Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

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

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

OMB Nos. 1210-0110
1210-0089

2024

This Form is Open to Public Inspection

Part I Annual Report Identification Information

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

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

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

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

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

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

Part II Basic Plan Information—enter all requested information

1a Name of plan
VULCAN MATERIALS MASTER PENSION TRUST FUND

1b Three-digit plan number (PN) ▶ 900

1c Effective date of plan

2a Plan sponsor's name (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)
LEGACY VULCAN LLC
VULCAN MATERIALS COMPANY

1200 URBAN CENTER DRIVE
VESTAVIA HILLS, AL 35242

2b Employer Identification Number (EIN)
20-8579133

2c Plan Sponsor's telephone number
205-298-3833

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	Filed with authorized/valid electronic signature.	10/13/2025	JENNIFER HAWKINS
	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			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address [X] 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

4b EIN

c Plan Name

4d PN

5	Total number of participants at the beginning of the plan year	**5**	
6	Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1)	Total number of active participants at the beginning of the plan year	**6a(1)**	
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	
b	Retired or separated participants receiving benefits	**6b**	
c	Other retired or separated participants entitled to future benefits	**6c**	
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	
f	Total. Add lines **6d** and **6e**.	**6f**	
g(1)	Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)	**6g(1)**	
g(2)	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g(2)**	
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.	**6h**	
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

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

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

9a Plan funding arrangement (check all that apply)

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

9b Plan benefit arrangement (check all that apply)

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

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

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

Receipt Confirmation Code_____

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

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

A Name of plan	**B** Three-digit plan number (PN) ▶
VULCAN MATERIALS MASTER PENSION TRUST FUND	900

C Plan sponsor's name as shown on line 2a of Form 5500	**D** Employer Identification Number (EIN)
LEGACY VULCAN LLC	20-8579133

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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)

PACIFIC INVESTMENT MANAGEMENT COMPA

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	INVESTMENT MANAGER	1210397	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 50	TRUSTEE	794840	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

GOLDMAN SACHS ASSET MANAGEMENT

13-3575636

(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	INVESTMENT MANAGER	381902	Yes [ ] No [X]	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)

NEWPORT GROUP, INC.

27-2037969

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 50	RECORDKEEPER	43948	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NEWPORT GROUP SECURITIES, INC.

59-3099288

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 50	CONSULTING	21974	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

Part I Service Provider Information (continued)

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

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

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)

(complete as many entries as needed)

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

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

OMB No. 1210-0110

2024

This Form is Open to Public Inspection.

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

A Name of plan
VULCAN MATERIALS MASTER PENSION TRUST FUND

B Three-digit plan number (PN) ▶ 900

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
LEGACY VULCAN LLC

D Employer Identification Number (EIN)
20-8579133

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

a Name of MTIA, CCT, PSA, or 103-12 IE: COLLECTIVE SHORT TERM INVT FD

b Name of sponsor of entity listed in (a): NORTHERN TRUST

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)
45-6138589-084	C	15488707

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

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

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

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

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

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

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

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

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

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

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

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

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

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

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

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

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

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

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

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

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

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

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

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

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 VULCAN MATERIALS COMPANY PENSION PLAN

b Name of plan sponsor LEGACY VULCAN LLC | **c** EIN-PN 20-8579133-010

a Plan name CMG HOURLY PENSION PLAN

b Name of plan sponsor LEGACY VULCAN LLC | **c** EIN-PN 20-8579133-020

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

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

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

OMB No. 1210-0110

2024

This Form is Open to Public Inspection

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

A Name of plan
VULCAN MATERIALS MASTER PENSION TRUST FUND

B Three-digit plan number (PN) ▶ 900

C Plan sponsor's name as shown on line 2a of Form 5500
LEGACY VULCAN LLC

D Employer Identification Number (EIN)
20-8579133

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	5744027	4561053
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	37287978	51481016
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities	1c(2)	139662354	162393847
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	8104533	2850780
(B) All other	1c(3)(B)	397762496	399905396
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	0	444920
(B) Common	1c(4)(B)	1	1
(5) Partnership/joint venture interests	1c(5)	3706353	3792350
(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)	11739838	15488707
(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)	38285510	1036451
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	39530238	46680831

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	681823328	688635352
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	33934932	81558321
k Total liabilities (add all amounts in lines 1g through1j)	1k	33934932	81558321
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	647888396	607077031

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)	648867	
(B) U.S. Government securities	2b(1)(B)	4495922	
(C) Corporate debt instruments	2b(1)(C)	23011621	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	2199825	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		30356235
(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	57436	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	198991	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		256427
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	1709991905	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	1721297998	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		-11306093
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-18100736	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		-18100736

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		540542
(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)		-68307
c Other income	2c		2083934
d Total income. Add all **income** amounts in column (b) and enter total	2d		3762002
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)	21974	
(3) Recordkeeping fees	2i(3)	1146873	
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	2839153	
(6) Bank or trust company trustee/custodial fees	2i(6)	794840	
(7) Actuarial fees	2i(7)	0	
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	867910	
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	2i(12)		5670750
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		5670750
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		-1908748
l Transfers of assets:			
(1) To this plan	2l(1)		47647652
(2) From this plan	2l(2)		86550269

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name: **(2)** EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

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

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

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

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

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

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
FNMA SINGLE FAMILY MORTGAGE 4.5% MAT 30 YEARS SETTLES FEBRUARY SEDOL: BFYZPB1	Total acquisitions	6	22,135,066.41			0.00	22,135,066.41	22,135.066.41
	Total dispositions	5		14,515,316.41		0.00	14,513,472.66	14,515.316.41
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	Total acquisitions	101	105,398,993.73			0.00	105,398,993.73	105,398.993.73
	Total dispositions	66		139,300,000.00		0.00	139,289,926.12	139,300.000.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	344	144,597,315.98			0.00	144,597,315.98	144,597.315.98
	Total dispositions	274		140,848,446.47		0.00	140,848,446.47	140,848.446.47
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044 SEDOL: BSLSLK5	Total acquisitions	40	170,070,985.21			0.00	170,070,985.21	170,070.985.21
	Total dispositions	37		164,134,468.78		0.00	164,670,145.64	164,134.468.78
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 SEDOL: BPG5RX5	Total acquisitions	27	164,312,123.05			0.00	164,312,123.05	164,312.123.05
	Total dispositions	26		154,327,859.38		0.00	153,960,568.19	154,327.859.38
UNITED STATES OF AMER TREAS NOTES 2.875% DUE 05-15-2032 REG SEDOL: BPSLLY0	Total acquisitions	5	6,927,877.79			0.00	6,927,877.79	6,927.877.79
	Total dispositions	6		31,473,738.12		0.00	33,785,830.10	31,473.738.12
UNITED STATES OF AMER TREAS NOTES 4.0% 0 2-15-2034 SEDOL: BS2G1B9	Total acquisitions	85	411,550,492.76			0.00	411,550,492.76	411,550.492.76
	Total dispositions	82		399,650,741.78		0.00	399,663,930.34	399,650.741.78
UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 SEDOL: BMG7NM1	Total acquisitions	7	16,382,347.24			0.00	16,382,347.24	16,382.347.24
	Total dispositions	8		16,448,992.21		0.00	16,382,347.24	16,448.992.21
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 SEDOL: BQSB5K1	Total acquisitions	32	114,669,874.96			0.00	114,669,874.96	114,669.874.96
	Total dispositions	28		108,483,210.99		0.00	108,273,358.81	108,483.210.99

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 647,888,396.42

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
UNITED STATES TREAS BDS 2.25% 08-15-2049 SEDOL: BK9DLC8	Total acquisitions	19	41,681,972.17			0.00	41,681,972.17	41,681.972.17
	Total dispositions	15		24,450,296.88		0.00	23,369,220.87	24,450.296.88
UNITED STATES TREAS NTS 3.5% 09-30-2029 SEDOL: BSNR6M7	Total acquisitions	19	87,615,586.91			0.00	87,615,586.91	87,615.586.91
	Total dispositions	18		81,606,117.34		0.00	81,686,451.59	81,606.117.34
US TREASURY N/B 3.875% 08-15-2034 SEDOL: BR2NN62	Total acquisitions	24	183,213,871.95			0.00	183,213,871.95	183,213.871.95
	Total dispositions	21		171,559,047.17		0.00	172,042,332.89	171,559.047.17

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 647,888,396.42

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Non-Interest Bearing Cash - USD			
AUD - Australian dollar	2,211.270	2,211.27	2,211.27
CAD - Canadian dollar	0.560	0.56	0.56
CHF - Swiss franc	0.000	0.00	0.00
CNH - HK offshore Chinese Yuan Renminbi	16.240	16.24	16.24
EUR - Euro	-316,558.350	-316,558.35	-316,558.35
GBP - British pound sterling	416,009.790	416,009.79	416,009.79
HUF - Hungarian forint	1.640	1.64	1.64
JPY - Japanese yen	1,374.520	1,374.52	1,374.52
MXN - Mexican peso	872.020	872.02	872.02
SEK - Swedish krona	10,910.440	10,910.44	10,910.44
USD - United States dollar	4,446,215.000	4,446,215.00	4,446,215.00
Total - all currencies		4,561,053.13	4,561,053.13
Total Non-Interest Bearing Cash - USD		4,561,053.13	4,561,053.13
Receivables - Other - USD			
Pending foreign exchange purchases: Brazilian real	0.000	779,696.73	725,133.41
Pending foreign exchange purchases: HK offshore Chinese Yuan Renminbi	0.000	179,611.00	178,598.17
Pending foreign exchange purchases: Indian rupee	0.000	5,199,154.71	5,144,522.36
Pending foreign exchange purchases: New Taiwan dollar	0.000	218,436.00	216,328.90
Pending foreign exchange purchases: United States dollar	0.000	22,805,546.99	22,805,546.99
Pending trade sales: United States dollar	0.000	14,562,734.38	14,562,734.38
Total - all currencies		43,745,179.81	43,632,864.21
Total Receivables - Other - USD		43,745,179.81	43,632,864.21

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FED NATL MTG ASSOC 6.5% DUE 07-01-2053 CUSIP: 3140NGNR7	431,694.410	440,733.01	445,008.78
FEDERAL HOME LOAN MORTGAGE CORP 5.5% 11-01-2053 CUSIP: 3132DWJR5	9,295,475.810	9,271,510.97	9,182,131.80
FEDERAL HOME LOAN MORTGAGE CORP 6.5% 01-01-2054 CUSIP: 3132DWKJ1	752,158.620	767,201.80	768,270.72
FEDERAL HOME LOAN MORTGAGE CORP 6.5% 09-01-2053 CUSIP: 3132DWJH7	319,712.440	326,406.41	327,137.87
FHLMC MULTICLASS TRANCHE 00780 3.794% DUE 01-25-2034 CUSIP: 3137FL2M5	1,770,000.000	1,823,100.00	1,616,117.97
FNMA POOL #FS5749 6.5% 09-01-2053 BEO CUSIP: 3140XML79	3,122,903.370	3,188,289.15	3,196,544.15
FNMA POOL #MA5072 5.5% 07-01-2053 BEO CUSIP: 31418ET67	554,634.380	553,204.47	548,071.15
FNMA POOL #MA5167 6.5% 10-01-2053 BEO CUSIP: 31418EW55	720,750.770	735,165.77	736,882.43
FNMA POOL #MA5217 6.5% 12-01-2053 BEO CUSIP: 31418EYP9	778,431.190	793,999.81	795,335.35
FNMA SINGLE FAMILY MORTGAGE 4.5% MAT 30 YEARS SETTLES FEBRUARY SEDOL: BFYZPB1	8,100,000.000	7,621,593.75	7,612,416.86
FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB SEDOL: BN4NPJ9	-100,000.000	-97,824.22	-96,430.70
FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES FEBRUARY CUSIP: 01F060626	6,600,000.000	6,640,734.38	6,627,636.71
FREDDIE MAC FR QG7475 6.5% 07-01-2053 CUSIP: 3133C8JU0	45,409.550	46,360.31	46,676.74
FREDDIE MAC FR QG8794 6.5% 08-01-2053 CUSIP: 3133C9XX6	478,561.920	488,581.81	492,147.91
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 SEDOL: BSLSLK5	5,960,000.000	5,400,839.57	5,399,387.50
UNITED STATES OF AMER TREAS BONDS 0% T-BOND 02-15-2050 SEDOL: BLLCYX2	1,700,000.000	1,429,873.15	1,217,249.79
UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053 SEDOL: BMXHQN6	2,100,000.000	2,080,462.37	1,786,618.94
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052 SEDOL: BPSLLZ1	291,000.000	280,572.57	203,859.14

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG SEDOL: BJLVKG0	1,400,000.000	1,272,143.43	1,156,914.07
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 SEDOL: BQC4SL8	6,100,000.000	5,866,930.33	5,745,675.77
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 SEDOL: BPG5RX5	10,100,000.000	10,351,554.86	9,650,234.38
UNITED STATES OF AMER TREAS BONDS 4.5% 11-15-2054 CUSIP: 912810UE6	2,400,000.000	2,293,566.49	2,292,375.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 SEDOL: BRT3QG6	5,700,000.000	5,471,279.75	5,425,464.86
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 SEDOL: BS2G1B9	12,186,000.000	11,886,562.42	11,668,570.99
UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 SEDOL: BTKW387	600,000.000	585,156.11	584,531.25
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 SEDOL: BQSB5K1	6,100,000.000	6,396,516.15	6,007,546.88
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	3,792,000.000	3,788,322.80	3,757,635.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SEDOL: BLDBLR0	800,000.000	761,419.38	518,656.25
UNITED STATES TREAS BDS 0.125% 02-15-2051 SEDOL: BMT9GR0	500,000.000	400,180.76	333,629.07
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SEDOL: BMT9GQ9	18,890,000.000	17,923,522.78	12,669,581.94
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG SEDOL: BMDPZG6	3,900,000.000	3,742,991.67	3,175,757.83
UNITED STATES TREAS BDS 2.25% 08-15-2049 SEDOL: BK9DLC8	27,400,000.000	18,312,751.30	16,992,281.25
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMDF5	7,200,000.000	7,045,415.37	4,840,031.23
UNITED STATES TREAS BDS 4.625% 05-15-2044 SEDOL: BPZRNR8	600,000.000	592,163.17	582,281.25
UNITED STATES TREAS BONDS 1.0% 02-15-2049 SEDOL: BDVLC40	100,000.000	105,182.87	91,421.73
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033 SEDOL: BQXLPX9	3,700,000.000	3,510,988.42	3,442,300.77

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS NTS WIT 1 1/2 05/15/31 1.625% DUE 05-15-2031 BEO SEDOL: BMHV4S5	3,162,000.000	3,264,765.00	2,667,319.93
UNITED STATES TREAS NTS 3.5% 09-30-2029 SEDOL: BSNR6M7	6,100,000.000	5,929,135.32	5,868,628.89
UNITED STATES TREAS NTS 3.875% 09-30-2029 SEDOL: BN6ML52	2,600,000.000	2,623,061.23	2,543,125.00
UNITED STATES TREAS 2.375% DUE 02-15-2042 REG SEDOL: BNYF3R9	8,400,000.000	7,724,433.00	5,986,640.60
US TREASURY N/B 3.875% 08-15-2034 SEDOL: BR2NN62	11,800,000.000	11,171,539.06	11,160,218.75
UTD STATES TREAS 3.625% DUE 03-31-2028 SEDOL: BRPT260	2,890,000.000	2,899,946.88	2,830,167.98
WI TREASURY SEC 3.875% 05-15-2043 SEDOL: BLB3TM9	1,700,000.000	1,593,833.87	1,497,792.97
Total United States - USD		177,304,167.50	162,393,846.75
Total U.S. Government Securities		177,304,167.50	162,393,846.75
Corporate Debt Instruments - Preferred			
United States - USD			
DUKE ENERGY 5.3% DUE 02-15-2040 SEDOL: B432721	1,080,000.000	1,370,292.50	1,057,323.23
ENTERGY TEX INC 3.55% DUE 09-30-2049 SEDOL: BKTPNZ1	525,000.000	560,051.22	369,702.84
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042 SEDOL: B78K6L3	200,000.000	229,086.00	170,224.76
MIDAMERICAN ENERGY CO 2.7% 08-01-2052 SEDOL: BN76669	300,000.000	297,873.00	181,839.41
PFIZER INC NT 7.2 DUE 03-15-2039 SEDOL: B8MJDB2	125,000.000	139,282.99	146,168.36
TRANSATLANTIC 8% DUE 11-30-2039 SEDOL: BMTSQY4	475,000.000	724,248.25	586,416.30

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038 SEDOL: BG49598	300,000.000	448,740.00	339,105.53
Total United States - USD		3,769,573.96	2,850,780.43
Total Corporate Debt Instruments - Preferred		3,769,573.96	2,850,780.43
Corporate Debt Instruments - Other			
Australia - AUD			
ING BK (AUSTRALIA) LTD 4.837% 22/03/2027 SEDOL: BRQNHF5	250,000.000	165,575.01	155,657.42
QANTAS AIRWAYS 5.25% SNR 09/09/30 AUD10000 SEDOL: BN0SDL6	600,000.000	493,781.17	367,918.15
Total Australia - AUD		659,356.18	523,575.57
Australia - USD			
BHP BILLITON FIN 5% DUE 09-30-2043 SEDOL: BFD3PF0	100,000.000	131,197.00	93,517.78
PVTPL CIMIC FIN (USA) PTY LTD 7.0% 03-25-2034 CUSIP: 171873AB8	800,000.000	795,472.00	826,583.98
PVTPL CSL FINANCE PLC 5.106% 04-03-2034 CUSIP: 12661PAG4	300,000.000	300,000.00	294,983.82
PVTPL GLENCORE FDG LLC 3.875% DUE 04-27-2051 BEO CUSIP: 378272BC1	175,000.000	174,938.75	125,677.12
PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051 SEDOL: BPBJK11	175,000.000	172,397.75	114,565.75
PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028 SEDOL: BD35F63	300,000.000	329,058.00	285,758.48
PVTPL GOODMAN US FINANCE SIX LLC 5.125% 10-07-2034 SEDOL: BSVM066	700,000.000	696,864.00	675,403.78
PVTPL NBN CO LTD 2.625% DUE 05-05-2031 BEO CUSIP: 62878U2B7	1,200,000.000	1,085,576.00	1,037,237.44
PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO CUSIP: 803014AA7	465,000.000	465,185.16	409,524.86
PVTPL SANTOS FINANCE LTD 6.875% 09-19-2033 CUSIP: 803014AB5	600,000.000	597,564.00	637,042.39

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Australia - USD			
WESTPAC BANKING CORPORATION 3.133% 11-18-2041 CUSIP: 961214EY5	375,000.000	375,000.00	269,216.76
WOODSIDE FIN LTD 5.1% 09-12-2034 CUSIP: 980236AR4	1,100,000.000	1,097,184.00	1,046,181.19
Total Australia - USD		6,220,436.66	5,815,693.35
Belgium - USD			
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039 SEDOL: BJ555S5	390,000.000	374,883.60	391,030.46
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 SEDOL: BK5XW52	901,000.000	932,252.84	854,120.28
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	582,000.000	666,365.71	529,700.88
ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039 SEDOL: B46LC31	905,000.000	1,343,458.20	1,135,656.83
ANHEUSER-BUSCH 4.95% DUE 01-15-2042 SEDOL: BDCMR69	600,000.000	711,786.00	558,227.32
PVTPL KBC GROUP NV 6.324% 09-21-2034 CUSIP: 48241FAC8	200,000.000	200,000.00	206,929.37
Total Belgium - USD		4,228,746.35	3,675,665.14
Brazil - USD			
CSN RES S A GTD NT 144A 4.625% 06-10-2031 CUSIP: 12644VAD0	875,000.000	875,667.50	679,374.41
PVTPL BANCO BTG PACTUAL S A CAYMAN IS BRH 4.5% DUE 01-10-2025 CUSIP: 05971AAE1	200,000.000	202,000.00	198,970.86
PVTPL BANCO BTG PACTUAL SA(CAYMAN) 6.25%04-08-2029 CUSIP: 05971AAK7	500,000.000	495,785.00	500,686.91
VALE OVERSEAS LTD 6.4% 06-28-2054 SEDOL: BNZHZ45	220,000.000	219,173.60	216,315.81
Total Brazil - USD		1,792,626.10	1,595,347.99
Canada - USD			
ALGONQUIN POWER & UTILITIES CORP STEP UP06-15-2026 CUSIP: 015857AF2	700,000.000	694,148.00	703,295.63

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
BELL CANADA 4.464% 04-01-2048 CUSIP: 0778FPAA7	200,000.000	238,604.00	161,929.53
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SEDOL: BP8KQ20	225,000.000	223,389.00	146,528.68
CI FINANCIAL CO 4.1% 06-15-2051 SEDOL: BNW0TL2	1,000,000.000	999,480.00	688,304.28
EMERA US FIN LP 4.75% DUE 06-15-2046 SEDOL: BYMVD32	225,000.000	265,772.25	186,505.15
ENBRIDGE INC FIXED 8.25% DUE 01-15-2084 CUSIP: 29250NBS3	300,000.000	300,000.00	313,686.00
ENBRIDGE INC SUB NT SER 2022-C FXD/FLTG 7.625% 01-15-2083 CUSIP: 29250NBP9	400,000.000	400,000.00	419,680.80
ENBRIDGE INC 5.7% 03-08-2033 CUSIP: 29250NBR5	200,000.000	199,744.00	202,175.83
ENBRIDGE INC 6.7% 11-15-2053 SEDOL: BN12KN8	210,000.000	209,727.00	228,220.82
FAIRFAX FINL HLDGS LTD 6.35% 03-22-2054 CUSIP: 303901BR2	600,000.000	598,404.00	620,144.95
GREAT-WEST LIFECO 4.581% DUE 05-17-2048 CUSIP: 39138QAC9	225,000.000	281,547.00	188,641.68
PETRO-CDA 6.8% DUE 05-15-2038 SEDOL: B2RJ2C9	55,000.000	76,629.85	58,568.66
PVTPL ALIMENTATION COUCHE-TARD INC 5.617% 02-12-2054 CUSIP: 01626PAV8	248,000.000	248,000.00	234,557.41
PVTPL CONSTELLATION SOFTWARE INC 5.461% 02-16-2034 CUSIP: 21037XAD2	280,000.000	281,664.66	280,965.28
PVTPL SOUTH BOW CDN INFRASTRUCTURE HLDGS7.5% 03-01-2055 CUSIP: 836720AH5	700,000.000	700,000.00	723,814.91
PVTPL XSTRATA FIN CDA LTD GTD NT 5.3 DUE10-25-2042 BEO CUSIP: 98417EAR1	200,000.000	222,866.00	188,016.05
PVTPL 6297782 LLC 5.584% 10-01-2034 SEDOL: BSMNPL8	700,000.000	700,000.00	681,069.65
ROGERS COMMUNICATIONS INC 4.3% 02-15-2048 SEDOL: BYZGJZ8	170,000.000	168,976.60	133,078.91
ROGERS COMMUNICATIONS INC 4.5% 03-15-2042 CUSIP: 775109CJ8	175,000.000	173,244.75	147,896.14

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052 CUSIP: 775109CK5	250,000.000	247,292.50	200,288.71
ROGERS COMMUNICATIONS INC 5.45 DUE 10-01-2043 SEDOL: BF6DY72	140,000.000	161,532.00	131,589.25
TRANSCANADA 4.625% DUE 03-01-2034 SEDOL: BLSP672	100,000.000	114,326.00	93,056.46
Total Canada - USD		7,505,347.61	6,732,014.78
Chile - USD			
ANTOFAGASTA PLC 6.25% DUE 05-02-2034 CUSIP: 03718NAC0	500,000.000	497,070.00	507,709.28
Total Chile - USD		497,070.00	507,709.28
China - USD			
CFAMC IV CO LTD. 3.375% GTD SNR 24/02/30USD SEDOL: BL3D8V9	200,000.000	165,000.00	178,750.00
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 11-30-2051 CUSIP: 62954HAN8	200,000.000	197,540.00	128,444.44
NXP B V/NXP FUNDING LLC/NXP USA INC 3.875% 06-18-2026 CUSIP: 62954HAZ1	150,000.000	156,555.00	147,935.51
PROSUS N V NT 144A 3.061% 07-13-2031 CUSIP: 74365PAF5	200,000.000	200,000.00	167,927.52
PROSUS N V 3.832% DUE 02-08-2051 BEO CUSIP: N7163RAQ6	200,000.000	185,300.00	129,295.10
PROSUS N V 4.193% 01-19-2032 CUSIP: 74365PAH1	400,000.000	400,000.00	356,482.63
PVTPL LENOVO GROUP LTD 5.831% 01-27-2028 CUSIP: 526250AD7	600,000.000	600,000.00	607,941.68
PVTPL PROSUS N V 4.027% DUE 08-03-2050/08-03-2020 BEO SEDOL: BQXS1C1	210,000.000	218,925.00	141,247.36
Total China - USD		2,123,320.00	1,858,024.24
Denmark - USD			
PVTPL DANSKE BANK A/S 5.427% 03-01-2028 CUSIP: 23636ABG5	1,000,000.000	1,000,000.00	1,008,668.14

