

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

Part II	Basic Plan Information—enter all requested information
1a	Name of plan PENSION PLAN OF L'OREAL USA, INC. MASTER RETIREMENT TRUST
1b	Three-digit plan number (PN) ▶ 001
1c	Effective date of plan
2a	Plan sponsor's name (employer, if for a single-employer plan) 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) L'OREAL USA, INC. 50 CONNELL DRIVE BERKELEY HEIGHTS, NJ 07922
2b	Employer Identification Number (EIN) 13-3647058
2c	Plan Sponsor's telephone number 908-673-3498
2d	Business code (see instructions)

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

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

SIGN HERE			
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	Filed with authorized/valid electronic signature.	10/14/2025	JONATHAN FICHTER
	Signature of DFE	Date	Enter name of individual signing as DFE

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

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

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

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

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

Receipt Confirmation Code _____

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection.
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan PENSION PLAN OF L'OREAL USA, INC. MASTER RETIREMENT TRUST	B Three-digit plan number (PN) ▶ 001	
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 L'OREAL USA, INC.	D Employer Identification Number (EIN) 13-3647058	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: CF JPMCB STRATEGIC PROPERTY FUND		
b Name of sponsor of entity listed in (a): JP MORGAN		
c EIN-PN 13-6038770-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 57956510
a Name of MTIA, CCT, PSA, or 103-12 IE: COLTV SHORT TERM INVT FD		
b Name of sponsor of entity listed in (a): NORTHERN TRUST COMPANY		
c EIN-PN 45-6138589-084	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 9177072
a Name of MTIA, CCT, PSA, or 103-12 IE: CF WILLIAM BLAIR COL INVT FD-EM MKT		
b Name of sponsor of entity listed in (a): GLOBAL TRUST COMPANY		
c EIN-PN 27-6331814-009	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
a Name of MTIA, CCT, PSA, or 103-12 IE: MFB NT COL TIPS INDEX FD-NONLENDING		
b Name of sponsor of entity listed in (a): NORTHERN TRUST COMPANY		
c EIN-PN 45-6138589-091	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
a Name of MTIA, CCT, PSA, or 103-12 IE: CF MHTC COL INVT TR-MFS INT INTR		
b Name of sponsor of entity listed in (a): MASSACHUSETTS FINANCIAL SERVICES COMPANY		
c EIN-PN 57-1187281-005	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 112937954
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
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103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
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103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

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

b Name of plan sponsor	L'OREAL USA, INC.	c EIN-PN	22-1539735-002
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b Name of plan sponsor	c EIN-PN
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b Name of plan sponsor	c EIN-PN

b Name of plan sponsor	c EIN-PN
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b Name of plan sponsor	c EIN-PN
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b Name of plan sponsor	c EIN-PN
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b Name of plan sponsor	c EIN-PN
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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 PENSION PLAN OF L'OREAL USA, INC. MASTER RETIREMENT TRUST		B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 L'OREAL USA, INC.		D Employer Identification Number (EIN) 13-3647058

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	403946	612069
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	47120276	76174441
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	0	0
(2) U.S. Government securities	1c(2)	304062073	313697579
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	16938762	7808099
(B) All other	1c(3)(B)	228891671	230114710
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	0	0
(B) Common	1c(4)(B)	185940391	197374040
(5) Partnership/joint venture interests	1c(5)	0	0
(6) Real estate (other than employer real property)	1c(6)	0	0
(7) Loans (other than to participants)	1c(7)	0	0
(8) Participant loans	1c(8)	0	0
(9) Value of interest in common/collective trusts	1c(9)	205926834	180071536
(10) Value of interest in pooled separate accounts	1c(10)	0	0
(11) Value of interest in master trust investment accounts	1c(11)	0	0
(12) Value of interest in 103-12 investment entities	1c(12)	0	0
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	216195	890894
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	0	0
(15) Other.....	1c(15)	13127116	13878222

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)	0	0
(2) Employer real property	1d(2)	0	0
e Buildings and other property used in plan operation	1e	0	0
f Total assets (add all amounts in lines 1a through 1e)	1f	1002627264	1020621590
Liabilities			
g Benefit claims payable	1g	0	0
h Operating payables	1h	0	0
i Acquisition indebtedness	1i	0	0
j Other liabilities	1j	126234848	187740594
k Total liabilities (add all amounts in lines 1g through 1j)	1k	126234848	187740594
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	876392416	832880996

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)	0	
(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)	7354	
(B) U.S. Government securities	2b(1)(B)	1855650	
(C) Corporate debt instruments	2b(1)(C)	11783469	
(D) Loans (other than to participants)	2b(1)(D)	0	
(E) Participant loans	2b(1)(E)	0	
(F) Other	2b(1)(F)	456902	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		14103375
(2) Dividends:			
(A) Preferred stock	2b(2)(A)	0	
(B) Common stock	2b(2)(B)	2368276	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	74599	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		2442875
(3) Rents	2b(3)		0
(4) Net gain (loss) on sale of assets:			
(A) Aggregate proceeds	2b(4)(A)	1574270556	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	1587404074	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		-13133518
(5) Unrealized appreciation (depreciation) of assets:			
(A) Real estate	2b(5)(A)	0	
(B) Other	2b(5)(B)	-8169935	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		7089408
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		0
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		0
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		0
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		100
c Other income	2c		123304
d Total income. Add all income amounts in column (b) and enter total	2d		2455609

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)	0	
(2) Contract administrator fees	2i(2)		
(3) Recordkeeping fees	2i(3)	0	
(4) IQPA audit fees	2i(4)	0	
(5) Investment advisory and investment management fees	2i(5)		
(6) Bank or trust company trustee/custodial fees	2i(6)		
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)	0	
(9) Valuation/appraisal fees	2i(9)	0	
(10) Other trustee fees and expenses	2i(10)	0	
(11) Other expenses	2i(11)		
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		0
j Total expenses. Add all expense amounts in column (b) and enter total	2j		0

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		2455609
l Transfers of assets:			
(1) To this plan	2l(1)		97472884
(2) From this plan	2l(2)		143439913

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

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

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

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

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

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number 7016
Account Name PENSION PLAN L'OREAL USA,INC

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◆ 5% Report - Part A

Single Transaction in Excess of 5%

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

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 876,391,207.17

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number 7016
Account Name PENSION PLAN L'OREAL USA,INC

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◆ 5% Report - Part B

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

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

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 876,391,207.17

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number 7016
Account Name PENSION PLAN L'OREAL USA,INC**

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

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
FNMA SINGLE FAMILY MORTGAGE 5.5% 30 YEAR S SETTLES OCTOBER SEDOL: B02WJB7	Total acquisitions	1	30,227,343.75			0.00	30,227,343.75	30,227.343.75
	Total dispositions	1		30,398,437.50		0.00	30,227,343.75	30,398.437.50
FNMA SINGLE FAMILY MORTGAGE 5.5% 30 YEARS SETTLES DECEMBER SEDOL: B03P1G4	Total acquisitions	4	54,942,968.76			0.00	54,942,968.76	54,942.968.76
	Total dispositions	4		55,074,607.43		0.00	54,942,968.76	55,074.607.43
FNMA 30 YEAR PASS THROUGH 5.5% 30 YEARS SETTLES MAY SEDOL: B1VXM42	Total acquisitions	9	27,236,761.73			0.00	27,236,761.73	27,236.761.73
	Total dispositions	9		26,902,125.01		0.00	27,236,761.73	26,902.125.01
FNMA 30 YEAR PASS-THROUGHS 5.5% MAT 30 YEARS SETTLES JULY SEDOL: B01NT00	Total acquisitions	7	37,420,089.86			0.00	37,420,089.86	37,420.089.86
	Total dispositions	7		37,417,320.32		0.00	37,420,089.86	37,417.320.32
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES AUGUST SEDOL: B1Y9BZ1	Total acquisitions	4	59,682,222.66			0.00	59,682,222.66	59,682.222.66
	Total dispositions	4		60,014,859.38		0.00	59,682,222.66	60,014.859.38
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES JUNE SEDOL: B1XFM91	Total acquisitions	9	36,878,003.91			0.00	36,878,003.91	36,878.003.91
	Total dispositions	9		37,165,853.53		0.00	36,878,003.91	37,165.853.53
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES NOVEMBER SEDOL: B24HB96	Total acquisitions	2	60,138,281.25			0.00	60,138,281.25	60,138.281.25
	Total dispositions	2		59,650,781.25		0.00	60,138,281.25	59,650.781.25
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES SEPTEMBER SEDOL: B4JQQ19	Total acquisitions	2	60,162,890.63			0.00	60,162,890.63	60,162.890.63
	Total dispositions	2		60,482,812.50		0.00	60,162,890.63	60,482.812.50
FNMA 30 YEARS SINGLE FAMILY MORTGAGE 5.5 % 30 YEARS SETTLES APRIL SEDOL: B07WVZ0	Total acquisitions	7	24,132,238.29			0.00	24,132,238.29	24,132.238.29
	Total dispositions	6		24,117,974.62		0.00	24,132,238.29	24,117.974.62

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 876,391,207.17

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◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
		Acquisition Price	Disposition Price				
FNMA 30 YR PASS-THROUGHS 5.5% 30 YEARS SETTLES JAN CUSIP: 01F052615	Total acquisitions	5	59,361,105.48		0.00	59,361,105.48	59,361.105.48
	Total dispositions	5	64,133,257.83		0.00	64,263,839.86	64,133.257.83
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	Total acquisitions	73	61,074,823.70		0.00	61,074,823.70	61,074.823.70
	Total dispositions	27	60,400,000.00		0.00	60,400,114.48	60,400.000.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	633	219,937,726.75		0.00	219,937,726.75	219,937.726.75
	Total dispositions	422	228,253,799.59		0.00	228,253,799.59	228,253.799.59
UNITED STATES OF AMER TREAS BONDS 3.375% DUE 08-15-2042 REG SEDOL: BJLVKG0	Total acquisitions	8	28,118,935.64		0.00	28,118,935.64	28,118.935.64
	Total dispositions	8	28,056,203.13		0.00	27,932,422.11	28,056.203.13
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	Total acquisitions	27	30,085,326.20		0.00	30,085,326.20	30,085.326.20
	Total dispositions	24	25,080,995.31		0.00	25,084,817.64	25,080.995.31
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043 SEDOL: BMXHQM5	Total acquisitions	9	26,327,616.08		0.00	26,327,616.08	26,327.616.08
	Total dispositions	9	26,290,718.75		0.00	26,197,125.72	26,290.718.75
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 SEDOL: BD59D47	Total acquisitions	16	39,136,334.34		0.00	39,136,334.34	39,136.334.34
	Total dispositions	15	38,845,227.52		0.00	38,861,951.95	38,845.227.52
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SEDOL: BMT9GQ9	Total acquisitions	6	61,778,282.18		0.00	61,778,282.18	61,778.282.18
	Total dispositions	6	61,511,625.00		0.00	61,206,656.75	61,511.625.00
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG SEDOL: BK1WFFY3	Total acquisitions	13	27,271,092.51		0.00	27,271,092.51	27,271.092.51
	Total dispositions	12	27,083,115.63		0.00	27,183,634.96	27,083.115.63
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	Total acquisitions	23	48,381,796.26		0.00	48,381,796.26	48,381.796.26

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 876,391,207.17

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◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
		Acquisition Price	Disposition Price				
	Total dispositions	20	42,278,031.26		0.00	42,386,878.53	42,278,031.26
WI TREASURY SEC 3.875% 05-15-2043 SEDOL: BLB3TM9	Total acquisitions	13	41,956,152.73		0.00	41,956,152.73	41,956,152.73
	Total dispositions	15	45,421,067.84		0.00	45,224,753.91	45,421,067.84

