000.00		1,275,471.50
C19828TAE6	PVTPL COLUMBIA PIPELINES OPER CO LLC 6.497% DUE 08-15-2043	Acquisitions	755,000.00	-768,159.65	
		Dispositions	-755,000.00		782,655.65
SBRYQ9K5	PVTPL COLUMBIA PIPELINES OPER CO LLC 6.497% DUE 08-15-2043	Acquisitions	665,000.00	-707,353.85	
		Dispositions	-2,020,000.00		2,173,355.10
C19828TAD8	PVTPL COLUMBIA PIPELINES OPER CO LLC 6.714% 08-15-2063	Dispositions	-1,809,000.00		1,932,297.06
		Acquisitions	415,000.00	-448,137.75	
SBRYQ9S3	PVTPL COLUMBIA PIPELINES OPER CO LLC 6.714% 08-15-2063	Dispositions	-250,000.00		286,657.50
		Dispositions	-876,000.00		948,331.40
C224044CU9	PVTPL COX COMMUNICATIONS INC NEW 5.45% 09-01-2034	Dispositions			
		Acquisitions	435,000.00	-433,464.45	
C224044CT2	PVTPL COX COMMUNICATIONS INC 5.8% 12-15-2053	Dispositions	-435,000.00		427,422.30
		Acquisitions	5,350,000.00	-5,344,824.82	

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C224044CV7	PVTPL COX COMMUNICATIONS INC 5.95% 09-01-2054	Dispositions	-5,350,000.00		5,191,071.05
		Acquisitions	3,760,000.00	-3,755,187.20	
SBRJC7Q0	PVTPL DAIMLER TRUCK FIN NORTH AMER LLC 5.375% 01-18-2034	Dispositions	-3,760,000.00		3,661,276.87
		Acquisitions	2,106,000.00	-2,102,293.44	
C23345MAB3	PVTPL DT MIDSTREAM INC 4.375% DUE 06-15-2031 BEO	Dispositions	-2,106,000.00		2,111,526.85
		Acquisitions	1,335,000.00	-1,233,206.25	
C28249NAB7	PVTPL EIG PEARL HLDGS S RL SR SECD BD TRANCHE B 4.387% 11-30-2046	Dispositions	-1,335,000.00		1,244,887.50
		Acquisitions	2,015,000.00	-1,565,042.50	
C26874RAP3	PVTPL ENI S P A 5.95% 05-15-2054	Dispositions	-2,895,000.00		2,261,414.25
		Acquisitions	10,754,000.00	-10,651,392.84	
C29882DAA1	PVTPL EUSHI FINANCE INC 7.625% 12-15-2054	Dispositions	-4,854,000.00		4,874,417.90
		Acquisitions	5,260,000.00	-5,260,000.00	
C165167DG9	PVTPL EXPAND ENERGY CORPORATION 5.875%02-01-2029	Dispositions	-5,260,000.00		5,265,089.82
		Acquisitions	4,558,000.00	-4,504,700.00	
C303901BP6	PVTPL FAIRFAX FINL HLDGS LTD 6.35% 03-22-2054	Dispositions	-4,558,000.00		4,501,025.00
		Acquisitions	12,530,000.00	-12,498,686.00	
C309601AG7	PVTPL FARMERS INS EXCHANGE 7.0% 10-15-2064	Dispositions	-5,638,000.00		5,681,682.92
		Free Delivery	-6,892,000.00		
SBS6TY48	PVTPL FARMERS INS EXCHANGE 7.0% 10-15-2064	Acquisitions	1,280,000.00	-1,280,000.00	
		Dispositions	745,000.00	-745,000.00	
C683879AH3	PVTPL FIBERCOP SPA 7.721% 06-04-2038	Dispositions	-410,000.00		419,487.40
		Dispositions	-3,950,000.00		4,324,470.00
C335934AU9	PVTPL FIRST QUANTUM MINERALS LTD 8.625% 06-01-2031	Free Receipt	10,146,000.00	10,678,665.00	
		Acquisitions	875,000.00	-802,212.50	
C335934AV7	PVTPL FIRST QUANTUM MINERALS 9.375% 03-01-2029	Dispositions	-3,580,000.00		3,642,143.74

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C350930AE3	PVTPL FOUNDRY JV HOLDCO LLC 6.4% 01-25-2038	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		312,375.00
C350930AD5	PVTPL FOUNDRY JV HOLDCO LLC. 6.25% 01-25-2035	Acquisitions	4,060,000.00	-4,080,280.35	
		Dispositions	-2,370,000.00		2,461,677.00
C378272BC1	PVTPL GLENCORE FDG LLC 3.875% DUE 04-27-2051 BEO	Acquisitions	1,065,000.00	-1,062,475.95	
		Dispositions	-1,065,000.00		1,071,177.00
C37959GAF4	PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054	Acquisitions	1,910,000.00	-1,423,681.50	
		Dispositions	-660,000.00		468,041.10
C37959GAG2	PVTPL GLOBAL ATLANTIC FIN CO 7.95% 10-15-2054	Acquisitions	8,365,000.00	-8,391,290.20	
		Dispositions	-1,215,000.00		1,206,105.75
C38239EAC6	PVTPL GOODMAN US FINANCE SIX LLC 5.125% 10-07-2034	Acquisitions	5,250,000.00	-5,250,000.00	
		Dispositions	-1,820,000.00		1,888,572.00
C39541EAE3	PVTPL GREENSAIF PIPELINES BIDCO S A R L 6.1027% 08-23-2042	Acquisitions	235,000.00	-233,947.20	
		Dispositions	-235,000.00		235,582.80
C431318BE3	PVTPL HILCORP ENERGY I L P/HILCORP FIN CO 6.875% 05-15-2034	Acquisitions	4,640,000.00	-4,640,000.00	
		Dispositions	-475,000.00		492,218.75
C432833AQ4	PVTPL HILTON DOMESTIC OPERATIN 6.125% 04-01-2032	Acquisitions	2,670,000.00	-2,670,000.00	
		Dispositions	-2,670,000.00		2,615,887.50
C45765UAC7	PVTPL INSIGHT ENTERPRISE INC 6.625% 05-15-2032	Acquisitions	900,000.00	-900,000.00	
		Dispositions	-900,000.00		901,125.00
C459506AR2	PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.268% DUE 11-15-2040	Acquisitions	1,050,000.00	-1,050,000.00	
		Dispositions	-1,050,000.00		1,063,125.00
C459506AS0	PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO	Acquisitions	270,000.00	-196,068.60	
		Dispositions	-580,000.00		424,226.40
		Acquisitions	1,420,000.00	-955,234.00	
		Dispositions	-490,000.00		333,772.30