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Denmark - USD			
Total Denmark - USD		1,000,000.00	1,008,668.14
France - USD			
CR AGRICOLE S A FLTG RT 8.125% DUE 12-29-2049 CUSIP: 225313AJ4	200,000.000	232,740.00	204,030.00
ORANGE S A 5.5% DUE 02-06-2044 SEDOL: BLSP7Y6	200,000.000	265,914.00	194,300.06
PVTPL BNP PARIBAS 2.824% DUE 01-26-2041 REG CUSIP: 09659T2C4	300,000.000	300,000.00	203,832.17
PVTPL BNP PARIBAS 5.283%11-19-2030 CUSIP: 09659W2Z6	1,100,000.000	1,100,000.00	1,088,478.74
PVTPL BNP PARIBAS 5.906% 11-19-2035 CUSIP: 09659T2D2	700,000.000	694,946.00	679,150.21
PVTPL BPCE SA 6.612% 10-19-2027 CUSIP: 05571AAQ8	400,000.000	396,780.00	409,914.83
PVTPL BPCE SR 5.748% 07-19-2033 CUSIP: 05583JAM4	1,000,000.000	1,000,000.00	986,072.55
PVTPL PERNOD RICARD S A 5.5 DUE 01-15-2042 CUSIP: 714264AK4	200,000.000	260,110.00	190,915.18
PVTPL SOCIETE GENERALE 10.0% 12-31-2049 CUSIP: 83371GAA9	800,000.000	800,000.00	852,891.20
PVTPL SPCM SA 3.375% DUE 03-15-2030/09-20-2021 BEO CUSIP: 7846ELAE7	220,000.000	220,000.00	192,800.87
Total France - USD		5,270,490.00	5,002,385.81
Germany - EUR			
VOLKSWAGEN INTL 7.875%-FRN GTD SUB PERP EUR SEDOL: BRJ7YV9	500,000.000	590,362.10	578,262.06
Total Germany - EUR		590,362.10	578,262.06
Germany - USD			
DEUTSCHE BK AG N Y BRANCH DUE 11-16-2027BEO CUSIP: 251526CN7	800,000.000	796,712.00	802,893.68
DEUTSCHE BK AG N Y BRANCH 5.403% 09-11-2035 SEDOL: BP4YNS1	1,300,000.000	1,300,000.00	1,233,247.60

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Germany - USD			
DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO SEDOL: BNYJYB2	375,000.000	375,000.00	317,393.25
DEUTSCHE BK AG N Y BRH 6.119% 07-14-2026 SEDOL: BM8C2G1	300,000.000	300,000.00	301,956.60
DEUTSCHE BK AG NY 5.706% 02-08-2028 CUSIP: 251526CV9	100,000.000	100,000.00	101,059.68
PVTPL BAYER US FIN II LLC 4.7% 07-15-2064 CUSIP: 07274NBH5	400,000.000	465,036.00	286,794.79
PVTPL BAYER US FIN LLC 6.5% 11-21-2033 CUSIP: 07274EAL7	500,000.000	505,050.00	508,596.48
PVTPL BAYER US FINANCE LLC 6.25% 01-21-2029 SEDOL: BLFB349	300,000.000	305,043.00	305,998.74
PVTPL BAYER US FINANCE LLC 6.375% 11-21-2030 CUSIP: 07274EAK9	1,500,000.000	1,493,490.00	1,543,461.48
PVTPL FRESENIUS MED CARE US FIN III INC 3% DUE 12-01-2031 BEO SEDOL: BNM67F0	100,000.000	99,195.00	83,804.23
PVTPL MERCEDES-BENZ FIN NORTH AMER LLC 4.8% 08-01-2029 SEDOL: BP2VMZ4	700,000.000	698,985.00	690,129.67
PVTPL VOLKSWAGEN GROUP AMER FIN LLC 5.3% 03-22-2027 SEDOL: BNK9G21	1,000,000.000	998,900.00	1,000,909.88
PVTPL ZF NORTH AMER CAP INC 6.75% 04-23-2030 CUSIP: 98877DAF2	300,000.000	300,000.00	288,580.28
PVTPL ZF NORTH AMER CAP INC 6.875% 04-23-2032 CUSIP: 98877DAG0	400,000.000	400,000.00	379,296.90
Total Germany - USD		8,137,411.00	7,844,123.26
Hong Kong - USD			
DEFAULTED ASIA ALUMIMUM HLDGS LTD SR NT 144A 8.0% 12-23-2011 CUSIP: 04519DAA5	295,000.000	302,522.50	73.75
PVTPL AIA GROUP LTD 5.625% 10-25-2027 CUSIP: 00131LAN5	1,200,000.000	1,194,480.00	1,229,458.88
PVTPL MELCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEO CUSIP: 58547DAD1	200,000.000	200,000.00	182,581.57
PVTPL MELCO RESORTS FIN LTD 7.625% 04-17-2032 CUSIP: 58547DAH2	1,000,000.000	1,000,000.00	1,003,582.02
Total Hong Kong - USD		2,697,002.50	2,415,696.22

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
India - USD			
RELIANCE IND 3.75% DUE 01-12-2062 CUSIP: Y72570AT4	250,000.000	188,722.50	167,842.46
Total India - USD		188,722.50	167,842.46
Ireland - EUR			
FLUTTER TREAS 5% 144A 29/04/2029 5.0% 29/04/2029 SEDOL: 1AZPKTU	500,000.000	531,575.02	539,931.99
Total Ireland - EUR		531,575.02	539,931.99
Ireland - USD			
AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO SEDOL: BNVW1S0	500,000.000	460,435.00	478,630.64
AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO SEDOL: BNVW1X5	200,000.000	199,530.00	156,784.68
AVOLON HLDGS FDG 2.875% DUE 02-15-2025 CUSIP: 05401AAH4	200,000.000	199,762.00	199,343.47
AVOLON HLDGS FDG 4.25% DUE 04-15-2026 CUSIP: 05401AAL5	100,000.000	99,975.00	98,793.15
AVOLON HLDGS FDG 5.5% DUE 01-15-2026 CUSIP: 05401AAK7	200,000.000	199,846.00	200,541.99
PVTPL AERCAP GLOBAL AVIATION TR 6.5% DUE 06-15-2045 CUSIP: 00773HAA5	600,000.000	643,500.00	598,688.03
PVTPL AVOLON HLDGS FDG LTD 6.375% DUE 05-04-2028 CUSIP: 05401AAS0	1,000,000.000	989,550.00	1,027,911.49
PVTPL BANK IRELAND GROUP PLC 6.253% DUE 09-16-2026 BEO CUSIP: 06279JAC3	900,000.000	900,000.00	907,395.80
PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054 CUSIP: 83272GAB7	630,000.000	637,418.00	623,512.15
PVTPL SMURFIT KAPPA TREASURY 5.438% 04-03-2034 CUSIP: 83272GAC5	400,000.000	400,000.00	399,727.68
SMBC AVIATION CAP 5.3% DUE 04-03-2029 CUSIP: 78448TAL6	1,200,000.000	1,199,688.00	1,203,678.82
Total Ireland - USD		5,929,704.00	5,895,007.90

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Israel - USD			
ISRAEL DISCOUNT BK 5.375% SNR 26/01/2028USD SEDOL: BPTJTF0	400,000.000	396,400.00	397,506.00
Total Israel - USD		396,400.00	397,506.00
Italy - USD			
PVTPL INTESA SANPAOLO S P A 7.2% 11-28-2033 CUSIP: 46115HCD7	1,000,000.000	999,010.00	1,081,764.60
PVTPL INTESA SANPAOLO SPA 4.95% DUE 06-01-2042 BEO CUSIP: 46115HBS5	1,100,000.000	1,109,146.00	845,803.71
PVTPL UNICREDIT SPA GLOBAL NT 4.625% DUE 04-12-2027 BEO CUSIP: 904678AB5	300,000.000	329,028.00	295,943.27
PVTPL UNICREDIT SPA 2.569% DUE 09-22-2026/09-22-2025 BEO CUSIP: 904678AU3	500,000.000	498,430.00	490,243.49
UNICREDIT SPA RCPT CL X 144A 1.982% 06-03-2027 CUSIP: 904678AW9	200,000.000	194,990.00	191,434.61
UNICREDIT SPA 7.296% DUE 04-02-2034 CUSIP: 904678AQ2	675,000.000	821,529.00	705,061.64
Total Italy - USD		3,952,133.00	3,610,251.32
Japan - USD			
JT INTL FINL SVCS B V SR NT 144A 6.875% 10-24-2032 CUSIP: 480914AA8	500,000.000	493,130.00	544,055.71
MITSUBISHI HC CAP INC SR NT 144A 5.08% 09-15-2027 CUSIP: 60682LAH5	200,000.000	200,000.00	200,049.48
MITSUBISHI UFJ FINANCIAL GROUP INC 5.426% 04-17-2035 CUSIP: 606822DF8	910,000.000	910,000.00	911,570.98
NTT FINANCE CORP 02/07/2031 5.136% 07-02-2031 CUSIP: 62954WAN5	400,000.000	400,000.00	401,216.78
PVTPL NIPPON LIFE INS CO 2.9% DUE 09-16-2051/09-16-2031 BEO CUSIP: 654579AK7	350,000.000	350,000.00	296,386.69
PVTPL NORINCHUKIN BK 5.071% DUE 09-14-2032 BEO CUSIP: 656029AK1	800,000.000	800,000.00	775,069.85
PVTPL SUMITOMO MITSUI TR BK LTD 1.35% DUE 09-16-2026 BEO CUSIP: 86563VAY5	1,300,000.000	1,299,935.00	1,228,728.35
SUMITOMO MITSUI FINL GROUP INC 5.8% 07-09-2034 SEDOL: BS6Z6W8	1,300,000.000	1,300,000.00	1,312,851.44

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Japan - USD			
Total Japan - USD		5,753,065.00	5,669,929.28
Luxembourg - USD			
JAB HLDGS B V SUSTAINABILITY LKD SR NT 4.5% 04-08-2052 CUSIP: 46653KAC2	945,000.000	840,501.15	708,330.86
PVTPL JAB HLDGS B V JAB 3.75% 144A 05-28-2051 CUSIP: 46653KAB4	275,000.000	273,479.25	178,704.88
Total Luxembourg - USD		1,113,980.40	887,035.74
Mexico - USD			
AMER MOVIL SAB DE CV 6.125% 03-30-2040 SEDOL: B8C3GC6	480,000.000	671,308.80	492,745.96
BANCO MERCANTIL DEL NORTE S A INSTITUCIO8.375% DUE 12-31-2049 CUSIP: 05971PAC2	200,000.000	200,000.00	200,633.80
BANCO MERCANTIL DEL NORTE 8.375% 12-31-2049 CUSIP: 05971PAD0	900,000.000	900,000.00	897,917.76
MEXICO CY ARPT TR FIXED 3.875% DUE 04-30-2028 CUSIP: P6629MAC6	240,000.000	235,536.00	224,700.00
PVTPL BBVA MEXICO SA 8.125% 01-08-2039 CUSIP: 07336UAB9	600,000.000	600,000.00	610,947.60
PVTPL GRUMA SAB DE CV 5.39% 12-09-2034 CUSIP: 400131AH1	900,000.000	900,000.00	874,647.00
Total Mexico - USD		3,506,844.80	3,301,592.12
Netherlands - USD			
JDE PEETS NV NT 144A 2.25% 09-24-2031 CUSIP: 47216QAC7	342,000.000	271,910.52	277,245.51
KONINKLIJKE NT 5 DUE 03-15-2042 SEDOL: B6XB078	255,000.000	230,134.95	229,635.65
KONINKLIJKE 6.875% DUE 03-11-2038 SEDOL: B3C8RK1	229,000.000	267,009.42	246,756.84
PVTPL ABN AMRO BANK NV 6.575% 10-13-2026 CUSIP: 00084DBC3	600,000.000	600,000.00	606,346.84
PVTPL DEUTSCHE TELEKOM INTL FIN B V 4.875 DUE 03-06-2042 CUSIP: 25156PAR4	200,000.000	239,426.00	180,321.48

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Netherlands - USD			
PVTPL OCI N V 6.7% 03-16-2033 CUSIP: 67116NAA7	200,000.000	196,794.00	201,669.96
Total Netherlands - USD		1,805,274.89	1,741,976.28
Norway - USD			
ENERGI ASA SR NT 144A 8.0% DUE 11-15-2032/11-15-2022 CUSIP: 92212WAE0	1,400,000.000	1,386,770.00	1,567,315.96
Total Norway - USD		1,386,770.00	1,567,315.96
Peru - USD			
PVTPL NIAGARA ENERGY S A C 5.746% 10-03-2034 CUSIP: 65345YAA0	600,000.000	600,000.00	580,456.67
SOUTHN COPPER CORP 5.875% DUE 04-23-2045 SEDOL: BWXV3J3	270,000.000	326,525.00	263,623.70
Total Peru - USD		926,525.00	844,080.37
South Africa - USD			
PVTPL ANGLO AMERN CAP 5.75% 04-05-2034 CUSIP: 034863BE9	1,300,000.000	1,301,895.00	1,308,339.19
PVTPL PROSUS N V 3.832% DUE 02-08-2051/12-08-2020 BEO CUSIP: 74365PAE8	200,000.000	199,984.00	129,295.10
Total South Africa - USD		1,501,879.00	1,437,634.29
Spain - USD			
BANCO SANTANDER S A 2.749% DUE 12-03-2030 SEDOL: BM8GQM7	200,000.000	200,000.00	169,344.71
BANCO SANTANDER SA FIXED 5.294% DUE 08-18-2027 SEDOL: BPLHS11	1,800,000.000	1,800,562.91	1,812,053.56
BANCO SANTANDER SA 5.147% DUE 08-18-2025BEO SEDOL: BNM3Z57	300,000.000	300,000.00	300,278.73
PVTPL CAIXABANK S A 6.84% 09-13-2034 CUSIP: 12803RAC8	600,000.000	600,000.00	637,144.09
PVTPL CAIXABANK SA 6.037% 06-15-2035 CUSIP: 12803RAH7	900,000.000	900,000.00	907,569.44

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Spain - USD			
PVTPL CELLNEX FINANCE 3.875% DUE 07-07-2041 BEO CUSIP: 15118JAA3	200,000.000	197,448.00	152,735.36
TELEFONICA EMISIONES S A U 4.665% 03-06-2038 SEDOL: BDF0C65	150,000.000	164,974.50	133,396.54
TELEFONICA 7.045% DUE 06-20-2036 SEDOL: B170DG6	346,000.000	408,232.72	380,467.45
Total Spain - USD		4,571,218.13	4,492,989.88
Switzerland - EUR			
SYNGENTA FINANC.NV MTN 3.375% 16/04/2026 SEDOL: BKQN7F6	100,000.000	132,529.93	103,856.65
UBS GROUP AG 0.625% SNR MTN 18/01/2033 SEDOL: BM8DH47	100,000.000	58,743.35	83,615.31
Total Switzerland - EUR		191,273.28	187,471.96
Switzerland - USD			
PVTPL UBS GROUP AG 4.194% 04-01-2031 CUSIP: 225401AP3	500,000.000	500,000.00	472,811.50
PVTPL UBS GROUP AG 5.379% 09-06-2045 CUSIP: 902613BM9	470,000.000	470,000.00	448,249.59
PVTPL UBS GROUP AG 5.699% 02-08-2035 CUSIP: 902613BH0	355,000.000	354,971.60	357,414.21
PVTPL UBS GROUP AG 6.327% 12-22-2027 SEDOL: BKPLVP9	1,400,000.000	1,400,000.00	1,436,740.56
PVTPL UBS GROUP AG 6.373% 07-15-2026 CUSIP: 225401AY4	1,100,000.000	1,100,000.00	1,107,849.91
UBS GROUP AG 2.193% 06-05-2026 CUSIP: 225401AQ1	1,100,000.000	1,046,859.00	1,086,945.15
UBS GROUP AG 4.875% 05-15-2045 CUSIP: 902613AY4	300,000.000	380,028.00	268,905.08
Total Switzerland - USD		5,251,858.60	5,178,916.00
Taiwan - USD			
PVTPL TSMC GLOBAL LTD 1.375% DUE 09-28-2030/09-28-2020 BEO CUSIP: 872882AG0	200,000.000	198,166.00	164,689.31

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Taiwan - USD			
Total Taiwan - USD		198,166.00	164,689.31
United Arab Emirates - USD			
PVTPL GALAXY PIPELINE ASSETS BIDCO LTD 2.94% DUE 09-30-2040 CUSIP: 36321PAE0	458,867.400	458,867.40	362,379.72
PVTPL GALAXY PIPELN ASSETS BIDCO LTD 3.25 DUE 09-30-2040 CUSIP: 36321PAC4	200,000.000	200,000.00	150,672.01
Total United Arab Emirates - USD		658,867.40	513,051.73
United Kingdom - USD			
B A T CAP CORP 2.726% DUE 03-25-2031 SEDOL: BM9F076	100,000.000	100,000.00	86,341.69
B A T CAP CORP 4.39% 08-15-2037 SEDOL: BLR99P4	1,000,000.000	925,873.00	863,599.59
B A T CAP CORP 4.758% DUE 09-06-2049 SEDOL: BJSFMZ8	225,000.000	232,377.75	182,400.17
B A T CAP CORP 5.282% DUE 04-02-2050 SEDOL: BM63653	25,000.000	25,000.00	21,947.93
B A T CAP CORP 7.75% DUE 10-19-2032 SEDOL: BQWR873	500,000.000	497,705.00	566,970.87
BARCLAYS PLC 4.95% DUE 01-10-2047 SEDOL: BD72S38	300,000.000	328,630.80	266,827.17
BARCLAYS PLC 5.746% DUE 08-09-2033 SEDOL: BQC4F17	200,000.000	200,000.00	200,095.45
BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053 SEDOL: BRJ50G0	852,000.000	911,711.20	934,991.98
HSBC HLDGS PLC FLTG RT 5.887% DUE 08-14-2027 SEDOL: BLGYS97	500,000.000	500,000.00	507,364.65
HSBC HLDGS PLC SUB NT 6.5% 05-02-2036 SEDOL: BPLQ067	400,000.000	528,043.12	409,146.48
HSBC HLDGS PLC 7.39% 11-03-2028 SEDOL: BMGHHF2	1,000,000.000	1,000,000.00	1,060,272.60
HSBC HOLDINGS PLC 5.402% DUE 08-11-2033 SEDOL: BP4ZFB1	200,000.000	200,000.00	198,002.41
LLOYDS BANKING GROUP PLC 5.871% 03-06-2029 SEDOL: BNYD4R0	400,000.000	417,036.00	407,402.88

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
LLOYDS BKG GROUP 5.3% DUE 12-01-2045 SEDOL: BD84H70	500,000.000	570,636.00	452,794.72
MAREX GROUP PLC 6.404% 11-04-2029 CUSIP: 566539AA0	400,000.000	400,000.00	403,790.52
NATIONAL GRID PLC 5.809% 06-12-2033 SEDOL: BQWSLD3	700,000.000	700,000.00	714,443.14
NATWEST GROUP PLC FIXED 7.472% DUE 11-10-2026 SEDOL: BP4TLQ0	1,000,000.000	1,000,000.00	1,020,761.31
PVTPL ASHTEAD CAPITAL INC 1.5% 08-12-2026 SEDOL: BMWT6F5	200,000.000	199,482.00	189,236.66
PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 144A 6.125 DUE 07-27-2027/07-27-2022 BEO CUSIP: 45262BAF0	1,200,000.000	1,187,472.00	1,232,318.82
PVTPL MACQUARIE AIRFINANCE HLDGS LTD 5.15% 03-17-2030 CUSIP: 55609NAE8	500,000.000	499,905.00	488,296.10
PVTPL STANDARD CHARTERED PLC 7.767% DUE 11-16-2028/11-16-2022 BEO CUSIP: 853254CN8	900,000.000	900,000.00	961,707.90
PVTPL SWISS RE SUB FIN PLC 5.698% 04-05-2035 SEDOL: BNRNHL2	400,000.000	400,000.00	397,250.80
REYNOLDS AMERN INC 7% DUE 08-04-2041 SEDOL: BD6GWW8	440,000.000	500,161.20	462,189.93
SMITH & NEPHEW PLC FIXED 2.032% DUE 10-14-2030 SEDOL: BL68NK5	500,000.000	500,000.00	418,961.42
VODAFONE GROUP PLC 5.75% 02-10-2063 SEDOL: BNHTNW3	400,000.000	396,656.00	377,608.56
WEIR GROUP PLC SUSTAINABILITY LKD NT 144A 2.2% 05-13-2026 CUSIP: 94876QAA4	200,000.000	199,548.00	192,329.53
Total United Kingdom - USD		13,320,237.07	13,017,053.28
United States - CAD			
MONDELEZ INTL INC 4.625% SNR 03/07/2031 CAD1 CUSIP: 609207BD6	1,100,000.000	800,091.49	783,415.38
Total United States - CAD		800,091.49	783,415.38
United States - EUR			
DIGITAL INTREPID 1.375% GTD SNR 18/07/32EUR SEDOL: BMX8CY2	800,000.000	604,057.92	709,481.66

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - EUR			
PERRIGO FIN UNLTD 5.375% 30/09/2032 SEDOL: 5B1237U	700,000.000	771,260.03	752,140.64
REALTY INCOME CORP 4.875% 07-06-2030 SEDOL: BMY8BL1	1,300,000.000	1,408,840.22	1,444,752.86
REALTY INCOME CORP 5.125% 07-06-2034 SEDOL: BPXZM88	900,000.000	978,592.40	1,027,412.95
STANDARD IND INC 2.25% 21/11/2026 SEDOL: 0A96D1U	400,000.000	449,396.68	406,326.08
THERMO FISHER SCIENTIFIC INC 1.875% 10-01-2049 SEDOL: BJLBK93	100,000.000	108,267.20	72,214.58
W P CAREY INC 3.7% SNR 19/11/34 EUR100000 SEDOL: BT6NWL0	800,000.000	842,299.39	818,497.97
Total United States - EUR		5,162,713.84	5,230,826.74
United States - GBP			
GOLDMAN SACHS GRP 7.25% SNR 10/04/28 GBP50000 SEDOL: B2QR5G9	1,200,000.000	1,335,660.14	1,605,647.02
Total United States - GBP		1,335,660.14	1,605,647.02
United States - USD			
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL: BJDRSG2	623,000.000	620,800.81	532,857.05
ABBVIE INC 4.3% DUE 05-14-2036 SEDOL: BYP8MR7	819,000.000	842,597.37	748,101.36
ACCENTURE CAP INC 4.5% 10-04-2034 SEDOL: BRXF8P1	600,000.000	599,376.00	570,250.42
ADVENTIST HLTH 2.952% DUE 03-01-2029 CUSIP: 007944AF8	100,000.000	99,060.00	91,081.12
ADVENTIST HLTH 3.63% DUE 03-01-2049 CUSIP: 007944AG6	205,000.000	231,465.50	144,031.26
AECOM 5.125% DUE 03-15-2027 SEDOL: BZBYDG2	40,000.000	44,602.00	39,614.78
AEP TEX INC SR NT SER J 3.45% 05-15-2051 SEDOL: BMTQPS5	300,000.000	299,106.00	199,264.17
AEP TEX INC 5.4% DUE 06-01-2033 SEDOL: BMJ0DJ4	700,000.000	698,866.00	694,040.16