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 876,391,207.17

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

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

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 876,391,207.17

5500 Supplemental Schedules**31 DEC 24****Account number 7016
Account Name PENSION PLAN L'OREAL USA, INC**

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

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
EUR - Euro	219.720	219.72	219.72
USD - United States dollar	611,849.610	611,849.61	611,849.61
Total - all currencies		612,069.33	612,069.33
Total Non-Interest Bearing Cash - USD		612,069.33	612,069.33
<i>Receivables - Other - USD</i>			
Pending trade sales: United States dollar	0.000	71,803,994.15	71,803,994.15
Total - all currencies		71,803,994.15	71,803,994.15
Total Receivables - Other - USD		71,803,994.15	71,803,994.15
<i>U.S. Government Securities</i>			
United States - USD			
FED HOME LN MTG 5.5% DUE 09-01-2053 CUSIP: 3132DWJF1	921,082.070	886,037.77	910,016.65
FEDERAL HOME LN MTG CORP SER 005094 CL Z2% 07-25-2050 CUSIP: 3137FYQW9	202,086.260	144,559.02	132,509.64
FEDERAL HOME LN MTG CORP SER 4948 CL E 2.5% 10-25-2048 CUSIP: 3137FQZF3	37,811.600	38,228.10	33,539.83
FEDERAL HOME LN MTG SER 4670 CL TY 3.0% 03-15-2047 CUSIP: 3137BWFL3	135,000.000	122,385.94	105,929.26
FHLMC MULTICLASS SER 19-3 CL MY 3.5% 10-25-2058 CUSIP: 35563PLK3	114,780.160	122,259.60	102,108.49
FNMA POOL #FS9436 3.5% 12-01-2053 BEO CUSIP: 3140XRPW9	399,999.380	362,952.57	353,996.06
FNMA REMIC TR 2017-110 CL-PB 3.0% 02-25-2057 CUSIP: 3136BONX0	121,000.000	110,110.00	87,327.45
FNMA REMIC TR 2017-75 CL-PL 3 09-25-2057 CUSIP: 3136AX2G9	115,000.000	105,512.50	85,122.60
FNMA REMIC TR 2020-53 CL-ZA 2% 08-25-2050 CUSIP: 3136BBHW5	169,302.070	117,874.01	113,647.74

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

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

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA REMIC TR 2020-53 CL-ZM 2% CUSIP: 3136BBHT2	169,302.080	117,027.68	111,956.40
FNMA REMIC TR 2020-54 CL-ZD 2% CUSIP: 3136BBGM8	136,533.940	90,605.60	86,047.92
FNMA REMIC TR 2020-63 CL-DZ 2% CUSIP: 3136BBB92	921,433.910	597,085.82	571,696.48
FNMA REMIC TR 2020-63 CL-MZ 2% CUSIP: 3136BBC67	430,486.270	291,266.61	274,397.50
FNMA REMIC 19-6 CL GZ 4% FIXED DUE 03-25-2059 CUSIP: 3136B3Q60	460,743.950	475,543.56	387,041.18
FNMA SER 2017-105 CL ZE BNDS 3.0% 01-25-2048 CUSIP: 3136B0MR4	346,444.360	329,009.06	259,451.21
FNMA SER 2018-25 CL PL 3.5 04-25-2048 CUSIP: 3136B1VF8	179,358.000	178,356.12	145,081.04
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES JANUARY SEDOL: BMF7678	9,300,000.000	7,806,026.76	7,567,895.74
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY SEDOL: BN4NPB1	1,000,000.000	879,765.63	883,914.85
FNMA SINGLE FAMILY MORTGAGE 4.0% MAT 30 YEARS SETTLES FEBRUARY SEDOL: B3KZBN5	10,000,000.000	9,088,671.88	9,138,949.60
FNMA SINGLE FAMILY MORTGAGE 4.5% MAT 30 YEARS SETTLES FEBRUARY SEDOL: BFYZPB1	1,900,000.000	1,780,359.38	1,785,628.65
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY SEDOL: B6VWL25	1,200,000.000	1,157,906.25	1,128,187.33
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES MARCH SEDOL: B3L6WH8	500,000.000	457,265.63	456,869.36
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY SEDOL: 2216504	9,100,000.000	8,872,855.47	8,779,459.05
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES FEBRUARY SEDOL: 2337803	31,000,000.000	30,741,234.37	30,559,389.87
FNMA 30 YEAR PASS-THROUGHS 6.0% MAT 30 YEARS SETTLES JANUARY CUSIP: 01F060618	4,500,000.000	4,556,694.93	4,522,710.42
GNMA FIXED 3% DUE 06-20-2047 CUSIP: 38380TR99	263,011.830	249,552.29	197,583.22
GNMA REMIC SER2017-165 CL JY 3.5% 11-20-2047 CUSIP: 38380HS86	231,000.000	235,980.94	189,166.41

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

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

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
GNMA SER 2017-117 CL ZN 3.0% 08-20-2047 CUSIP: 38380GHX5	130,763.470	124,432.53	101,352.12
GNMA 2017-134 CL -ZK 3.0% DUE 08-20-2047 CUSIP: 38380GG81	201,387.660	192,524.68	152,135.95
TSY INFL IX N/B TII 0 1/8 01/15/32 01-15-2032 SEDOL: BPLFCC4	200,000.000	189,349.08	197,433.74
TSY INFL IX N/B 0.125% 02-15-2052 SEDOL: BNYF3S0	600,000.000	358,451.08	368,947.33
TSY INFL IX N/B 1.75% 01-15-2034 SEDOL: BRF20G5	1,460,000.000	1,446,916.33	1,437,646.39
UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047 SEDOL: BF0SHC9	100,000.000	105,081.99	94,601.19
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9	3,514,000.000	2,448,618.82	2,395,834.24
UNITED STATES OF AMER TREAS BONDS 0.625% TIPS INFL IDX 02-15-2043 USD1000 SEDOL: B9JHJX0	1,640,000.000	1,704,336.47	1,649,408.31
UNITED STATES OF AMER TREAS BONDS 0% T-BOND 02-15-2050 SEDOL: BLLCYX2	920,000.000	724,190.12	658,746.95
UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053 SEDOL: BMXHQN6	700,000.000	647,273.06	595,539.65
UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2045 SEDOL: BVVT273	1,700,000.000	1,403,726.58	1,180,902.35
UNITED STATES OF AMER TREAS BONDS 3.375% 05-15-2044 SEDOL: BYQLTW9	3,545,000.000	3,856,446.41	2,876,296.68
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG SEDOL: BJLVKG0	5,450,000.000	4,747,161.78	4,503,701.19
UNITED STATES OF AMER TREAS BONDS 3.75% 11-15-2043 SEDOL: BGK9QZ5	4,315,000.000	5,285,377.71	3,719,496.30
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	1,400,000.000	1,382,042.24	1,279,359.37
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 SEDOL: BQC4SL8	2,400,000.000	2,365,627.18	2,260,593.74
UNITED STATES OF AMER TREAS BONDS 4.5% 11-15-2054 CUSIP: 912810UE6	1,610,000.000	1,641,256.64	1,537,801.56
UNITED STATES OF AMER TREAS NOTES DTD 03/31/2022 2.5% 03-31-2027 SEDOL: BPRT3V6	400,000.000	372,759.17	385,125.00

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

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

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES OF AMER TREAS STRIP 02-15-2045 SEDOL: BYQQT7	30,150,000.000	11,179,017.00	11,379,573.90
UNITED STATES OF AMER TREAS STRIP TBOND 0.0% 05-15-2053 SEDOL: BQRHD39	8,000,000.000	2,252,880.00	2,115,269.84
UNITED STATES TREAS BD STRIPPED PRIN PMT 08-15-2044 SEDOL: BYQP4Y8	1,400,000.000	605,276.00	541,154.63
UNITED STATES TREAS BD STRIPPED PRIN PMT0.0% 11-15-2052 SEDOL: BP481K1	39,145,000.000	11,301,552.95	10,597,272.55
UNITED STATES TREAS BD STRIPPED PRIN PMT00109 11-15-2045 (UNDDATE) REG SEDOL: BDB49L5	31,225,000.000	11,184,482.75	11,372,780.12
UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG SEDOL: BYQ76J3	35,590,000.000	12,903,906.30	12,590,669.32
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG SEDOL: BZ0RQY1	32,795,000.000	12,882,132.64	13,043,471.39
UNITED STATES TREAS BD STRIPPED PRIN PMT15/02/2052 02-15-2052 (UNDDATE) BEO SEDOL: BMX79G0	2,340,000.000	932,490.00	640,395.24
UNITED STATES TREAS BDS 1.375% 11-15-2040 SEDOL: BNG0BM3	4,470,000.000	2,826,707.26	2,770,003.13
UNITED STATES TREAS BDS 2.125% 02-15-2054 SEDOL: BPG5RY6	1,100,000.000	1,135,957.91	1,047,765.66
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046 SEDOL: BZ1BP67	1,443,000.000	1,411,687.13	1,049,669.77
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 SEDOL: BD59D47	4,406,000.000	3,506,677.90	3,305,016.34
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040 SEDOL: BKVKF47	3,466,000.000	2,133,352.81	2,069,174.93
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	4,784,000.000	5,000,508.56	4,656,177.50
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043 SEDOL: BMXHQM5	4,100,000.000	3,811,121.79	3,621,453.13
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 SEDOL: BF53YK6	1,477,000.000	1,443,521.43	1,040,131.09
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049 SEDOL: BJ7G9G2	3,150,000.000	2,477,147.94	2,295,193.35
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG SEDOL: BKVKB94	700,000.000	486,177.93	445,539.07

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

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SEDOL: BLDBLR0	540,000.000	522,914.06	350,092.97
UNITED STATES TREAS BDS 0.125% 02-15-2051 SEDOL: BMT9GR0	2,500,000.000	1,809,434.32	1,668,145.37
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG SEDOL: BYSJ1Z8	775,000.000	946,914.15	572,289.06
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 SEDOL: BMHCRG7	800,000.000	465,073.94	380,000.00
UNITED STATES TREAS BDS 1.375 02-15-2044 REG SEDOL: BK0HZL6	140,000.000	155,618.51	157,784.84
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG SEDOL: BM9WFN8	2,100,000.000	2,135,787.58	1,169,929.70
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SEDOL: BMT9GQ9	14,600,000.000	10,367,296.60	9,792,265.55
UNITED STATES TREAS BDS 1.875% 11-15-2051 SEDOL: BMCNFZ0	2,652,000.000	1,719,597.60	1,465,437.17
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG SEDOL: BMDPZG6	5,100,000.000	4,363,062.71	4,152,914.09
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	3,138,000.000	1,967,992.00	1,905,844.69
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG SEDOL: BMCXZ94	1,300,000.000	1,336,808.21	923,609.38
UNITED STATES TREAS BDS 2.25% 08-15-2049 SEDOL: BK9DLC8	3,625,000.000	2,587,003.35	2,248,066.41
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG SEDOL: BK1WFY3	4,269,000.000	3,130,651.10	3,030,823.25
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMD5	470,000.000	481,874.59	315,946.48
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 SEDOL: BFZLQN7	2,032,000.000	1,840,084.71	1,486,217.50
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048 SEDOL: BG0D0F5	2,453,000.000	2,116,551.40	1,801,900.97
UNITED STATES TREAS BDS 3.0% 02-15-2047 CUSIP: 912810RV2	37,000.000	38,075.31	27,452.27
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044 SEDOL: BPYD753	3,675,000.000	3,576,234.38	2,857,312.50

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

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

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS BDS 3.625 TBOND SEDOL: BJT0ZC0 DUE 02-15-2044	1,740,000.000	2,386,188.87	1,469,756.25
UNITED STATES TREAS BDS 3% DUE SEDOL: BF0T9Z9 05-15-2047 REG	2,383,000.000	1,991,365.65	1,763,326.92
UNITED STATES TREAS BDS 3% DUE SEDOL: BSJWZQ3 11-15-2044 REG	1,210,000.000	1,598,807.03	919,363.67
UNITED STATES TREAS BDS 3% DUE 05-1 SEDOL: BXC4FZ0 5-2045	2,215,000.000	2,763,678.32	1,675,526.36
UNITED STATES TREAS NTS .625% DUE SEDOL: BNXG760 07-15-2032 REG	1,200,000.000	1,145,807.84	1,165,275.51
UNITED STATES TREAS NTS DTD 04-28-2023 1.25% DUE 04-15-2028 SEDOL: BMHVN00	4,500,000.000	4,497,245.87	4,613,649.31
UNITED STATES TREAS SEC STRIPPED INT PMTNT 218 05-15-2045 (UNDDATE) REG SEDOL: BPSP3G8	20,520,000.000	7,281,316.80	7,370,313.48
UNITED STATES TREAS SEC STRIPPED INT PMT0% STRIP 15/08/2049 USD 08-15-2049 CUSIP: 912834UY2	24,145,000.000	7,258,711.35	7,057,409.66
UNITED STS TREAS BILLS 0% 03-27-2025 CUSIP: 912797MU8	35,000.000	34,278.61	34,657.82
UNITED STS TREAS NTS 0.125% 07-15-2031 SEDOL: BNW0365	900,000.000	887,286.07	933,105.62
US TREASURY N/B 3.875% 08-15-2034 SEDOL: BR2NN62	2,800,000.000	2,701,667.29	2,648,187.50
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	6,200,000.000	5,994,917.73	5,672,031.25
UTD STATES TREAS ZERO CPN 0% DUE SEDOL: BP9F4J7 02-15-2044	19,400,000.000	7,294,206.00	7,394,785.30
UTD STATES TREAS ZERO CPN 0% DUE SEDOL: BMFV0N4 05-15-2050	48,175,000.000	14,895,257.90	14,214,120.95
UTD STATES TREAS ZERO CPN 0% DUE SEDOL: BLF97G3 05-15-2051	38,020,000.000	11,297,262.80	10,738,866.86
UTD STATES TREAS ZERO CPN 0% DUE SEDOL: BJTH941 08-15-2049	35,665,000.000	11,189,537.10	10,742,361.13
UTD STATES TREAS ZERO CPN 0% DUE SEDOL: BG47HY1 11-15-2048	22,785,000.000	7,483,814.10	7,113,565.63
UTD STATES TREAS ZERO CPN 0% DUE SEDOL: BM9CSQ2 11-15-2050	38,515,000.000	11,807,983.50	11,055,636.00