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMDM750	PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO				
		Dispositions	-2,134,000.00		1,444,299.54
C46115HCF2	PVTPL INTESA SANPAOLO S P A 7.8% 11-28-2053				
		Acquisitions	1,385,000.00	-1,549,427.20	
		Dispositions	-1,385,000.00		1,557,799.45
C47214BAB4	PVTPL JBS USA FOOD FINANCE 7.25% 11-15-2053				
		Acquisitions	2,950,000.00	-3,113,891.43	
		Dispositions	-13,108,000.00		14,540,071.83
		Free Delivery	-1,020,000.00		
C48250AAA1	PVTPL KKR GROUP FIN CO III LLC SR NT 144A 5.125 DUE 06-01-2044/05-29-2014 BEO				
		Acquisitions	205,000.00	-184,854.65	
		Dispositions	-1,700,000.00		1,597,037.65
C50222CAB6	PVTPL LSEG US FINANCE CORP 5.297% 03-28-2034				
		Acquisitions	1,585,000.00	-1,585,000.00	
		Dispositions	-705,000.00		700,452.75
C55609NAC2	PVTPL MACQUARIE AIRFINANCE HLDGS LTD 6.4% 03-26-2029				
		Acquisitions	2,095,000.00	-2,094,727.65	
		Dispositions	-2,095,000.00		2,105,475.00
C58769JAS6	PVTPL MERCEDES-BENZ FIN NA 5.0% 01-11-2034				
		Acquisitions	7,395,000.00	-7,386,347.85	
		Dispositions	-7,395,000.00		7,410,603.45
C64105MAD3	PVTPL NESTLE CAPITAL CORPORATION 5.1% 03-12-2054				
		Acquisitions	3,310,000.00	-3,296,948.30	
		Dispositions	-3,310,000.00		3,198,534.30
SBPBJYQ4	PVTPL NESTLE CAPITAL CORPORATION 5.1% 03-12-2054				
		Acquisitions	6,066,000.00	-6,046,588.80	
C65163LAP4	PVTPL NEWMONT CORP/NEWCREST FINANCE 5.35%03-15-2034				
		Acquisitions	1,740,000.00	-1,734,501.60	
		Free Delivery	-1,740,000.00		
C65290DAB9	PVTPL NEXA RESOURCES SA 6.75% 04-09-2034				
		Acquisitions	710,000.00	-709,950.30	
		Dispositions	-710,000.00		710,675.00
C65364UAU0	PVTPL NIAGARA MOHAWK POWER CORP 5.664% 01-17-2054				
		Acquisitions	2,805,000.00	-2,805,000.00	
		Dispositions	-2,805,000.00		2,731,121.33
C67080LAD7	PVTPL NUVEEN LLC 5.85% 04-15-2034				
		Acquisitions	2,075,000.00	-2,072,178.00	
		Dispositions	-2,075,000.00		2,078,403.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C70052LAD5	PVTPL PARK INTERMEDIATE HOLDINGS LLC/PK 7.0% 02-01-2030	Acquisitions	1,015,000.00	-1,015,000.00	
		Dispositions	-1,015,000.00		1,025,156.25
C75102XAB2	PVTPL RAIZEN FUELS FINANCE SA 6.45% 03-05-2034	Acquisitions	715,000.00	-713,076.65	
		Dispositions	-715,000.00		731,087.50
C75102XAC0	PVTPL RAIZEN FUELS FINANCE SA 6.95% 03-05-2054	Acquisitions	2,360,000.00	-2,356,594.05	
		Dispositions	-2,360,000.00		2,359,503.25
C75102WAK4	PVTPL RAKUTEN GROUP INC 9.75% 04-15-2029	Acquisitions	2,050,000.00	-2,034,100.00	
		Dispositions	-2,050,000.00		2,111,420.00
C749571AK1	PVTPL RHP HOTEL PPTY/RHP FINAN 6.5% 04-01-2032	Acquisitions	3,250,000.00	-3,250,000.00	
		Dispositions	-3,250,000.00		3,250,000.00
C771196CM2	PVTPL ROCHE HLDGS INC 5.21% DUE 03-08-2054 BEO	Acquisitions	4,365,000.00	-4,477,914.60	
		Dispositions	-2,850,000.00		2,908,089.95
SBM8H4B5	PVTPL ROCHE HLDGS INC 5.21% DUE 03-08-2054 BEO	Acquisitions	8,275,000.00	-8,362,536.40	
C780153BU5	PVTPL ROYAL CARIBBEAN CRUISES LTD 6.25% 03-15-2032	Acquisitions	1,085,000.00	-1,085,000.00	
		Dispositions	-1,085,000.00		1,106,292.95
C780153BW1	PVTPL ROYAL CARIBBEAN 5.625% 09-30-2031	Acquisitions	660,000.00	-660,000.00	
		Dispositions	-660,000.00		654,990.60
C78397DAD0	PVTPL SBL HOLDINGS INC 7.2% 10-30-2034	Acquisitions	3,120,000.00	-3,110,359.20	
		Dispositions	-3,120,000.00		3,113,681.40
C83272GAB7	PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054	Acquisitions	5,642,000.00	-5,647,888.83	
		Dispositions	-3,632,000.00		3,635,603.13
C833636AP8	PVTPL SOCIEDAD QUIMICA Y MINERA DE CHILE5.5% 09-10-2034	Acquisitions	1,325,000.00	-1,316,361.00	
		Dispositions	-1,325,000.00		1,318,955.00
C83368RBY7	PVTPL SOCIETE GENERALE 7.132% 01-19-2055	Acquisitions	4,910,000.00	-4,910,000.00	
		Dispositions	-4,910,000.00		4,845,833.90

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C83444MAG6	PVTPL SOLVENTUM CORP 5.6% 03-23-2034	Acquisitions	1,520,000.00	-1,552,847.75	
		Free Delivery	-1,520,000.00		
C83444MAJ0	PVTPL SOLVENTUM CORP 5.9% 04-30-2054	Acquisitions	9,205,000.00	-9,385,928.75	
		Dispositions	-255,000.00		245,560.30
		Free Delivery	-8,950,000.00		
SBQBCWY4	PVTPL SOLVENTUM CORP 5.9% 04-30-2054	Acquisitions	5,080,000.00	-5,058,410.00	
		Dispositions	-5,080,000.00		5,144,617.60
C83444MAL5	PVTPL SOLVENTUM CORP 6.0% 05-15-2064	Acquisitions	1,130,000.00	-1,147,876.55	
		Dispositions	-10,000.00		10,135.60
		Free Delivery	-1,120,000.00		
C836720AH5	PVTPL SOUTH BOW CDN INFRASTRUCTURE HLDGS7.5% 03-01-2055	Acquisitions	1,890,000.00	-1,890,000.00	
		Dispositions	-1,890,000.00		1,944,370.00
C78466CAD8	PVTPL SS&C TECHNOLOGIES INC 6.5% 06-01-2032	Acquisitions	1,090,000.00	-1,090,000.00	
		Dispositions	-1,090,000.00		1,090,000.00
C853254DC1	PVTPL STANDARD CHARTERED PLC 5.905% 05-14-2035	Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,423,932.25
C853254CZ1	PVTPL STANDARD CHARTERED PLC 6.097% 01-11-2035	Acquisitions	650,000.00	-650,156.00	
		Dispositions	-650,000.00		664,365.00
C87088QAA2	PVTPL SWISS RE SUB FIN PLC 5.698% 04-05-2035	Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		787,616.00
C893647BV8	PVTPL TRANSDIGM INC 6.625% 03-01-2032	Acquisitions	975,000.00	-975,000.00	
		Dispositions	-975,000.00		982,312.50
C902613BH0	PVTPL UBS GROUP AG 5.699% 02-08-2035	Acquisitions	11,695,000.00	-11,768,503.90	
		Dispositions	-6,620,000.00		6,878,565.50
C91879QAP4	PVTPL VAIL RESORTS INC 6.5% 05-15-2032	Acquisitions	910,000.00	-910,000.00	
		Dispositions	-910,000.00		912,275.00