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AEP TRANSM CO LLC 3.8% DUE 06-15-2049 SEDOL: BGBN0G5	300,000.000	335,097.00	222,785.89
AEP TRANSMISSION CO LLC 5.4% DUE 03-15-2053 SEDOL: BNYD481	330,000.000	328,251.00	314,794.43
AES CORP SR NT 2.45% 01-15-2031 SEDOL: BP6T4P8	200,000.000	199,924.00	166,694.53
AES CORP 5.45% 06-01-2028 SEDOL: BNRQY76	800,000.000	771,904.00	804,265.30
AIR LEASE CORP 4.125% 12-31-2049 SEDOL: BMVRDL5	300,000.000	300,000.00	282,288.90
ALEXANDRIA REAL 4% DUE 02-01-2050 SEDOL: BJQV474	575,000.000	625,766.96	427,370.47
ALLY FINANCIAL INC 6.184% 07-26-2035 SEDOL: BNM9JJ7	500,000.000	514,675.00	494,212.41
ALLY FINL INC SR NT FIXED / FLTG 6.992% 06-13-2029 CUSIP: 02005NBT6	900,000.000	900,000.00	937,882.49
ALLY FINL INC 6.848% 01-03-2030 CUSIP: 02005NBU3	500,000.000	500,000.00	518,293.74
ALLY FINL INC 8% DUE 11-01-2031 SEDOL: B3LVPV8	475,000.000	637,988.14	525,275.19
ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG SEDOL: BKPSY06	1,500,000.000	1,324,554.00	1,020,566.60
ALTRIA GROUP INC 5.95% DUE 02-14-2049 SEDOL: BFZ5800	525,000.000	649,625.25	513,143.31
AMAZON COM INC NT 3.25% 05-12-2061 SEDOL: BNVX8J3	400,000.000	396,720.00	260,797.76
AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG SEDOL: BLH0M14	250,000.000	249,572.50	160,808.76
AMERICAN HOMES 4 RENT L P SR NT 2.375% 07-15-2031 SEDOL: BNKJ1L5	200,000.000	197,026.00	167,277.31
AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO SEDOL: BNKJ1R1	95,000.000	93,063.90	62,625.39
AMERICAN HOMES 4 RENT 5.25% 03-15-2035 SEDOL: BSTKNN0	1,000,000.000	994,840.00	973,330.27
AMERN INTL GROUP 3.875% DUE 01-15-2035 SEDOL: BVCN939	226,000.000	236,305.60	200,666.14

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AMERN INTL GROUP 4.375% DUE 06-30-2050 SEDOL: BMCTM02	75,000.000	74,620.50	62,067.13
AMERN INTL GROUP 4.5% DUE 07-16-2044 SEDOL: BP8G1N4	250,000.000	280,779.30	214,375.80
AMERN TOWER CORP 3.1% DUE 06-15-2050 SEDOL: BMBKJ72	425,000.000	420,809.50	272,950.98
AMERN TOWER CORP 3.7% DUE 10-15-2049 SEDOL: BK21TM5	375,000.000	373,916.25	272,009.94
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052 SEDOL: BN7KZX1	196,000.000	181,260.52	151,579.56
AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2	400,000.000	453,764.00	332,040.91
AMGEN INC 4.563% DUE 06-15-2048 SEDOL: BDR5CM4	400,000.000	467,624.00	333,664.18
AMGEN INC 4.875% 03-01-2053 CUSIP: 031162DK3	675,000.000	626,500.50	579,625.18
AMGEN INC 5.6% DUE 03-01-2043 SEDOL: BMTY5V2	600,000.000	596,646.00	585,443.44
AMGEN INC 5.65% 03-02-2053 SEDOL: BMTY5X4	279,000.000	282,741.41	269,131.34
APPALACHIAN POWER CO 5.65% 04-01-2034 SEDOL: BQ9D8G3	400,000.000	398,780.00	401,450.66
APPLOVIN CORP NT 5.95% 12-01-2054 CUSIP: 03831WAE8	562,000.000	559,685.74	555,951.90
ARCH CAP GROUP U S INC 5.144 DUE 11-01-2043 REG SEDOL: BH6Y3Z0	400,000.000	508,008.00	366,835.04
ARES CAP CORP SR NT 3.2% 11-15-2031 SEDOL: BNTYT95	400,000.000	390,184.00	343,908.20
ARES FIN CO III LLC RESETTABLE SUB NT 144A 4.125% 06-30-2051 SEDOL: BMB4T18	400,000.000	400,000.00	383,297.92
ARIZONA PUB SVC CO 5.05 DUE 09-01-2041 SEDOL: B713G42	200,000.000	252,148.00	182,312.07
ARIZONA PUBLIC SERVICE CO 5.7% 08-15-2034 SEDOL: BS5WL25	300,000.000	299,178.00	303,329.39
ARROW ELECTRONICS INC 5.875% 04-10-2034 SEDOL: BPRBV41	500,000.000	499,850.00	502,850.54

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AT&T INC FIXED 4.9% DUE 08-15-2037 SEDOL: BHQHNC6	600,000.000	682,404.00	566,402.92
AT&T INC FIXED 5.15% DUE 11-15-2046 SEDOL: BGKF2T9	50,000.000	61,012.00	45,932.72
AT&T INC 3.5% DUE 06-01-2041 SEDOL: BMHWTV6	400,000.000	398,760.00	306,798.55
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0	2,395,000.000	1,818,736.52	1,613,565.46
AT&T INC 3.65% DUE 06-01-2051 SEDOL: BMHWV76	200,000.000	198,259.50	141,408.20
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2	1,737,000.000	1,232,748.41	1,153,569.01
AT&T INC 3.8% 12-01-2057 CUSIP: 00206RMN9	1,810,000.000	1,460,496.81	1,251,327.41
AT&T INC 4.3 DUE 12-15-2042 SEDOL: BBP3ML5	200,000.000	211,034.00	166,567.76
AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBNC4H4	325,000.000	340,851.33	266,691.95
AT&T INC 4.75% DUE 05-15-2046 SEDOL: BX2H2X6	253,000.000	218,645.13	219,745.56
AT&T INC 4.85% DUE 03-01-2039 SEDOL: BGKCWK1	520,000.000	609,900.60	480,989.65
ATLASSIAN CORP 5.5% DUE 05-15-2034 SEDOL: BSQLCG2	354,000.000	351,585.72	355,941.06
AUTOMATIC DATA PROCESSING INC 4.45% 09-09-2034 SEDOL: BP4YG60	300,000.000	298,923.00	285,849.43
AUTOZONE INC 6.55% 11-01-2033 SEDOL: BMTQVD2	600,000.000	598,422.00	645,764.48
AXALTA COATING SYS 4.75% DUE 06-15-2027 CUSIP: 05454NAA7	196,000.000	196,000.00	192,120.55
AXIS SPECIALTY FIN 4.9% DUE 01-15-2040 SEDOL: BKKCM65	300,000.000	300,000.00	281,624.09
BACARDI LTD / BACARDI MARTINI B V NT 144A 5.9% 06-15-2043 CUSIP: 05635JAC4	918,000.000	920,664.95	890,005.99
BANK AMER CORP 2.482% 09-21-2036 SEDOL: BN4J4R8	579,000.000	508,098.44	472,581.66

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BANK AMER CORP 2.496% 02-13-2031 SEDOL: BLPLD49	781,000.000	656,508.60	686,634.39
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP: 06051GJW0	150,000.000	155,830.50	112,277.06
BANK OF AMERICA CORP 2.299% 07-21-2032 SEDOL: BMGDBK3	120,000.000	120,000.00	100,109.13
BANK OF AMERICA CORP 4.571% 04-27-2033 CUSIP: 06051GKQ1	475,000.000	475,000.00	451,641.92
BANK OF AMERICA CORPORATION 4.078% 04-23-2040 CUSIP: 06051GHU6	622,000.000	549,176.24	529,208.78
BANK OF AMERICA CORPORATION 4.244% 04-24-2038 CUSIP: 06051GGM5	825,000.000	736,444.50	734,413.43
BANK OF AMERICA CORPORATION 5.288% 04-25-2034 CUSIP: 06051GLH0	3,385,000.000	3,390,753.00	3,362,165.26
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 CUSIP: 06051GMA4	440,000.000	448,059.60	440,595.05
BANK OF AMERICA CORPORATION 6.11% 01-29-2037 SEDOL: B83ZNK8	640,000.000	736,122.89	663,857.14
BAPTIST HEALTHCARE SYS KY TAXABLE BD SER2020B 3.54% 08-15-2050 SEDOL: BLSN900	190,000.000	210,755.60	134,060.41
BECTON DICKINSON & CO 5.11% 02-08-2034 SEDOL: BPSR609	700,000.000	700,000.00	690,156.59
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050 SEDOL: BMDFM32	23,000.000	26,601.57	17,004.17
BECTON DICKINSON & 4.669% DUE 06-06-2047 SEDOL: BF2KB43	515,000.000	537,356.87	441,354.94
BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048 SEDOL: BG0JBZ0	450,000.000	414,872.10	334,228.15
BGC GROUP INC 4.375% 12-15-2025 SEDOL: BSRH0Y3	1,100,000.000	1,099,586.44	1,089,677.79
BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00036 5.834% 10-25-2033 SEDOL: BM9WJ81	125,000.000	125,000.00	129,473.01
BLACK HILLS CORP 6.15% 05-15-2034 SEDOL: BN4K114	900,000.000	893,025.00	935,806.37
BLUE OWL FIN LLC 4.125% 10-07-2051 SEDOL: BS1JCS3	700,000.000	682,577.00	510,722.05

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BLUE OWL FIN LLC 4.375% 02-15-2032 SEDOL: BMCG1H3	400,000.000	395,060.00	370,896.31
BOEING CO FIXED 3.5% DUE 03-01-2039 SEDOL: BJBC2K1	300,000.000	225,819.00	222,746.55
BOEING CO FIXED 3.55% DUE 03-01-2038 CUSIP: 097023BY0	150,000.000	148,498.50	113,571.50
BOEING CO FIXED 3.625% DUE 03-01-2048 CUSIP: 097023BZ7	550,000.000	575,763.50	366,564.68
BOEING CO FIXED 5.15% DUE 05-01-2030 SEDOL: BM8XFR6	500,000.000	482,295.00	492,799.93
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	2,210,000.000	2,223,375.40	2,051,439.74
BOEING CO 3.25% DUE 02-01-2035 SEDOL: BKPHQH4	100,000.000	95,062.00	79,782.82
BOEING CO 3.375% DUE 06-15-2046 SEDOL: BD72429	74,000.000	65,969.52	47,983.93
BOEING CO 3.65% DUE 03-01-2047 SEDOL: BZBZQ11	100,000.000	68,741.00	67,611.56
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0	1,041,000.000	1,009,363.16	712,588.94
BOEING CO 3.85% DUE 11-01-2048 SEDOL: BGYTGR3	48,000.000	39,636.24	32,956.74
BOEING CO 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4	1,500,000.000	1,498,736.00	1,390,126.88
BOEING CO 6.388% 05-01-2031 SEDOL: BT25ZZ5	1,100,000.000	1,100,000.00	1,150,760.40
BOEING CO 6.858% 05-01-2054 CUSIP: 097023DT9	500,000.000	520,477.37	532,458.38
BOSTON SCIENTIFIC CORP NT STEP UP 11-15-2035 11-17-2005 SEDOL: B0Q4ZC2	186,000.000	209,711.28	204,622.20
BP CAP MKTS AMER 2.772% DUE 11-10-2050 SEDOL: BMF3XC0	200,000.000	199,986.00	120,168.60
BP CAPITAL MARKETS PLC 6.125% 12-31-2049 SEDOL: BTFZSM0	700,000.000	699,937.00	687,993.11
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SEDOL: BMW2G98	625,000.000	748,924.19	505,818.19

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044 SEDOL: BMWV9B8	50,000.000	51,669.50	44,137.90
BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054 SEDOL: BPK6XT2	1,684,000.000	1,677,702.91	1,634,111.92
BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064 SEDOL: BPK6XW5	200,000.000	199,150.00	192,933.92
BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053 SEDOL: BNDSD24	390,000.000	407,998.60	413,420.05
BROADCOM INC 4.641% 02-15-2030 SEDOL: BRSF3M8	1,100,000.000	1,098,064.00	1,070,312.11
BROWN FORMAN CORP 4% DUE 04-15-2038 SEDOL: BFY0DG7	200,000.000	229,518.00	174,555.55
BSTN SCIENTIFIC 7.375% DUE 01-15-2040 SEDOL: B52PWD4	157,000.000	196,485.50	184,142.07
BURL NORTHN SANTA 3.9% DUE 08-01-2046 SEDOL: BYP8NL8	368,000.000	390,603.91	288,186.90
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043 SEDOL: BD00GW4	176,000.000	228,439.20	168,613.02
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 SEDOL: BRBD9B0	250,000.000	249,865.00	235,792.56
CA ENDOWMENT 2.498% DUE 04-01-2051 SEDOL: BN11JL6	500,000.000	325,395.00	296,120.00
CAMDEN PPTY TR 3.35% DUE 11-01-2049 SEDOL: BKPGWY0	150,000.000	150,345.15	103,345.77
CAMPBELL SOUP CO 5.25% 10-13-2054 SEDOL: BP5WWW1	590,000.000	593,208.00	533,869.36
CANTOR FITZGERALD L P SR NT 144A 4.5% 04-14-2027 SEDOL: BQ7ZPP9	700,000.000	697,767.00	685,371.56
CAPITAL ONE FINL CORP 2.618% 11-02-2032 CUSIP: 14040HCJ2	225,000.000	224,842.50	186,334.63
CAPITAL ONE FINL CORP 5.884% 07-26-2035 SEDOL: BS4B9K7	175,000.000	180,920.25	176,065.55
CAPITAL ONE FINL CORP 7.624% 10-30-2031 SEDOL: BPNZ6Q4	500,000.000	500,000.00	552,164.34
CARDINAL HEALTH INC 5.35% 11-15-2034 SEDOL: BTPH0Q4	700,000.000	698,033.00	685,326.81

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CARDINAL HLTH INC 4.368% DUE 06-15-2047 SEDOL: BZ4DMG9	70,000.000	62,404.30	55,969.66
CARDINAL HLTH INC 5.75% DUE 11-15-2054 SEDOL: BTPH0R5	241,000.000	240,048.05	230,895.34
CARLYLE SECD LENDING INC 6.75% 02-18-2030 SEDOL: BT25S56	700,000.000	694,855.00	714,488.31
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 SEDOL: BMT6MR3	850,000.000	814,082.00	657,120.37
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 SEDOL: BNG21Z2	119,000.000	118,995.24	85,492.70
CARRIER GLOBAL CORP 6.2% 03-15-2054 SEDOL: BPVFHW9	82,000.000	81,864.70	86,789.95
CASE WESTN RESV 5.405% DUE 06-01-2122 SEDOL: BMF1BK8	300,000.000	300,000.00	280,592.93
CBRE SVCS INC SR NT 2.5% 04-01-2031 SEDOL: BLF7SZ3	200,000.000	196,902.00	170,328.91
CBRE SVCS INC 5.95% 08-15-2034 SEDOL: BRV2JQ2	225,000.000	220,891.50	232,066.88
CDW LLC / CDW FIN CORP 5.55% 08-22-2034 SEDOL: BSLSH18	700,000.000	698,194.00	691,960.84
CDW LLC/CDW FIN FIXED 2.67% DUE 12-01-2026 SEDOL: BPLVD30	600,000.000	600,000.00	575,293.07
CENCORA INC 4.85% 12-15-2029 SEDOL: BPG4K22	1,000,000.000	999,680.00	995,025.40
CENTENE CORP DEL FIXED 4.625% 12-15-2029 SEDOL: BMVQRX2	100,000.000	100,000.00	94,573.16
CENTENE CORP DEL 2.5% 03-01-2031 SEDOL: BKP8G66	500,000.000	387,530.00	413,553.23
CENTENE CORP DEL 2.625% 08-01-2031 SEDOL: BM8DBR8	500,000.000	386,245.00	412,110.00
CF INDS INC 5.375% DUE 03-15-2044 SEDOL: BKL56J4	35,000.000	45,020.50	32,584.48
CHARTER COMMUNICATIONS OPER LLC 6.55% 06-01-2034 CUSIP: 161175CR3	225,000.000	233,507.25	230,215.87
CHARTER COMMUNICATIONS OPER LLC/CAP 6.65% 02-01-2034 SEDOL: BLDB8R9	366,000.000	378,407.20	376,974.58

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CHARTER COMMUNICATIONS OPER LLC/CAP 06-01-2029 SEDOL: BMZ0WG8	550,000.000	549,692.00	561,214.97
CHARTER COMMUNICATIONS OPER LLC/CHARTE 2.8% DUE 04-01-2031/04-17-2020 REG SEDOL: BMCJ8R1	200,000.000	162,076.00	168,753.57
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 CUSIP: 161175BT0	725,000.000	728,284.33	545,753.86
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP: 161175BY9	400,000.000	234,100.00	241,432.62
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	175,000.000	200,614.75	149,734.92
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78	175,000.000	216,224.75	143,792.70
CHARTER 6.384% DUE 10-23-2035 CUSIP: 161175AZ7	655,000.000	726,619.05	654,069.05
CHARTER 6.484% DUE 10-23-2045 SEDOL: BYQ7R23	675,000.000	878,316.75	638,383.28
CHASE HOME LENDING MTG TR 2024-RPL2 MTG PASS THRU CTF CL A-1-A 3.25% 08-25-2064 CUSIP: 161930AB8	1,433,663.730	1,269,968.45	1,242,834.49
CHENIERE ENERGY PARTNERS LP 5.95% 06-30-2033 SEDOL: BSLJM38	1,500,000.000	1,496,610.00	1,536,411.98
CHENIERE ENERGY 5.65% DUE 04-15-2034 SEDOL: BR4TWM7	500,000.000	498,945.00	504,677.50
CHOICE HOTELS INTL INC 5.85% 08-01-2034 SEDOL: BSMW0T8	600,000.000	593,574.00	601,371.96
CHUBB CORP 6% DUE 05-11-2037 SEDOL: B1XD1V0	200,000.000	284,330.00	212,221.61
CIGNA CORP NEW CORP 4.8% 08-15-2038 SEDOL: BKPHS23	600,000.000	676,693.00	544,121.19
CIGNA CORP NEW CORP 4.9% 12-15-2048 SEDOL: BKPHS34	650,000.000	750,329.00	554,663.05
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040 SEDOL: BL6BBD3	400,000.000	399,412.00	293,450.98
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG SEDOL: BMCC9V1	125,000.000	128,566.43	91,164.55
CITIBANK N A FLTG RT 09-29-2025 SEDOL: BRRD710	650,000.000	650,000.00	653,878.12

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CITIBANK N A 5.57% 04-30-2034 CUSIP: 17325FBG2	1,050,000.000	1,050,000.00	1,061,973.76
CITIGROUP INC FLTG RT 4.412% DUE 03-31-2031 CUSIP: 172967MP3	150,000.000	171,336.00	144,181.60
CITIGROUP INC 4.542% 09-19-2030 CUSIP: 17327CAT0	800,000.000	800,000.00	777,497.54
CITIGROUP INC 4.65% DUE 07-23-2048 SEDOL: BD366H4	600,000.000	750,978.00	514,978.78
CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2	100,000.000	119,752.00	87,954.03
CITIGROUP INC 5.3 DUE 05-06-2044 SEDOL: BMH4H85	200,000.000	255,090.00	188,469.14
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3	200,000.000	335,644.00	247,004.16
CITIZENS FINANCIAL GROUP 5.841% 01-23-2030 SEDOL: BRBCSN2	800,000.000	800,000.00	812,301.44
CITIZENS FINL GROUP INC 5.967% 07-23-2032 SEDOL: BRT6M34	1,600,000.000	1,604,077.00	1,605,953.54
CMS ENERGY CORP SR NT 4.7 03-31-2043 SEDOL: B94P0F8	200,000.000	237,717.00	170,278.39
CMS ENERGY CORP 4.875 DUE 03-01-2044 SEDOL: BMFDGY3	100,000.000	123,925.00	89,061.20
COLUMBIA PIPELN 5.8% DUE 06-01-2045 SEDOL: BD723V1	600,000.000	715,920.00	578,740.27
COMCAST CORP NEW 3.25% 11-01-2039 CUSIP: 20030NCY5	50,000.000	51,759.50	37,924.15
COMCAST CORP NEW 3.4% DUE 07-15-2046 CUSIP: 20030NBU4	1,100,000.000	1,142,968.36	773,273.97
COMCAST CORP NEW 3.75% DUE 04-01-2040 CUSIP: 20030NDH1	175,000.000	180,592.50	140,884.45
COMCAST CORP NEW 4.75% DUE 03-01-2044 CUSIP: 20030NBK6	50,000.000	66,382.00	43,674.63
COMCAST CORP NEW 5.65% 06-01-2054 SEDOL: BS3FND1	614,000.000	611,261.56	594,260.24
COMCAST CORP 4.7% 10-15-2048 SEDOL: BGV15K8	725,000.000	907,139.78	622,852.58

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 SEDOL: BLN7JS5	185,000.000	185,953.25	136,412.52
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049 SEDOL: BKMD3V8	285,000.000	306,215.40	223,364.87
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051 SEDOL: BMBZ728	300,000.000	299,592.00	194,647.45
COMMONWEALTH EDISON CO 5.3% 06-01-2034 SEDOL: BSCBQP3	1,100,000.000	1,096,062.00	1,103,663.01
COMWLTH EDISON CO 5.9% DUE 03-15-2036 SEDOL: B104W46	200,000.000	275,294.00	208,558.58
CONOCOPHILLIPS COMPANY 5.5% 01-15-2055 SEDOL: BTBKC38	800,000.000	797,352.00	760,896.58
CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG SEDOL: B4T4431	300,000.000	437,877.00	328,029.71
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG SEDOL: BJZD6Q4	200,000.000	238,466.00	170,987.45
CONS EDISON CO N Y 4.2% DUE 03-15-2042 SEDOL: B7RDY08	100,000.000	115,223.00	83,450.60
CONS EDISON CO N Y 5.5% DUE 12-01-2039 SEDOL: B57H0J7	592,000.000	603,153.28	585,763.31
CONSTELLATION BRANDS INC 4.9% 05-01-2033 SEDOL: BQYLSJ5	200,000.000	198,612.00	193,235.97
CONSTELLATION 4.1% 02-15-2048 CUSIP: 21036PAZ1	475,000.000	510,273.50	368,872.75
CONSTELLATION 5.25% DUE 11-15-2048 SEDOL: BGHWB74	300,000.000	375,093.00	274,286.32
COREBRIDGE FINL 6.375% 09-15-2054 SEDOL: BPLQM16	900,000.000	900,000.00	895,075.20
COUSINS PPTYS LP 5.875% 10-01-2034 SEDOL: BTCK914	75,000.000	75,629.00	75,123.98
CREDIT SUISSE AG NEW YORK 1.25% 08-07-2026 SEDOL: BP2P502	500,000.000	498,865.00	473,037.18
CROWN CASTLE INTERNATIONAL CORP 2.9% 03-15-2027 SEDOL: BP7ML44	500,000.000	498,790.00	480,003.51
CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG SEDOL: BKPR157	400,000.000	398,232.00	278,496.27

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CROWN CASTLE INTL 4% DUE 11-15-2049 SEDOL: BK9Z6Q3	500,000.000	531,795.00	372,196.00
CSX CORP FIXED 4.3% DUE 03-01-2048 CUSIP: 126408HK2	195,000.000	223,627.95	160,766.54
CSX CORP 3.8% DUE 11-01-2046 SEDOL: BYMPHS7	200,000.000	213,046.00	154,014.24
CSX CORP 4.5% 11-15-2052 SEDOL: BNDW393	475,000.000	452,788.00	401,216.94
CSX CORP 6.15% DUE 05-01-2037 SEDOL: B92WJC1	500,000.000	679,690.00	531,540.40
CSX CORP 6.22 DUE 04-30-2040 SEDOL: B3LFCL9	200,000.000	273,686.00	214,111.36
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	2,391,000.000	2,419,985.91	2,067,750.05
CVS HEALTH CORP 4.875% DUE 07-20-2035 SEDOL: BYPFCH8	500,000.000	566,070.00	454,264.15
CVS HEALTH CORP 5.125% 02-21-2030 SEDOL: BNHV2S8	600,000.000	588,054.00	587,437.31
CVS HEALTH CORP 5.625% 02-21-2053 SEDOL: BNGF9D5	1,100,000.000	1,053,668.00	977,067.04
CVS HEALTH CORP 5.875% 06-01-2053 SEDOL: BQ0MLB5	300,000.000	298,449.00	275,226.43
CVS HEALTH CORP 6.0% 06-01-2044 SEDOL: BM8JC28	1,000,000.000	993,950.00	946,356.27
CVS HEALTH CORP 7.0% 03-10-2055 SEDOL: BQ2KRF3	500,000.000	500,000.00	501,677.65
DARDEN RESTAURANTS INC 4.55% 10-15-2029 SEDOL: BP5WY92	800,000.000	798,488.00	780,455.86
DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041 SEDOL: BRBVT70	500,000.000	498,340.00	368,167.07
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD SEDOL: BL98216	41,000.000	54,830.12	48,637.65
DELL INTL L L C/EMC CORP 8.35% 07-15-2046 SEDOL: BL59DF4	99,000.000	128,814.88	126,239.71
DEVON ENERGY CORP 4.75% DUE 05-15-2042 SEDOL: BFN08Q3	375,000.000	416,201.25	312,066.63