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U.S. Government Securities			
United States - USD			
WI TREASURY SEC 3.375% DUE 11-15-2048 REG SEDOL: BGRW851	1,505,000.000	1,298,340.67	1,177,133.40
WI TREASURY SEC 3.875% 05-15-2043 SEDOL: BLB3TM9	3,050,000.000	2,755,915.49	2,687,216.80
Total United States - USD		332,509,861.17	313,697,578.59
Total U.S. Government Securities		332,509,861.17	313,697,578.59
Corporate Debt Instruments - Preferred			
United States - USD			
AMERN WTR CAP CORP FIXED 4.2% DUE 09-01-2048 SEDOL: BFXV4W4	145,000.000	142,639.20	115,383.98
CENTERPOINT ENERGY 4.5% DUE 04-01-2044 SEDOL: BKRW213	1,200,000.000	1,238,414.40	1,034,766.71
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042 SEDOL: B8DXN80	320,000.000	378,182.40	252,726.26
DTE ELEC CO FIXED 3.25% DUE 04-01-2051 SEDOL: BKVD2T0	500,000.000	495,825.00	341,404.31
DTE ELEC CO 3.65% 03-01-2052 SEDOL: BPP37R4	200,000.000	198,770.00	146,565.05
FRANKLIN RESOURCES INC 2.95% 08-12-2051 SEDOL: BMCBBB2	300,000.000	298,104.00	186,323.57
MIDAMERICAN ENERGY CO 2.7% 08-01-2052 SEDOL: BN76669	200,000.000	197,552.00	121,226.27
MIDAMERICAN ENERGY CO 3.95% 08-01-2047 SEDOL: BDFFSG2	2,634,000.000	2,313,652.92	2,051,032.43
PROGRESSIVE CORP 4.35 DUE 04-25-2044 SEDOL: BLTW5V9	1,700,000.000	1,694,628.00	1,446,054.37
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047 SEDOL: BD1DFD6	800,000.000	799,416.00	590,720.74
PUBLIC SVC CO N H 3.6% DUE 07-01-2049 SEDOL: BJBZSV3	50,000.000	43,617.14	36,402.97
SAN DIEGO GAS & ELEC CO 1ST MTG BD SER XXX 3.7% 03-15-2052 SEDOL: BNSLTD1	285,000.000	269,328.55	206,006.14
SOUTHERN CALIF GAS CO 4.3% 01-15-2049 SEDOL: BFZF9Z2	500,000.000	499,775.00	406,131.51

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Corporate Debt Instruments - Preferred			
United States - USD			
SOUTHN CAL GAS CO 3.95% DUE 02-15-2050 SEDOL: BJQLGX4	100,000.000	78,130.00	76,072.75
SOUTHN CAL GAS CO 4.125% DUE 06-01-2048 SEDOL: BF10906	315,000.000	289,092.75	248,017.77
SOUTHN CAL GAS CO 5.125% DUE 11-15-2040 SEDOL: B67TMY9	195,000.000	242,293.35	185,349.39
WELLPOINT INC 5.1% DUE 01-15-2044 SEDOL: BCSCZN9	400,000.000	405,776.00	363,914.89
Total United States - USD		9,585,196.71	7,808,099.11
Total Corporate Debt Instruments - Preferred		9,585,196.71	7,808,099.11
Corporate Debt Instruments - Other			
Australia - USD			
BHP BILLITON FIN USA LTD 5.5% 09-08-2053 SEDOL: BRJRLD0	55,000.000	54,009.45	53,767.87
BHP BILLITON FIN 5% DUE 09-30-2043 SEDOL: BFD3PF0	65,000.000	66,247.83	60,786.56
PVTPL CSL FINANCE PLC 4.75% DUE 04-27-2052 BEO CUSIP: 12661PAE9	265,000.000	252,390.71	228,900.95
PVTPL GLENCORE FDG LLC 3.875% DUE 04-27-2051 BEO CUSIP: 378272BC1	140,000.000	104,237.00	100,541.70
PVTPL GLENCORE FUNDING LLC 5.893% 04-04-2054 SEDOL: BRS7WF0	85,000.000	80,971.45	82,600.19
PVTPL GOODMAN US FIN FOUR LLC SR NT 4.5% 10-15-2037 SEDOL: BDDR989	100,000.000	99,840.00	87,924.78
PVTPL GOODMAN US FINANCE SIX LLC 5.125% 10-07-2034 SEDOL: BSVM066	500,000.000	497,760.00	482,431.27
RIO TINTO FIN USA LTD 2.75% 11-02-2051 SEDOL: BNRLYY8	155,000.000	153,308.95	94,701.11
RIO TINTO FIN USA 5.2 DUE 11-02-2040 SEDOL: B5TZB18	560,000.000	623,042.10	540,460.70
WOODSIDE FIN LTD 3.65% DUE 03-05-2025 CUSIP: Q98229AH2	1,600,000.000	1,720,480.00	1,596,573.17
Total Australia - USD		3,652,287.49	3,328,688.30

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Corporate Debt Instruments - Other			
Belgium - USD			
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 SEDOL: BK5XW52	725,000.000	734,612.38	687,277.69
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	950,000.000	1,013,864.14	864,632.02
Total Belgium - USD		1,748,476.52	1,551,909.71
Canada - USD			
BROOKFIELD FIN INC FIXED 4.7% 09-20-2047 SEDOL: BZ0WZL6	1,500,000.000	1,573,259.00	1,293,545.39
CANADIAN NATL RY CO 3.65% 02-03-2048 CUSIP: 136375CP5	80,000.000	76,744.82	60,282.30
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SEDOL: BP8KQ20	30,000.000	29,785.20	19,537.16
CDN PAC RY CO NEW 6.125% DUE 09-15-2115 SEDOL: BF47XY6	900,000.000	1,163,597.00	902,026.97
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044 SEDOL: BYMLKX1	500,000.000	575,745.00	412,569.67
ENBRIDGE INC 6.7% 11-15-2053 SEDOL: BN12KN8	825,000.000	825,682.40	896,581.81
ROGERS COMMUNICATIONS INC 4.5% 03-15-2042 CUSIP: 775109CJ8	230,000.000	227,693.10	194,377.78
SUNCOR ENERGY INC 4% DUE 11-15-2047 SEDOL: BD5W818	135,000.000	141,105.65	100,253.47
SUNCOR ENERGY INC 6.85% DUE 06-01-2039 SEDOL: B39RFF2	260,000.000	262,762.44	281,367.05
THOMSON REUTERS 3.35% DUE 05-15-2026 SEDOL: BD0N366	600,000.000	597,420.00	589,099.49
Total Canada - USD		5,473,794.61	4,749,641.09
China - USD			
NXP B V/NXP FDG LLC/NXP USA INC 5.0% 01-15-2033 CUSIP: 62954HBB3	200,000.000	199,402.00	194,663.44
NXP B V/NXP FUNDING LLC/NXP USA INC 2.5% DUE 05-11-2031 CUSIP: 62954HBA5	700,000.000	568,127.00	596,866.42
Total China - USD		767,529.00	791,529.86

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Corporate Debt Instruments - Other			
France - USD			
PVTPL BNP PARIBAS 2.871% 04-19-2032 CUSIP: 09659W2P8	1,300,000.000	1,300,000.00	1,104,989.03
PVTPL BNP PARIBAS 5.906% 11-19-2035 CUSIP: 09659T2D2	385,000.000	385,000.00	373,532.61
PVTPL BPCE SA 7.003% 10-19-2034 CUSIP: 05571AAS4	295,000.000	295,000.00	314,471.41
PVTPL CREDIT AGRICOLE S A LONDON BRH 4.631% 09-11-2028 CUSIP: 22535WAL1	400,000.000	400,000.00	394,937.03
PVTPL ELECTRICITE DE FRANCE NT 144A 5.0%DUE 09-21-2048 CUSIP: 268317AT1	300,000.000	291,156.00	261,379.58
TOTAL CAP INTL 2.986% DUE 06-29-2041 REG CUSIP: 89153VAX7	40,000.000	36,809.10	28,746.29
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG SEDOL: BMYC5X3	75,000.000	74,035.35	49,208.57
TOTAL CAP INTL 3.386% DUE 06-29-2060 CUSIP: 89153VAW9	700,000.000	779,352.00	453,477.93
TOTALENERGIES CAP 5.425% 09-10-2064 SEDOL: BQYKPN5	260,000.000	264,804.35	241,405.49
TOTALENERGIES CAPITAL S.A. 5.275% 09-10-2054 SEDOL: BQYKPK2	55,000.000	55,000.00	50,931.29
TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064 SEDOL: BPW6WP9	40,000.000	40,000.00	38,323.46
TOTALENERGIES CAPITAL SA 5.488% 04-05-2054 SEDOL: BPW6WH1	270,000.000	271,046.55	259,221.87
Total France - USD		4,192,203.35	3,570,624.56
Germany - USD			
BAYER US FIN II 4.375% DUE 12-15-2028 CUSIP: 07274NAL7	230,000.000	216,310.40	221,164.96
BAYER US FIN II 4.875% DUE 06-25-2048 SEDOL: BD103H7	900,000.000	896,904.00	702,165.38
PVTPL RWE FINANCE US LLC 6.25% 04-16-2054 SEDOL: BPBSCD4	300,000.000	299,556.00	296,648.99
Total Germany - USD		1,412,770.40	1,219,979.33

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Corporate Debt Instruments - Other			
Italy - USD			
PVTPL ENEL FIN INTL N V 5% DUE 06-15-2032 BEO CUSIP: 29278GAX6	500,000.000	493,505.00	487,288.17
PVTPL ENEL FINANCE INTL NV 7.75% DUE 10-14-2052 BEO CUSIP: 29278GBB3	200,000.000	187,922.00	235,900.99
Total Italy - USD		681,427.00	723,189.16
Japan - USD			
MITSUBISHI UFJ FINANCIAL GROUP INC 2.559% DUE 02-25-2030 SEDOL: BKMGBW4	300,000.000	300,000.00	266,348.18
NOMURA HLDGS INC 3.103% DUE 01-16-2030 SEDOL: BKX9PD1	200,000.000	200,000.00	180,510.62
NOMURA HLDGS INC 5.783% DUE 07-03-2034 CUSIP: 65535HBV0	500,000.000	500,000.00	505,547.34
ORIX CORP 3.7% DUE 07-18-2027 CUSIP: 686330AJ0	800,000.000	798,344.00	778,146.49
SUMITOMO MITSUI FINL GROUP INC 3.352% DUE 10-18-2027 SEDOL: BZ1H0G0	1,100,000.000	1,100,000.00	1,061,037.08
SUMITOMO MITSUI FINL GROUP INC 5.8% 07-09-2034 SEDOL: BS6Z6W8	200,000.000	200,000.00	201,977.14
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040 CUSIP: 874060AY2	1,400,000.000	1,465,730.00	1,019,349.06
TAKEDA PHARMACEUTICAL 5.65% 07-05-2054 SEDOL: BN11QY8	250,000.000	248,925.00	241,512.26
Total Japan - USD		4,812,999.00	4,254,428.17
Macau - USD			
SANDS CHINA LTD 4.3% 01-08-2026 CUSIP: 80007RAK1	300,000.000	306,837.00	294,219.87
Total Macau - USD		306,837.00	294,219.87
Netherlands - USD			
KONINKLIJKE NT 5 DUE 03-15-2042 SEDOL: B6XB078	1,000,000.000	1,017,800.00	900,531.97
Total Netherlands - USD		1,017,800.00	900,531.97