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C92332YAE1	PVTPL VENTURE GLOBAL LNG INC 7.0% 01-15-2030	Acquisitions	850,000.00	-850,000.00	
		Dispositions	-25,000.00		25,605.00
C92332YAD3	PVTPL VENTURE GLOBAL LNG INC 9.875% 02-01-2032	Acquisitions	1,990,000.00	-2,187,075.00	
		Dispositions	-2,020,000.00		2,108,375.00
C92343VGX6	PVTPL VERIZON COMMUNICATIONS 4.78% 02-15-2035	Acquisitions	1,480,000.00	-1,466,976.00	
		Dispositions	-1,480,000.00		1,450,681.20
C983133AC3	PVTPL WYNN RESORTS FIN LLC/WYNN RESORTS 7.125% 02-15-2031	Acquisitions	1,125,000.00	-1,158,750.00	
		Dispositions	-1,125,000.00		1,171,337.30
C83007CAG7	PVTPL 6297782 LLC 6.176% 10-01-2054	Acquisitions	720,000.00	-719,928.00	
		Dispositions	-720,000.00		723,867.55
SBSMNPNO	PVTPL 6297782 LLC 6.176% 10-01-2054	Acquisitions	12,429,000.00	-12,583,698.07	
		Dispositions	-10,278,000.00		10,203,568.92
C817826AF7	PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO	Acquisitions	395,000.00	-264,732.95	
		Dispositions	-1,630,000.00		1,127,750.00
SBMG20H0	PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO	Dispositions	-2,140,000.00		1,419,569.00
C79588TAF7	PVTPLSAMMONS FINL GROUP 6.875% 04-15-2034	Acquisitions	975,000.00	-972,845.25	
		Dispositions	-975,000.00		981,764.80
C747525AV5	QUALCOMM INC 4.3% DUE 05-20-2047	Acquisitions	111,000.00	-101,140.44	
		Dispositions	-350,000.00		316,302.00
C747525BR3	QUALCOMM INC 4.5% 05-20-2052	Acquisitions	246,000.00	-215,173.98	
		Dispositions	-590,000.00		532,058.95
C747525AK9	QUALCOMM INC 4.8% DUE 05-20-2045	Acquisitions	143,000.00	-140,947.72	
		Dispositions	-10,000.00		9,510.60
C747525BT9	QUALCOMM INC 6% 05-20-2053	Acquisitions	474,000.00	-521,531.46	
		Dispositions	-950,000.00		1,023,747.20

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C754730AH2	RAYMOND JAMES FINL INC 3.75% 04-01-2051	Acquisitions	486,000.00	-364,253.78	
		Dispositions	-390,000.00		287,788.80
C756109CQ5	REALTY INCOME CORP 5.975% 09-01-2054	Acquisitions	1,900,000.00	-1,869,106.00	
		Dispositions	-35,000.00		34,994.40
C758750AP8	REGAL REXNORD CORP 6.4% 04-15-2033	Dispositions	-335,000.00		349,885.65
		Free Receipt	5,670,000.00	5,792,341.02	
C760759AW0	REPUBLIC SVCS INC FIXED 3.05% 03-01-2050	Acquisitions	320,000.00	-219,740.80	
		Dispositions	-247,000.00		169,931.06
C760759AN0	REPUBLIC SVCS INC 5.7% DUE 05-15-2041	Acquisitions	115,000.00	-120,295.75	
		Dispositions	-12,000.00		12,381.48
C761713BB1	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	Acquisitions	1,665,000.00	-1,558,552.65	
		Dispositions	-2,525,000.00		2,348,298.70
SBZ0HGGQ3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	Dispositions	-5,295,000.00		5,210,128.70
C767201AT3	RIO TINTO FIN USA LTD 2.75% 11-02-2051	Acquisitions	460,000.00	-291,511.20	
		Dispositions	-876,000.00		551,520.75
C76720AAP1	RIO TINTO FIN USA 5.125% DUE 03-09-2053	Acquisitions	250,000.00	-240,267.50	
		Dispositions	-6,905,000.00		6,961,297.25
C775109DF5	ROGERS COMMUNICATIONS INC 5.3% 02-15-2034	Acquisitions	1,270,000.00	-1,258,811.30	
		Dispositions	-1,270,000.00		1,265,758.20
C78016HZW3	ROYAL BANK OF CANADA 5.15% 02-01-2034	Acquisitions	1,420,000.00	-1,417,103.20	
		Dispositions	-1,420,000.00		1,407,765.70
C780082AT0	ROYAL BK CDA 6.35% 11-24-2084	Acquisitions	8,140,000.00	-8,140,000.00	
		Dispositions	-1,020,000.00		1,020,510.00
C78081BAS2	ROYALTY PHARMA PLC 5.9% 09-02-2054	Acquisitions	1,200,000.00	-1,171,404.00	
		Dispositions	-1,200,000.00		1,209,999.50

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C75513ECL3	RTX CORPORATION 2.82% 09-01-2051	Acquisitions	434,000.00	-279,076.32	
		Dispositions	-675,000.00		420,977.25
C75513ECP4	RTX CORPORATION 3.03% 03-15-2052	Dispositions	-1,771,000.00		1,170,859.30
SBMYT813	RTX CORPORATION 3.03% 03-15-2052	Acquisitions	2,356,000.00	-1,651,816.78	
C75513EAC5	RTX CORPORATION 3.125% 07-01-2050	Acquisitions	440,000.00	-319,726.00	
		Dispositions	-3,000.00		2,116.23
C913017BT5	RTX CORPORATION 4.5% 06-01-2042	Acquisitions	1,420,000.00	-1,267,413.60	
		Dispositions	-3,105,000.00		2,725,713.25
C75513ECS8	RTX CORPORATION 5.375% 02-27-2053	Acquisitions	435,000.00	-409,157.75	
		Dispositions	-101,000.00		102,556.07
SBQS6QG9	RTX CORPORATION 5.375% 02-27-2053	Dispositions	-1,800,000.00		1,866,544.00
C75513ECX7	RTX CORPORATION 6.4% 03-15-2054	Acquisitions	120,000.00	-134,824.80	
		Dispositions	-4,695,000.00		5,218,834.70
SBQHP8M7	RTX CORPORATION 6.4% 03-15-2054	Acquisitions	1,750,000.00	-1,905,692.52	
C78409VBL7	S&P GLOBAL INC 3.7% 03-01-2052	Acquisitions	420,000.00	-346,197.60	
		Dispositions	-375,000.00		273,453.75
C79466LAK0	SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO	Acquisitions	655,000.00	-458,042.50	
		Dispositions	-215,000.00		155,152.90
C79466LAL8	SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	Acquisitions	2,395,000.00	-1,596,746.50	
		Dispositions	-655,000.00		444,176.05
SBN466W8	SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	Dispositions	-3,538,000.00		2,249,177.36
SBQBBDK4	SARTORIUS FIN BV 4.875% GTD SNR 14/09/35EUR	Acquisitions	600,000.00	-684,207.92	
		Dispositions	-900,000.00		1,039,632.34
C822905AG0	SHELL FIN US INC NT 3.25% 04-06-2050				