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
DEVON ENERGY CORP 5.6 DUE 07-15-2041 SEDOL: B3Q7W10	150,000.000	182,715.33	138,907.73
DEVON ENERGY CORPORATION 5.2% 09-15-2034 SEDOL: BSQNDB0	1,100,000.000	1,099,626.00	1,045,214.41
DIAMONDBACK ENERGY INC 5.15% 01-30-2030 SEDOL: BMDPVN5	700,000.000	698,810.00	701,323.44
DIAMONDBACK ENERGY INC 5.4% 04-18-2034 SEDOL: BMDPVS0	400,000.000	398,716.00	393,671.27
DISCOVER FINL SVCS 7.964% 11-02-2034 CUSIP: 254709AT5	900,000.000	900,000.00	1,028,759.54
DISNEY WALT CO SR NT 4.95% 10-15-2045 SEDOL: BJQX566	75,000.000	99,330.75	68,649.07
DISNEY WALT CO SR NT 6.65% 11-15-2037 CUSIP: 254687EH5	300,000.000	451,557.00	334,594.35
DOCTORS CO AN INTERINSURANCE SURPLUS NT 144A 4.5% 01-18-2032 SEDOL: BMH2BC1	500,000.000	500,000.00	420,446.73
DOLP TR 2021-NYC 2.956% DUE 05-10-2041 CUSIP: 23345LAA7	400,000.000	332,421.87	342,419.36
DOMINION ENERGY 4.85% DUE 08-15-2052 SEDOL: BPQXMZ6	375,000.000	370,155.00	322,481.09
DOMINION RES INC 4.05% DUE 09-15-2042 SEDOL: B8QB5D0	550,000.000	541,784.83	435,266.45
DOMINION RES INC 4.7% DUE 12-01-2044 SEDOL: BSR9GC9	200,000.000	237,136.00	169,881.15
DOMINION RESOURCES INC 4.9% 08-01-2041 SEDOL: B4XHFS8	400,000.000	481,932.00	358,333.04
DOW CHEMICAL CO 4.375% DUE 11-15-2042 SEDOL: BFZDDH6	300,000.000	317,601.00	246,255.38
DOWDUPONT INC 5.319% DUE 11-15-2038 SEDOL: BGL9DP3	212,000.000	258,492.51	212,701.21
DOWDUPONT INC 5.419% DUE 11-15-2048 SEDOL: BGL9DS6	285,000.000	322,739.20	284,117.85
DR PEPPER SNAPPLE 4.5% DUE 11-15-2045 SEDOL: BY7RHT9	600,000.000	662,022.00	502,559.44
DUKE ENERGY CORP 4.8% DUE 12-15-2045 SEDOL: BDB6BJ3	525,000.000	637,927.50	453,618.42

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
DUKE ENERGY 3.2% DUE 08-15-2049 SEDOL: BKFV9W2	700,000.000	677,796.00	466,983.16
DUKE UNIV 2.832% 10-01-2055 SEDOL: BMZN0W9	615,000.000	533,320.00	382,656.68
EBAY INC FIXED 3.65% DUE 05-10-2051 SEDOL: BMFR6L2	500,000.000	499,545.00	356,198.57
EDISON INTL JR SUB NT FIXED-FIXED RESET 7.875% 06-15-2054 SEDOL: BM92RL0	200,000.000	200,000.00	206,570.40
EDISON INTL 6.95% DUE 11-15-2029 SEDOL: BM9B9D3	300,000.000	297,267.00	320,314.01
EL PASO PIPELN 7.5% DUE 11-15-2040 SEDOL: B3V36S8	500,000.000	693,230.00	562,924.33
ELEVANCE HEALTH INC 5.2% 02-15-2035 SEDOL: BT259Z3	1,100,000.000	1,096,106.00	1,074,470.60
ENCANA CORP 6.5% DUE 02-01-2038 SEDOL: B29R1C4	300,000.000	312,819.00	305,609.66
ENCANA CORP 6.5% DUE 08-15-2034 SEDOL: B02DZ90	30,000.000	39,564.00	31,112.75
ENERGY TRANSFER L P 6.4% 12-01-2030 SEDOL: BR3TGY8	1,300,000.000	1,298,505.00	1,373,699.43
ENERGY TRANSFER LP 5.55% 05-15-2034 SEDOL: BQHNMV8	900,000.000	896,940.00	895,391.42
ENERGY TRANSFER OPER L P 5.0% 05-15-2050 SEDOL: BL3BQC0	356,000.000	332,029.90	302,440.18
ENERGY TRANSFER 5.95 DUE 10-01-2043 SEDOL: BDWGZW3	200,000.000	230,076.00	194,238.47
ENERGY TRANSFER 6.25% DUE 04-15-2049 SEDOL: BJCYMJ5	200,000.000	249,929.00	200,745.31
ENERGY TRANSFER 6% DUE 06-15-2048 SEDOL: BFXCN75	300,000.000	354,042.00	290,170.87
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 SEDOL: BYZ5J66	300,000.000	352,041.00	267,709.12
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049 SEDOL: BF39VN8	100,000.000	114,220.00	86,182.81
ENTERPRISE PRODS 5.1% DUE 02-15-2045 SEDOL: BJT1608	500,000.000	592,990.00	461,269.02

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ENTERPRISE PRODS 6.45% DUE 09-01-2040 SEDOL: B4NSDP4	225,000.000	308,562.75	242,356.81
EPR PROPERTIES 3.6% DUE 11-15-2031 BEO SEDOL: BLFK4F4	700,000.000	633,240.00	613,012.16
EQT CORP 5.75% 02-01-2034 SEDOL: BRBG3M8	1,000,000.000	999,220.00	995,495.70
EQUIFAX INC 4.8% 09-15-2029 SEDOL: BMZBF40	900,000.000	899,712.00	888,613.72
ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047 SEDOL: BF4G280	175,000.000	202,058.50	135,948.27
EVERSOURCE ENERGY 5.125% DUE 05-15-2033 SEDOL: BQB7DP7	500,000.000	499,220.00	485,926.26
EXELON CORP 4.45% DUE 04-15-2046 SEDOL: BD073T1	250,000.000	288,261.43	208,310.59
EXELON CORP 4.7% DUE 04-15-2050 CUSIP: 30161NAY7	500,000.000	671,901.50	422,310.68
EXPAND ENERGY CORP 5.7% DUE 01-15-2035 CUSIP: 165167DH7	900,000.000	896,481.00	884,100.68
FEDEX CORP NT 3.25% 05-15-2041 SEDOL: BMWPYT3	400,000.000	398,416.00	292,413.43
FEDEX CORP 4.05% DUE 02-15-2048 SEDOL: BF42ZD4	350,000.000	350,676.77	268,179.03
FEDEX CORP 5.25% DUE 05-15-2050 SEDOL: BKQNBH6	350,000.000	478,383.50	320,843.58
FISERV INC 4.4% DUE 07-01-2049 SEDOL: BGBN0F4	775,000.000	877,473.75	633,701.51
FL PWR & LT CO 3.15% DUE 10-01-2049 SEDOL: BKTC8V3	300,000.000	298,089.00	202,594.08
FLEX INTERMEDIATE HOLDCO SR SECD NT 144A3.363% 06-30-2031 SEDOL: BLF97B8	400,000.000	399,988.00	341,652.81
FORD MOTOR CREDIT CO LLC 5.8% 03-05-2027 SEDOL: BPCRN59	600,000.000	599,268.00	605,708.47
FORD MOTOR CREDIT CO LLC 6.125% 03-08-2034 SEDOL: BPBJXV2	700,000.000	699,279.00	684,613.32
FORD MOTOR CREDIT CO LLC 7.122% 11-07-2033 SEDOL: BQHPH53	1,400,000.000	1,400,000.00	1,461,625.47

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
FORD MTR CR CO LLC 0.0% 06-10-2030 SEDOL: BRBD9D2	200,000.000	212,108.00	210,698.74
FORD MTR CR CO LLC 3.375% DUE 11-13-2025BEO SEDOL: BMWS436	800,000.000	800,000.00	787,463.09
FREEPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1	400,000.000	486,000.00	377,563.97
GE CAP INTL FDG CO 4.418% DUE 11-15-2035 SEDOL: BYNWXZ6	630,000.000	643,909.53	582,003.54
GENERAL MTRS CO FIXED 6.8% DUE 10-01-2027 SEDOL: BMDX5Y8	200,000.000	199,550.00	208,855.38
GENERAL MTRS CO 6.6% DUE 04-01-2036 SEDOL: BYXXXG0	375,000.000	449,848.50	393,735.71
GEORGE WASH UNIV 4.126% DUE 09-15-2048 SEDOL: BFMNWG1	260,000.000	330,699.20	211,768.68
GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051 SEDOL: BLR77M1	100,000.000	99,903.00	67,521.23
GEORGIA PWR CO 3.7% 01-30-2050 SEDOL: BL2FJY6	150,000.000	149,511.00	110,303.49
GEORGIA PWR CO 4.55% 03-15-2030 SEDOL: BPG4K33	600,000.000	598,590.00	590,199.67
GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP: 375558BD4	525,000.000	548,856.00	463,016.10
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL: BKHDRD3	150,000.000	180,226.50	134,375.80
GLOBAL ATLANTIC FIN CO SUB DEB 144A 4.7%10-15-2051 SEDOL: BLNB3L8	500,000.000	500,000.00	482,885.88
GLOBAL PMTS INC 2.15% 01-15-2027 SEDOL: BMHYKD1	300,000.000	299,718.00	284,332.60
GLP CAP L P / GLP 4% DUE 01-15-2030 SEDOL: BKDJ821	1,100,000.000	1,090,925.00	1,024,518.31
GLP CAP L P/GLP FING II INC 5.625% 09-15-2034 SEDOL: BR2NKK5	1,300,000.000	1,288,222.00	1,279,080.79
GOLDMAN SACHS BANK USA 5.283% 03-18-2027 SEDOL: BP9QFR5	1,300,000.000	1,300,000.00	1,307,107.70
GOLDMAN SACHS GROUP INC FRN 10-28-2027 SEDOL: BYY52R9	1,100,000.000	1,146,739.00	1,126,603.93

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
GOLDMAN SACHS GROUP INC 3.102% 02-24-2033 SEDOL: BN95VC5	2,000,000.000	1,695,180.00	1,724,128.74
GXO LOGISTICS INC 6.25% 05-06-2029 SEDOL: BSC9M15	300,000.000	298,377.00	307,206.11
HALEON US CAPITAL LLC 3.375% 03-24-2029 SEDOL: BP0SVZ0	300,000.000	297,819.00	282,159.15
HALLIBURTON CO 4.85% DUE 11-15-2035 SEDOL: BYNR6K7	150,000.000	170,367.00	142,611.90
HALLIBURTON CO 5% DUE 11-15-2045 SEDOL: BYNR4N6	175,000.000	196,941.50	156,394.47
HCA INC SR SECD NT 3.625% 03-15-2032 SEDOL: BPLJQ13	1,225,000.000	1,209,857.50	1,079,737.87
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL: BND8HZ5	250,000.000	171,442.50	161,978.94
HCA INC 4.375% 03-15-2042 SEDOL: BQV4M28	175,000.000	172,245.50	142,960.82
HCA INC 5.45% 09-15-2034 SEDOL: BQ1PKK5	1,000,000.000	999,230.00	973,841.99
HCA INC 5.45% 04-01-2031 SEDOL: BLD74K2	800,000.000	798,760.00	798,501.36
HCA INC 5.9% 06-01-2053 SEDOL: BQPF7Y4	275,000.000	265,974.50	259,568.30
HCA INC 6.0% 04-01-2054 SEDOL: BLD74J1	665,000.000	662,764.40	634,431.61
HEALTHCARE RLTY 3.1% DUE 02-15-2030 SEDOL: BK5W8R3	100,000.000	99,658.00	89,783.65
HEWLETT PACKARD ENTERPRISE CO NT STEP UP10-15-2035 12-23-2016 SEDOL: BD3GB68	65,000.000	75,839.40	67,978.33
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045 SEDOL: BDCT8F6	150,000.000	172,329.00	156,224.27
HILLENBRAND INC 3.75% DUE 03-01-2031 BEO SEDOL: BJL94F1	40,000.000	40,452.00	34,963.42
HILLENBRAND INC 6.25% 02-15-2029 SEDOL: BSF1VX3	156,000.000	156,000.00	155,889.85
HOME DEPOT INC 4.875 DUE 02-15-2044 SEDOL: BDD8L53	116,000.000	148,520.60	106,200.24

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
HOME DEPOT INC 4.95% DUE 09-15-2052 BEO SEDOL: BPLZ008	575,000.000	567,466.50	524,332.63
HOME DEPOT INC 5.3% 06-25-2054 SEDOL: BPLZ1P0	300,000.000	295,305.00	287,758.13
HOST HOTELS & FIXED 3.5% DUE 09-15-2030 SEDOL: BKPQLD2	450,000.000	445,219.50	407,559.95
HOST HOTELS & RESORTS L P 5.7% 07-01-2034 SEDOL: BSCC054	135,000.000	132,729.30	134,814.18
HOST HOTELS & 3.375% DUE 12-15-2029 SEDOL: BJYCNN8	300,000.000	297,654.00	274,208.25
HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035 SEDOL: BG48WF0	600,000.000	766,266.00	598,079.65
HUDSON PACIFIC PROPERTIES LP 3.25% DUE 01-15-2030 SEDOL: BKRWWS0	200,000.000	132,000.00	136,092.65
HUMANA INC 4.625 DUE 12-01-2042 SEDOL: B8VGK80	200,000.000	226,830.00	164,568.71
HUMANA INC 4.95% DUE 10-01-2044 SEDOL: BQZJCM9	75,000.000	68,709.00	63,772.66
HUMANA INC 5.5% 03-15-2053 SEDOL: BQMS2B8	49,000.000	48,771.76	43,803.48
HYATT HOTELS CORP SR NT 5.375% 12-15-2031 SEDOL: BS9FTW6	1,000,000.000	1,010,170.00	995,287.31
HYUNDAI CAP AMER 4.875% DUE 11-01-2027 SEDOL: BRK15C8	1,200,000.000	1,199,604.00	1,197,153.29
IN DEFAULT PVTPL LUMBERMENS MUT CAS CO 0.0% DUE 12-31-2040 REG SEDOL: 2249663	110,000.000	30,075.00	1.10
IN UNIV HLTH INC 2.852% DUE 11-01-2051 SEDOL: BLNB363	245,000.000	245,878.80	153,635.12
INGERSOLL RAND INC 5.45% 06-15-2034 SEDOL: BSQLDH0	500,000.000	499,690.00	503,507.32
INGERSOLL RAND INC 5.7% 06-15-2054 SEDOL: BSQLDZ8	166,000.000	165,321.06	163,160.71
INGERSOLL-RAND LUXEMBOURG FIN S A 4.5% 03-21-2049 SEDOL: BHPRH47	125,000.000	146,625.00	107,347.37
INOVA HEALTH SYS FNDTN TAXABLE BD SER 2022A 3/A4 DUE 05-15-2052/04-21-2022 REG SEDOL: BPBQGL4	185,000.000	184,066.40	147,215.89

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
INTEL CORP 5.15% 02-21-2034 SEDOL: BSNWPL4	400,000.000	399,284.00	383,859.69
INTEL CORP 5.38% 02-10-2033 SEDOL: BMX7HG6	200,000.000	199,518.00	193,411.12
INTEL CORP 5.82% 02-10-2053 SEDOL: BMX7HF5	675,000.000	639,180.00	597,830.54
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052 SEDOL: BMTWJ25	355,000.000	350,065.50	317,325.31
INTERSTATE POWER& LIGHT CO 4.95% 09-30-2034 SEDOL: BP4YGS2	700,000.000	698,544.00	673,285.31
INTL BUSINESS 3.43% DUE 02-09-2052 SEDOL: BMXWZR8	450,000.000	449,914.50	307,476.14
INTL FLAVORS & 5% DUE 09-26-2048 SEDOL: BGPZ5Q2	149,000.000	135,338.19	128,020.80
INVITATION HOMES OPER PARTNERSHIP 4.875% 02-01-2035 SEDOL: BQPGF43	500,000.000	494,275.00	473,137.85
INVITATION HOMES OPER PARTNERSHIP 2.3% DUE 11-15-2028 BEO SEDOL: BL55PQ7	200,000.000	199,742.00	180,493.64
IPALCO ENTERPRISES INC SR SECD NT 5.75% 04-01-2034 SEDOL: BSWYQZ2	1,300,000.000	1,296,321.00	1,302,525.51
JBS USA/FOOD/FINANCE 3.75% 12-01-2031 SEDOL: BLGYSD1	40,000.000	41,052.00	35,478.23
JETBLUE AIRWAYS/LOYALTY 9.875% 09-20-2031 SEDOL: BRXCZB7	900,000.000	886,167.50	956,148.53
JPMORGAN CHASE & CO 3.882% 07-24-2038 SEDOL: BF348B0	700,000.000	781,081.00	597,699.41
JPMORGAN CHASE & CO 4.586% 04-26-2033 CUSIP: 46647PDC7	774,000.000	789,987.18	742,778.94
JPMORGAN CHASE & CO 4.603% 10-22-2030 SEDOL: BS55D06	1,100,000.000	1,100,000.00	1,080,034.68
JPMORGAN CHASE & CO 4.912% DUE 07-25-2033/07-25-2032 BEO SEDOL: BN101H3	375,000.000	381,877.50	366,549.29
JPMORGAN CHASE & CO 5.012% 01-23-2030 CUSIP: 46647PEB8	2,300,000.000	2,300,000.00	2,297,692.57
JPMORGAN CHASE & CO 5.299% 07-24-2029 SEDOL: BR1W7Z7	900,000.000	900,000.00	909,081.95

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
JPMORGAN CHASE & CO. 5.336% 01-23-2035 SEDOL: BQWR431	915,000.000	917,085.34	910,806.59
JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034 SEDOL: BLB0WL0	1,200,000.000	1,200,000.00	1,268,474.09
JPMORGAN CHASE & 5.581% DUE 04-22-2030 SEDOL: BSLSDT8	2,700,000.000	2,700,000.00	2,754,342.87
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG SEDOL: BMF0DM1	625,000.000	640,457.70	406,512.91
KELLANOVA SR NT 5.75% 05-16-2054 SEDOL: BQ1JDD1	589,000.000	600,386.91	588,454.26
KENVUE INC 5.05% 03-22-2053 SEDOL: BMCLF32	50,000.000	49,361.00	46,415.81
KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052 SEDOL: BNTX3Z6	397,000.000	333,264.30	326,891.32
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO SEDOL: BL0MLQ5	139,000.000	107,624.92	102,394.82
KEYBANK NATL ASSN CLEVELAND OHIO GLOBAL 4.15% 08-08-2025 SEDOL: BMCS6H4	500,000.000	449,585.00	497,442.81
KILROY REALTY LP 2.65% DUE 11-15-2033 SEDOL: BMGCCF2	900,000.000	691,209.00	688,642.94
KILROY REALTY LP 3.05% DUE 02-15-2030 SEDOL: BKLMSM2	1,100,000.000	1,065,944.00	964,508.11
KILROY RLTY L P 6.25% 01-15-2036 SEDOL: BP2TBG2	150,000.000	148,318.50	148,857.21
KIMCO RLTY CORP 4.125% DUE 12-01-2046 SEDOL: BDS6CH1	200,000.000	213,330.00	157,456.15
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042 SEDOL: B7W14K7	75,000.000	81,325.50	65,376.67
KINDER MORGAN INC 5.45% DUE 08-01-2052 SEDOL: BMZNPX5	2,500,000.000	2,405,555.00	2,284,964.75
KRAFT FOODS GROUP 6.875% DUE 01-26-2039 CUSIP: 50076QAR7	172,000.000	213,622.71	189,719.58
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049 SEDOL: BKSYG05	150,000.000	139,588.50	128,409.76
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2	325,000.000	274,917.50	263,179.19

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
KROGER CO 5.5% 09-15-2054 SEDOL: BSFVBC2	757,000.000	755,886.68	713,897.36
LAS VEGAS SANDS CORP 6.0% 08-15-2029 SEDOL: BQ1JDH5	1,000,000.000	998,530.00	1,012,841.96
LAZARD GROUP LLC 6.0% 03-15-2031 SEDOL: BP9QDN7	700,000.000	699,720.00	718,725.78
LEXINGTON RLTY TR FIXED 2.375% DUE 10-01-2031 SEDOL: BN7GK78	1,300,000.000	943,735.00	1,057,144.92
LOWE'S COMPANIES INC 2.8% 09-15-2041 SEDOL: BNG50S7	350,000.000	349,629.00	240,374.55
LOWE'S COMPANIES INC 5.625% DUE 04-15-2053 BEO SEDOL: BNNPR34	600,000.000	553,831.50	577,480.10
LOWE'S COMPANIES INC 5.75% 07-01-2053 SEDOL: BN7HF21	400,000.000	399,472.00	392,239.92
LOWES COS INC 3.7% DUE 04-15-2046 SEDOL: BD0SCD1	300,000.000	301,797.00	222,283.10
LOWES COS INC 4.25% 04-01-2052 SEDOL: BJN46V4	550,000.000	500,495.00	430,079.93
LPL HLDGS INC SR NT 144A 4% 03-15-2029 SEDOL: BMW6PS2	40,000.000	40,552.00	37,895.97
LYB INTL FIN B V 4.875% DUE 03-15-2044 SEDOL: BK3NZG6	125,000.000	153,593.75	107,549.92
LYB INTL FIN III 3.375% DUE 10-01-2040 SEDOL: BMF74Z2	380,000.000	340,190.80	277,451.99
M & T BK CORP 5.385% 01-16-2036 SEDOL: BNM6CH7	230,000.000	230,000.00	223,009.13
M&T BANK CORPORATION 5.053% 01-27-2034 SEDOL: BPQFYM3	185,000.000	180,713.55	177,194.27
MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048 SEDOL: BK5CVN0	225,000.000	235,327.75	175,926.27
MARATHON PETE CORP 4.75% DUE 09-15-2044 SEDOL: BQQCCJ4	125,000.000	133,767.50	103,839.10
MARRIOTT INTL INC NEW 5.55% 10-15-2028 SEDOL: BS99Y78	500,000.000	497,170.00	510,798.01
MARSH & MCLENNAN COS INC 4.75% 03-15-2039 SEDOL: BJ2NYM9	300,000.000	369,059.00	277,831.32

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
MARSH & MCLENNAN COS INC 5.35% 11-15-2044 SEDOL: BT05PH9	1,300,000.000	1,299,818.00	1,262,721.59
MARTIN MARIETTA MATLS INC 3.2% DUE 07-15-2051 SEDOL: BMFBKD4	425,000.000	421,587.25	275,344.02
MASCO CORP NT 3.125% 02-15-2051 SEDOL: BMV3M72	100,000.000	99,982.00	62,820.26
MCDONALDS CORP 4.875% DUE 07-15-2040 SEDOL: B4T8994	510,000.000	506,358.60	473,670.00
MCDONALDS CORP 4.875% DUE 12-09-2045 SEDOL: BYWKW98	57,000.000	55,281.45	51,315.44
MCDONALDS CORP 5.15% DUE 09-09-2052 BEO SEDOL: BMTWYS6	474,000.000	465,024.58	434,300.61
MCKESSON CORP CORP BD 4.883 DUE 03-15-2044 BEO SEDOL: BKRCD65	50,000.000	47,536.50	44,111.26
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052 SEDOL: BMGK096	494,000.000	493,184.90	417,052.34
METLIFE INC STEP CPN 4.721% DUE 12-15-2044 SEDOL: BRF1CN3	125,000.000	155,372.50	110,468.18
METLIFE INC 4.125% DUE 08-13-2042 SEDOL: B815P82	300,000.000	341,523.00	249,079.00
MIDAMERICAN ENERGY CO 5.3% 02-01-2055 SEDOL: BNRPM13	191,000.000	190,190.16	180,718.32
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043 SEDOL: BMJ6RW3	300,000.000	390,933.00	284,974.41
MIDAMERICAN ENERGY 5.95% DUE 05-15-2037 SEDOL: B2374T8	200,000.000	279,780.00	206,876.71
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 SEDOL: B1FTHZ2	600,000.000	844,920.00	631,528.00
MISSISSIPPI PWR CO 3.95% DUE 03-30-2028 CUSIP: 605417CB8	200,000.000	230,848.00	194,716.36
MOODYS CORP 3.1% 11-29-2061 SEDOL: BMZQF89	225,000.000	221,946.75	134,077.73
MORGAN STANLEY FIXED 5.516% 11-19-2055 SEDOL: BRWK9T8	410,000.000	410,000.00	395,992.69
MORGAN STANLEY 5.25% 04-21-2034 CUSIP: 61747YFE0	555,000.000	555,000.00	546,314.38