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Corporate Debt Instruments - Other			
Norway - USD			
EQUINOR ASA 3.625% DUE 04-06-2040 SEDOL: BM8SST4	85,000.000	88,773.27	68,736.32
Total Norway - USD		88,773.27	68,736.32
Saudi Arabia - USD			
PVTPL GREENSAIF PIPELINES BIDCO S A R L 5.8528% 02-23-2036 CUSIP: 39541EAD5	450,000.000	450,000.00	444,156.75
PVTPL GREENSAIF PIPELINES BIDCO S A R L 6.1027% 08-23-2042 CUSIP: 39541EAE3	205,000.000	205,000.00	199,877.05
Total Saudi Arabia - USD		655,000.00	644,033.80
Spain - USD			
PVTPL CELLNEX FINANCE 3.875% DUE 07-07-2041 BEO CUSIP: 15118JAA3	200,000.000	203,168.00	152,735.36
TELEFONICA EMISIONES S A U 4.665% 03-06-2038 SEDOL: BDF0C65	1,200,000.000	1,167,828.00	1,067,172.31
Total Spain - USD		1,370,996.00	1,219,907.67
Switzerland - USD			
PVTPL UBS GROUP AG 5.699% 02-08-2035 CUSIP: 902613BH0	600,000.000	599,952.00	604,080.35
PVTPL UBS GROUP AG 6.537% 08-12-2033 CUSIP: 225401AZ1	300,000.000	294,750.00	318,258.02
Total Switzerland - USD		894,702.00	922,338.37
United Kingdom - USD			
ASTRAZENECA PLC 4.375% DUE 11-16-2045 SEDOL: BYQNH9	120,000.000	166,836.00	102,994.49
BARCLAYS PLC 4.375% DUE 01-12-2026 SEDOL: BD0SY79	450,000.000	474,583.50	447,906.58
BARCLAYS PLC 4.972% 05-16-2029 SEDOL: BDCL2Z0	300,000.000	300,000.00	297,200.37
BARCLAYS PLC 5.335% 09-10-2035 SEDOL: BN14QY7	940,000.000	940,000.00	903,094.71

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Corporate Debt Instruments - Other			
United Kingdom - USD			
HSBC HLDGS PLC FLTG RT 4.292% DUE 09-12-2026 SEDOL: BFX0TH1	300,000.000	296,712.00	298,627.40
HSBC HLDGS PLC 2.357% DUE 08-18-2031 REG SEDOL: BMH1TT1	1,500,000.000	1,500,000.00	1,277,691.54
HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG SEDOL: BN44R07	1,100,000.000	1,100,000.00	934,855.79
HSBC HLDGS PLC 5.874% 11-18-2035 SEDOL: BT6PGF8	200,000.000	200,000.00	195,094.17
HSBC HOLDINGS PLC 4.583% 06-19-2029 SEDOL: BD36V02	500,000.000	500,000.00	489,812.79
HSBC HOLDINGS PLC 5.402% DUE 08-11-2033 SEDOL: BP4ZFB1	300,000.000	293,271.00	297,003.62
HSBC HOLDINGS PLC 6.332% 03-09-2044 SEDOL: BPH14Q4	340,000.000	343,839.94	359,227.73
LLOYDS BKG GROUP 0% DUE 03-22-2028 SEDOL: BG10BS5	700,000.000	697,529.00	683,683.74
PVTPL BAE SYSTEMS PLC 5.5% 03-26-2054 CUSIP: 05523RAM9	235,000.000	233,423.15	229,138.27
PVTPL BRITISH TELECOMMUNICATIONS 4.25% 11-08-2049 CUSIP: 111021AN1	200,000.000	200,000.00	155,538.02
PVTPL STANDARD CHARTERED PLC 5.005% 10-15-2030 CUSIP: 85325C2A9	500,000.000	500,000.00	491,175.01
ROYAL BK SCOTLAND 4.445% DUE 05-08-2030 SEDOL: BJXS2H4	600,000.000	600,000.00	578,648.83
SANTANDER UK GROUP FLTG RT 4.858% DUE 09-11-2030 SEDOL: BP4YZ29	500,000.000	500,000.00	486,641.45
SANTANDER UK GROUP HLDGS PLC NT FXD/FLTG1.673% 06-14-2027 SEDOL: BNM56L6	200,000.000	200,000.00	190,379.52
SANTANDER UK GROUP HLDGS PLC 1.53% 08-21-2026 SEDOL: BN15XD8	600,000.000	600,000.00	586,262.38
SANTANDER UK GROUP HLDGS PLC 3.823% 11-03-2028 SEDOL: BF5R442	500,000.000	493,320.00	481,361.89
SHELL INTL FIN B V 2.875% DUE 11-26-2041 SEDOL: BMZQF90	165,000.000	162,993.60	116,740.67
SHELL INTL FIN B V 3% DUE 11-26-2051 SEDOL: BMZQFB2	145,000.000	144,657.80	91,934.49

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Corporate Debt Instruments - Other			
United Kingdom - USD			
VODAFONE GROUP PLC 5.75% SEDOL: BNZH256 06-28-2054	295,000.000	290,932.63	284,798.60
Total United Kingdom - USD		10,738,098.62	9,979,812.06
United States - USD			
ABBVIE INC FIXED 4.5% DUE 05-14-2035 SEDOL: BXDZFY1	800,000.000	990,272.00	749,403.96
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL: BJDRSG2	695,000.000	700,235.35	594,439.24
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	625,000.000	609,962.72	508,911.62
ABBVIE INC 4.4% DUE 11-06-2042 SEDOL: BCZM189	800,000.000	901,318.00	693,517.34
ABBVIE INC 4.85% DUE 06-15-2044 REG SEDOL: BMW97K7	35,000.000	32,921.40	31,769.46
AGREE LTD PARTNERSHIP NT 2.6% 06-15-2033 SEDOL: BMZLLD1	300,000.000	297,408.00	241,226.92
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051 SEDOL: BM8SR08	700,000.000	697,116.00	429,216.59
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP: 023135CB0	200,000.000	198,568.00	135,095.34
AMAZON COM INC 2.7% DUE 06-03-2060 CUSIP: 023135BU9	90,000.000	89,459.01	51,733.31
AMAZON COM INC 4.05% 08-22-2047 CUSIP: 023135BJ4	310,000.000	312,109.45	256,445.63
AMAZON.COM INC 3.95% 04-13-2052 SEDOL: BLPP103	335,000.000	318,612.17	264,604.43
AMERN EXPRESS CO 8.15% DUE 03-19-2038 SEDOL: B2QHSH1	500,000.000	672,135.00	619,103.40
AMERN FINL GROUP 4.5% DUE 06-15-2047 SEDOL: BF3BYD5	1,200,000.000	1,228,488.00	994,365.84
AMERN TOWER CORP 2.95% DUE 01-15-2051 SEDOL: BMWC4X8	1,500,000.000	1,487,475.00	932,382.47
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP: 031162CR9	1,400,000.000	1,503,222.00	1,044,298.54
AMGEN INC 2.77% 09-01-2053 SEDOL: BN0THC8	600,000.000	589,582.00	349,986.11

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Corporate Debt Instruments - Other			
United States - USD			
AMGEN INC 4.4% DUE 02-22-2062 BEO SEDOL: BPY0TJ2	155,000.000	154,045.20	120,456.32
AMGEN INC 4.563% DUE 06-15-2048 SEDOL: BDR5CM4	186,000.000	210,899.60	155,153.84
AMGEN INC 5.6% DUE 03-01-2043 SEDOL: BMTY5V2	370,000.000	371,915.55	361,023.46
AMGEN INC 5.75% DUE 03-02-2063 SEDOL: BMTY619	510,000.000	512,003.99	490,759.92
ANTHEM INC FIXED 4.625% DUE 05-15-2042 SEDOL: B87XCP6	30,000.000	29,566.28	25,933.78
ANTHEM INC 4.101% 03-01-2028 SEDOL: BFXCMT0	700,000.000	684,726.00	684,542.59
ANTHEM INC 4.375% 12-01-2047 SEDOL: BGB6FT2	255,000.000	292,290.74	205,976.12
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052 SEDOL: BNR46Q3	250,000.000	246,215.00	183,785.87
AON NORTH AMER INC 5.75% 03-01-2054 SEDOL: BMFF928	170,000.000	168,966.40	166,328.37
APPLE INC NT 2.4% 08-20-2050 SEDOL: BLN8PN5	630,000.000	508,967.50	373,855.43
APPLE INC 2.55% DUE 08-20-2060 REG SEDOL: BLN8MV2	1,200,000.000	1,187,196.00	702,545.04
APPLE INC 3.45% DUE 02-09-2045 CUSIP: 037833BA7	335,000.000	315,865.64	257,006.95
APPLE INC 3.75% DUE 09-12-2047 SEDOL: BF58H35	500,000.000	497,145.00	393,798.35
APPLE INC 3.85% DUE 05-04-2043 CUSIP: 037833AL4	1,115,000.000	1,097,105.38	924,863.27
APPLE INC 3.85% DUE 08-04-2046 CUSIP: 037833CD0	300,000.000	299,205.00	242,183.35
APPLE INC 3.95% 08-08-2052 SEDOL: BNYNTH5	98,000.000	78,427.28	78,100.13
APPLE INC 4.45% DUE 05-06-2044 CUSIP: 037833AT7	500,000.000	507,527.50	457,503.31
APTIV SWISS HOLDINGS LIMITED 4.15% 05-01-2052 SEDOL: BNYF3L3	300,000.000	299,349.00	213,679.51

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Corporate Debt Instruments - Other			
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ARIZONA PUB SVC CO 2.65% DUE 09-15-2050 SEDOL: BN767X3	700,000.000	697,263.00	406,006.91
ARTHUR J GALLAGHER & CO 5.15% 02-15-2035 SEDOL: BT225M3	35,000.000	34,869.45	34,172.92
ARTHUR J GALLAGHER & CO 5.55% 02-15-2055 SEDOL: BNM6CJ9	75,000.000	74,532.00	72,389.75
ASSURED GTY US HLDGS INC GTD SR NT 3.15%06-15-2031 SEDOL: BN0THH3	300,000.000	299,151.00	264,921.53
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0	1,558,000.000	1,192,122.69	1,049,659.70
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLTY2	1,069,000.000	801,007.14	721,263.08
AT&T INC 3.65% DUE 06-01-2051 SEDOL: BMHWV76	290,000.000	310,918.38	205,041.89
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2	3,178,000.000	2,225,210.65	2,110,559.76
AT&T INC 3.8% 12-01-2057 CUSIP: 00206RMN9	130,000.000	105,925.53	89,874.34
ATHENE HLDG LTD 6.25% 04-01-2054 SEDOL: BQBDXL1	110,000.000	109,500.60	110,486.44
ATMOS ENERGY CORP 5.0% 12-15-2054 SEDOL: BQFN005	15,000.000	14,893.20	13,556.35
AVANGRID INC 3.8% DUE 06-01-2029 SEDOL: BKDKCC2	1,000,000.000	1,150,700.00	947,564.19
BAKER HUGHES A GE CO LLC/BAKER HUGHES 4.08% 12-15-2047 SEDOL: BG0PVG9	700,000.000	672,862.00	551,043.33
BALTIMORE GAS & ELEC CO NT 5.65% 06-01-2054 SEDOL: BR3T983	125,000.000	126,818.10	123,503.11
BANK AMER CORP 2.831% 10-24-2051 SEDOL: BN6NBF5	1,600,000.000	1,600,000.00	985,122.27
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP: 06051GJW0	380,000.000	380,000.00	284,435.21
BANK AMER CORP 3.5% DUE 04-19-2026 SEDOL: BYM7C88	600,000.000	598,998.00	591,007.24
BANK AMER CORP 4.083% 03-20-2051 CUSIP: 06051GJA8	295,000.000	295,000.00	231,352.71