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SBT26H41	SHELL FIN US INC NT 3.25% 04-06-2050	Free Receipt	8,955,000.00	6,468,449.12	
		Dispositions	-3,471,000.00		2,528,137.56
C822582BF8	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	Free Receipt	15,039,000.00	15,908,158.46	
		Acquisitions	36,000.00	-32,959.44	
SBXQ9DY6	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	Dispositions	-292,000.00		259,520.28
		Free Delivery	-2,295,000.00		
C822582AN2	SHELL INTL FIN B V GTD NT 5.5 DUE 03-25-2040	Dispositions	-390,000.00		390.00
		Acquisitions	48,000.00	-51,223.52	
C822582CK6	SHELL INTL FIN B V 2.875% DUE 11-26-2041	Dispositions	-30,000.00		31,116.90
		Acquisitions	1,000.00	-773.43	
C822582CE0	SHELL INTL FIN B V 3.125% DUE 11-07-2049	Dispositions	-350,000.00		255,412.50
		Acquisitions	102,000.00	-75,148.50	
C822582CH3	SHELL INTL FIN B V 3.25% DUE 04-06-2050	Dispositions	-9,000.00		6,347.36
		Acquisitions	275,000.00	-200,158.75	
SBJLV8X3	SHELL INTL FIN B V 3.25% DUE 04-06-2050	Dispositions	-122,000.00		87,716.12
		Free Delivery	-8,955,000.00		
C822582AT9	SHELL INTL FIN B V 3.625% DUE 08-21-2042	Dispositions	-15,039,000.00		15,039.00
		Acquisitions	134,000.00	-113,053.65	
C822582BY7	SHELL INTL FIN B V 3.75% DUE 09-12-2046	Dispositions	-20,000.00		16,272.80
		Acquisitions	233,000.00	-193,569.12	
C822582CL4	SHELL INTL FIN B V 3% DUE 11-26-2051	Dispositions	-97,000.00		77,661.07
		Free Delivery	-9,473,000.00		
SBMZQFB2	SHELL INTL FIN B V 3% DUE 11-26-2051	Acquisitions	33,000.00	-23,427.81	
		Dispositions	-31,000.00		21,140.92
C822582BQ4	SHELL INTL FIN B V 4% DUE 05-10-2046	Dispositions	-426,000.00		291,384.00

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C822582AD4	SHELL INTL FIN B V 6.375% DUE 12-15-2038	Acquisitions	286,000.00	-248,579.76	
		Dispositions	-67,000.00		55,974.97
		Free Delivery	-4,354,000.00		
C824348BK1	SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049	Acquisitions	182,000.00	-213,061.94	
		Dispositions	-45,000.00		50,781.55
SBK9W8G8	SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049	Acquisitions	160,000.00	-128,076.80	
		Dispositions	-400,000.00		318,064.00
C824348AX4	SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	Acquisitions	978,000.00	-875,902.61	
		Dispositions	-530,000.00		484,494.10
SBDGKT18	SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	Dispositions	-305,000.00		271,800.75
C828807DH7	SIMON PPTY GROUP L FIXED 3.25% 09-13-2049	Acquisitions	382,000.00	-275,580.11	
		Dispositions	-380,000.00		261,131.00
C828807DX2	SIMON PPTY GROUP L P 6.65% 01-15-2054	Acquisitions	368,000.00	-420,997.20	
		Dispositions	-475,000.00		544,840.00
C828807DJ3	SIMON PPTY GROUP L 3.8% DUE 07-15-2050	Acquisitions	2,000.00	-1,517.92	
		Dispositions	-25,000.00		19,052.80
C828807CT2	SIMON PPTY GROUP L 4.25% DUE 10-01-2044	Acquisitions	1,662,000.00	-1,366,694.79	
		Dispositions	-225,000.00		186,345.00
C828807CZ8	SIMON PPTY GROUP L 4.25% DUE 11-30-2046	Acquisitions	527,000.00	-446,018.21	
		Dispositions	-156,000.00		132,002.30
C828807DV6	SIMON PROPERTY GROUP L.P. 5.85% DUE 03-08-2053	Acquisitions	68,000.00	-69,738.76	
		Dispositions	-655,000.00		685,680.64
C842400HZ9	SOUTHERN CAL EDISON 5.2% 06-01-2034	Acquisitions	150,000.00	-149,853.00	
		Dispositions	-150,000.00		150,559.50
SBJVNJQ9	SOUTHERN CALIF EDISON CO 3.65% 02-01-2050	Acquisitions	1,007,000.00	-728,939.00	

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C842400JD6	SOUTHERN CALIF EDISON CO 5.75% 04-15-2054	Dispositions	-12,380,000.00		9,406,245.04
		Acquisitions	1,130,000.00	-1,123,615.50	
SBRC25V8	SOUTHERN CALIF EDISON CO 5.75% 04-15-2054	Dispositions	-1,060,000.00		1,051,573.00
		Acquisitions	3,926,000.00	-3,923,598.62	
C842400HX4	SOUTHERN CALIF EDISON CO 5.875% 12-01-2053	Dispositions	-3,475,000.00		3,563,683.41
		Acquisitions	110,000.00	-111,659.90	
SBRRFJ32	SOUTHERN CALIF EDISON CO 5.875% 12-01-2053	Dispositions	-1,760,000.00		1,789,839.60
		Dispositions	-701,000.00		749,997.72
C842434DB5	SOUTHERN CALIF GAS CO 5.05% 09-01-2034	Acquisitions	1,385,000.00	-1,378,268.90	
		Dispositions	-1,385,000.00		1,431,716.05
C842434DA7	SOUTHERN CALIF GAS CO 5.6% 04-01-2054	Acquisitions	3,425,000.00	-3,395,859.55	
		Dispositions	-2,530,000.00		2,518,678.45
C845743BX0	SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054	Acquisitions	970,000.00	-964,325.10	
		Acquisitions	1,200,000.00	-1,191,096.00	
SBR4MSS4	SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054	Dispositions	-1,200,000.00		1,294,975.20
		Acquisitions	51,000.00	-31,449.15	
C854502AN1	STANLEY BLACK & DECKER INC 2.75% 11-15-2050	Dispositions	-49,000.00		28,551.32
		Acquisitions	20,000.00	-18,225.80	
C854502AJ0	STANLEY BLACK & 4.85% DUE 11-15-2048	Dispositions	-7,000.00		5,996.41
		Acquisitions	3,736,000.00	-3,734,468.24	
SBPSQRS1	STARBUCKS CORP 4.85% 02-08-2027	Dispositions	-3,736,000.00		3,717,718.80
		Acquisitions	9,750,000.00	-9,750,000.00	
C857477CM3	STATE STR CORP DEP SHS REPSTG 1/100TH PERP 6.7% 12-31-2049	Dispositions	-7,410,000.00		7,608,674.00
		Acquisitions	6,175,000.00	-6,175,000.00	
C857477CH4	STATE STREET CORP 6.7% 12-31-2049	Dispositions	-6,175,000.00		6,190,437.50