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
MORGAN STANLEY 5.466% 01-18-2035 CUSIP: 61747YFL4	1,360,000.000	1,365,883.75	1,352,537.14
MORGAN STANLEY 5.652% 04-13-2028 SEDOL: BLDCFF9	900,000.000	900,000.00	915,287.98
MORGAN STANLEY 5.948% 01-19-2038 SEDOL: BL0NRR1	180,000.000	180,000.00	180,490.83
MORGAN STANLEY 6.375% DUE 07-24-2042 SEDOL: B98G6S2	425,000.000	653,909.45	459,757.18
MOTOROLA SOLUTIONS INC 5.4% 04-15-2034 SEDOL: BS39VH3	800,000.000	799,104.00	800,208.23
MPLX LP 4.5% 04-15-2038 SEDOL: BYZGJX6	400,000.000	411,772.00	348,736.69
MPLX LP 4.7% 04-15-2048 SEDOL: BYZGJY7	400,000.000	405,052.00	328,216.21
MPLX LP 4.95% DUE 09-01-2032 BEO SEDOL: BNG9CQ1	600,000.000	596,598.00	578,789.02
MPLX LP 5.5% DUE 02-15-2049 SEDOL: BF5M0J4	100,000.000	113,038.00	91,940.22
MPLX LP 5.5% 06-01-2034 SEDOL: BR830Q5	1,300,000.000	1,284,114.00	1,282,496.01
MPLX LP 5.65% 03-01-2053 SEDOL: BN14QS1	120,000.000	119,443.20	112,015.64
MSCI INC 3.625% DUE 09-01-2030 SEDOL: BL1LX87	40,000.000	42,052.00	36,408.48
NASDAQ INC 3.25% DUE 04-28-2050 REG CUSIP: 63111XAB7	75,000.000	73,573.50	50,227.15
NATIONAL RETAIL PPTYS INC 4.8% 10-15-2048 SEDOL: BF5HVZ2	225,000.000	276,774.75	190,364.24
NATL HLTH INVS INC 3% DUE 02-01-2031 SEDOL: BN4NBF7	100,000.000	99,196.00	85,940.87
NAVIENT CORP 11.5% 03-15-2031 SEDOL: BRBXHS3	400,000.000	399,240.00	447,329.96
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 SEDOL: B7W15J3	400,000.000	467,532.00	341,011.56
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052 SEDOL: BLFG827	100,000.000	97,863.00	72,569.06

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
NEWMONT CORP/NEWCREST FIN PTY LTD 4.2% 05-13-2050 SEDOL: BSNR2V8	225,000.000	223,597.40	181,776.51
NISOURCE FIN CORP 5.25% DUE 02-15-2043 SEDOL: B846RN1	635,000.000	676,922.70	591,963.62
NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045 SEDOL: BVFMJ22	500,000.000	549,715.00	391,270.68
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 SEDOL: BB9ZSW0	400,000.000	491,872.00	358,786.00
NOVANT HEALTH INC 3.168% DUE 11-01-2051 SEDOL: BN7T7H6	295,000.000	302,539.85	195,196.97
NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050 SEDOL: BKTHBW0	400,000.000	390,848.00	254,145.27
NRG ENERGY INC 4.45% DUE 06-15-2029 SEDOL: BJJP149	300,000.000	312,837.00	286,504.90
NSTAR ELECTRIC COMPANY 5.4% 06-01-2034 SEDOL: BRK49C5	1,100,000.000	1,098,383.00	1,105,720.58
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036 SEDOL: BK8VN61	50,000.000	62,904.96	51,271.60
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 SEDOL: BKVKRK7	600,000.000	617,244.00	606,162.60
OCCIDENTAL PETE 4.4% DUE 04-15-2046 SEDOL: BDBFN16	400,000.000	415,260.00	296,806.44
OCCIDENTAL PETE 4.625% DUE 06-15-2045 SEDOL: BYQ27T5	50,000.000	51,016.50	37,857.92
OCCIDENTAL PETE 6.125% DUE 01-01-2031 SEDOL: BMHLJ91	269,000.000	276,717.61	275,246.25
OCCIDENTAL PETE 6.2% DUE 03-15-2040 SEDOL: BJCRNM4	800,000.000	785,271.00	788,523.84
OCCIDENTAL PETE 8.875% DUE 07-15-2030 SEDOL: BMGZ9V6	800,000.000	918,766.00	913,641.78
OH EDISON CO 6.875 DUE 07-15-2036 BEO SEDOL: B17P026	1,160,000.000	1,275,297.45	1,279,795.55
ONEMAIN FINANCIAL CORPORATION 7.125% 11-15-2031 SEDOL: BMY34T5	800,000.000	800,000.00	815,058.22
ONEOK INC NEW 5.2% DUE 07-15-2048 SEDOL: BDDR194	300,000.000	338,574.00	264,574.42

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ONEOK PARTNERS L P 6.125 DUE 02-01-2041 SEDOL: B4MRWJ9	100,000.000	110,368.00	99,671.70
ORACLE CORP FIXED 3.85% DUE 04-01-2060 SEDOL: BM5M639	300,000.000	298,845.00	206,487.97
ORACLE CORP FIXED 6.9% DUE 11-09-2052 SEDOL: BQ69756	350,000.000	349,779.50	392,774.78
ORACLE CORP 3.6% DUE 04-01-2040 REG SEDOL: BM5M628	275,000.000	274,260.25	215,323.15
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02	350,000.000	310,859.00	245,427.32
ORACLE CORP 3.8% 11-15-2037 SEDOL: BF4ZFF5	750,000.000	827,977.50	626,721.29
ORACLE CORP 3.85% DUE 07-15-2036 SEDOL: BY7RCZ0	75,000.000	59,382.75	64,275.49
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL: BMYLXC5	1,050,000.000	789,642.40	778,378.03
ORACLE CORP 4.375% DUE 05-15-2055 SEDOL: BWTM356	205,000.000	170,523.10	160,690.63
ORACLE CORP 4% 11-15-2047 SEDOL: BD390R1	1,295,000.000	1,130,363.06	987,948.71
OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO SEDOL: BKP3SZ4	525,000.000	535,020.50	393,059.93
OWENS CORNING 3.5% 02-15-2030 SEDOL: BRXCXM4	40,000.000	40,202.00	37,138.22
OWENS CORNING 5.95% 06-15-2054 SEDOL: BNNRNW1	295,000.000	297,610.30	291,947.43
PAC GAS & ELEC CO FIXED 3.75% DUE 07-01-2028 SEDOL: BMTC710	200,000.000	212,412.00	191,378.27
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040 SEDOL: BMVV6C9	400,000.000	426,708.00	345,637.01
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL: BMYXXQ5	700,000.000	692,272.00	524,427.97
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	525,000.000	519,867.81	360,345.99
PACIFIC GAS & ELEC CO 1ST MTG BD 4.2% 03-01-2029 SEDOL: BP38D62	1,300,000.000	1,299,116.00	1,256,886.96

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG SEDOL: BMYXXW1	575,000.000	574,402.00	491,829.87
PACIFIC GAS & ELEC CO 4.0% 12-01-2046 SEDOL: BYWFCM6	300,000.000	315,140.00	226,103.11
PACIFIC GAS & ELEC CO 4.25% 03-15-2046 SEDOL: BYZKM62	300,000.000	330,741.00	237,401.99
PACIFIC GAS & ELEC CO 4.6% 06-15-2043 SEDOL: BBK3XJ5	100,000.000	113,982.00	84,387.13
PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042 SEDOL: B7MTCC9	300,000.000	312,852.00	225,668.19
PACIFICORP FIXED 3.3% DUE 03-15-2051 SEDOL: BL96VF7	600,000.000	595,056.00	391,020.24
PACIFICORP 2.9% 06-15-2052 USD SEDOL: BL544T0	500,000.000	496,165.00	297,883.59
PACIFICORP 5.45% 02-15-2034 SEDOL: BRXGPV9	1,400,000.000	1,397,494.00	1,391,280.20
PACIFICORP 5.8% 01-15-2055 SEDOL: BRXGPG4	955,000.000	949,260.45	929,862.51
PACKAGING CORP OF AMERICA 4.05% DUE 12-15-2049 SEDOL: BKMKKT6	175,000.000	173,460.00	134,490.22
PAYPAL HLDGS INC 5.05% 06-01-2052 SEDOL: BP5H680	500,000.000	498,385.00	462,460.64
PERMIAN RES OPER LLC SR NT 144A 7% 01-15-2032 SEDOL: BP5JP78	235,000.000	234,325.00	238,550.75
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SEDOL: BQ66T84	2,511,000.000	2,502,994.47	2,354,813.34
PHILIP MORRIS INTL FIXED 5.75% DUE 11-17-2032 SEDOL: BP39CF7	300,000.000	299,730.00	308,881.67
PHILIP MORRIS INTL INC 5.625% DUE 11-17-2029 BEO SEDOL: BP399M3	200,000.000	199,828.00	206,066.91
PHILIP MORRIS INTL 4.25% DUE 11-10-2044 SEDOL: BSMTK33	455,000.000	442,583.05	372,850.04
PHILIP MORRIS INTL 4.75% DUE 11-01-2031 SEDOL: BT03N35	600,000.000	590,850.00	586,582.08
PHILLIPS 66 4.875% DUE 11-15-2044 SEDOL: BSPCC33	200,000.000	239,158.00	172,953.37

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG SEDOL: B6Y16K2	600,000.000	587,766.00	532,971.35
PNC FINL SVCS GROUP INC 5.492% 05-14-2030 SEDOL: BSQMNG2	400,000.000	400,000.00	405,598.03
PNC FINL SVCS GROUP INC 6.25% 12-31-2049 SEDOL: BN30MP6	165,000.000	165,000.00	166,641.92
PNC FINL SVCS GROUP INC 6.875% 10-20-2034 CUSIP: 693475BU8	1,300,000.000	1,300,000.00	1,421,593.59
PRESBYTERIAN 4.875% DUE 08-01-2052 SEDOL: BNG8GV1	175,000.000	175,000.00	158,604.90
PRIN FINL GROUP 4.3% DUE 11-15-2046 SEDOL: BYN1J33	200,000.000	229,516.00	164,749.07
PRIN FINL GROUP 4.35% DUE 05-15-2043 SEDOL: B92N2H0	300,000.000	342,123.00	253,602.50
PRIN FINL GROUP 6.05% DUE 10-15-2036 SEDOL: B1G0GN5	15,000.000	21,256.50	15,700.79
PROGRESS ENERGY 6.5% DUE 02-01-2042 SEDOL: B5L3ZK7	300,000.000	363,720.00	310,934.79
PROGRESS ENERGY 6% DUE 12-01-2039 SEDOL: B3R2N66	400,000.000	536,600.00	404,557.04
PROVID ST JOSEPH 2.532% DUE 10-01-2029 SEDOL: BK6J3Z6	300,000.000	252,771.00	267,885.00
PROVIDENCE ST JOSEPH HEALTH OBLIGATED GROUP 5.403% 10-01-2033 SEDOL: BRJSN59	600,000.000	600,000.00	599,573.68
PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG SEDOL: BKVJXR3	250,000.000	248,295.00	181,198.05
PRUDENTIAL FINL 3.905% DUE 12-07-2047 SEDOL: BG0KDC4	300,000.000	330,987.00	228,882.84
PUBLIC SERVICE COLORADO 5.35% 5-15-2034 SEDOL: BQD1722	500,000.000	498,755.00	500,732.89
PUBLIC SVC CO COLO FIXED 2.7% DUE 01-15-2051 SEDOL: BMWRF74	100,000.000	98,251.00	59,241.04
PUGET SOUND ENERGY 5.757% DUE 10-01-2039 SEDOL: B418KV1	900,000.000	919,561.50	907,412.99
PUGET SOUND ENERGY 5.795% DUE 03-15-2040 SEDOL: B64Y3G6	100,000.000	137,606.00	100,355.17

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL AIRCASTLE LTD SR NT 6.5% 07-18-2028 CUSIP: 00928QAX9	1,400,000.000	1,397,410.00	1,446,833.21
PVTPL ALCON FIN CORP 5.75% DUE 12-06-2052/12-06-2022 BEO SEDOL: BPCPXJ7	275,000.000	274,103.50	270,988.55
PVTPL AMERICAN BLDRS & CONTRACTORS SUPPLY INC 4% DUE 01-15-2028 BEO SEDOL: BKML055	215,000.000	219,300.00	206,029.22
PVTPL ARCHROCK PARTNERS LP 6.625% 09-01-2032 SEDOL: BMYPS33	180,000.000	180,000.00	179,763.85
PVTPL ARES FIN CO II LLC SR NT 144A 3.25% DUE 06-15-2030/06-15-2020 BEO SEDOL: BLFJCK2	100,000.000	99,771.00	90,451.26
PVTPL ATKORE INC SR NT 4.25% 06-01-2031 SEDOL: BNNTWD1	40,000.000	40,902.00	35,334.69
PVTPL BACARDI LTD 5.3% 05-15-2048 CUSIP: 067316AH2	300,000.000	337,455.00	268,999.30
PVTPL BRINK'S COMPANY 6.5% 06-15-2029 SEDOL: BSLSTZ6	60,000.000	60,000.00	60,804.88
PVTPL BRINKS CO 6.75% 06-15-2032 SEDOL: BSLSTW3	140,000.000	140,000.00	141,024.24
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	701,000.000	552,253.52	564,877.97
PVTPL BROADCOM INC NEW ISSUE 10YR 144A 4.15% 04-15-2032 SEDOL: BNDB2F9	400,000.000	399,124.00	375,362.58
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021 SEDOL: BMCGSZ0	600,000.000	597,924.00	468,756.08
PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO SEDOL: BKMQWT8	450,000.000	473,241.00	393,999.85
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO SEDOL: BKMQWR6	1,400,000.000	1,347,812.22	1,213,690.24
PVTPL BX COML MTG TR 2024-XL4 FLTG 02-15-2039 CUSIP: 05611VAA9	534,605.180	533,268.56	536,777.01
PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO SEDOL: BL0HQH6	300,000.000	299,604.00	249,037.31
PVTPL CANTOR FITZGERALD LP 7.2% 12-12-2028 SEDOL: BSBH2L0	700,000.000	698,642.00	731,582.33
PVTPL CARNIVAL CORP 4.0% 08-01-2028 CUSIP: 143658BQ4	400,000.000	382,000.00	379,118.32

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL CLEVELAND-CLIFFS INC 7.0% 03-15-2032 SEDOL: BM8K6S5	365,000.000	363,912.50	358,470.41
PVTPL CMO BAYVIEW COML AST TR 2006-4 SECS CL A-1 144A VAR RT 12-25-2036BEO SEDOL: B3D6MS7	12,044.270	12,044.27	11,510.76
PVTPL CMO INTOWN 2022-STAY MTG TR SER 22-STAY CLS A FLTG RT 08-15-2037 CUSIP: 46117NAA0	1,100,000.000	1,094,499.95	1,100,687.50
PVTPL CMO J P MORGAN CHASE COML MTG SECS TR 2018-WPT CL A-FL FLTG RT 07-05-2033 CUSIP: 46645WAA1	204,148.690	191,134.20	197,630.04
PVTPL CMO J P MORGAN CHASE COML MTG SECS TR 2018-WPT CL A-FX 4.2475% 07-05-2023 CUSIP: 46645WAU7	400,000.000	371,500.00	375,231.72
PVTPL CMO ONE BRYANT PK TR SER 2019-0BP CL A 2.51641% DUE 09-13-2049 SEDOL: BK0XHR4	250,000.000	212,421.87	218,291.55
PVTPL CMO ONSLOW BAY FINANCIAL LLC SER 24-NQM4 CL A1 STEP UP 01-25-2064 SEDOL: BPBJXY5	459,409.900	459,401.69	461,722.43
PVTPL CMO PFP SER 22-9 CL A FLTG 08-19-2035 CUSIP: 69291QAA3	513,322.500	510,755.90	513,964.87
PVTPL CMO VERUS SECURITIZATION TR 2021-6SR 21-6 CL A1 VAR RT DUE 10-25-2066 BEO SEDOL: BP4DDP5	145,406.340	120,709.99	122,373.93
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053 SEDOL: BRYQ9Q1	240,000.000	239,899.20	251,882.82
PVTPL EAST OHIO GAS CO 3.0% DUE 06-15-2050 SEDOL: BM9N843	300,000.000	295,728.00	183,960.25
PVTPL EQUITABLE FINL LIFE GLOBAL 1.8% 03-08-2028 SEDOL: BMDB8Z4	100,000.000	99,732.00	90,379.85
PVTPL EXPEDIA GROUP INC FORMERLY EXPEDIAINC SR NT 144A 6.25 DUE 05-01-2025 CUSIP: 30212PAS4	88,000.000	88,000.00	88,060.15
PVTPL FAIR ISAAC 5.25% DUE 05-15-2026 SEDOL: BD2NL82	40,000.000	45,652.00	39,889.19
PVTPL FORD CR AUTO OWN TR 2024-REV1 SR 24-1 CL A STEP UP 08-15-2036 CUSIP: 34533BAA8	425,000.000	424,864.55	425,639.54
PVTPL FREEDOM MORTGAGE CORPORATION 6.625% 01-15-2027 SEDOL: BR54191	200,000.000	196,078.44	200,033.80
PVTPL FREEDOM MORTGAGE CORPORATION 12.0%10-01-2028 SEDOL: BR53N47	500,000.000	490,000.00	543,770.26
PVTPL GA GLOBAL FDG 2.9% 01-06-2032 SEDOL: BMVVMY3	600,000.000	584,343.00	502,656.95

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL GLOBAL PARTNERS LP/GLP FIN CORP 8.25% 01-15-2032 SEDOL: BQRD605	130,000.000	130,000.00	133,657.34
PVTPL GOLUB CAPITAL PARTNERS CLO LTD SR 24-74A CL A FLTG 07-25-2037 CUSIP: 38190BAA3	425,000.000	425,000.00	428,620.62
PVTPL HAT HLDGS I LLC/HAT HLDGS II LLC 8.0% 06-15-2027 SEDOL: BS4CSG9	400,000.000	400,000.00	416,879.60
PVTPL HPS CORPORATE LENDING FD NT 6.75%01-30-2029 SEDOL: BN7D7K1	900,000.000	890,460.00	924,533.15
PVTPL HUDSON AUTOMOTIVE GROUP 8.0% 05-15-2032 SEDOL: BSCBV92	170,000.000	174,575.00	176,399.77
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.268% DUE 11-15-2040 SEDOL: BLPK766	475,000.000	481,480.25	339,228.32
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO SEDOL: BMDM750	1,195,000.000	1,065,958.30	784,797.11
PVTPL JANE STR GROUP LLC/JSG FIN INC 7.125% 04-30-2031 SEDOL: BLDCK76	800,000.000	800,000.00	822,133.42
PVTPL JP MORGAN MORTGAGE TRUST SR 23-DSC1 CL A1 VAR RT 07-25-2063 CUSIP: 46656NAA7	127,297.140	122,384.28	123,480.11
PVTPL KINETIK HLDGS LP 6.625% 12-15-2028 SEDOL: BSD6D23	225,000.000	226,125.00	230,177.05
PVTPL LIBERTY MUT GROUP INC 4.3% 02-01-2061 SEDOL: BMFZ713	600,000.000	597,000.00	370,232.92
PVTPL MASTERBRAND INC SR NT 144A 7% DUE 07-15-2032 BEO SEDOL: BS84JR9	165,000.000	167,795.28	166,137.11
PVTPL METHANEX US OPERATIONS 6.25% 03-15-2032 CUSIP: 59151LAA4	165,000.000	163,826.85	163,242.91
PVTPL MSCI INC 3.25% DUE 08-15-2033 BEO SEDOL: BMWT6K0	660,000.000	526,112.80	557,604.97
PVTPL MUELLER WTR PRODS INC 4.0% DUE 06-15-2029 BEO SEDOL: BP2FLJ3	40,000.000	41,352.00	36,950.64
PVTPL MUTUAL OF OMAHA GLOBAL 5.35% 04-09-2027 SEDOL: BQFH698	800,000.000	799,960.00	806,220.53
PVTPL NATIONSTAR MTG HLDGS INC 5.75 11-15-2031 SEDOL: BL0P584	300,000.000	300,000.00	286,794.30
PVTPL NEW YORK STATE ELECTRIC & GAS CORP 5.3% 08-15-2034 SEDOL: BSWT884	500,000.000	498,760.00	492,544.05

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL NISSAN MOTOR ACCEPTANCE CORP 2.45%DUE 09-15-2028 BEO SEDOL: BNKHR88	300,000.000	299,886.00	266,242.34
PVTPL NISSAN MOTOR ACCEPTANCE 5.55% 09-13-2029 SEDOL: BRZTY64	900,000.000	898,911.00	887,943.33
PVTPL NISSAN MTR ACCEP CORP 2% DUE 03-09-2026 BEO SEDOL: BLFF932	200,000.000	199,810.00	191,989.27
PVTPL NORTHWESTERN MUT LIFE INS CO SURPLUS 3.85% 09-30-2047 SEDOL: BD6NK03	300,000.000	335,687.25	225,082.89
PVTPL NORTHWESTERN MUTUA 3.45% DUE 03-30-2051 BEO SEDOL: BLF7SF3	300,000.000	298,956.00	206,219.29
PVTPL PACIFIC LIFE GLOBAL FDG II 2.45% 01-11-2032 SEDOL: BP6FTT5	700,000.000	698,887.00	575,902.89
PVTPL PANTHER ESCROW ISSUER LLC/PANTHER CO-I 7.125% 06-01-2031 SEDOL: BS2FMQ8	500,000.000	500,000.00	504,997.17
PVTPL POST HLDGS INC SR NT 144A 5.5% DUE12-15-2029/12-15-2024 BEO SEDOL: BJ7HPV2	495,000.000	524,675.00	478,966.50
PVTPL RGA GLOBAL FDG 2.0% 11-30-2026 SEDOL: BNQNFW0	500,000.000	499,765.00	475,541.99
PVTPL ROCC TRUST SER 24-CNTR CL A 5.38834% 11-13-2041 CUSIP: 74970WAA8	600,000.000	600,000.00	598,255.32
PVTPL SBL HOLDINGS INC 7.2% 10-30-2034 SEDOL: BT3DND2	500,000.000	498,455.00	486,408.84
PVTPL SEALED AIR CORP 1.573% 10-15-2026 SEDOL: BPBJK22	300,000.000	300,000.00	282,166.19
PVTPL STARWOOD PROPERTY TRUST 7.25% 04-01-2029 SEDOL: BRPT6L3	100,000.000	100,000.00	102,576.60
PVTPL SUMMIT MATLS LLC FIXED 6.5% 03-15-2027 SEDOL: BH4J3L3	20,000.000	21,537.60	19,979.87
PVTPL SUNOCO LP NT 7.0% 09-15-2028 SEDOL: BS9C0C4	250,000.000	250,000.00	255,772.13
PVTPL TEREX CORP NEW 6.25% 10-15-2032 SEDOL: BP4YKL3	180,000.000	180,700.00	176,399.15
PVTPL TRINET GROUP INC 7.125% 08-15-2031 SEDOL: BPSNKP0	225,000.000	225,000.00	229,107.38
PVTPL TTX CO 5.05% 11-15-2034 SEDOL: BT03MS3	600,000.000	599,616.00	592,143.22