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BANK AMER CORP 5.518% 10-25-2035 SEDOL: BQNL6S1	100,000.000	100,000.00	97,625.32
BANK OF AMERICA CORP 2.299% 07-21-2032 SEDOL: BMGDBK3	1,400,000.000	1,392,740.00	1,167,939.89
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8	235,000.000	236,920.43	163,402.47
BANK OF AMERICA CORPORATION 4.244% 04-24-2038 CUSIP: 06051GGM5	325,000.000	347,407.10	289,314.38
BANK OF AMERICA CORPORATION 4.33% 03-15-2050 CUSIP: 06051GHS1	45,000.000	55,614.43	36,888.72
BANK OF AMERICA CORPORATION 5.288% 04-25-2034 CUSIP: 06051GLH0	500,000.000	500,000.00	496,627.07
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 CUSIP: 06051GMA4	70,000.000	70,000.00	70,094.67
BAPTIST HEALTHCARE SYS KY TAXABLE BD SER2020B 3.54% 08-15-2050 SEDOL: BLSN900	300,000.000	300,000.00	211,674.34
BAXTER INTERNATIONAL INC 3.132% 12-01-2051 SEDOL: BMH0WZ5	165,000.000	166,204.28	102,575.28
BEAR STEARNS AST FLTG RT 5.5% DUE 11-25-2033 CUSIP: 07384YINV4	1,268.550	1,015.64	1,122.86
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050 SEDOL: BMDFM32	1,200,000.000	1,361,979.00	887,174.19
BENCHMARK 2019-B12 3.1156% DUE 08-15-2052 SEDOL: BK9HHF5	165,000.000	184,194.14	150,324.70
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050 SEDOL: BN0XP59	600,000.000	599,520.00	377,201.30
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL: BKP9NP7	200,000.000	199,294.00	151,546.60
BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042 SEDOL: B630666	700,000.000	691,033.00	636,983.56
BETH ISRAEL DEACONESS MED CTR INC TAXABLE BD SER L 3.08% 07-01-2051 SEDOL: BMFPWY1	170,000.000	170,000.00	103,792.19
BLACKROCK FUNDING INC 5.25% 03-14-2054 SEDOL: BPBJYZ3	140,000.000	138,311.60	132,466.02
BLUE OWL FIN LLC 4.125% 10-07-2051 SEDOL: BS1JCS3	900,000.000	877,599.00	656,642.64

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BOARDWALK PIPELINES LP 3.6% DUE 09-01-2032/02-16-2022 BEO SEDOL: BMCDSJ5	700,000.000	699,321.00	611,566.29
BON SECOURS MERCY 3.205% DUE 06-01-2050 SEDOL: BMTMKH7	310,000.000	311,332.10	206,054.51
BORGWARNER INC 4.375% DUE 03-15-2045 SEDOL: BWC4XV5	125,000.000	124,606.25	101,993.86
BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO SEDOL: BP2CRG3	30,000.000	20,425.50	18,758.53
BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO SEDOL: BMD2N30	55,000.000	40,428.30	39,719.31
BP CAP MKTS AMER INC 3.379% 02-08-2061 SEDOL: BMZ5L44	265,000.000	250,684.16	168,079.76
BP CAP MKTS AMER 2.939% DUE 06-04-2051 SEDOL: BM9GT05	340,000.000	333,431.03	210,859.62
BRIGHTHOUSE FINL 4.7% DUE 06-22-2047 SEDOL: BD6TZ17	118,000.000	117,192.88	91,617.23
BRISTOL MYERS FIXED 4.125% DUE 06-15-2039 SEDOL: BMWV9D0	275,000.000	297,749.59	237,465.95
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SEDOL: BMW2G98	245,000.000	307,472.65	198,280.73
BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040 SEDOL: BMCWH17	3,260,000.000	3,294,101.90	2,166,247.08
BRISTOL MYERS SQUIBB CO 5.5% 02-22-2044 SEDOL: BPGKT01	5,000.000	4,962.25	4,971.47
BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054 SEDOL: BPK6XT2	170,000.000	169,335.30	164,963.79
BRISTOL-MYERS SQUIBB CO 4.9% 02-22-2029 SEDOL: BPK6XN6	600,000.000	598,740.00	602,647.68
BROADCOM INC 4.8% 10-15-2034 SEDOL: BRSF3Y0	465,000.000	464,037.45	448,767.65
BSTN SCIENTIFIC 7.375% DUE 01-15-2040 SEDOL: B52PWD4	100,000.000	115,301.00	117,287.94
BURL NORTHN SANTA 5.4% DUE 06-01-2041 SEDOL: B4WWNH9	175,000.000	175,497.00	172,193.35
BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055 SEDOL: BR3XVJ0	100,000.000	99,470.00	98,538.94

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BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG SEDOL: BKH0LR6	500,000.000	468,375.00	458,573.92
CAMPBELL SOUP CO 5.25% 10-13-2054 SEDOL: BP5WWW1	700,000.000	694,855.00	633,404.33
CARDINAL HEALTH INC 5.35% 11-15-2034 SEDOL: BTPH0Q4	130,000.000	129,634.70	127,274.98
CARDINAL HLTH INC 4.368% DUE 06-15-2047 SEDOL: BZ4DMG9	300,000.000	300,000.00	239,869.95
CARDINAL HLTH INC 5.75% DUE 11-15-2054 SEDOL: BTPH0R5	60,000.000	59,763.00	57,484.32
CATERPILLAR INS 3.803% DUE 08-15-2042 SEDOL: B95BMR1	135,000.000	112,050.00	109,793.37
CATHOLIC HLTH SVCS FIXED 3.368% DUE 07-01-2050 SEDOL: BL63VM8	300,000.000	300,000.00	201,856.67
CBRE SVCS INC SR NT 2.5% 04-01-2031 SEDOL: BLF7SZ3	300,000.000	295,353.00	255,493.37
CD 2017-CD3 MTG TR 3.631% DUE 02-10-2050 CUSIP: 12515GAD9	700,000.000	728,875.00	661,250.59
CENTENE CORP DEL 3% DUE 10-15-2030 SEDOL: BKVDKR4	200,000.000	168,654.00	172,621.76
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG CUSIP: 161175CA0	200,000.000	199,902.00	128,605.38
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063 SEDOL: BPCTJF7	200,000.000	198,510.00	159,413.81
CHARTER COMMUNICATIONS OPER LLC/CAP 6.65% 02-01-2034 SEDOL: BLDB8R9	200,000.000	199,756.00	205,997.04
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	900,000.000	897,354.00	770,065.33
CHENIERE ENERGY 4.625% DUE 10-15-2028 SEDOL: BNMB2S3	400,000.000	365,584.00	391,684.96
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 SEDOL: BL6BBV1	700,000.000	771,673.00	460,946.09
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG SEDOL: BMCC9V1	200,000.000	199,474.53	145,863.27
CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO SEDOL: BMCDRL0	400,000.000	521,752.00	342,102.96

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United States - USD			
CISCO SYS INC 5.3% 02-26-2054 SEDOL: BMG7QR7	305,000.000	306,845.90	296,695.70
CISCO SYS INC 5.5% DUE 01-15-2040 CUSIP: 17275RAF9	850,000.000	982,518.00	857,647.30
CISCO SYSTEMS INC 5.35% 02-26-2064 SEDOL: BMG9FF4	60,000.000	59,734.80	57,587.19
CITIBANK CR CARD 6.15% DUE 06-15-2039 CUSIP: 17305EDT9	625,000.000	808,593.75	675,264.63
CITIGROUP INC 3.2% DUE 10-21-2026 SEDOL: BYP7GJ4	700,000.000	693,792.00	680,864.83
CITIGROUP INC 3.7% DUE 01-12-2026 SEDOL: BYQ02K5	400,000.000	399,468.00	395,985.40
CITIGROUP INC 3.878% DUE 01-24-2039 CUSIP: 172967LU3	135,000.000	135,856.80	112,615.59
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3	235,000.000	345,774.30	290,229.89
CME GROUP INC 5.3 09-15-2043 SEDOL: BDDY861	1,300,000.000	1,377,660.50	1,301,518.91
CMO BBCMS MTG TR 2022-C16 SR 22-C16 CL A5 VAR RT 06-15-2055 CUSIP: 05552YAE6	495,000.000	475,141.99	475,708.22
CMO JJPMDDB COML MTG SECS TR 2016-C4 CTF CL A-3 3.1413% 10-15-2026 CUSIP: 46646RAJ2	800,000.000	785,125.00	763,752.64
CMO JPMDB COML MTG SECS SR 2017-C7 CL A-5 3.4092% DUE 10-15-2050 CUSIP: 46648KAU0	510,000.000	573,132.42	483,424.92
COCA COLA CO 5.3% 05-13-2054 SEDOL: BS5WKY0	155,000.000	154,101.00	149,770.70
COCA COLA CO 5.4% 05-13-2064 SEDOL: BS56224	295,000.000	293,132.65	284,379.58
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL: BFWQ3V2	253,000.000	237,965.13	191,860.29
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 SEDOL: BFW31L9	1,100,000.000	964,337.00	833,146.61
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3	254,000.000	194,803.02	153,061.07
COMCAST CORP NEW 2.937% 11-01-2056 CUSIP: 20030NDU2	2,026,000.000	1,495,135.97	1,183,479.11

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COMCAST CORP NEW 2.987% 11-01-2063 SEDOL: BQB4RF6	154,000.000	134,660.90	87,058.90
COMCAST CORP NEW 3.25% 11-01-2039 CUSIP: 20030NCY5	115,000.000	83,878.70	87,225.55
COMCAST CORP NEW 3.4% DUE 07-15-2046 CUSIP: 20030NBU4	600,000.000	594,756.00	421,785.80
COMCAST CORP NEW 3.75% DUE 04-01-2040 CUSIP: 20030NDH1	75,000.000	86,348.25	60,379.05
COMCAST CORP NEW 4.25% DUE 10-15-2030 CUSIP: 20030NCU3	200,000.000	199,886.00	192,832.16
COMCAST CORP NEW 4% DUE 03-01-2048 SEDOL: BFY1YN4	500,000.000	490,965.00	380,285.08
COMCAST CORP NEW 4% DUE 08-15-2047 SEDOL: BF22PR0	225,000.000	222,909.75	171,827.00
COMCAST CORP 5.35% 05-15-2053 CUSIP: 20030NEF4	140,000.000	139,396.60	129,848.26
COMCAST CORP 5.5% DUE 05-15-2064 SEDOL: BQPF829	355,000.000	353,331.50	331,645.37
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 SEDOL: BLN7JS5	400,000.000	400,000.00	294,945.99
COMMONWEALTH EDISON CO 3.85% 03-15-2052 SEDOL: BPQG0Y0	200,000.000	199,646.00	148,173.34
COMMONWEALTH EDISON CO 5.65% 06-01-2054 SEDOL: BS5WKX9	40,000.000	39,740.80	39,521.31
CONOCOPHILLIPS CO FIXED 3.758% DUE 03-15-2042 SEDOL: BPTH589	35,000.000	28,694.42	27,605.75
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062 SEDOL: BPG4CH1	125,000.000	112,821.20	90,435.20
CONOCOPHILLIPS CO 4.3% DUE 11-15-2044 SEDOL: BNHT969	2,050,000.000	2,117,683.00	1,716,534.50
CONOCOPHILLIPS COMPANY 5.5% 01-15-2055 SEDOL: BTBKC38	45,000.000	44,851.05	42,800.43
CONOCOPHILLIPS COMPANY 5.65% 01-15-2065 SEDOL: BS9G941	30,000.000	29,987.40	28,373.21
CONOCOPHILLIPS 5.3% 05-15-2053 SEDOL: BMTYC44	435,000.000	430,821.26	402,876.71

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CONS EDISON CO N Y 3.8% DUE 05-15-2028 SEDOL: BFXVCV8	700,000.000	699,881.00	678,576.54
CONS EDISON CO N Y 3% DUE 12-01-2060 SEDOL: BMX50J4	317,000.000	256,229.82	186,757.10
CONS EDISON CO N Y 4.3% DUE 12-01-2056 SEDOL: BD3GJ31	600,000.000	594,774.00	468,007.57
CONS EDISON CO N Y 4.5% DUE 12-01-2045 SEDOL: BD60YD5	500,000.000	499,500.00	424,189.48
CONS EDISON CO N Y 4.65% DUE 12-01-2048 SEDOL: BGPVD33	90,000.000	112,525.20	77,036.15
CONS EDISON CO N Y 5.7% DUE 06-15-2040 SEDOL: B5M23K9	385,000.000	549,456.60	387,120.57
CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059 SEDOL: BKTGB50	285,000.000	297,255.50	198,996.79
CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050 SEDOL: BKP3KX6	1,000,000.000	1,213,400.00	779,438.41
CONSOLIDATED EDISON CO N Y INC 5.7% 05-15-2054 SEDOL: BS5WL14	145,000.000	143,987.90	144,460.51
CONSOLIDATED EDISON CO N Y INC 5.9% 11-15-2053 SEDOL: BQXRSK5	175,000.000	173,398.75	177,561.59
CONSTELLATION BRANDS INC 4.8% 01-15-2029 SEDOL: BRJDG22	475,000.000	474,472.75	472,099.20
COREBRIDGE FINL INC SR NT 4.35% 04-05-2042 SEDOL: BRXNDT4	65,000.000	58,036.85	54,262.70
COTERRA ENERGY INC 5.9% 02-15-2055 SEDOL: BQ2KRS6	135,000.000	134,129.25	127,728.41
CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG SEDOL: BKPR157	1,300,000.000	1,294,254.00	905,112.88
CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG SEDOL: BM6QSB2	220,000.000	169,051.80	168,573.96
CSX CORP FIXED 4.3% DUE 03-01-2048 CUSIP: 126408HK2	90,000.000	80,961.84	74,199.94
CSX CORP 3.8% DUE 11-01-2046 SEDOL: BYMPHS7	165,000.000	150,664.78	127,061.75
CSX CORP 4.5% DUE 08-01-2054 SEDOL: BR30B13	40,000.000	36,397.60	33,512.07