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C86562MDK3	SUMITOMO MITSUI 6.6% DUE 06-05-2029	Acquisitions	7,660,000.00	-7,660,000.00	
		Dispositions	-7,660,000.00		7,673,173.75
C867229AD8	SUNCOR ENERGY INC 5.95 DUE12-01-2034 BEO	Acquisitions	13,000.00	-13,568.62	
		Dispositions	-155,000.00		162,542.30
C867229AE6	SUNCOR ENERGY INC 6.5% DUE 06-15-2038	Acquisitions	398,000.00	-441,409.30	
		Dispositions	-7,298,000.00		7,906,748.52
C86765BAV1	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	Acquisitions	1,507,000.00	-1,368,975.48	
		Dispositions	-1,632,000.00		1,548,296.35
C86765BAQ2	SUNOCO LOGISTICS 5.35% DUE 05-15-2045	Acquisitions	170,000.00	-157,168.40	
		Dispositions	-450,000.00		413,358.95
SBSN4Q84	SUNOCO LOGISTICS 5.35% DUE 05-15-2045	Dispositions	-255,000.00		231,529.80
C86964WAB8	SUZANO AUSTRIA 7% DUE 03-16-2047	Acquisitions	1,815,000.00	-1,831,291.50	
		Dispositions	-1,815,000.00		1,882,664.85
C87165BAU7	SYNCHRONY FINANCIAL 7.25% DUE 02-02-2033	Acquisitions	2,765,000.00	-2,724,105.65	
		Dispositions	-2,765,000.00		2,828,147.10
C871829BN6	SYSCO CORP FIXED 6.6% DUE 04-01-2050	Acquisitions	193,000.00	-226,450.21	
		Dispositions	-8,000.00		9,302.56
C871829BD8	SYSCO CORP 4.5% DUE 04-01-2046	Acquisitions	19,000.00	-16,950.93	
		Dispositions	-3,000.00		2,524.17
C871829AY3	SYSCO CORP 4.85% DUE 10-01-2045	Acquisitions	64,000.00	-59,429.12	
		Dispositions	-64,000.00		57,068.16
C87264ADG7	T-MOBILE US INC 5.5% 01-15-2055	Acquisitions	273,000.00	-271,847.44	
		Dispositions	-130,000.00		127,771.80
SBR876T2	T-MOBILE US INC 5.5% 01-15-2055	Acquisitions	192,000.00	-191,800.32	
		Dispositions	-192,000.00		187,098.24

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C87264AAX3	T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040	Acquisitions	179,000.00	-158,333.59	
		Dispositions	-625,000.00		577,800.00
C87264ACW3	T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053	Acquisitions	93,000.00	-91,619.88	
		Dispositions	-1,820,000.00		1,814,406.80
C87264ACX1	T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062	Acquisitions	244,000.00	-261,907.16	
		Dispositions	-980,000.00		966,177.00
C87264ABN4	T-MOBILE USA INC TMUS 3.3% 02-15-2051	Acquisitions	151,000.00	-109,765.30	
		Dispositions	-2,794,000.00		2,061,591.10
C87264ABL8	T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	Acquisitions	1,950,000.00	-1,439,014.70	
		Dispositions	-635,000.00		461,899.55
SBN0ZLS0	T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	Dispositions	-2,644,000.00		2,026,890.40
C87264ACT0	T-MOBILE USA INC 3.4% 10-15-2052	Acquisitions	559,000.00	-412,953.38	
		Dispositions	-19,480,000.00		14,093,422.05
C87264ABY0	T-MOBILE USA INC 3.6% 11-15-2060	Acquisitions	504,000.00	-328,941.04	
		Dispositions	-2,627,000.00		1,793,745.53
C87264AAZ8	T-MOBILE USA INC 4.5% DUE 04-15-2050	Acquisitions	51,000.00	-45,056.46	
		Dispositions	-3,600,000.00		3,130,111.00
C87264ADF9	T-MOBILE USA INC 5.15% 04-15-2034	Acquisitions	1,875,000.00	-1,865,952.60	
		Dispositions	-1,875,000.00		1,899,896.90
C87264ADB8	T-MOBILE USA INC 5.75% 01-15-2054	Acquisitions	91,000.00	-95,519.77	
		Dispositions	-3,035,000.00		2,989,929.45
SBQBCJR6	T-MOBILE USA INC 5.75% 01-15-2054	Dispositions	-5,610,000.00		5,564,477.25
C874060BL9	TAKEDA PHARMACEUTICAL 5.65% 07-05-2044	Acquisitions	9,060,000.00	-9,106,339.70	
		Dispositions	-525,000.00		554,242.50
C876030AL1	TAPESTRY INC 5.5% 03-11-2035				

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C876030AF4	TAPESTRY INC 7.85% 11-27-2033	Acquisitions	725,000.00	-724,014.00	
		Dispositions	-725,000.00		728,543.35
C87612GAB7	TARGA RES CORP 4.95% 04-15-2052	Acquisitions	8,900,000.00	-9,402,087.25	
		Dispositions	-8,900,000.00		9,275,095.15
C87612GAD3	TARGA RES CORP 6.5% DUE 02-15-2053	Acquisitions	204,000.00	-183,224.40	
		Dispositions	-2,120,000.00		1,865,893.65
C87612KAC6	TARGA RES FIXED 6.25% DUE 07-01-2052	Acquisitions	2,272,000.00	-2,463,461.87	
		Dispositions	-6,960,000.00		7,347,203.56
C87612GAK7	TARGA RESOURCES CORPORATION 5.5% 02-15-2035	Acquisitions	1,758,000.00	-1,767,299.82	
		Dispositions	-1,270,000.00		1,343,925.80
SBP93RV4	TARGA RESOURCES CORPORATION 5.5% 02-15-2035	Acquisitions	2,880,000.00	-2,886,075.60	
		Dispositions	-2,755,000.00		2,757,184.23
C87612EBN5	TARGET CORP SR NT 2.95% 01-15-2052	Acquisitions	568,000.00	-569,417.74	
		Dispositions	-568,000.00		576,667.54
C87612EBR6	TARGET CORP 4.8% DUE 01-15-2053	Acquisitions	170,000.00	-110,593.50	
		Dispositions	-45,000.00		30,331.75
SBPRCP19	TARGET CORP 4.8% DUE 01-15-2053	Acquisitions	135,000.00	-127,700.55	
		Dispositions	-170,000.00		156,301.95
C87162WAL4	TD SYNEX CORP 6.1% 04-12-2034	Acquisitions	5,020,000.00	-4,843,045.00	
		Dispositions	-2,741,000.00		2,631,807.93
SBD3GSZ6	TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000	Acquisitions	755,000.00	-754,214.80	
		Dispositions	-755,000.00		758,021.30
C882508CJ1	TEXAS INSTRS INC 5.15% 02-08-2054	Dispositions	-31,239,000.00		21,543,469.00
		Free Receipt	5,185,000.00	-3,904,357.39	
		Acquisitions	2,485,000.00	-2,465,120.00	
		Dispositions	-1,060,000.00		1,060,943.40