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL VICI PPTYS L P/VICI NT CO INC 3.875% DUE 02-15-2029 BEO SEDOL: BMH6ZF4	274,000.000	274,000.00	258,187.90
PVTPL VISTRA OPERATIONS CO LLC 4.3% DUE 07-15-2029 SEDOL: BJQTHL3	400,000.000	405,084.00	381,697.44
PVTPL VISTRA OPERATIONS CO LLC 3.7% 01-30-2027 SEDOL: BKTSLJ0	230,000.000	227,839.15	223,851.19
PVTPL W R GRACE HLDGS LLC 4.875% 06-15-2027 SEDOL: BMCV9F2	175,000.000	177,523.21	169,584.96
PVTPL 7-ELEVEN INC 144A 2.8% DUE 02-10-2051 BEO SEDOL: BMG20L4	370,000.000	249,975.80	214,095.21
PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO SEDOL: BMG20H0	390,000.000	339,072.30	251,491.93
PVTPLNORTHERN NATURAL GAS CO 5.625% 02-01-2054 SEDOL: BQWNV05	136,000.000	135,979.60	130,466.66
PVTPLSAMMONS FINL GROUP 6.875% 04-15-2034 SEDOL: BLBMDN5	600,000.000	593,034.00	627,127.11
QUEENS HEALTH SYS 4.81% DUE 07-01-2052 SEDOL: BN2TGD0	100,000.000	100,000.00	90,096.95
REALTY INCOME CORP 5.975% 09-01-2054 SEDOL: BS60CP8	136,000.000	133,788.64	129,305.73
REVVITY INC SR NT 3.625% 03-15-2051 SEDOL: BN7QJQ0	450,000.000	449,995.50	306,319.64
ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050 CUSIP: 78081BAM5	100,000.000	95,306.00	66,689.27
ROYALTY PHARMA PLC 3.3% 09-02-2040 CUSIP: 78081BAL7	325,000.000	310,557.00	235,161.75
ROYALTY PHARMA PLC 5.9% 09-02-2054 CUSIP: 78081BAS2	225,000.000	223,416.00	213,899.90
RTX CORP 4.875% 10-15-2040 SEDOL: BNDVXM3	175,000.000	159,071.50	161,273.13
RTX CORPORATION 4.05% 05-04-2047 SEDOL: BD8Z3T7	250,000.000	286,733.71	196,526.98
RTX CORPORATION 6.4% 03-15-2054 SEDOL: BQHP8M7	623,000.000	640,286.52	678,685.98
SABINE PASS LIQUEFACTION LLC 5.0% 03-15-2027 SEDOL: BZ4FB57	300,000.000	328,356.00	300,615.03

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
SABRA HEALTH CARE LP 3.2% DUE 12-01-2031 SEDOL: BP0TWJ4	300,000.000	297,348.39	257,459.93
SAFEHOLD GL HLDGS LLC 5.65% 01-15-2035 SEDOL: BT6NWM1	1,000,000.000	988,120.00	977,267.27
SCHWAB CHARLES CORP NEW 5.643% 05-19-2029 CUSIP: 808513CD5	1,200,000.000	1,200,000.00	1,224,391.91
SEMPRA ENERGY 3.8% DUE 02-01-2038 SEDOL: BFWJJY6	400,000.000	417,732.00	330,746.38
SEMPRA 4% DUE 02-01-2048 SEDOL: BFWJFR1	400,000.000	428,256.00	302,865.09
SEMPRA 6% DUE 10-15-2039 SEDOL: B4T9B57	300,000.000	310,452.00	305,924.42
SERVICE CORP INTL 5.75% 10-15-2032 SEDOL: BS6QB60	117,000.000	117,000.00	113,488.02
SHELL INTL FIN B V 6.375% DUE 12-15-2038 SEDOL: B90FLN7	100,000.000	148,448.00	108,875.33
SHELTER GROWTH CRE 2022-FL4 ISSUER 3.416% 06-19-2037 CUSIP: 82286DAA2	787,476.750	765,328.97	787,980.18
SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050 SEDOL: BJN50M6	50,000.000	55,157.00	33,211.32
SHERWIN-WILLIAMS 4.55% DUE 08-01-2045 SEDOL: BYY8XV9	500,000.000	559,318.57	423,814.84
SLM CORP FIXED 3.125% DUE 11-02-2026 SEDOL: BNHX0Z7	500,000.000	429,375.00	477,220.80
SMUCKER J M CO 4.25% DUE 03-15-2035 SEDOL: BYXK0S2	75,000.000	69,789.00	67,976.64
SMUCKER J M CO 6.5% 11-15-2053 SEDOL: BMTQVJ8	826,000.000	824,915.02	887,564.88
SOLVENTUM CORP 5.9% 04-30-2054 SEDOL: BTTMX99	745,000.000	743,657.60	725,782.21
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL: BFMZDC0	400,000.000	444,032.00	311,750.80
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 SEDOL: BF6DYS3	300,000.000	350,013.00	260,275.49
SOUTHERN CO FIXED 5.7% DUE 10-15-2032 SEDOL: BNBTSH9	300,000.000	299,676.00	308,137.74

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
SOUTHERN CO SER 2021A JR SUB NT FXD FXD 3.75% 09-15-2051 SEDOL: BMFS897	800,000.000	800,000.00	766,094.72
SOUTHERN CO 4.25% DUE 07-01-2036 SEDOL: BYT1517	500,000.000	545,610.00	449,386.26
SOUTHERN CO 4.4% DUE 07-01-2046 SEDOL: BYT1540	285,000.000	314,315.10	235,891.30
SOUTHERN CO 4.85% 03-15-2035 SEDOL: BQB6DF4	200,000.000	199,704.00	190,864.95
SOUTHN CAL EDISON 4.05% DUE 03-15-2042 SEDOL: B7RDY97	100,000.000	107,409.00	80,943.81
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6	2,500,000.000	2,601,700.00	1,926,148.83
SOUTHWESTERN PUBLIC SERVICE CO 3.15% DUE05-01-2050 SEDOL: BMDHPS4	100,000.000	99,138.00	64,875.20
SOUTHWESTN ELEC 3.85% DUE 02-01-2048 SEDOL: BD1DDS7	320,000.000	291,916.80	230,555.20
SPECTRA ENERGY 4.5% DUE 03-15-2045 SEDOL: BWC4XS2	700,000.000	725,508.00	576,135.10
SPECTRA ENERGY 5.95% DUE 09-25-2043 SEDOL: BDZMP51	75,000.000	97,604.25	73,994.17
SPIRIT AEROSYSTEMS INC 9.375% 11-30-2029 SEDOL: BQWMWG5	100,000.000	100,000.00	107,049.15
SPIRIT AEROSYSTEMS 9.75% DUE 11-15-2030 SEDOL: BR1YST4	300,000.000	300,000.00	331,982.40
SPRINT CAP CORP 6.875% DUE 11-15-2028 SEDOL: 2327354	130,000.000	123,175.00	138,061.10
STARBUCKS CORP FIXED 3.35% DUE 03-12-2050 CUSIP: 855244AX7	134,000.000	89,189.06	89,633.11
STARBUCKS CORP FIXED 4.45% 08-15-2049 CUSIP: 855244AU3	265,000.000	264,533.60	217,222.67
STARBUCKS CORP 4.5% DUE 11-15-2048 SEDOL: BFXV4P7	467,000.000	456,606.60	386,284.17
STERIS PLC FIXED 3.75% DUE 03-15-2051 SEDOL: BN486F7	175,000.000	174,160.00	123,617.43
STORE CAPITAL CORPORATION SR NT 2.7% 12-01-2031 SEDOL: BM9HMH6	200,000.000	199,754.00	164,605.83

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
STRYKER CORP 4.1 DUE 04-01-2043 SEDOL: B94CB56	435,000.000	439,415.25	356,905.90
SUN CMNTYS OPER LTD PARTNERSHIP SR NT 4.2% 04-15-2032 SEDOL: BNNKK74	300,000.000	298,326.00	273,774.02
SUN CMNTYS OPER LTD PARTNERSHIP 2.7% 07-15-2031 SEDOL: BMDRCH2	200,000.000	198,934.00	168,175.71
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047 SEDOL: BD35XM5	50,000.000	52,415.50	44,952.98
SUNOCO LOGISTICS 4.95% DUE 01-15-2043 SEDOL: B8BHLQ8	350,000.000	376,234.00	301,504.84
SUNOCO LOGISTICS 5.3% DUE 04-01-2044 SEDOL: BL9FKB3	174,000.000	186,675.90	155,775.78
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	400,000.000	469,688.00	360,478.23
SUTTER HEALTH 4.091% DUE 08-15-2048 SEDOL: BFMNXF7	350,000.000	418,708.50	281,951.80
SWEPCO STORM RECOVERY FU 4.88% 09-01-2041 CUSIP: 870696AA9	100,000.000	99,950.71	97,742.52
SYNCHRONY BK GLOBAL SR SHORT TERM BK NTS5.625% DUE 08-23-2027/02-23-2023 SEDOL: BNDV2S2	1,000,000.000	1,000,000.00	1,006,764.42
SYNCHRONY FINANCIAL 2.875% 10-28-2031 SEDOL: BNVW1Y6	775,000.000	772,917.00	643,018.31
SYSCO CORP FIXED 4.45% DUE 03-15-2048 SEDOL: BF28W66	50,000.000	58,726.50	40,879.23
SYSCO CORP FIXED 6.6% DUE 04-01-2050 SEDOL: BM5M5Q5	400,000.000	462,995.50	439,079.11
SYSCO CORP 4.5% DUE 04-01-2046 SEDOL: BYQ4R13	200,000.000	237,516.00	166,163.91
SYSCO CORP 6.6% DUE 04-01-2040 SEDOL: BM5M5S7	75,000.000	74,851.50	80,939.95
T-MOBILE US INC 5.5% 01-15-2055 SEDOL: BR876T2	170,000.000	169,823.20	160,156.04
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040 CUSIP: 87264AAX3	950,000.000	1,008,403.26	824,093.63
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053 SEDOL: BN72M69	1,025,000.000	1,051,971.00	994,291.47

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL: BN0ZLS0	375,000.000	370,386.32	267,798.84
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0	600,000.000	599,388.00	401,125.07
T-MOBILE USA INC 3.6% 11-15-2060 CUSIP: 87264ABY0	100,000.000	100,015.00	66,228.07
T-MOBILE USA INC 3.875% 04-15-2030 CUSIP: 87264ABF1	1,500,000.000	1,489,170.00	1,411,285.76
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAZ8	325,000.000	323,618.75	266,849.45
T-MOBILE USA INC 5.15% 04-15-2034 CUSIP: 87264ADF9	400,000.000	398,616.00	393,644.32
T-MOBILE USA INC 5.75% 01-15-2054 SEDOL: BQBCJR6	1,125,000.000	1,120,443.75	1,101,555.69
T-MOBILE USA INC 5.75% 01-15-2034 SEDOL: BN4JN15	100,000.000	103,261.00	102,556.80
T-MOBILE USA INC 6.0% 06-15-2054 SEDOL: BN4P5S4	275,000.000	274,532.50	279,301.10
TAPESTRY INC 5.5% 03-11-2035 SEDOL: BRBYLG2	1,000,000.000	1,004,830.00	972,358.99
TARGA RES CORP 4.2% 02-01-2033 SEDOL: BMYXYW8	400,000.000	399,260.00	363,447.34
TARGA RES PARTNERS LP/TARGA RES FIN 4.0%DUE 01-15-2032 BEO SEDOL: BPLF5V4	100,000.000	100,000.00	90,986.22
TARGA RES PARTNERS LP/TARGA RES FIN 5.5% SNR NTS 03-01-2030 USD SEDOL: BNNGWW1	100,000.000	100,000.00	100,314.51
TD SYNNEX CORP 2.375% 08-09-2028 SEDOL: BLB7192	500,000.000	500,000.00	453,584.62
TD SYNNEX CORP 6.1% 04-12-2034 SEDOL: BMDPVY6	300,000.000	299,688.00	307,545.08
TEACHERS INS & 4.27% DUE 05-15-2047 SEDOL: BF19248	125,000.000	142,903.75	100,169.01
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	150,000.000	160,165.50	127,530.55
TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL: B66BW80	425,000.000	501,748.50	380,364.08

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20	250,000.000	341,655.00	241,630.90
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	990,000.000	1,180,594.95	970,955.41
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7	150,000.000	217,186.00	152,792.18
TIME WARNER ENTMT 8.375% DUE 07-15-2033 SEDOL: 2727266	600,000.000	678,606.00	674,964.69
TRINITY HLTH CORP 4.125% DUE 12-01-2045 SEDOL: BVW5515	175,000.000	208,328.75	142,950.03
TRUIST FINANCIAL CORPORATION 5.153% 08-05-2032 SEDOL: BSWTGC4	200,000.000	200,000.00	197,550.25
TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034 CUSIP: 89788MAP7	315,000.000	315,000.00	320,778.58
TRUSTEES OF 4.201% DUE 03-01-2052 SEDOL: BPLMQQ7	305,000.000	305,000.00	256,978.81
U S BANCORP 5.85% 10-21-2033 SEDOL: BM9WJ58	275,000.000	275,000.00	281,167.72
U S BANCORP 6.787% 10-26-2027 SEDOL: BQ80QB6	300,000.000	300,000.00	310,181.11
UBER TECHNOLOGIES INC 5.35% 09-15-2054 SEDOL: BP4YH45	313,000.000	312,392.78	291,061.67
UMASS MEM HLTH 5.363% DUE 07-01-2052 SEDOL: BMFX870	200,000.000	204,323.75	181,560.20
UNION PAC CORP FIXED 3.79% DUE 04-06-2071 SEDOL: BMCFPF6	40,000.000	38,235.17	27,190.33
UNION PAC CORP 4.5% 09-10-2048 SEDOL: BYZGKF5	175,000.000	211,662.79	148,207.21
UNITED RENTALS INC 3.875% DUE 02-15-2031REG SEDOL: BLFGYK7	195,000.000	195,000.00	174,201.52
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SEDOL: BNKBV00	262,000.000	266,821.88	224,870.59
UNITEDHEALTH GROUP INC 5.05% 04-15-2053 SEDOL: BN7K9M8	567,000.000	562,504.08	511,394.11
UNITEDHEALTH GROUP INC 5.2% 04-15-2063 SEDOL: BN7K9P1	1,971,000.000	1,953,341.66	1,776,088.71

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 SEDOL: BPDY7Z7	221,000.000	220,560.21	214,927.81
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 SEDOL: BG49576	40,000.000	42,988.00	41,279.27
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 SEDOL: BLBRZR8	275,000.000	272,912.75	276,129.72
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 SEDOL: BLBRZS9	450,000.000	444,690.00	460,111.51
UNIVERSITY MIAMI FLA 4.063% 04-01-2052 SEDOL: BMGW9Z1	180,000.000	173,956.05	143,907.43
US BANCORP DEL DEPOS SHS REPSTG 1/25TH PFD 3.7% 12-31-2049 SEDOL: BMX6N65	225,000.000	225,000.00	212,793.19
VALERO ENERGY CORP 4.9% DUE 03-15-2045 SEDOL: BWBY7W5	100,000.000	114,532.00	87,831.74
VALERO ENERGY CORP 6.625% DUE 06-15-2037 SEDOL: B1YLTG4	325,000.000	424,325.69	340,923.00
VERISIGN INC FIXED 2.7% 06-15-2031 CUSIP: 92343EAM4	400,000.000	398,848.00	343,010.69
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 SEDOL: BMG8DB3	225,000.000	224,455.50	155,683.77
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL: BMXT869	453,000.000	372,532.85	269,221.55
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	350,000.000	322,700.00	264,992.29
VERIZON 2.65% DUE 11-20-2040 SEDOL: BMWBBK1	600,000.000	541,730.00	410,735.27
VERIZON 4.272% DUE 01-15-2036 SEDOL: BYRLRK2	600,000.000	680,646.00	539,779.35
VERIZON 4.862% DUE 08-21-2046 SEDOL: BXVMD62	450,000.000	551,106.00	402,086.46
VERIZON 4% DUE 03-22-2050 SEDOL: BLNP354	175,000.000	175,000.00	133,027.35
VIACOMCBS INC FIXED 4.95% DUE 01-15-2031 SEDOL: BL66P92	600,000.000	558,246.00	560,202.68
VICI PPTYS LP SR NT 5.625% 05-15-2052 SEDOL: BP5JTP4	220,000.000	218,633.80	204,686.94

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
VICI PROPERTIES INC 5.125% 05-15-2032 SEDOL: BP5JTL0	900,000.000	878,523.00	876,309.76
VIRGINIA ELEC & PWR CO 5.0% 04-01-2033 SEDOL: BN7K3Z9	1,200,000.000	1,210,764.00	1,174,673.39
VIRGINIA ELEC & PWR CO 5.0% 01-15-2034 SEDOL: BQB70S9	300,000.000	297,873.00	291,849.12
VISIO TRUST 2020-1 4.45% 08-25-2055 CUSIP: 92837KAD3	250,000.000	228,798.83	227,632.03
WACHOVIA CORP NEW 5.5% DUE 08-01-2035 SEDOL: BG496M8	200,000.000	251,672.00	199,934.77
WALGREENS BOOTS ALLIANCE INC 8.125% 08-15-2029 SEDOL: BP813B1	500,000.000	500,000.00	494,940.43
WARNERMEDIA HLDGS INC SR NT 3.755% 03-15-2027 SEDOL: BNQQBC1	1,000,000.000	1,000,000.00	963,382.25
WARNERMEDIA HLDGS INC SR NT 4.279% 03-15-2032 CUSIP: 55903VBC6	400,000.000	350,360.00	352,597.50
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 CUSIP: 55903VBD4	1,127,000.000	1,119,646.67	907,776.60
WASHINGTON UNIV 4.349% DUE 04-15-2122 SEDOL: BMFTGB8	280,000.000	257,218.40	216,785.13
WASTE CONNECTIONS 3.05% DUE 04-01-2050 SEDOL: BK9RVX1	100,000.000	98,525.00	64,461.26
WASTE MANAGEMENT INC 5.35% 10-15-2054 SEDOL: BT03N02	478,000.000	477,804.02	459,892.75
WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033 CUSIP: 95000U2U6	600,000.000	600,163.20	526,107.20
WELLS FARGO & CO 3.9% DUE 05-01-2045 SEDOL: BX2H0V0	225,000.000	259,632.00	174,843.23
WELLS FARGO & CO 4.75% DUE 12-07-2046 SEDOL: BDSFRX9	400,000.000	485,508.00	338,145.88
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7	200,000.000	246,774.00	173,539.02
WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL: BG48MR2	200,000.000	262,296.00	186,824.06
WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL: BJTGHH7	500,000.000	667,098.00	478,876.58

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WELLS FARGO & COMPANY 4.897% 07-25-2033 CUSIP: 95000U3B7	5,038,000.000	5,002,923.26	4,864,762.73
WELLS FARGO & COMPANY 5.574% 07-25-2029 SEDOL: BNFZXP6	800,000.000	800,000.00	812,347.34
WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP 4.7% 09-15-2028 SEDOL: BGKCBF9	500,000.000	546,090.00	495,151.04
WESTLAKE CHEM CORP 5% DUE 08-15-2046 SEDOL: BDFZV41	50,000.000	54,056.00	43,637.25
WILLIAMS PARTNERS 4.9% DUE 01-15-2045 SEDOL: BNKVH91	375,000.000	377,372.75	327,821.31
WILLIAMS PARTNERS 6.3% DUE 04-15-2040 SEDOL: B3RZKK8	200,000.000	249,710.00	208,445.03
WP CAREY INC 2.45% 02-01-2032 SEDOL: BMHF5H3	125,000.000	123,810.00	103,029.76
XCEL ENERGY INC 6.5 DUE 07-01-2036 BEO SEDOL: B16NJB3	148,000.000	159,236.16	158,199.64
ZOETIS INC FIXED 4.45% DUE 08-20-2048 SEDOL: BDTYMK7	100,000.000	133,049.50	82,461.86
Total United States - USD		336,678,051.21	305,114,064.92
Total Corporate Debt Instruments - Other		435,883,179.27	399,905,395.77
Corporate Stock - Preferred			
United States - USD			
ERMIS MARITIME HLDGS LTD PFD SH CUSIP: 295851208	740.000	0.00	0.00
SVB FINL TR SEDOL: BT6M4N3	908.000	842,563.82	444,920.00
Total United States - USD		842,563.82	444,920.00
Total Corporate Stock - Preferred		842,563.82	444,920.00

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
METAWAVE COMMUNICATIONS CORP SER D PFD STK CUSIP: 99V013D49	1,605.000	0.00	0.00
MNSN HLDGS INC COM SEDOL: BM9XK14	796.000	0.00	0.00
PVTPL NEON COMMUNICATIONS INC PFD WT EXP12-02-2012 CUSIP: 640506127	6,488.000	0.00	0.00
ZIFF DAVIS HLDGS INC OC-COM STK CUSIP: 98951V104	69.000	4.83	0.69
Total United States - USD		4.83	0.69
Total Corporate Stock - Common		4.83	0.69
Partnership/Joint Venture Interests			
United States - USD			
CALTIUS PARTNERS III, LP CUSIP: 000322941	197,662.790	197,662.79	72,797.00
CRP XI ANNEX FEEDER, LP CUSIP: 000552380	61,292.340	61,292.34	793.00
PRIVATE EQUITY INVESTMENT FUND IV, LP CUSIP: 000351015	3,234,858.990	3,234,858.99	422,789.00
PRIVATE EQUITY INVESTMENT FUND V CUSIP: 9912GX990	7,811,973.910	7,811,973.91	3,295,971.00
Total United States - USD		11,305,788.03	3,792,350.00
Total Partnership/Joint Venture Interests		11,305,788.03	3,792,350.00
Value of Interest in Common/Collective Trusts			
United States - USD			
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	15,488,707.440	15,488,707.44	15,488,707.44
Total United States - USD		15,488,707.44	15,488,707.44
Total Value of Interest in Common/Collective Trusts		15,488,707.44	15,488,707.44

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Value of Interest in Registered Investment Companies			
United States - USD			
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	103,469.196	1,036,450.88	1,036,450.94
Total United States - USD		1,036,450.88	1,036,450.94
Total Value of Interest in Registered Investment Com		1,036,450.88	1,036,450.94
Other			
Australia - AUD			
AUSTRALIA(CMNWLTH) 1.75% SNR 21/06/51 AUD1000 SEDOL: BMZ8B65	400,000.000	273,323.27	133,408.26
Total Australia - AUD		273,323.27	133,408.26
Brazil - USD			
BRAZIL FEDERATIVE REP GLOBAL BD 5 T BOND 01-27-2045 CUSIP: 105756BW9	790,000.000	655,700.00	582,085.53
FED REPUBLIC OF 6.125% 03-15-2034 CUSIP: 105756CH1	800,000.000	786,584.00	745,065.22
Total Brazil - USD		1,442,284.00	1,327,150.75
Canada - USD			
ANTARES HLDGS LP SR NT 144A 3C7 3.75% 07-15-2027 SEDOL: BM9MCK4	250,000.000	247,515.00	236,282.07
ICE_CDS MSNYUS33 06/20/2026 SELL TECK RESOURCES LIMITED SWPC0K0G8 SEDOL: 9KXL35L	-900,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL TECK RESOURCES LIMITED SWPC0K0G8 SEDOL: 9KXL35U	900,000.000	163,118.54	62,377.02
PVTPL ANTARES HLDGS 6.5% 02-08-2029 SEDOL: BQHQ949	1,600,000.000	1,590,000.00	1,597,918.03
Total Canada - USD		2,000,633.54	1,896,577.12
Chile - EUR			
CHILE(REP OF) 1.25% SNR 29/01/40 EUR1000 SEDOL: BJNP640	300,000.000	329,622.39	220,330.85

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Chile - EUR			
Total Chile - EUR		329,622.39	220,330.85
Chile - USD			
ICE_CDS BOFAGB2U 12/20/2029 SELL REPUBLIC OF CHILE 3.24 CS006899 SEDOL: 9MXMFSU	2,030,000.000	44,454.38	32,867.73
ICE_CDS BOFAGB2U 12/20/2029 SELL REPUBLIC OF CHILE 3.24 CS006899 SEDOL: 9MXMFSL	-2,030,000.000	0.00	0.00
REPUBLIC OF CHILE 3.5% 01-25-2050 CUSIP: 168863DL9	630,000.000	477,855.00	432,437.27
REPUBLIC OF CHILE 2.55% 01-27-2032 CUSIP: 168863DN5	200,000.000	199,568.00	167,294.04
REPUBLIC OF CHILE 4.85% 01-22-2029 CUSIP: 168863EB0	400,000.000	399,612.00	395,570.55
Total Chile - USD		1,121,489.38	1,028,169.59
China - USD			
CFAMC IV CO LTD 4.5% 29/05/2029 SEDOL: BK9S6K6	400,000.000	368,500.00	381,084.00
Total China - USD		368,500.00	381,084.00
Colombia - USD			
COLOMBIA REP 8.0% 11-14-2035 CUSIP: 195325EL5	500,000.000	522,500.00	502,750.00
ECOPETROL S A 5.875% 11-02-2051 SEDOL: BL98498	800,000.000	800,000.00	536,671.76
Total Colombia - USD		1,322,500.00	1,039,421.76
European Union - EUR			
CALL SWO EUR CHASUS33 P 6MEURIB / R 1.97% 317U7PVA4 06/01/2025 SEDOL: 9MYLN2U	-200,000.000	-483.30	0.00
CDX CHASUS33 20/12/2029 SELL ITRAXX EUROPE CROSSOVE SWPC40YU0 SEDOL: 9MZ1THL	-2,400,000.000	0.00	0.00
CDX CHASUS33 20/12/2029 SELL ITRAXX EUROPE CROSSOVE SWPC40YU0 SEDOL: 9MZ1THU	2,400,000.000	477,940.73	198,953.69