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CSX CORP 4.9% 03-15-2055 SEDOL: BMZLFW8	55,000.000	54,931.25	49,288.90
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG SEDOL: BM6CF53	119,000.000	134,691.08	93,341.09
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45	1,000,000.000	996,350.00	841,901.45
CVS HEALTH CORP 6.943% DUE 01-10-2030 SEDOL: B3TDF49	227,365.480	267,863.80	234,011.14
CVS HLTH FIXED 6.05% 06-01-2054 SEDOL: BSCC010	40,000.000	40,044.80	37,627.60
DELL INTL L L C / EMC CORP SR NT 3.45% 12-15-2051 SEDOL: BRBW810	145,000.000	144,946.35	98,533.14
DEVON ENERGY CORP FIXED 5% DUE 06-15-2045 SEDOL: BYNCY2	400,000.000	472,928.00	334,409.49
DEVON ENERGY CORP 4.75% DUE 05-15-2042 SEDOL: BFN08Q3	200,000.000	226,734.00	166,435.53
DIAGEO INVT CORP 4.25% DUE 05-11-2042 SEDOL: BBM4R38	1,100,000.000	1,110,153.00	941,188.18
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053 SEDOL: BPG3Z35	225,000.000	228,638.25	224,673.90
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051 CUSIP: 25278X AQ2	1,300,000.000	1,295,697.00	1,008,791.30
DIAMONDBACK ENERGY INC 5.75% 04-18-2054 SEDOL: BMDPVW4	50,000.000	49,978.50	47,013.11
DIAMONDBACK ENERGY INC 5.9% 04-18-2064 SEDOL: BMDPVL3	65,000.000	66,027.80	61,036.35
DISNEY WALT CO NEW 4.125 DUE 06-01-2044 SEDOL: BN459D7	500,000.000	499,145.00	411,468.23
DISNEY WALT CO 2.75% DUE 09-01-2049 SEDOL: BJJJTB4	700,000.000	677,425.00	437,444.27
DISNEY WALT CO 3.5% DUE 05-13-2040 REG SEDOL: BMFKW68	235,000.000	233,486.33	188,600.13
DISNEY WALT CO 3.6% DUE 01-13-2051 REG SEDOL: BMDHPZ1	900,000.000	898,776.00	662,995.74
DOMINION ENERGY 4.85% DUE 08-15-2052 SEDOL: BPQXMZ6	600,000.000	592,248.00	515,969.74

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Corporate Debt Instruments - Other			
United States - USD			
DOMINION RES INC 7% DUE 06-15-2038 SEDOL: B39ZDT6	185,000.000	199,413.35	206,061.13
DTE ELEC CO 4.05% 05-15-2048 SEDOL: BG0DD90	200,000.000	199,102.00	160,205.24
DUKE ENERGY PROGRESS LLC 5.1% 03-15-2034 SEDOL: BS9CCY0	500,000.000	498,375.00	494,477.84
DUKE ENERGY 4% DUE 04-01-2052 SEDOL: BLCHDN9	3,605,000.000	3,289,670.60	2,759,252.58
ECOLAB INC 2.7% DUE 12-15-2051 SEDOL: BPKC1L8	80,000.000	79,804.00	48,674.54
ELEVANCE HEALTH INC 5.65% 06-15-2054 SEDOL: BSWYK61	200,000.000	199,190.00	191,940.83
ELEVANCE HEALTH INC 5.85% 11-01-2064 SEDOL: BT25B35	660,000.000	658,072.80	638,540.93
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL: BXVMC65	400,000.000	399,088.00	350,669.51
ENERGY TRANSFER 6.625% DUE 10-15-2036 SEDOL: BG48VD1	90,000.000	93,681.90	95,717.48
ENERGY TRANSFER 7.5% DUE 07-01-2038 SEDOL: BG48VF3	100,000.000	122,730.00	113,223.00
ENTERGY CORP 2.8% DUE 06-15-2030 REG SEDOL: BMFYGR9	200,000.000	198,434.00	178,160.64
ENTERGY LA LLC 3.25% DUE 04-01-2028 SEDOL: BDFXRD6	550,000.000	549,945.00	522,638.12
ENTERGY TEX INC FIXED 5% DUE 09-15-2052 SEDOL: BP6MJ63	700,000.000	695,982.00	626,603.80
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060 SEDOL: BL39936	700,000.000	696,338.00	504,564.51
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 SEDOL: BFY1ZL9	730,000.000	762,739.10	586,489.98
ENTERPRISE PRODS 4.45 DUE 02-15-2043 SEDOL: B8D1HN7	140,000.000	162,810.20	119,495.44
ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053 SEDOL: BMHBC36	20,000.000	14,563.60	13,172.41
EOG RESOURCES INC 5.65% 12-01-2054 SEDOL: BRWLH64	100,000.000	99,548.80	98,061.14

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Corporate Debt Instruments - Other			
United States - USD			
EQUINIX INC SR NT 3.4% 02-15-2052 CUSIP: 29444UBT2	600,000.000	595,068.00	407,481.20
EQUINIX INC 1.55% DUE 03-15-2028 CUSIP: 29444UBL9	700,000.000	642,302.00	630,500.15
ESSENTIAL PPTYS LP GTD SR NT 2.95% 07-15-2031 SEDOL: BL59FR0	100,000.000	99,800.00	85,150.39
ESSEX PORTFOLIO L P SR NT 2.55% 06-15-2031 SEDOL: BNHS115	300,000.000	298,101.00	254,916.78
EVERSOURCE ENERGY FIXED 3.45% DUE 01-15-2050 SEDOL: BL9BWC6	400,000.000	470,160.00	273,688.35
EVERSOURCE ENERGY 3.375% 03-01-2032 SEDOL: BNQSGF5	200,000.000	199,594.00	175,157.13
EVERSOURCE ENERGY 5.0% 01-01-2027 SEDOL: BRBK4H2	500,000.000	499,675.00	501,297.08
EXELON CORP 4.45% DUE 04-15-2046 SEDOL: BD073T1	600,000.000	601,272.00	499,945.41
EXELON CORP 4.7% DUE 04-15-2050 CUSIP: 30161NAY7	280,000.000	279,986.00	236,493.98
EXTRA SPACE STORAGE L P SR NT 4% 06-15-2029 SEDOL: BR55HT6	100,000.000	99,366.13	95,689.06
EXXON MOBIL CORP 4.114% DUE 03-01-2046 SEDOL: BYYD0G8	150,000.000	154,953.02	121,797.04
FACTSET RESH SYS INC SR NT 3.45% 03-01-2032 SEDOL: BMVXV64	400,000.000	398,424.00	352,791.43
FED RLTY INVT TR 4.5% DUE 12-01-2044 SEDOL: BWNGZ47	650,000.000	642,590.00	544,577.18
FEDEX CORP 4.4% DUE 01-15-2047 SEDOL: BYYPSG0	260,000.000	214,102.20	210,622.48
FEDEX CORP 4.55% DUE 04-01-2046 SEDOL: BD9Y0B4	600,000.000	603,690.00	500,379.12
FIDELITY NATL FINL INC NEW SR NT 3.2% 09-17-2051 SEDOL: BN6KXP0	800,000.000	798,160.00	493,443.86
FIRST AMERN FINL CORP SR NT 2.4% 08-15-2031 SEDOL: BMW5Y37	300,000.000	298,989.00	246,873.09
FIRSTENERGY CORP 3.9% 07-15-2027 SEDOL: BDC3P91	400,000.000	395,668.00	389,516.89

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Corporate Debt Instruments - Other			
United States - USD			
FL PWR & LT CO 4.05% DUE 06-01-2042 SEDOL: B8C07L3	3,000,000.000	2,982,675.00	2,474,935.80
FORD MTR CR CO LLC FIXED 3.815% DUE 11-02-2027 SEDOL: BFM0W84	300,000.000	279,048.00	287,367.11
FORD MTR CR CO LLC 4.95% 05-28-2027 SEDOL: BMYXY0	200,000.000	195,638.00	198,156.60
GATX CORP 3.5% 03-15-2028 SEDOL: BYWRSW4	1,200,000.000	1,194,252.00	1,145,515.13
GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052 SEDOL: BQLPVD5	150,000.000	166,173.30	161,413.33
GENERAL MLS INC 3.0% 02-01-2051 SEDOL: BMDM3F2	401,000.000	318,230.78	254,199.47
GENPACT USA INC / GENPACT SR NT 6% 06-04-2029 SEDOL: BSWYP44	300,000.000	299,004.00	306,613.65
GILEAD SCIENCES INC 2.6% DUE 10-01-2040 SEDOL: BMDWCG6	550,000.000	460,677.25	381,636.98
GILEAD SCIENCES 4.15% DUE 03-01-2047 CUSIP: 375558BK8	200,000.000	158,462.00	160,502.97
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL: BKHDRD3	1,200,000.000	1,551,432.00	1,075,006.39
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO SEDOL: BP6LOG7	200,000.000	199,116.00	194,149.37
GLOBAL PMTS INC 2.9% 11-15-2031 SEDOL: BMHYKF3	200,000.000	167,222.00	171,008.02
GLP CAPITAL LP/FIN II 6.75% 12-01-2033 SEDOL: BP0VMS9	300,000.000	294,588.00	317,579.70
GOLDMAN SACHS BK FLTG RT 05-21-2027 SEDOL: BPZRNL2	300,000.000	300,000.00	300,681.92
GOLDMAN SACHS GROUP INC SR NT FIXED / FLTG 2.65% 10-21-2032 CUSIP: 38141GYN8	1,700,000.000	1,700,000.00	1,437,205.55
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO SEDOL: BNW0019	450,000.000	431,978.25	312,989.28
GOLDMAN SACHS GROUP INC 4.411% 04-23-2039 CUSIP: 38141GXA7	335,000.000	327,868.91	295,597.38
GOLDMAN SACHS GROUP INC 5.016% 10-23-2035 SEDOL: BSF0602	715,000.000	715,000.00	684,724.55

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GOLDMAN SACHS GROUP INC 5.561% 11-19-2045 SEDOL: BT6NWN2	365,000.000	365,000.00	352,817.43
GOLDMAN SACHS 6.25% DUE 02-01-2041 SEDOL: B920YP3	1,000,000.000	1,020,930.00	1,053,277.88
GRAY OAK PIPELN 3.45% DUE 10-15-2027 SEDOL: BKX94H8	100,000.000	99,997.00	95,177.99
GS MTG SECS SER 2017-GS5 CL A4 3.674% DUE 03-10-2050 CUSIP: 36252HAD3	700,000.000	719,274.60	673,195.81
HALLIBURTON CO 4.75% DUE 08-01-2043 SEDOL: BCR5XW4	1,450,000.000	1,622,100.50	1,264,355.80
HANOVER INS GROUP 4.5% DUE 04-15-2026 SEDOL: BYQ9LH2	600,000.000	622,872.00	596,061.41
HOME DEPOT INC 2.375% 03-15-2051 SEDOL: BNRQN46	180,000.000	168,279.10	102,053.49
HOME DEPOT INC 3.125% DUE 12-15-2049 SEDOL: BKDX1Q8	19,000.000	20,392.27	12,740.89
HOME DEPOT INC 4.2% DUE 04-01-2043 SEDOL: B9N1J94	310,000.000	305,036.40	262,378.69
HOME DEPOT INC 4.875 DUE 02-15-2044 SEDOL: BDD8L53	260,000.000	273,978.36	238,035.03
HOME DEPOT INC 5.3% 06-25-2054 SEDOL: BPLZ1P0	125,000.000	124,337.20	119,899.22
HOME DEPOT INC 5.4% 06-25-2064 SEDOL: BPLZ1Q1	10,000.000	9,829.40	9,600.71
HOME DEPOT INC 5.95% DUE 04-01-2041 SEDOL: BFN0JP9	50,000.000	63,947.50	52,524.58
HONEYWELL INTERNATIONAL INC 5.0% 03-01-2035 SEDOL: BQC5S77	205,000.000	205,459.20	201,021.34
HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054 SEDOL: BQBCWS8	445,000.000	443,998.75	417,465.70
HP ENTERPRISE CO 5.6% 10-15-2054 SEDOL: BRSF135	80,000.000	78,319.10	75,446.76
HUMANA INC 4.95% DUE 10-01-2044 SEDOL: BQZJCM9	115,000.000	161,458.85	97,784.75
HUMANA INC 5.5% 03-15-2053 SEDOL: BQMS2B8	300,000.000	289,293.00	268,184.57