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SBPSQRF8	TEXAS INSTRS INC 5.15% 02-08-2054	Acquisitions	6,028,000.00	-5,976,776.75	
SBRBXSX5	TEXAS INSTRUMENTS INC 4.85% 02-08-2034	Acquisitions	1,861,000.00	-1,867,310.07	
		Dispositions	-1,861,000.00		1,869,278.15
C88732JAY4	TIME WARNER CABLE 5.875% DUE 11-15-2040	Acquisitions	4,395,000.00	-3,916,866.50	
		Dispositions	-1,250,000.00		1,039,553.50
SB66BW80	TIME WARNER CABLE 5.875% DUE 11-15-2040	Acquisitions	1,850,000.00	-1,649,614.00	
C88732JAU2	TIME WARNER CABLE 6.75% DUE 06-15-2039	Acquisitions	345,000.00	-316,727.25	
		Dispositions	-3,947,000.00		3,908,439.15
C880451AU3	TN GAS PIPELN CO 7.625% DUE 04-01-2037	Acquisitions	5,000.00	-5,831.40	
		Dispositions	-1,000.00		1,150.66
C89153VAX7	TOTAL CAP INTL 2.986% DUE 06-29-2041 REG	Acquisitions	3,390,000.00	-2,660,573.70	
		Dispositions	-3,500,000.00		2,710,343.40
C89157XAF8	TOTALENERGIES CAP 5.425% 09-10-2064	Acquisitions	6,900,000.00	-6,911,136.90	
		Dispositions	-3,700,000.00		3,811,071.35
C89157XAE1	TOTALENERGIES CAPITAL S.A. 5.275% 09-10-2054	Acquisitions	2,920,000.00	-2,906,044.95	
SBQYKPK2	TOTALENERGIES CAPITAL S.A. 5.275% 09-10-2054	Acquisitions	5,963,000.00	-5,963,000.00	
		Dispositions	-947,000.00		938,107.67
C89157XAC5	TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064	Acquisitions	7,235,000.00	-7,228,009.25	
		Dispositions	-2,357,000.00		2,409,984.56
C89157XAB7	TOTALENERGIES CAPITAL SA 5.488% 04-05-2054	Acquisitions	10,410,000.00	-10,433,232.20	
		Dispositions	-3,534,000.00		3,501,875.68
SBPW6WH1	TOTALENERGIES CAPITAL SA 5.488% 04-05-2054	Acquisitions	4,719,000.00	-4,719,000.00	
		Dispositions	-749,000.00		764,923.74
C893574AF0	TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG	Acquisitions	3,610,000.00	-3,120,592.30	

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C89417EAS8	TRAVELERS COS INC 5.45% DUE 05-25-2053	Dispositions	-90,000.00		80,556.50
		Acquisitions	240,000.00	-245,364.00	
SBRJVGK4	TRAVELERS COS INC 5.45% DUE 05-25-2053	Dispositions	-175,000.00		183,295.30
		Dispositions	-2,404,000.00		2,476,787.00
C89417EAQ2	TRAVELERS FIXED 2.55% DUE 04-27-2050	Dispositions			
		Acquisitions	15,000.00	-9,671.85	
C89788MAS1	TRUIST FINL CORP 5.711% 01-24-2035	Dispositions	-23,000.00		15,405.40
		Acquisitions	11,134,000.00	-11,183,603.35	
C91159HJN1	U S BANCORP 5.836% 06-12-2034	Dispositions	-6,639,000.00		6,619,237.01
		Acquisitions	2,450,000.00	-2,515,268.00	
C90353TAQ3	UBER TECHNOLOGIES INC 5.35% 09-15-2054	Dispositions	-4,365,000.00		4,384,573.45
		Acquisitions	5,970,000.00	-5,958,418.20	
SBP4YH45	UBER TECHNOLOGIES INC 5.35% 09-15-2054	Dispositions	-2,775,000.00		2,783,987.20
		Acquisitions	2,475,000.00	-2,470,198.50	
C90265EAW0	UDR INC 5.125% 09-01-2034	Dispositions			
		Acquisitions	505,000.00	-499,833.85	
C907818FN3	UNION PAC CORP FIXED 2.973% DUE 09-16-2062	Dispositions	-505,000.00		509,736.90
		Acquisitions	75,000.00	-48,379.41	
C907818FS2	UNION PAC CORP FIXED 3.79% DUE 04-06-2071	Dispositions	-395,000.00		245,841.40
		Acquisitions	82,000.00	-62,188.33	
C907818FZ6	UNION PAC CORP 3.5% 02-14-2053	Dispositions	-5,686,000.00		3,974,343.42
		Acquisitions	220,000.00	-167,167.96	
C907818FD5	UNION PAC CORP 3.55% DUE 08-15-2039	Dispositions	-80,000.00		59,641.90
		Acquisitions	3,000.00	-2,420.91	
C907818EM6	UNION PAC CORP 3.799% DUE 10-01-2051	Dispositions	-30,000.00		25,322.25
		Acquisitions	390,000.00	-304,372.12	
		Dispositions	-165,000.00		130,822.80

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C907818FG8	UNION PAC CORP 3.839% DUE 03-20-2060 BEO	Acquisitions	77,000.00	-61,462.57	
		Dispositions	-1,975,000.00		1,496,823.15
C907818GF9	UNION PACIFIC CORP FIXED 4.95% DUE 05-15-2053	Acquisitions	250,000.00	-237,792.50	
		Dispositions	-15,000.00		14,398.40
C907818FY9	UNION PACIFIC CORP 3.375% 02-14-2042	Acquisitions	149,000.00	-122,745.34	
		Dispositions	-30,000.00		23,776.95
C907818EQ7	UNION PACIFIC CORP 3.6% DUE 09-15-2037	Acquisitions	41,000.00	-34,615.86	
		Dispositions	-690,000.00		590,046.60
C911312CE4	UNITED PARCEL SVC INC 5.5% 05-22-2054	Acquisitions	3,545,000.00	-3,544,206.55	
		Dispositions	-1,970,000.00		2,019,462.63
C91324PDZ2	UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	Acquisitions	72,000.00	-49,441.68	
		Dispositions	-72,000.00		48,719.02
C91324PEE8	UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	Acquisitions	200,000.00	-151,624.00	
		Dispositions	-135,000.00		102,871.20
C91324PEF5	UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	Acquisitions	49,000.00	-35,917.49	
		Dispositions	-63,000.00		45,517.53
C91324PEK4	UNITEDHEALTH GROUP INC 4.75% 05-15-2052	Acquisitions	865,000.00	-758,414.25	
		Dispositions	-257,000.00		236,929.81
C91324PEW8	UNITEDHEALTH GROUP INC 5.05% 04-15-2053	Acquisitions	435,000.00	-434,173.50	
		Dispositions	-645,000.00		611,541.96
C91324PEX6	UNITEDHEALTH GROUP INC 5.2% 04-15-2063	Acquisitions	430,000.00	-428,329.60	
		Dispositions	-93,000.00		90,966.83
C91324PFC1	UNITEDHEALTH GROUP INC 5.375% 04-15-2054	Acquisitions	16,880,000.00	-16,677,347.00	
		Dispositions	-6,700,000.00		6,657,253.59
SBQB5GF2	UNITEDHEALTH GROUP INC 5.375% 04-15-2054	Acquisitions	2,245,000.00	-2,214,160.30	