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
European Union - EUR			
LCH_IRS MSNYUS33 03/04/2034 EUR P 2.67% / R 6MEURIB SWU0239X8 SEDOL: 9M6WHWU	200,000.000	0.00	0.00
LCH_IRS MSNYUS33 03/04/2034 EUR P 2.67% / R 6MEURIB SWU0239X8 SEDOL: 9M6WHWL	-200,000.000	0.00	-7,966.41
LCH_IRS MSNYUS33 04/12/2033 EUR P 3.128% / R 6MEURIB SWU01ZJ82 SEDOL: 9M4MA4L	-200,000.000	0.00	-13,179.10
LCH_IRS MSNYUS33 04/12/2033 EUR P 3.128% / R 6MEURIB SWU01ZJ82 SEDOL: 9M4MA4U	200,000.000	0.00	0.00
LCH_IRS MSNYUS33 06/08/2034 EUR P 2.71% / R 6MEURIB SWU028NU7 SEDOL: 9M9AR4U	400,000.000	0.00	0.00
LCH_IRS MSNYUS33 06/08/2034 EUR P 2.71% / R 6MEURIB SWU028NU7 SEDOL: 9M9AR4L	-400,000.000	0.00	-10,942.87
LCH_IRS MSNYUS33 06/12/2033 EUR P 3.063% / R 6MEURIB SWU01ZLG1 SEDOL: 9M4PG1U	200,000.000	0.00	0.00
LCH_IRS MSNYUS33 06/12/2033 EUR P 3.063% / R 6MEURIB SWU01ZLG1 SEDOL: 9M4PG1L	-200,000.000	0.00	-12,130.45
LCH_IRS MSNYUS33 07/08/2034 EUR P 2.68% / R 6MEURIB SWU028P19 SEDOL: 9M9BQ2L	-300,000.000	0.00	-7,465.11
LCH_IRS MSNYUS33 07/08/2034 EUR P 2.68% / R 6MEURIB SWU028P19 SEDOL: 9M9BQ2U	300,000.000	0.00	0.00
LCH_IRS MSNYUS33 08/12/2033 EUR P 2.99% / R 6MEURIB SWU01ZOE3 SEDOL: 9M4SARU	300,000.000	0.00	0.00
LCH_IRS MSNYUS33 08/12/2033 EUR P 2.99% / R 6MEURIB SWU01ZOE3 SEDOL: 9M4SARL	-300,000.000	0.00	-16,316.08
LCH_IRS MSNYUS33 13/08/2029 EUR P 2.7% / R 6MEURIB SWU028WE3 SEDOL: 9M9FTWU	300,000.000	0.00	0.00
LCH_IRS MSNYUS33 13/08/2029 EUR P 2.7% / R 6MEURIB SWU028WE3 SEDOL: 9M9FTWL	-300,000.000	0.00	-5,171.55
LCH_IRS MSNYUS33 13/12/2028 EUR P 2.92% / R 6MEURIB SWU01ZSW9 SEDOL: 9M4UJ7L	-300,000.000	0.00	-8,142.57
LCH_IRS MSNYUS33 13/12/2028 EUR P 2.92% / R 6MEURIB SWU01ZSW9 SEDOL: 9M4UJ7U	300,000.000	0.00	0.00
LCH_IRS MSNYUS33 14/08/2029 EUR P 2.65% / R 6MEURIB SWU028XJ1 SEDOL: 9M9GJEU	400,000.000	0.00	0.00
LCH_IRS MSNYUS33 14/08/2029 EUR P 2.65% / R 6MEURIB SWU028XJ1 SEDOL: 9M9GJEL	-400,000.000	0.00	-5,901.98

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
European Union - EUR			
LCH_IRS MSNYUS33 15/12/2033 EUR P 2.97% / R 6MEURIB SWU01ZVM7 SEDOL: 9M4WUAL	-400,000.000	0.00	-21,020.20
LCH_IRS MSNYUS33 15/12/2033 EUR P 2.97% / R 6MEURIB SWU01ZVM7 SEDOL: 9M4WUAU	400,000.000	0.00	0.00
LCH_IRS MSNYUS33 19/03/2030 EUR P 6MEURIB / R 2.5% SWU028Y92 SEDOL: 9M9RNEU	4,100,000.000	51,729.74	55,769.12
LCH_IRS MSNYUS33 19/03/2030 EUR P 6MEURIB / R 2.5% SWU028Y92 SEDOL: 9M9RNEL	-4,100,000.000	0.00	0.00
LCH_IRS MSNYUS33 19/08/2034 EUR P 2.59% / R 6MEURIB SWU02A0I4 SEDOL: 9M9J69U	200,000.000	0.00	0.00
LCH_IRS MSNYUS33 19/08/2034 EUR P 2.59% / R 6MEURIB SWU02A0I4 SEDOL: 9M9J69L	-200,000.000	0.00	-3,455.22
LCH_IRS MSNYUS33 22/11/2028 EUR P 3.255% / R 6MEURIB SWU01Z9R1 SEDOL: 9M4FPFU	700,000.000	0.00	0.00
LCH_IRS MSNYUS33 22/11/2028 EUR P 3.255% / R 6MEURIB SWU01Z9R1 SEDOL: 9M4FPFL	-700,000.000	0.00	-27,925.14
LCH_IRS MSNYUS33 25/09/2029 EUR P 2.3% / R 6MEURIB SWU02AY55 SEDOL: 9MXBY0L	-500,000.000	0.00	0.00
LCH_IRS MSNYUS33 25/09/2029 EUR P 2.3% / R 6MEURIB SWU02AY55 SEDOL: 9MXBY0U	500,000.000	0.00	328.31
LCH_IRS MSNYUS33 27/11/2033 EUR P 3.305% / R 6MEURIB SWU01ZE79 SEDOL: 9M4HWHU	200,000.000	0.00	0.00
LCH_IRS MSNYUS33 27/11/2033 EUR P 3.305% / R 6MEURIB SWU01ZE79 SEDOL: 9M4HWHL	-200,000.000	0.00	-16,138.27
LCH_IRS MSNYUS33 29/12/2033 EUR P 2.91% / R 6MEURIB SWU020FP4 SEDOL: 9M56JKL	-200,000.000	0.00	-9,542.98
LCH_IRS MSNYUS33 29/12/2033 EUR P 2.91% / R 6MEURIB SWU020FP4 SEDOL: 9M56JKU	200,000.000	0.00	0.00
PUT SWO EUR CHASUS33 P 2.22% / R 6MEURIB 317U7PUA5 06/01/2025 SEDOL: 9MYLN1U	-200,000.000	-483.30	-2,627.62
Total European Union - EUR		528,703.87	87,125.57
France - USD			
PVTPL ELECTRICITE DE FRANCE SA 6.0% 04-22-2064 CUSIP: 268317BB9	200,000.000	183,956.00	193,518.24
PVTPL ELECTRICITE DE FRANCE 6.9% 05-23-2053 CUSIP: 28504DAD5	1,200,000.000	1,191,876.00	1,288,535.34

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
France - USD			
Total France - USD		1,375,832.00	1,482,053.58
Germany - EUR			
FUT C 10JAN25 EURX EUR-BU 1 3850 CUSIP: 999599GH0	2.000	971.70	20.71
FUT C 10JAN25 EURX EUR-BU 1 3850 CUSIP: 999599GH0	-2.000	-971.70	-20.71
FUT C 24JAN25 EURX EUR-BO 1 1925 CUSIP: 999599GH0	2.000	325.72	134.62
FUT C 24JAN25 EURX EUR-BO 1 1925 CUSIP: 999599GH0	-2.000	-325.72	-134.62
FUT C 24JAN25 EURX EUR-BU 1 3650 CUSIP: 999599GH0	2.000	754.13	186.39
FUT C 24JAN25 EURX EUR-BU 1 3650 CUSIP: 999599GH0	-2.000	-754.13	-186.39
FUT C 24JAN25 EURX EUR-BU 1 3800 CUSIP: 999599GH0	-2.000	-953.28	-62.13
FUT C 24JAN25 EURX EUR-BU 1 3800 CUSIP: 999599GH0	2.000	953.28	62.13
FUT P 10JAN25 EURX EUR-BU 1 3550 CUSIP: 999599GH0	2.000	992.83	4,369.81
FUT P 10JAN25 EURX EUR-BU 1 3550 CUSIP: 999599GH0	-2.000	-992.83	-4,369.81
FUT P 24JAN25 EURX EUR-BO 1 1750 CUSIP: 999599GH0	2.000	346.73	569.53
FUT P 24JAN25 EURX EUR-BO 1 1750 CUSIP: 999599GH0	-2.000	-346.73	-569.53
FUT P 24JAN25 EURX EUR-BU 1 3350 CUSIP: 999599GH0	2.000	995.03	1,739.64
FUT P 24JAN25 EURX EUR-BU 1 3350 CUSIP: 999599GH0	-2.000	-995.03	-1,739.64
FUT P 24JAN25 EURX EUR-BU 1 3450 CUSIP: 999599GH0	2.000	910.91	3,002.95
FUT P 24JAN25 EURX EUR-BU 1 3450 CUSIP: 999599GH0	-2.000	-910.91	-3,002.95
FUT 06 MAR 25 EURX E-SCHATZ CUSIP: 999599GH0	-125.000	-14,155,809.34	-13,847,871.58

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Germany - EUR			
FUT 06 MAR 25 EURX E-SCHATZ CUSIP: 999599GH0	125.000	14,155,809.34	13,847,871.58
FUT 06 MAR 25 EURX EUR-BOBL CUSIP: 999599GH0	3.000	376,398.28	366,132.11
FUT 06 MAR 25 EURX EUR-BOBL CUSIP: 999599GH0	-3.000	-376,398.28	-366,132.11
FUT 06 MAR 25 EURX EUR-BUND CUSIP: 999599GH0	-1.000	-143,465.83	-138,177.13
FUT 06 MAR 25 EURX EUR-BUND CUSIP: 999599GH0	1.000	143,465.83	138,177.13
Total Germany - EUR		0.00	0.00
Hungary - USD			
HUNGARY REP 5.5% 03-26-2036 CUSIP: 445545AU0	240,000.000	234,919.20	224,569.92
HUNGARY REP 6.25% 09-22-2032 CUSIP: 445545AS5	200,000.000	209,320.00	203,880.00
HUNGARY(REP OF) 3.125% BDS 21/09/51 EUR1000 SEDOL: BN6KY68	300,000.000	187,047.00	175,500.00
Total Hungary - USD		631,286.20	603,949.92
Indonesia - USD			
ICE_CDS BOFAGB2U 12/20/2029 SELL REPUBLIC OF INDONESIA CS006646 SEDOL: 9MXJLGL	-2,040,000.000	0.00	0.00
ICE_CDS BOFAGB2U 12/20/2029 SELL REPUBLIC OF INDONESIA CS006646 SEDOL: 9MXJLGU	2,040,000.000	30,971.49	19,446.10
REPUBLIC OF INDONESIA 5.25% DUE 01-08-2047 REG 5.25% DUE 01-08-2047 REG CUSIP: Y20721BR9	370,000.000	470,356.22	351,512.59
Total Indonesia - USD		501,327.71	370,958.69
Israel - USD			
ISRAEL ELEC CORP LTD 3.75% 144A 22/02/2032 SEDOL: BN6V1J3	500,000.000	498,430.00	436,244.00
Total Israel - USD		498,430.00	436,244.00

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Italy - USD			
CASSA DEPOSITI E PRESTITI S P A 5.75% 05-05-2026 CUSIP: 147918AB2	1,000,000.000	998,100.00	1,007,057.15
PVTPL CASSA DEPOSITI E PRESTIT 5.875% 04-30-2029 CUSIP: 147918AC0	1,100,000.000	1,090,771.00	1,120,018.90
Total Italy - USD		2,088,871.00	2,127,076.05
Mexico - MXN			
MEXICO(UTD MEX ST) 4% GTD 24/08/2034 DUAL CURR SEDOL: BMX5B02	40,000.000	1,796,424.61	1,422,874.40
Total Mexico - MXN		1,796,424.61	1,422,874.40
Mexico - USD			
MEXICO(UTD MEX ST) 3.75% SNR 19/04/71 USD1000 SEDOL: BM9RCD2	200,000.000	123,900.00	109,971.65
PETRLEOS MEXICANOS 6.7% 02-16-2032 CUSIP: 71643VAB1	998,000.000	980,361.22	868,214.39
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG CUSIP: 71654QDD1	100,000.000	101,150.00	75,450.00
UNITED MEXICAN STAT MEX NEW ISS USD 31YRINSEDOL = A038P73 5% DUE 04-27-2051 REG CUSIP: 91087BAL4	750,000.000	780,600.00	562,849.08
UNITED MEXICAN STATES 6.0% 05-07-2036 CUSIP: 91087BAZ3	200,000.000	198,372.00	188,206.46
UNITED MEXICAN STATES 6.338% DUE 05-04-2053 CUSIP: 91087BAX8	700,000.000	699,986.00	622,870.99
UNITED MEXICAN STS GLOBAL NT 3.771% 05-24-2061 CUSIP: 91087BAN0	1,528,000.000	1,427,200.00	864,764.68
UNITED MEXICAN STS GLOBAL NT 4.4% 02-12-2052 CUSIP: 91087BAS9	1,828,000.000	1,820,797.68	1,234,534.35
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023 CUSIP: 91087BAV2	280,000.000	278,969.60	273,489.62
UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG CUSIP: 91087BAR1	382,000.000	379,921.92	303,886.89
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3	202,000.000	224,078.60	153,269.64
Total Mexico - USD		7,015,337.02	5,257,507.75

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Multi-National Agencies Region - USD			
PVTPL AFRICAN EXPT-IMPORT BK NT 3.798% 05-17-2031 CUSIP: 00831TAC5	290,000.000	290,000.00	252,290.72
Total Multi-National Agencies Region - USD		290,000.00	252,290.72
Panama - USD			
PANAMA REP GLOBAL BD 4.3% DUE 04-29-2053REG SINKING FUND 04-29-2051 CUSIP: 698299BB9	270,000.000	305,586.00	157,842.25
PANAMA(REPUBLIC OF) 6.853% 03-28-2054 CUSIP: 698299BV5	250,000.000	232,115.00	213,037.66
PANAMA(REPUBLIC OF) 8.0% 03-01-2038 CUSIP: 698299BY9	800,000.000	820,800.00	802,087.70
REPUBLIC OF PANAMA 3.87% 07-23-2060 CUSIP: 698299BL7	620,000.000	621,780.00	323,758.77
Total Panama - USD		1,980,281.00	1,496,726.38
Peru - PEN			
PERU REP (FOR 6.9% 12/08/2037 (FOR UNITIZED TRADES ONLY) CUSIP: 715638AV4	400.000	98,582.52	105,709.86
PERU(REP OF) 6.95% 12/08/2031 DUAL CURR SEDOL: B3XZ347	2,300.000	604,660.40	644,181.91
Total Peru - PEN		703,242.92	749,891.77
Peru - USD			
ICE_CDS BOFAGB2U 12/20/2029 SELL REPUBLIC OF PERU 8.75% CS006900 SEDOL: 9MXMTRL	-2,050,000.000	0.00	0.00
ICE_CDS BOFAGB2U 12/20/2029 SELL REPUBLIC OF PERU 8.75% CS006900 SEDOL: 9MXMTRU	2,050,000.000	27,400.66	12,540.47
PERU REP 3.23% 07-28-2121 CUSIP: 715638DR0	130,000.000	128,362.00	68,237.00
Total Peru - USD		155,762.66	80,777.47
Philippines - USD			
ICE_CDS BOFAGB2U 12/20/2029 SELL REPUBLIC OF PHILIPPINE CS006648 SEDOL: 9MXJLCL	-2,040,000.000	0.00	0.00

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Philippines - USD			
ICE_CDS BOFAGB2U 12/20/2029 SELL REPUBLIC OF PHILIPPINE CS006648 SEDOL: 9MXJLCU	2,040,000.000	40,668.01	28,465.75
Total Philippines - USD		40,668.01	28,465.75
Poland - USD			
REPUBLIC OF POLAND 5.5% 03-18-2054 CUSIP: 731011AZ5	540,000.000	531,818.40	497,730.42
Total Poland - USD		531,818.40	497,730.42
Qatar - USD			
PVTPL QATAR PETE 3.125% DUE 07-12-2041/07-12-2021 BEO CUSIP: 74730DAE3	500,000.000	498,155.00	369,190.00
QATAR PETE BD 144A 3.3% 07-12-2051 CUSIP: 74730DAD5	280,000.000	289,380.00	191,661.12
Total Qatar - USD		787,535.00	560,851.12
Romania - EUR			
ROMANIA(REP OF) 1.75% SNR MTN 13/07/30 EUR SEDOL: BL53Z49	800,000.000	945,926.84	693,960.86
ROMANIA(REP OF) 5% SNR MTN 27/09/26 EUR1000 SEDOL: BPWC2W4	350,000.000	382,156.93	371,242.82
ROMANIA(REP OF) 6.625% SNR MTN 27/09/29 EUR SEDOL: 4AYFVHU	350,000.000	391,615.81	391,078.16
Total Romania - EUR		1,719,699.58	1,456,281.84
Romania - USD			
PVTPL ROMANIA 3.625% 03-27-2032 CUSIP: 77586RAL4	180,000.000	178,866.00	146,693.16
ROMANIA 5.125% 15/06/2048 SEDOL: BF4LBL1	60,000.000	70,770.00	45,512.94
ROMANIA(REP OF) 4% SNR MTN 14/02/51 USD2000 SEDOL: BMVZ933	50,000.000	52,937.50	31,457.50
ROMANIA(REPUBLIC OF) 3.0% 14/02/2031 SEDOL: BMVVYM5	240,000.000	250,500.00	193,985.04

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Romania - USD			
Total Romania - USD		553,073.50	417,648.64
Saudi Arabia - USD			
PVTPL SAUDI ARABIA (KINGDOM OF) 5.75% 01-16-2054 CUSIP: 80413TBH1	1,000,000.000	977,920.00	933,619.00
PVTPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054 CUSIP: 80414L2P9	1,100,000.000	1,074,207.00	1,028,749.70
Total Saudi Arabia - USD		2,052,127.00	1,962,368.70
South Africa - USD			
PVTPL SOUTH AFRICA(REPUBLIC OF) 7.1% 11-19-2036 CUSIP: 836205BF0	500,000.000	500,000.00	487,354.10
SOUTH AFRICA REP NT 5.75% DUE 09-30-2049 CUSIP: 836205BB9	200,000.000	200,000.00	149,920.00
Total South Africa - USD		700,000.00	637,274.10
United Arab Emirates - USD			
ABU DHABI CRUDE OI 4.6% SNR SEC 02/11/2047 USD SEDOL: BF29QZ6	390,000.000	489,450.00	342,829.50
DP WORLD LIMITED 4.7% 30/09/2049 SEDOL: BJLBK60	200,000.000	178,600.00	166,059.60
EMIRATE OF ABU DHA 3.875% SNR MTN 16/04/50 USD SEDOL: BLGVPM0	200,000.000	223,780.00	152,945.20
MDGH GMTN RSC LTD SR NT 144A 5.5% 04-28-2033 CUSIP: 55285GAB0	600,000.000	591,498.00	611,151.00
PVTPL ABU DHABI DEVELOPMENTAL HOL 5.375% 05-08-2029 CUSIP: 00402D2A2	800,000.000	795,752.00	808,959.20
PVTPL ADNOC MURBAN RSC LTD 4.5% 09-11-2034 CUSIP: 00723L2B4	700,000.000	693,000.00	657,718.60
Total United Arab Emirates - USD		2,972,080.00	2,739,663.10
United Kingdom - EUR			
ICE_CDS MSNYUS33 20/06/2025 SELL BARCLAYS BANK PLC 1.5% SWPC0N7G5 SEDOL: 9MYWD2L	-1,000,000.000	0.00	0.00

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United Kingdom - EUR			
ICE_CDS MSNYUS33 20/06/2025 SELL BARCLAYS BANK PLC 1.5% SWPC0N7G5 SEDOL: 9MYWD2U	1,000,000.000	2,778.65	3,974.87
ICE_CDS MSNYUS33 20/12/2030 SELL GLENCORE FINANCE EUROP SWPC0MHJ0 SEDOL: 9M67VAL	-3,300,000.000	0.00	0.00
ICE_CDS MSNYUS33 20/12/2030 SELL GLENCORE FINANCE EUROP SWPC0MHJ0 SEDOL: 9M67VAU	3,300,000.000	696,049.02	706,612.32
Total United Kingdom - EUR		698,827.67	710,587.19
United Kingdom - GBP			
CALL SWO GBP RBOSGB2RTCM P 1DSONIA / R 3.64% 317U7Q9A7 06/01/2025 SEDOL: 9MYMV1U	-200,000.000	-558.76	-0.03
FUT MAR 25 LIF LONG GILT CUSIP: 999599GH0	-1.000	-119,257.45	-115,734.29
FUT MAR 25 LIF LONG GILT CUSIP: 999599GH0	1.000	119,257.45	115,734.29
LCH_OIS MSNYUS33 28/03/2034 GBP P 3.7% / R 1DSONIA SWU0239Y6 SEDOL: 9M6WHUL	-200,000.000	0.00	0.00
LCH_OIS MSNYUS33 28/03/2034 GBP P 3.7% / R 1DSONIA SWU0239Y6 SEDOL: 9M6WHUU	200,000.000	0.00	9,465.82
PUT SWO GBP RBOSGB2RTCM P 3.93% / R 1DSONIA 317U7Q8A8 06/01/2025 SEDOL: 9MYMV0U	-200,000.000	-558.76	-2,938.88
Total United Kingdom - GBP		-1,117.52	6,526.91
United States - USD			
AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO TAXABLE SEDOL: B52FJL1	150,000.000	279,589.50	189,094.25
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE SEDOL: B3YX4F8	450,000.000	774,420.00	515,805.57
CALIFORNIA ST UNIV REV 2.719% 11-01-2052BEO TAXABLE SEDOL: BN2WB56	170,000.000	169,972.80	111,592.66
CALIFORNIA ST UNIV REV 2.975% 11-01-2051BEO TAXABLE SEDOL: BKTZF33	120,000.000	124,938.00	80,317.79
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 SEDOL: B41WHL2	1,045,000.000	1,553,324.26	1,235,224.69
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.49% 317U7QBA4 01/06/2025 SEDOL: 9MYML2U	-300,000.000	-787.50	0.00

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
CALL SWO USD BOFAUS6S P 1DSOFR / R 3.7% 317U7SFA6 01/16/2025 SEDOL: 9MYSQ6U	-200,000.000	-560.00	-54.60
CALL SWO USD CHASUS33 P 1DSOFR / R 3.5% 317U7QDA2 01/06/2025 SEDOL: 9MYMR3U	-200,000.000	-525.00	0.00
CALL SWO USD CHASUS33 P 1DSOFR / R 3.533% 317U7P2A6 01/02/2025 SEDOL: 9MYJWFU	-300,000.000	-952.50	0.00
CALL SWO USD CHASUS33 P 1DSOFR / R 3.62% 317U7RWA9 01/13/2025 SEDOL: 9MYRGCU	-200,000.000	-540.00	-10.20
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.496% 317U7PTA7 01/06/2025 SEDOL: 9MYK53U	-300,000.000	-870.00	0.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.5% 317U7Q4A2 01/06/2025 SEDOL: 9MYLF2U	-300,000.000	-804.75	0.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.69% 317U7SPA5 01/17/2025 SEDOL: 9MYTQ8U	-300,000.000	-817.50	-86.85
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.721% 317U7S8A4 01/13/2025 SEDOL: 9MYRV0U	-300,000.000	-825.00	-58.14
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.822% 317U7UWA2 01/21/2025 SEDOL: 9MYWXJU	-300,000.000	-907.50	-445.86
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.875% 317U7UEA2 01/21/2025 SEDOL: 9MYVE0U	-600,000.000	-1,845.00	-1,332.18
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.886% 317U7W0A3 01/27/2025 SEDOL: 9MZ1KUU	-300,000.000	-971.25	-965.64
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.9% 317U7UYA0 01/23/2025 SEDOL: 9MYXFAU	-300,000.000	-975.00	-884.43
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.908% 317U7VJA5 01/24/2025 SEDOL: 9MYXTUU	-300,000.000	-997.50	-976.08
CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.49% 317U7Q5A1 01/06/2025 SEDOL: 9MYLU3U	-200,000.000	-550.00	0.00
CALPINE CORP ESCROW 4 131347BC9 CUSIP: 131ESC9C1	10,000.000	0.00	0.00
CCP DUE FROM MORGAN STANLEY CO LL C SEDOL: 9B7P13U	3,879,000.000	3,879,000.00	3,879,000.00
CCP DUE TO/FROM MORGAN STANLEY SEDOL: 9AYQMLU	231,000.000	231,000.00	231,000.00
CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK SEDOL: 9D6JACU	387,000.000	387,000.00	387,000.00