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IBM INTERNAT CAPITAL 5.25% 02-05-2044 SEDOL: BQWPXN8	310,000.000	308,747.60	293,974.49
ILLUMINA INC SR NT 4.65% 09-09-2026 SEDOL: BP4YG82	600,000.000	599,580.00	597,934.66
IMB INTERNAT CAPITAL 5.3% 02-05-2054 SEDOL: BQWPXQ1	105,000.000	104,406.75	97,027.64
INGERSOLL-RAND LUXEMBOURG FIN S A 4.5% 03-21-2049 SEDOL: BHPRH47	525,000.000	560,151.94	450,858.97
INTEGRIS BAPTIST 3.875% DUE 08-15-2050 SEDOL: BMXWF23	600,000.000	600,000.00	435,554.33
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6	631,000.000	527,767.67	416,595.83
INTEL CORP 6.02% 02-10-2063 CUSIP: 458140CK4	100,000.000	102,675.87	90,364.87
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052 SEDOL: BMTWJ25	100,000.000	97,538.00	89,387.41
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO SEDOL: BM9PS38	140,000.000	132,399.40	89,923.40
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG SEDOL: BMTQL54	1,700,000.000	1,682,728.00	988,375.58
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062 SEDOL: BMTWJ58	165,000.000	170,139.75	150,068.85
INTERCONTINENTAL 4.25% DUE 09-21-2048 SEDOL: BF4Q3X2	105,000.000	141,585.15	85,288.35
INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG CUSIP: 459200KC4	500,000.000	492,905.00	401,980.85
INTERNATIONAL BUSINESS MACHS CORP 4.9% 07-27-2052 SEDOL: BPLNYL1	200,000.000	197,216.00	178,205.08
INTERPUBLIC GROUP OF COMPANIES INCO 3.375% DUE 03-01-2041 BEO SEDOL: BMFBP73	500,000.000	498,915.00	369,330.32
INTERSTATE PWR & LT CO 4.1% 09-26-2028 SEDOL: BFZFB12	900,000.000	1,074,816.00	873,852.06
INTL BUSINESS 3.43% DUE 02-09-2052 SEDOL: BMXWZR8	370,000.000	369,929.70	252,813.71
INTUIT INC 5.5% 09-15-2053 SEDOL: BNNJDM7	70,000.000	69,420.40	68,651.16

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INVITATION HOMES OPER PARTNERSHIP SR NT 2.7% 01-15-2034 SEDOL: BL55PK1	500,000.000	499,045.00	398,924.95
INVITATION HOMES OPER PARTNERSHIP SR NT 2% 08-15-2031 SEDOL: BMWH1M1	300,000.000	295,188.00	243,468.32
ITC HLDGS CORP 5.3% DUE 07-01-2043 SEDOL: BBTPVX2	330,000.000	438,408.30	303,666.57
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG SEDOL: BMGYMV4	260,000.000	258,271.00	172,984.76
JOHNSON & JOHNSON 2.45% DUE 09-01-2060 REG SEDOL: BMGYMZ8	500,000.000	494,825.00	271,604.27
JOHNSONVILLE AEROD COM TUR GEN LLC 5.078% 10-01-2054 SEDOL: BL56D22	340,000.000	340,000.00	326,525.48
JPMORGAN CHASE & CO 2.545% DUE 11-08-2032 SEDOL: BMGDC33	1,500,000.000	1,500,000.00	1,265,556.71
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SEDOL: BMF0547	235,000.000	228,165.72	155,904.24
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG SEDOL: BMF05B4	50,000.000	56,591.00	37,100.38
JPMORGAN CHASE & CO 3.882% 07-24-2038 SEDOL: BF348B0	760,000.000	708,974.62	648,930.79
JPMORGAN CHASE & CO 3.964% 11-15-2048 CUSIP: 46647PAL0	200,000.000	199,925.03	156,505.09
JPMORGAN CHASE & CO 4.032% 07-24-2048 CUSIP: 46647PAK2	300,000.000	300,000.00	236,860.34
JPMORGAN CHASE & CO 4.565% 06-14-2030 SEDOL: BPQCMV9	900,000.000	900,000.00	882,445.01
JPMORGAN CHASE & CO 4.946% 10-22-2035 SEDOL: BS55CQ5	360,000.000	360,000.00	346,795.61
JPMORGAN CHASE & CO 5.53% 07-22-2035 SEDOL: BSWWSY9	465,000.000	466,020.00	460,037.71
JPMORGAN CHASE & CO 5.534% 11-29-2045 SEDOL: BR4Y0J5	610,000.000	611,035.00	595,943.03
JPMORGAN CHASE & CO 5.766% 04-22-2035 CUSIP: 46647PEH5	535,000.000	535,000.00	547,399.84
JPMORGAN CHASE & CO. 4.851% DUE 07-25-2028 SEDOL: BMGDC00	500,000.000	496,185.00	499,959.63

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JPMORGAN CHASE & CO. 5.336% 01-23-2035 SEDOL: BQWR431	125,000.000	125,000.00	124,427.13
KAISER FNDTN HOSPS 2.81% DUE 06-01-2041 SEDOL: BMF8YY4	315,000.000	315,000.00	223,155.91
KENVUE INC 5.05% 03-22-2053 SEDOL: BMCLF32	190,000.000	188,780.20	176,380.06
KENVUE INC 5.2% 03-22-2063 SEDOL: BQS8YG1	130,000.000	129,090.00	120,335.99
KEYSPAN GAS EAST CORP SR NT 144A 3.586% 01-18-2052 SEDOL: BMGNVJ2	145,000.000	121,187.43	96,378.44
KILROY REALTY CORP 2.5% DUE 11-15-2032 SEDOL: BMF11H5	1,400,000.000	1,409,058.00	1,087,429.10
KINDER MORGAN INC 5.0% 02-01-2029 SEDOL: BSMP5C5	500,000.000	499,170.00	498,411.21
KLA CORP 5% DUE 03-15-2049 CUSIP: 482480AH3	100,000.000	99,278.00	91,946.97
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2	390,000.000	320,899.80	315,815.03
KROGER CO 5.5% 09-15-2054 SEDOL: BSFVBC2	45,000.000	44,814.60	42,437.76
KROGER CO 5.65% 09-15-2064 SEDOL: BSFVBD3	635,000.000	632,174.25	598,101.08
LEGG MASON INC 5.625 DUE 01-15-2044 REG SEDOL: BJ4H805	175,000.000	186,408.25	171,374.09
LILLY ELI & CO 2.5% 08-25-2020 SEDOL: BMGYN33	1,900,000.000	1,878,063.00	1,014,006.55
LILLY ELI & CO 5.05% 08-14-2054 SEDOL: BSLSJY5	110,000.000	111,337.55	102,073.56
LILLY ELI & CO 5.1% 02-09-2064 SEDOL: BSHRLG2	215,000.000	214,744.15	196,862.75
LOWES COS INC 3.7% DUE 04-15-2046 SEDOL: BD0SCD1	105,000.000	109,480.85	77,799.09
LOWES COS INC 4.25% DUE 09-15-2044 SEDOL: BQQLW68	567,000.000	647,909.10	439,426.81
MA INST TECH FIXED 2.989% DUE 07-01-2050 SEDOL: BKZ91M0	25,000.000	18,693.50	16,834.49

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MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048 SEDOL: BK5CVN0	300,000.000	295,400.58	234,568.36
MARSH & MCLENNAN COS INC 5.0% 03-15-2035 SEDOL: BT03MR2	250,000.000	249,575.00	244,141.33
MARSH & MCLENNAN 4.9% DUE 03-15-2049 SEDOL: BJ2NYF2	145,000.000	191,759.84	129,966.89
MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL: BMH9H80	100,000.000	122,377.80	77,498.37
MAYO CLINIC 3.196% DUE 11-15-2061 SEDOL: BMXCJ21	255,000.000	264,293.50	164,683.54
MCCORMICK & CO INC 4.95% 04-15-2033 SEDOL: BP5WFP5	400,000.000	399,744.00	390,551.34
MCDONALD'S CORP 3.625 DUE 05-01-2043 SEDOL: B831BL3	800,000.000	746,224.00	613,534.66
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRTRANCHE # TR 00104 5.7 01 FEB 2039 SEDOL: B3L2856	50,000.000	58,116.52	50,832.55
MCDONALDS CORP 4.2% 04-01-2050 SEDOL: BKSG571	225,000.000	267,517.15	177,999.05
MERCK & CO INC 2.9% DUE 12-10-2061 SEDOL: BLHM7R1	300,000.000	299,154.00	172,385.63
MERCK & CO INC NEW 3.7% DUE 02-10-2045 SEDOL: BVG7BV9	655,000.000	677,667.56	507,791.33
META PLATFORMS INC 4.65% 08-15-2062 SEDOL: BMGS9S2	200,000.000	199,636.00	170,405.43
META PLATFORMS INC 5.4% 08-15-2054 SEDOL: BT3NPB4	55,000.000	54,780.55	53,296.83
META PLATFORMS INC 5.55% 08-15-2064 CUSIP: 30303M8W5	110,000.000	109,524.80	107,691.92
META PLATFORMS INC 5.6% DUE 05-15-2053 CUSIP: 30303M8Q8	570,000.000	563,935.00	570,984.67
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO SEDOL: BM9DJ73	1,100,000.000	837,718.61	678,980.25
MICROSOFT CORP 2.921% 03-17-2052 USD SEDOL: BMFPJG2	918,000.000	798,082.71	608,537.59
MICROSOFT CORP 4.5% 06-15-2047 SEDOL: BS4BYQ8	50,000.000	49,222.32	45,158.25

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
MID-AMERICA APTS FIXED 2.875% DUE 09-15-2051 SEDOL: BJK6BS5	500,000.000	492,940.00	309,019.46
MID-AMERICA APTS LP 1.1% 09-15-2026 SEDOL: BKP4ZG7	400,000.000	398,212.00	376,812.47
MIDAMERICAN ENERGY CO 3.65% 08-01-2048 CUSIP: 595620AS4	1,200,000.000	1,189,524.00	890,671.01
MIDWEST CONNECTOR CAP CO LLC 4.625% 04-01-2029 SEDOL: BJ5F6K4	100,000.000	99,853.00	98,075.91
MOODYS CORP 5.25% DUE 07-15-2044 SEDOL: BR1HR30	900,000.000	895,158.00	852,804.96
MORGAN STANLEY FIXED 5.516% 11-19-2055 SEDOL: BRWK9T8	320,000.000	320,971.95	309,067.47
MORGAN STANLEY 2.239% 07-21-2032 SEDOL: BNZKG63	1,100,000.000	1,100,000.00	911,725.35
MORGAN STANLEY 3.971% 07-22-2038 SEDOL: BZ9P947	940,000.000	927,792.25	799,771.18
MORGAN STANLEY 4.889% 07-20-2033 SEDOL: BMGNM11	200,000.000	190,692.00	193,803.69
MORGAN STANLEY 5.32% 07-19-2035 CUSIP: 61747YFT7	600,000.000	600,000.00	590,379.63
MORGAN STANLEY 5.652% 04-13-2028 SEDOL: BLDCCF9	500,000.000	500,000.00	508,493.32
MORGAN STANLEY 5.94% 02-07-2039 SEDOL: BPTH7C7	170,000.000	170,000.00	170,797.71
MORGAN STANLEY 5.948% 01-19-2038 SEDOL: BL0NRR1	95,000.000	94,968.97	95,259.05
MPLX LP SR NT 4.95% 03-14-2052 SEDOL: BPJHGG4	800,000.000	791,856.00	673,491.77
MPLX LP 5.5% DUE 02-15-2049 SEDOL: BF5M0J4	70,000.000	61,027.40	64,358.15
NASDAQ INC 5.95% 08-15-2053 SEDOL: BRT75P0	125,000.000	125,144.31	126,236.00
NASDAQ INC 6.1% 06-28-2063 CUSIP: 63111XAL5	125,000.000	124,758.31	127,391.74
NATIONAL FL GAS CO 2.95% DUE 03-01-2031 SEDOL: BM8MRT9	700,000.000	700,019.00	602,772.91