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C91324PFD9	UNITEDHEALTH GROUP INC 5.5%	04-15-2064			
		Acquisitions	6,815,000.00	-6,799,257.35	
		Dispositions	-1,070,000.00		1,051,726.70
C91324PFL1	UNITEDHEALTH GROUP INC 5.625%	07-15-2054			
		Acquisitions	20,020,000.00	-20,089,700.00	
		Dispositions	-7,293,000.00		7,456,307.19
SBPDY7Z7	UNITEDHEALTH GROUP INC 5.625%	07-15-2054			
		Acquisitions	24,065,000.00	-24,128,245.55	
C91324PFK3	UNITEDHEALTH GROUP INC 5.778%	07-15-2044			
		Acquisitions	9,830,000.00	-9,732,270.60	
		Dispositions	-1,219,000.00		1,299,216.97
C91324PCR1	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045				
		Acquisitions	295,000.00	-273,615.45	
		Dispositions	-1,743,000.00		1,605,310.18
C91324PFM9	UNITEDHEALTH GROUP 5.75% DUE 07-15-2064				
		Acquisitions	11,095,000.00	-11,154,109.65	
		Dispositions	-1,187,000.00		1,249,920.80
SBPDY809	UNITEDHEALTH GROUP 5.75% DUE 07-15-2064				
		Acquisitions	2,147,000.00	-2,134,053.59	
C91324PES7	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053				
		Acquisitions	125,000.00	-135,413.75	
		Dispositions	-3,593,000.00		3,848,408.89
C91529YAT3	UNUM GROUP 6% 06-15-2054				
		Acquisitions	3,200,000.00	-3,146,277.00	
		Dispositions	-887,000.00		879,516.53
C91159HJR2	US BANCORP 5.678% 01-23-2035				
		Acquisitions	6,065,000.00	-6,123,819.80	
		Dispositions	-5,680,000.00		5,847,619.90
C927804GD0	VA ELEC & PWR CO 2.45% DUE 12-15-2050				
		Acquisitions	8,000.00	-4,823.92	
		Dispositions	-60,000.00		35,119.30
C927804FY5	VA ELEC & PWR CO 3.8% DUE 09-15-2047				
		Acquisitions	3,000.00	-2,356.83	
		Dispositions	-550,000.00		403,007.00
C91911TAS2	VALE OVERSEAS LTD 6.4%	06-28-2054			
		Acquisitions	317,000.00	-328,707.20	
SBNZH245	VALE OVERSEAS LTD 6.4%	06-28-2054			
		Acquisitions	1,111,000.00	-1,102,500.85	

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C92343VGL2	VERIZON COMMUNICATIONS INC 2.85% 09-03-2041	Dispositions	-1,111,000.00		1,172,674.70
		Acquisitions	1,177,000.00	-859,471.50	
C92343VFU3	VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	Dispositions	-622,000.00		441,221.04
		Acquisitions	195,000.00	-130,127.40	
SBMWBL2	VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	Dispositions	-316,000.00		206,730.36
		Acquisitions	1,225,000.00	-830,121.25	
C92343VFW9	VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	Dispositions	-17,948,000.00		11,591,305.16
		Acquisitions	1,498,000.00	-996,490.34	
SBMXT869	VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	Dispositions	-10,506,000.00		6,371,295.71
		Acquisitions	10,653,000.00	-6,572,048.76	
C92343VGB4	VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO	Dispositions	-1,857,000.00		1,228,349.79
		Acquisitions	181,000.00	-134,448.72	
SBKY5H09	VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO	Dispositions	-7,621,000.00		5,695,154.74
		Dispositions	-2,130,000.00		1,652,099.28
C92343VGW8	VERIZON COMMUNICATIONS 5.5% 02-23-2054	Dispositions			
		Acquisitions	3,715,000.00	-3,667,708.05	
SBP6GQM0	VERIZON COMMUNICATIONS 5.5% 02-23-2054	Dispositions	-3,715,000.00		3,772,091.35
		Acquisitions	2,158,000.00	-2,112,811.48	
C92343VFT6	VERIZON 2.65% DUE 11-20-2040	Dispositions			
		Acquisitions	12,160,000.00	-8,304,793.60	
C92343VCM4	VERIZON 5.012% DUE 08-21-2054	Dispositions	-45,000.00		32,526.93
		Acquisitions	76,000.00	-71,548.68	
C92553PAP7	VIACOM INC NEW 4.375% DUE 03-15-2043	Dispositions	-11,000.00		10,317.50
		Acquisitions	735,000.00	-517,244.49	
C92553PAU6	VIACOM INC NEW 5.85% DUE 09-01-2043	Dispositions	-2,880,000.00		2,038,377.68
		Acquisitions	1,145,000.00	-1,003,054.35	
		Dispositions	-4,825,000.00		4,176,214.70

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C925524AX8	VIACOM INC 6.875% DUE 04-30-2036	Acquisitions	855,000.00	-833,197.50	
		Dispositions	-280,000.00		280,368.10
C92556HAC1	VIACOMCBS INC FIXED 4.95% DUE 05-19-2050	Acquisitions	7,995,000.00	-5,762,990.05	
		Dispositions	-6,715,000.00		4,888,431.72
C925650AE3	VICI PPTYS LP SR NT 5.625% 05-15-2052	Acquisitions	968,000.00	-913,106.19	
		Dispositions	-3,245,000.00		3,065,332.15
SBP5JTP4	VICI PPTYS LP SR NT 5.625% 05-15-2052	Dispositions	-12,365,000.00		11,297,936.65
C925650AF0	VICI PROPERTIES LP 5.75% 04-01-2034	Acquisitions	3,775,000.00	-3,744,271.50	
		Dispositions	-3,775,000.00		3,713,958.25
C925650AG8	VICI PROPERTIES LP 6.125% 04-01-2054	Acquisitions	2,652,000.00	-2,612,201.08	
		Dispositions	-2,652,000.00		2,673,583.61
C927804GJ7	VIRGINIA ELEC & PWR CO 4.625% 05-15-2052	Acquisitions	15,000.00	-13,390.50	
		Dispositions	-710,000.00		605,580.30
C927804GQ1	VIRGINIA ELEC & PWR CO 5.35% 01-15-2054	Acquisitions	85,000.00	-84,784.10	
		Dispositions	-3,000.00		3,009.45
C927804GS7	VIRGINIA ELEC & PWR CO 5.55% 08-15-2054	Acquisitions	2,045,000.00	-2,036,104.25	
		Dispositions	-600,000.00		599,373.34
C92826CAK8	VISA INC 2.7% DUE 04-15-2040	Acquisitions	97,000.00	-75,822.88	
		Dispositions	-15,000.00		11,247.55
C92826CAJ1	VISA INC 3.65% 09-15-2047	Acquisitions	43,000.00	-33,371.87	
		Dispositions	-545,000.00		443,035.60
C92857WCA6	VODAFONE GROUP PLC 5.75% 06-28-2054	Acquisitions	16,065,000.00	-16,033,823.80	
		Dispositions	-4,680,000.00		4,759,271.45
C92857WCB4	VODAFONE GROUP PLC 5.875% 06-28-2064	Acquisitions	3,320,000.00	-3,321,513.30	
		Dispositions	-1,425,000.00		1,435,780.40