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
CDX CITIUS33 12/20/2026 SELL CDX.NA.HY.37 SWPCNC956 SEDOL: 9L6UM4U	100,000.000	7,928.33	9,214.07
CDX CITIUS33 12/20/2026 SELL CDX.NA.HY.37 SWPCNC956 SEDOL: 9L6U10U	200,000.000	14,308.89	18,428.14
CDX CITIUS33 12/20/2026 SELL CDX.NA.HY.37 SWPCNC956 SEDOL: 9L6U10L	-200,000.000	0.00	0.00
CDX CITIUS33 12/20/2026 SELL CDX.NA.HY.37 SWPCNC956 SEDOL: 9L6UM4L	-100,000.000	0.00	0.00
CDX MSCSUS33 12/15/2056 SELL CMBX.NA.AAA.17 CX003145 SEDOL: 9M6GEZL	-1,750,000.000	-32,930.99	-29,954.05
CDX MSCSUS33 12/15/2056 SELL CMBX.NA.AAA.17 CX003145 SEDOL: 9M6GEZU	1,750,000.000	0.00	0.00
CHICAGO ILL MET WTR RECLAMATION DIST GTRCHICAGO 5.72% 12-01-2038 BEO TAXABLE SEDOL: B44DFZ2	225,000.000	310,173.75	225,902.57
CHICAGO ILL O HARE INTL ARPT REV 4.472% 01-01-2049 BEO TAXABLE SEDOL: BJR5721	250,000.000	323,542.50	219,092.33
CHICAGO ILL TRAN AUTH SALES & TRF TAX RCPTS REV TAX-PE FDG-SER A 6.899% 12-01-40 SEDOL: B3CDB04	103,240.430	147,504.77	113,726.78
CHICAGO ILL 7.517% 01-01-2040 BEO TAXABLE SEDOL: BMMB350	500,000.000	606,690.00	554,307.90
CME_OIS MSNYUS33 06/20/2031 USD P 3.75% / R 1DSOFR SWU0205S9 SEDOL: 9M5VTQL	-7,600,000.000	-65,590.25	0.00
CME_OIS MSNYUS33 06/20/2031 USD P 3.75% / R 1DSOFR SWU0205S9 SEDOL: 9M5VTQU	7,600,000.000	0.00	186,869.56
CME_OIS MSNYUS33 11/15/2052 USD P 3.622% / R 1DSOFR SWU02D668 SEDOL: 9MYKZ4U	2,300,000.000	6,563.63	131,289.06
CME_OIS MSNYUS33 11/15/2052 USD P 3.622% / R 1DSOFR SWU02D668 SEDOL: 9MYKZ4L	-2,300,000.000	-10,626.58	0.00
CME_OIS MSNYUS33 11/15/2052 USD P 3.69% / R 1DSOFR SWU02D2C9 SEDOL: 9MYGVSU	700,000.000	0.00	32,118.45
CME_OIS MSNYUS33 11/15/2052 USD P 3.69% / R 1DSOFR SWU02D2C9 SEDOL: 9MYGVSL	-700,000.000	-9,143.72	0.00
COMMONWEALTH FING AUTH PA REV 2.991% 06-01-2042 BEO TAXABLE SEDOL: BNXH257	25,000.000	25,000.00	18,416.02
COMMONWEALTH FING AUTH PA REV 6.218% 06-01-2039 BEO TAXABLE SEDOL: B57J2B9	225,000.000	303,806.25	234,160.92

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
DALLAS FT WORTH TEX INTL ARPT REV 4.087%11-01-2051 SEDOL: BP6L8J6	270,000.000	266,839.00	223,619.02
EIS CHASUS33 03/20/2025 USD 1DSOFR/IBOXX $ LIQUID IBX00082 SEDOL: 9MX6JQU	4,900,000.000	0.00	0.00
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	-288.000	-35,603,287.06	-34,245,000.00
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	288.000	35,603,287.06	34,245,000.00
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	52.000	5,903,878.46	5,788,250.00
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	-52.000	-5,903,878.46	-5,788,250.00
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	108.000	11,526,585.75	11,480,906.25
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	-108.000	-11,526,585.75	-11,480,906.25
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	222.000	25,891,347.58	25,273,312.50
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	-222.000	-25,891,347.58	-25,273,312.50
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	-198.000	-40,730,730.37	-40,710,656.26
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	198.000	40,730,730.37	40,710,656.26
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	-51.000	-5,589,075.44	-5,546,250.00
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	51.000	5,589,075.44	5,546,250.00
HOUSTON TEX 3.961% 03-01-2047 BEO TAXABLE SEDOL: BFN6G34	240,000.000	292,792.80	201,955.61
ICE_CDS BOFAGB2U 06/20/2026 SELL AT&T INC 3.8% 02/15/20 CS006063 SEDOL: 9KZ8VHL	-2,025,000.000	0.00	0.00
ICE_CDS BOFAGB2U 06/20/2026 SELL AT&T INC 3.8% 02/15/20 CS006063 SEDOL: 9KZ8VHU	2,025,000.000	42,459.39	19,226.77
ICE_CDS BOFAGB2U 06/20/2027 SELL AMERICAN INTL GROUP 6. CS006135 SEDOL: 9L7VKBU	1,500,000.000	5,577.21	24,889.05

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
ICE_CDS BOFAGB2U 06/20/2027 SELL AMERICAN INTL GROUP 6. CS006135 SEDOL: 9L7VKBL	-1,500,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKP5U	1,300,000.000	22,601.51	12,343.11
ICE_CDS MSNYUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKP5L	-1,300,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFM9U	5,200,000.000	41,030.71	67,655.12
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFM9L	-5,200,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL: 9M1EK3U	400,000.000	0.00	6,595.76
ICE_CDS MSNYUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL: 9M1EK3L	-400,000.000	-1,250.78	0.00
ICE_CDS MSNYUS33 06/20/2028 SELL BANK OF AMERICA CORP 3 SWPC0LQA1 SEDOL: 9LZ9LAL	-1,300,000.000	-18,876.58	0.00
ICE_CDS MSNYUS33 06/20/2028 SELL BANK OF AMERICA CORP 3 SWPC0LQA1 SEDOL: 9LZ9LAU	1,300,000.000	0.00	24,187.41
ICE_CDS MSNYUS33 06/20/2028 SELL METLIFE INC 3.6% 11/13 SWPC0LR69 SEDOL: 9LZAEJU	300,000.000	0.00	5,354.88
ICE_CDS MSNYUS33 06/20/2028 SELL METLIFE INC 3.6% 11/13 SWPC0LR69 SEDOL: 9LZAEJL	-300,000.000	-5,621.78	0.00
ICE_CDS MSNYUS33 12/20/2025 SELL BANK OF AMERICA CORP 3 SWPC0N478 SEDOL: 9MYCJ4U	600,000.000	5,484.37	4,220.22
ICE_CDS MSNYUS33 12/20/2025 SELL BANK OF AMERICA CORP 3 SWPC0N478 SEDOL: 9MYCJ4L	-600,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL AT&T INC 2.45% 06/30/2 SWPC0IY27 SEDOL: 9K1X54U	800,000.000	3,571.62	9,634.24
ICE_CDS MSNYUS33 12/20/2026 SELL AT&T INC 2.45% 06/30/2 SWPC0IY27 SEDOL: 9K1X54L	-800,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL BANK OF AMERICA CORP 3 SWPC0N4D5 SEDOL: 9MYEMJL	-900,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL BANK OF AMERICA CORP 3 SWPC0N4D5 SEDOL: 9MYEMJU	900,000.000	13,009.75	11,330.10
ICE_CDS MSNYUS33 12/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPC0KBG6 SEDOL: 9L21KBU	200,000.000	0.00	1,518.56

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
ICE_CDS MSNYUS33 12/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPC0KBG6 SEDOL: 9L21KBL	-200,000.000	-704.92	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL DEVON ENERGY CORPORATI SWPC0KJK9 SEDOL: 9L3GLFL	-200,000.000	-799.26	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL DEVON ENERGY CORPORATI SWPC0KJK9 SEDOL: 9L3GLFU	200,000.000	0.00	2,308.06
ICE_CDS MSNYUS33 12/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0KBE1 SEDOL: 9L1XZZU	200,000.000	2,339.03	3,400.08
ICE_CDS MSNYUS33 12/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0KBE1 SEDOL: 9L1XZZL	-200,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2027 SELL AMERICAN INTL GROUP 6. SWPC0LAG5 SEDOL: 9L91KLU	1,200,000.000	0.00	22,170.84
ICE_CDS MSNYUS33 12/20/2027 SELL AMERICAN INTL GROUP 6. SWPC0LAG5 SEDOL: 9L91KLL	-1,200,000.000	-4,302.38	0.00
ICE_CDS MSNYUS33 12/20/2029 SELL BOEING CO 2.6% 10/30/2 SWPC0MVJ4 SEDOL: 9MX475U	500,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2029 SELL BOEING CO 2.6% 10/30/2 SWPC0MVJ4 SEDOL: 9MX475L	-500,000.000	-9,208.02	-1,881.80
ICE_CDX BOFAGB2U 06/20/2025 SELL CDX.NA.HY.34 CX002952 SEDOL: 9K3QL2L	-382,800.000	-13,466.42	0.00
ICE_CDX BOFAGB2U 06/20/2025 SELL CDX.NA.HY.34 CX002952 SEDOL: 9K3QL2U	382,800.000	9,369.07	8,209.72
ICE_CDX BOFAGB2U 06/20/2026 SELL CDX.NA.IG.36 CX003036 SEDOL: 9KXJVGU	6,015,000.000	156,004.90	73,500.29
ICE_CDX BOFAGB2U 06/20/2026 SELL CDX.NA.IG.36 CX003036 SEDOL: 9KXJVGL	-6,015,000.000	0.00	0.00
ICE_CDX BOFAGB2U 06/20/2027 SELL CDX.NA.IG.38 CX003082 SEDOL: 9L6569L	-11,450,000.000	0.00	0.00
ICE_CDX BOFAGB2U 06/20/2027 SELL CDX.NA.IG.38 CX003082 SEDOL: 9L6569U	11,450,000.000	117,748.38	205,352.32
ICE_CDX BOFAGB2U 06/20/2029 SELL CDX.NA.IG.42 CX003151 SEDOL: 9M76JSU	67,059,311.000	1,482,535.14	1,528,194.52
ICE_CDX BOFAGB2U 06/20/2029 SELL CDX.NA.IG.42 CX003151 SEDOL: 9M76JSL	-67,059,311.000	0.00	0.00
ICE_CDX BOFAGB2U 12/20/2026 SELL CDX.NA.IG.37 CX003066 SEDOL: 9L2AAML	-13,600,000.000	0.00	0.00

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
ICE_CDX BOFAGB2U 12/20/2026 SELL CDX.NA.IG.37 CX003066 SEDOL: 9L2AAMU	13,600,000.000	293,457.22	206,578.56
ICE_CDX BOFAGB2U 12/20/2029 SELL CDX.NA.IG.43 CX003205 SEDOL: 9MXGNXL	-29,543,035.000	0.00	0.00
ICE_CDX BOFAGB2U 12/20/2029 SELL CDX.NA.IG.43 CX003205 SEDOL: 9MXGNXU	29,543,035.000	720,539.77	669,267.91
ICE_CDX BOFAGB2U 12/20/2034 BUY CDX.NA.IG.43 CX003204 SEDOL: 9MX9V4L	-9,425,000.000	-62,460.07	-73,656.38
ICE_CDX BOFAGB2U 12/20/2034 BUY CDX.NA.IG.43 CX003204 SEDOL: 9MX9V4U	9,425,000.000	0.00	0.00
IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2025 N/C CUSIP: 452151LF8	211,764.720	232,062.37	208,776.76
KANSAS ST DEV FIN AUTH REV 4.927% 04-15-2045 BEO TAXABLE SEDOL: BJV5ZN4	45,000.000	47,679.75	42,470.88
LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039 SEDOL: BNHP707	150,000.000	150,000.00	139,697.18
LCH_OIS BOFAGB2U 03/19/2025 USD P 1DFFUND / R 4.396% IR230907 SEDOL: 9MYFALU	64,830,000.000	2,557.98	7,948.16
LCH_OIS BOFAGB2U 03/19/2025 USD P 1DFFUND / R 4.396% IR230907 SEDOL: 9MYFALL	-64,830,000.000	-483.97	0.00
LCH_OIS BOFAGB2U 10/17/2028 USD P 4.36% / R 1DSOFR IR224545 SEDOL: 9M3RP9L	-1,180,000.000	-18,232.82	-11,846.49
LCH_OIS BOFAGB2U 10/17/2028 USD P 4.36% / R 1DSOFR IR224545 SEDOL: 9M3RP9U	1,180,000.000	920.93	0.00
LCH_OIS BOFAGB2U 10/17/2033 USD P 1DSOFR / R 4.28% IR224546 SEDOL: 9M3RP6U	1,170,000.000	43,795.26	17,594.81
LCH_OIS BOFAGB2U 10/17/2033 USD P 1DSOFR / R 4.28% IR224546 SEDOL: 9M3RP6L	-1,170,000.000	0.00	0.00
LCH_OIS MSNYUS33 09/04/2034 USD P 3.525% / R 1DSOFR SWU02ABR2 SEDOL: 9M9TE5U	450,000.000	0.00	21,485.93
LCH_OIS MSNYUS33 09/04/2034 USD P 3.525% / R 1DSOFR SWU02ABR2 SEDOL: 9M9TE5L	-450,000.000	0.00	0.00
LCH_OIS MSNYUS33 10/27/2028 USD P 1DSOFR / R 2% SWU01YAH4 SEDOL: 9M41E5U	13,000,000.000	0.00	0.00
LCH_OIS MSNYUS33 10/27/2028 USD P 1DSOFR / R 2% SWU01YAH4 SEDOL: 9M41E5L	-13,000,000.000	0.00	-1,131,115.70

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
LCH_OIS MSNYUS33 12/18/2034 USD P 3.75% / R 1DSOFR SWU025TX1 SEDOL: 9M89LNL	-3,000,000.000	-10,513.20	0.00
LCH_OIS MSNYUS33 12/18/2034 USD P 3.75% / R 1DSOFR SWU025TX1 SEDOL: 9M89LNU	3,000,000.000	0.00	79,548.30
LCH_RPI BOFAGB2U 10/17/2028 USD P CPI / R 2.57% IR224543 SEDOL: 9M3RM8L	-3,800,000.000	-8,181.95	0.00
LCH_RPI BOFAGB2U 10/17/2028 USD P CPI / R 2.57% IR224543 SEDOL: 9M3RM8U	3,800,000.000	21,970.79	13,738.52
LCH_RPI BOFAGB2U 10/17/2033 USD P 2.62% / R CPI IR224544 SEDOL: 9M3RQ1L	-3,690,000.000	-41,905.69	-48,159.67
LCH_RPI BOFAGB2U 10/17/2033 USD P 2.62% / R CPI IR224544 SEDOL: 9M3RQ1U	3,690,000.000	2,934.11	0.00
LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE SEDOL: B4LSB85	125,000.000	211,273.75	139,063.68
LOS ANGELES CALIF DEPT WTR & PWR REV 6.574% 07-01-2045 BEO TAXABLE SEDOL: B42HW33	200,000.000	326,468.00	216,787.62
LOUISIANA LOC GOVT ENVIRONMENTAL FA MUNI 4.275% DUE 02-01-2036 BEO SEDOL: BNHWYS5	400,000.000	400,000.00	378,622.88
MARICOPA CNTY ARIZ INDL DEV AUTH ED 7.375% 10-01-2029 CUSIP: 56681NJD0	300,000.000	304,750.00	305,794.92
MARYLAND ST ECONOMIC DEV CORP REV 5.433%05-31-2056 BEO TAXABLE CUSIP: 574205JJ0	435,000.000	443,274.90	417,908.55
MET TRANSN AUTH N Y REV UNREFUNDED BALANCE-TAXABLE-5.175 11-15-2049 CUSIP: 59261A2P1	15,000.000	13,936.78	12,882.76
METROPOLITAN TRANSN AUTH N Y DEDICATED TAX FD 7.336% 11-15-2039 BEO TAXABLE SEDOL: B3ZK737	220,000.000	362,434.60	257,134.37
MICHIGAN ST UNIV REVS 4.165% 08-15-2122 SEDOL: BM8HRW7	150,000.000	134,434.00	110,492.67
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL: B4WN3T4	70,000.000	94,089.10	78,174.39
NEW JERSEY ST TRANSN TR FD AUTH 6.561% 12-15-2040 BEO TAXABLE SEDOL: B5P3Y06	175,000.000	252,250.25	186,774.96
OKLAHOMA DEV FIN AUTH REV MUNI 4.714% DUE 05-01-2052 REG SEDOL: BMY9CF5	200,000.000	199,379.40	182,035.42
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA SEDOL: 9A32HHU	200,000.000	200,000.00	200,000.00

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSD0 SEDOL: 9A32HKU	50,000.000	50,000.00	50,000.00
PENNSYLVANIA ST TPK COMMN TPK REV 5.511%12-01-2045 BEO TAXABLE SEDOL: B7M0SM4	225,000.000	320,854.50	217,988.44
PORT AUTH N Y & N J 3.287% DUE 08-01-2069 REG TAXABLE SEDOL: BK97YK9	900,000.000	943,020.00	572,346.18
PORT AUTH N Y & N J 4.031% 09-01-2048 BEO TAXABLE SEDOL: BD5DMN1	130,000.000	124,004.40	105,311.58
PORT AUTH N Y & N J 6.04% 12-01-2029 BEOTAXABLE SEDOL: B60YWB8	400,000.000	521,082.25	423,683.64
PUT SWO USD BNPAFRPP P 3.84% / R 1DSOFR 317U7QAA5 01/06/2025 SEDOL: 9MYML1U	-300,000.000	-787.50	-5,716.32
PUT SWO USD BOFAUS6S P 4.1% / R 1DSOFR 317U7SEA7 01/16/2025 SEDOL: 9MYSQ5U	-200,000.000	-560.00	-1,112.72
PUT SWO USD CHASUS33 P 3.85% / R 1DSOFR 317U7QCA3 01/06/2025 SEDOL: 9MYMR2U	-200,000.000	-525.00	-3,653.20
PUT SWO USD CHASUS33 P 3.933% / R 1DSOFR 317U7P1A7 01/02/2025 SEDOL: 9MYJWEU	-300,000.000	-952.50	-3,423.54
PUT SWO USD CHASUS33 P 3.97% / R 1DSOFR 317U7RVA0 01/13/2025 SEDOL: 9MYRGBU	-200,000.000	-540.00	-2,203.24
PUT SWO USD GSCMUS33 P 3.896% / R 1DSOFR 317U7PSA8 01/06/2025 SEDOL: 9MYK52U	-300,000.000	-870.00	-4,416.33
PUT SWO USD GSCMUS33 P 3.9% / R 1DSOFR 317U7Q3A3 01/06/2025 SEDOL: 9MYLF1U	-300,000.000	-804.75	-4,326.33
PUT SWO USD GSCMUS33 P 4.071% / R 1DSOFR 317U7S7A5 01/13/2025 SEDOL: 9MYRU9U	-300,000.000	-825.00	-1,807.29
PUT SWO USD GSCMUS33 P 4.09% / R 1DSOFR 317U7SOA6 01/17/2025 SEDOL: 9MYTQ7U	-300,000.000	-817.50	-1,838.97
PUT SWO USD GSCMUS33 P 4.222% / R 1DSOFR 317U7UVA3 01/21/2025 SEDOL: 9MYWXHU	-300,000.000	-907.50	-934.44
PUT SWO USD GSCMUS33 P 4.275% / R 1DSOFR 317U7UDA3 01/21/2025 SEDOL: 9MYVD9U	-600,000.000	-1,845.00	-1,302.60
PUT SWO USD GSCMUS33 P 4.286% / R 1DSOFR 317U7VZA7 01/27/2025 SEDOL: 9MZ1KTU	-300,000.000	-971.25	-827.25
PUT SWO USD GSCMUS33 P 4.3% / R 1DSOFR 317U7UXA1 01/23/2025 SEDOL: 9MYXEZU	-300,000.000	-975.00	-617.34

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
PUT SWO USD GSCMUS33 P 4.308% / R 1DSOFR 317U7VKA3 01/24/2025 SEDOL: 9MYXTVU	-300,000.000	-997.50	-619.50
PUT SWO USD PNBPUS33CHA P 3.89% / R 1DSOFR 317U7Q6A0 01/06/2025 SEDOL: 9MYLU4U	-200,000.000	-550.00	-3,034.80
RECEIVABLE FROM LEHMAN LBI CUSIP: 000629790	23,544.150	23,544.15	5,179.71
REGIONAL TRANSN DIST COLO SALES TAX REV 5.844% 11-01-2050 BEO TAXABLE CUSIP: 759136QP2	200,000.000	311,610.00	202,532.46
SALES TAX SECURITIZATION CORP ILL 3.238%01-01-2042 BEO TAXABLE SEDOL: BP6VYN2	195,000.000	171,555.90	154,905.95
SAN DIEGO CNTY CALIF WTR AUTH FING AGY WTR REV 6.138% 05-01-2049 BEO TAXABLE SEDOL: B4MFLC9	200,000.000	301,170.00	206,621.76
TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041 SEDOL: BN7BQ75	1,300,000.000	1,300,000.00	1,280,221.28
UBS GROUP CUSIP: 996390126	1,700,000.000	0.00	0.00
UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE SEDOL: B8N3JB5	400,000.000	618,688.00	429,586.08
Total United States - USD		20,409,707.34	17,032,120.81
Uruguay - USD			
REPUBLICA ORIENT URUGUAY 5.25% T-BOND 09-10-2060 CUSIP: 760942BG6	100,000.000	99,318.00	90,998.45
REPUBLICA ORIENTAL DEL URUGUAY SR NT 5.1% DUE 06-18-2050 REG CUSIP: 760942BA9	160,000.000	201,360.00	146,695.29
Total Uruguay - USD		300,678.00	237,693.74
Total Other		55,188,948.55	46,680,830.95
Other Liabilities			
United States - USD			
EIS CHASUS33 03/20/2025 USD 1DSOFR/IBOXX $ LIQUID IBX00082	-4,900,000.000	-62,843.68	-196,759.50
Total United States - USD		-62,843.68	-196,759.50

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other Liabilities			
Pending foreign exchange sales: Australian dollar	0.000	-613,798.10	-585,647.06
Pending foreign exchange sales: Canadian dollar	0.000	-1,795,019.86	-1,751,224.18
Pending foreign exchange sales: Swiss franc	0.000	-1,048,907.30	-1,017,071.63
Pending foreign exchange sales: HK offshore Chinese Yuan Renminbi	0.000	-1,238,473.67	-1,223,727.02
Pending foreign exchange sales: Euro	0.000	-9,541,099.11	-9,383,197.48
Pending foreign exchange sales: British pound sterling	0.000	-2,910,048.13	-2,871,445.88
Pending foreign exchange sales: Indian rupee	0.000	-1,935,837.00	-1,926,773.48
Pending foreign exchange sales: Mexican peso	0.000	-701,892.49	-682,676.13
Pending foreign exchange sales: Peruvian nuevo sol	0.000	-729,576.00	-728,731.25
Pending foreign exchange sales: Swedish krona	0.000	-1,030,702.54	-1,016,522.58
Pending foreign exchange sales: New Taiwan dollar	0.000	-1,260,192.79	-1,229,342.94
Pending foreign exchange sales: United States dollar	0.000	-6,376,898.44	-6,376,898.44
Pending trade purchases: Euro	0.000	-477,940.73	-474,845.43
Pending trade purchases: United States dollar	0.000	-52,093,458.19	-52,093,458.19
Total - all currencies		-81,753,844.35	-81,361,561.69
Total Other Liabilities		-81,816,688.03	-81,558,321.19
Total		667,308,929.19	599,228,879.12

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