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C929160BD0	VULCAN MATERIALS CO 5.7% 12-01-2054	Acquisitions	3,295,000.00	-3,276,613.90	
		Dispositions	-635,000.00		637,425.70
C929903AM4	WACHOVIA CORP NEW 5.5% DUE 08-01-2035	Acquisitions	20,000.00	-19,651.20	
		Dispositions	-27,000.00		28,333.53
C931142EU3	WALMART INC 2.5% DUE 09-22-2041 BEO	Acquisitions	9,000.00	-6,875.55	
		Dispositions	-227,000.00		163,400.19
C931142EC3	WALMART INC 4.05% DUE 06-29-2048 REG	Acquisitions	77,000.00	-68,843.39	
		Dispositions	-278,000.00		238,237.66
C931142FE8	WALMART INC 4.5% DUE 04-15-2053	Dispositions	-3,141,000.00		2,906,460.19
SBP6LN24	WALMART INC 4.5% DUE 04-15-2053	Acquisitions	1,479,000.00	-1,318,280.55	
		Dispositions	-3,650,000.00		3,445,782.50
C931142EZ2	WALMART INC 4.5% DUE 09-09-2052 BEO	Acquisitions	163,000.00	-158,326.93	
		Dispositions	-53,000.00		50,643.47
C55903VBF9	WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062	Acquisitions	3,565,000.00	-2,675,757.65	
		Dispositions	-11,385,000.00		9,098,118.78
C55903VBE2	WARNERMEDIA HLDGS INC 5.141% 03-15-2052	Acquisitions	20,406,000.00	-16,237,103.89	
		Dispositions	-28,170,000.00		22,004,360.97
C55903VBD4	WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042	Acquisitions	12,910,000.00	-10,693,475.20	
		Dispositions	-5,355,000.00		4,329,413.10
C95000U3H4	WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034	Acquisitions	150,000.00	-163,594.50	
		Dispositions	-6,975,000.00		7,464,774.21
C95000U2M4	WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	Acquisitions	2,870,000.00	-2,691,222.65	
		Dispositions	-2,501,000.00		2,333,670.02
C94974BGE4	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	Acquisitions	29,000.00	-25,108.20	
		Dispositions	-7,915,000.00		6,938,432.00

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C95000U2Q5	WELLS FARGO & CO 3.068% 04-30-2041	Acquisitions	1,838,000.00	-1,368,510.53	
		Dispositions	-236,000.00		185,635.90
C95000U2Z5	WELLS FARGO & CO 4.611% 04-25-2053	Acquisitions	4,145,000.00	-3,620,158.69	
		Dispositions	-1,310,000.00		1,156,363.60
SBP6P605	WELLS FARGO & CO 4.611% 04-25-2053	Dispositions	-9,290,000.00		8,240,074.86
C949746RF0	WELLS FARGO & CO 5.606% DUE 01-15-2044	Acquisitions	42,000.00	-41,204.94	
		Dispositions	-1,162,000.00		1,149,178.06
C95000U3D3	WELLS FARGO & COMPANY 5.389% 04-24-2034	Acquisitions	1,600,000.00	-1,639,264.00	
		Dispositions	-1,340,000.00		1,322,312.00
C95000U3K7	WELLS FARGO & COMPANY 5.499% 01-23-2035	Acquisitions	7,870,000.00	-7,896,767.85	
		Dispositions	-4,330,000.00		4,442,617.65
C95000U3F8	WELLS FARGO & COMPANY 5.557% 07-25-2034	Acquisitions	150,000.00	-150,028.50	
		Dispositions	-13,090,000.00		13,278,306.61
C95002YAC7	WELLS FARGO & COMPANY 6.85% 12-31-2049	Acquisitions	9,600,000.00	-9,600,000.00	
		Dispositions	-8,015,000.00		8,158,606.75
C958667AA5	WESTERN MIDSTREAM OPERATING LP 5.25% 02-01-2050	Acquisitions	1,653,000.00	-1,482,329.07	
		Dispositions	-1,500,000.00		1,331,760.00
C960413AY8	WESTLAKE CHEM CORP SR NT 2.875% 08-15-2041	Acquisitions	89,000.00	-60,422.10	
		Dispositions	-28,000.00		19,169.64
C960413BA9	WESTLAKE CHEM CORP SR NT 3.375% 08-15-2061	Acquisitions	4,000.00	-2,586.28	
		Dispositions	-285,000.00		176,454.90
C960413AZ5	WESTLAKE CHEM CORP 3.125% 08-15-2051	Acquisitions	275,000.00	-177,718.58	
		Dispositions	-309,000.00		208,433.59
C960413AU6	WESTLAKE CHEM CORP 4.375% 11-15-2047	Acquisitions	2,000.00	-1,625.38	
		Dispositions	-180,000.00		145,306.80

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C960413AS1	WESTLAKE CHEM CORP 5% DUE 08-15-2046	Acquisitions	45,000.00	-40,581.00	
		Dispositions	-143,000.00		127,322.91
C958254AJ3	WESTN GAS PARTNERS 5.3% 03-01-2048	Acquisitions	424,000.00	-383,664.98	
		Dispositions	-6,195,000.00		5,552,802.94
C88339WAA4	WILLIAMS COMPANIES INC 3.5% 10-15-2051	Acquisitions	102,000.00	-73,916.34	
		Dispositions	-3,845,000.00		2,658,216.47
SBPCRN93	WILLIAMS COMPANIES INC 5.15% 03-15-2034	Acquisitions	1,631,000.00	-1,630,592.25	
		Dispositions	-1,631,000.00		1,628,072.50
C969457BV1	WILLIAMS COS INC 5.75% DUE 06-24-2044	Acquisitions	14,000.00	-13,403.46	
		Dispositions	-2,885,000.00		2,799,475.45
C96949LAE5	WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048	Acquisitions	1,202,000.00	-1,090,449.51	
		Dispositions	-1,155,000.00		1,042,514.55
C96949LAC9	WILLIAMS PARTNERS 5.1% DUE 09-15-2045	Acquisitions	3,100,000.00	-2,814,459.00	
		Dispositions	-958,000.00		878,518.14
C96950FAK0	WILLIAMS PARTNERS 5.8 DUE 11-15-2043	Acquisitions	3,185,000.00	-3,097,381.45	
		Dispositions	-2,200,000.00		2,168,735.70
C96950FAF1	WILLIAMS PARTNERS 6.3% DUE 04-15-2040	Acquisitions	10,000.00	-10,170.10	
		Dispositions	-600,000.00		643,472.66
C970648AN1	WILLIS NORTH AMERICA INC 5.9% 03-05-2054	Acquisitions	1,580,000.00	-1,585,821.40	
		Dispositions	-1,140,000.00		1,118,910.00
C98971DAC4	ZIONS BANCORP NA FIXED 6.816% DUE 11-19-2035	Acquisitions	2,550,000.00	-2,550,000.00	
		Dispositions	-2,550,000.00		2,564,416.35
C98978VAM5	ZOETIS INC 3.95% 09-12-2047	Acquisitions	1,825,000.00	-1,442,717.25	
		Dispositions	-1,825,000.00		1,442,023.75
C88579YBK6	3M CO 3.25% DUE 08-26-2049	Acquisitions	138,000.00	-94,882.48	

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C88579YBP5	3M CO 3.7% DUE 04-15-2050/03-27-2020 REG	Dispositions	-27,000.00		20,560.50
		Acquisitions	108,000.00	-81,309.96	
C88579YBD2	3M CO 4.0% 09-14-2048	Dispositions	-108,000.00		89,357.04
		Acquisitions	133,000.00	-105,818.79	
		Dispositions	-35,000.00		29,503.15