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Corporate Debt Instruments - Other			
United States - USD			
NATIONAL OILWELL VARCO I 3.95 12/1/42 SEDOL: B91PBL4	200,000.000	199,230.00	148,554.32
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 SEDOL: B7W15J3	1,160,000.000	1,161,682.00	988,933.54
NEUBERGER BERMAN 4.875% DUE 04-15-2045 SEDOL: BWVZH61	400,000.000	406,132.00	330,299.92
NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG SEDOL: B7J8X60	100,000.000	75,462.00	91,436.36
NISOURCE INC 5.0% 06-15-2052 SEDOL: BP9LNY3	150,000.000	139,264.50	132,952.86
NORFOLK SOUTHERN CORP 4.55% 06-01-2053 SEDOL: BNNXRV6	140,000.000	139,979.00	117,459.95
NORFOLK SOUTHERN CORP 5.35% 08-01-2054 SEDOL: BRZW957	70,000.000	68,050.50	66,740.09
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052 SEDOL: BGDLCQ5	65,000.000	50,763.70	49,954.80
NORFOLK SOUTHN 3.4% DUE 11-01-2049 SEDOL: BJN4W49	80,000.000	79,271.20	55,371.76
NORFOLK SOUTHN 4.837% DUE 10-01-2041 SEDOL: B6TW1K5	95,000.000	92,722.49	86,742.84
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG SEDOL: BMC8VZ7	312,000.000	326,295.84	186,485.65
NORTHWELL HEALTHCARE INC 4.26% 11-01-2047 SEDOL: BF52DS4	770,000.000	770,000.00	616,265.03
NOVARTIS CAP CORP 4.4% DUE 05-06-2044 SEDOL: BK1PN26	740,000.000	734,050.40	649,703.71
NOVARTIS CAP CORP 4.7% 09-18-2054 SEDOL: BMZLFV7	205,000.000	204,868.80	181,223.44
NVIDIA CORP 3.5% DUE 04-01-2050 CUSIP: 67066GAH7	215,000.000	220,251.81	160,006.59
NVR INC 3% DUE 05-15-2030 SEDOL: BKY6KF8	700,000.000	758,464.00	631,872.52
ONE GAS INC RT 4.25% DUE 09-01-2032 SEDOL: BPH2JT5	200,000.000	198,394.00	189,177.41
ONE GAS INC 4.658% DUE 02-01-2044 SEDOL: BSKRSL3	800,000.000	799,992.00	700,222.35

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Corporate Debt Instruments - Other			
United States - USD			
ONEOK INC NEW 4.45% DUE 09-01-2049 SEDOL: BKFV9H7	150,000.000	114,274.50	117,134.43
ONEOK INC NEW 4.55% DUE 07-15-2028 SEDOL: BDDR183	200,000.000	229,906.00	197,142.14
ONEOK INC NEW 5.85% DUE 01-15-2026 REG SEDOL: BM93315	700,000.000	699,601.00	706,155.75
ONEOK INC NEW 6.35% DUE 01-15-2031 REG SEDOL: BM93304	500,000.000	631,565.00	525,974.01
ONEOK INC 5.7% 11-01-2054 SEDOL: BRBVNB2	100,000.000	99,719.00	94,138.52
ONEOK INC 5.85% 11-01-2064 SEDOL: BRBVND4	135,000.000	134,592.30	126,838.66
ONEOK INC 6.625% DUE 09-01-2053 SEDOL: BMZ6BW5	60,000.000	67,644.60	63,157.20
ONEOK PARTNERS L P 6.125 DUE 02-01-2041 SEDOL: B4MRWJ9	10,000.000	10,418.60	9,967.17
ONEOK PARTNERS L P 6.85% DUE 10-15-2037 SEDOL: B2830T3	480,000.000	499,830.23	517,119.55
ORACLE CORP FIXED 4.1% DUE 03-25-2061 SEDOL: BMYLXD6	1,965,000.000	2,094,877.35	1,415,111.91
ORACLE CORP 2.65% DUE 07-15-2026 SEDOL: BY7RCX8	400,000.000	398,496.00	387,915.39
ORACLE CORP 3.6% DUE 04-01-2040 REG SEDOL: BM5M628	1,082,000.000	1,138,410.52	847,198.72
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02	416,000.000	446,481.41	291,707.90
ORACLE CORP 3.8% 11-15-2037 SEDOL: BF4ZFF5	600,000.000	597,744.00	501,377.03
ORACLE CORP 4% 11-15-2047 SEDOL: BD390R1	200,000.000	191,362.00	152,578.95
ORACLE CORP 5.375% 09-27-2054 SEDOL: BLFBZX2	75,000.000	74,789.25	69,119.03
ORACLE CORP 5.5% 09-27-2064 SEDOL: BLFC9N3	500,000.000	498,075.00	458,329.07
ORACLE CORP 6.5% DUE 04-15-2038 SEDOL: B2QR213	100,000.000	133,510.93	107,579.71

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Corporate Debt Instruments - Other			
United States - USD			
ORLANDO HEALTH INC 4.089% DUE 10-01-2048 SEDOL: BG13DC2	400,000.000	400,000.00	320,469.16
OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO SEDOL: BKP3SZ4	150,000.000	155,638.54	112,302.84
OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO SEDOL: BM99NT1	185,000.000	151,652.05	127,510.25
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040 SEDOL: BMV6C9	100,000.000	110,041.00	86,409.25
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 CUSIP: 694308JN8	300,000.000	340,455.00	260,102.73
PAC GAS & ELEC CO FIXED 5.9% DUE 06-15-2032 SEDOL: BQ7XHD5	700,000.000	697,893.00	718,713.23
PAC LIFE INS CO 4.3% 10-24-2067 SEDOL: BZ3CYH2	300,000.000	299,748.00	235,866.06
PACIFIC GAS & ELEC CO 6.7% 04-01-2053 SEDOL: BN7B2Q6	500,000.000	527,369.00	541,877.95
PACIFIC GAS & ELEC CO 6.75% 01-15-2053 SEDOL: BNNMQV6	205,000.000	235,618.80	223,737.92
PARTNERS HEALTHCARE SYS INC 3.342% DUE 07-01-2060 SEDOL: BK8T213	70,000.000	80,646.30	45,664.61
PECO ENERGY CO 1ST & REF MTG BD 3.05% 03-15-2051 SEDOL: BNVTRQ1	245,000.000	239,094.32	158,638.85
PECO ENERGY CO 4.15% DUE 10-01-2044 SEDOL: BQS2NF5	1,200,000.000	1,195,884.00	990,223.86
PEPSICO INC 5.25% 07-17-2054 SEDOL: BSWW1L7	185,000.000	184,528.25	179,252.90
PFIZER INC FIXED 3.9% 03-15-2039 SEDOL: BJ1G667	310,000.000	309,084.93	261,737.34
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SEDOL: BQ66T84	90,000.000	86,278.50	84,401.91
PFIZER INVESTMENT ENTER 5.34% 05-19-2063 SEDOL: BQ66TB7	405,000.000	397,130.85	372,374.24
PG&E RECOVERY FDG 5.231% DUE 06-01-2042 CUSIP: 71710TAH1	470,000.000	469,998.97	466,199.07
PG&E WILDFIRE FIXED 4.451% DUE 12-01-2047 SEDOL: BPX32H1	575,000.000	508,616.25	500,073.49

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Corporate Debt Instruments - Other			
United States - USD			
PHILLIPS 66 3.3% DUE 03-15-2052 SEDOL: BNM6J09	110,000.000	76,367.10	70,974.40
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045 SEDOL: BYM9466	500,000.000	359,390.00	424,773.06
PROLOGIS L P SR NT 3.375% 12-15-2027 SEDOL: BQNKCG8	800,000.000	797,904.14	773,998.06
PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048 SEDOL: BFNNX67	1,000,000.000	1,000,000.00	826,620.16
PUB SVC CO OF OK FIXED 3.15% DUE 08-15-2051 SEDOL: BLH17V2	400,000.000	398,304.00	253,917.10
PUBLIC SERVICE NEW HAMPSHIRE FDG 3.814% 02-01-2035 CUSIP: 69363PAC4	100,000.000	99,997.41	94,101.46
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050 CUSIP: 744448CS8	500,000.000	572,795.00	332,679.04
PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049 SEDOL: BK6LQH5	225,000.000	153,527.75	150,553.26
PUGET SOUND ENERGY 5.757% DUE 10-01-2039 SEDOL: B418KV1	60,000.000	59,428.80	60,494.20
PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028 SEDOL: BMT8BV6	950,000.000	1,026,339.29	937,159.76
PVTPL ALCON FIN CORP 3.8% DUE 09-23-2049BEO SEDOL: BKWG6S5	355,000.000	275,392.29	260,760.31
PVTPL AMERICAN ASSETS TR L P 3.375% DUE 02-01-2031/01-26-2021 REG SEDOL: BM9QFV8	300,000.000	296,805.00	261,013.55
PVTPL AVIS BUDGET RENT CAR FDG AESOP LLC SR 2023-8 CL A 6.02% DUE 02-20-2030 CUSIP: 05377RHM9	295,000.000	294,884.24	305,825.14
PVTPL BG ENERGY CAP PLC GTD NT 144A 5.125% DUE 10-15-2041 BEO CUSIP: 05541VAF3	500,000.000	491,420.00	466,562.30
PVTPL BROOKLYN UN GAS CO 6.415% 07-18-2054 SEDOL: BSWW1P1	115,000.000	116,522.50	119,388.51
PVTPL CARGILL INC SR NT 144A 4.76% DUE 11-23-2045 BEO SEDOL: BZ9N9X0	350,000.000	334,463.33	309,903.33
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.714% 08-15-2063 SEDOL: BRYQ9S3	410,000.000	410,623.94	435,955.90
PVTPL CONTINENTAL RES INC 5.75% DUE 01-15-2031/11-25-2020 BEO SEDOL: BN4D2D2	500,000.000	563,720.00	493,990.58

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United States - USD			
PVTPL HANNON ARMSTRONG SUSTAINABLE INFL 6.375% 07-01-2034 SEDOL: BSMNWR3	500,000.000	499,335.00	486,567.31
PVTPL HEALTH CARE SERVICE CORP 5.875% 06-15-2054 SEDOL: BSLST78	135,000.000	137,149.35	130,895.92
PVTPL HYUNDAI CAP AMER 2.1% 09-15-2028 SEDOL: BK9R5V7	500,000.000	499,450.00	447,853.91
PVTPL KKR GROUP FIN CO III LLC SR NT 144A 5.125 DUE 06-01-2044/05-29-2014 BEO SEDOL: BMSSMK3	800,000.000	788,896.00	731,515.24
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG SEDOL: B3YCMZ1	445,000.000	594,728.38	567,185.05
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069 SEDOL: BJHK061	200,000.000	198,556.00	154,820.80
PVTPL NIAGARA MOHAWK PWR CORP NEW SR NT 144A 4.119% DUE 11-28-2042 BEO SEDOL: B99R101	350,000.000	394,025.00	281,280.75
PVTPL NORTHWESTERN MUT LIFE INS CO SURPLUS 3.85% 09-30-2047 SEDOL: BD6NK03	100,000.000	99,787.00	75,027.63
PVTPL PERNOD RICARD INTL FIN LLC 2.75% DUE 10-01-2050/10-01-2020 BEO SEDOL: BLCCPN8	150,000.000	127,249.50	89,153.03
PVTPL ROCHE HLDGS INC 5.21% DUE 03-08-2054 BEO SEDOL: BM8H4B5	200,000.000	207,356.00	191,348.39
PVTPL SECURITIZED ABS RECEIVABLES LLC SER2005-FR5 CL-NIM 6.25 8-25-35 BEO CUSIP: 81375WGB6	5,439.630	0.54	0.05
PVTPL SOUNDVIEW CI-4 / SOUNDVIEW C 2005-2 CL N1 144A 4.703 05-25-2035 BEO CUSIP: 83610QAA8	22,732.990	2.27	0.23
QUALCOMM INC 4.5% 05-20-2052 SEDOL: BNG8GG6	270,000.000	264,116.70	226,717.93
QUEST DIAGNOSTICS 4.7% DUE 03-30-2045 SEDOL: BXVMCX2	50,000.000	49,958.50	43,793.94
RAYMOND JAMES FINL INC 3.75% 04-01-2051 SEDOL: BKP32M9	1,400,000.000	1,391,502.00	1,015,305.10
REALTY INCOME CORP 5.975% 09-01-2054 SEDOL: BS60CP8	25,000.000	24,593.50	23,769.44
REPUBLIC SERVICES INC 5.0% DUE 04-01-2034 SEDOL: BN7K9J5	300,000.000	298,467.00	292,684.56
REXFORD INDUSTRIAL REALTY L P 2.15% 09-01-2031 SEDOL: BNVY313	700,000.000	693,098.00	569,098.21

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United States - USD			
ROCKEFELLER FNDTN 2.492% DUE 10-01-2050 SEDOL: BMTMKJ9	850,000.000	765,310.96	514,880.69
RTX CORP 4.875% 10-15-2040 SEDOL: BNDVXM3	725,000.000	656,059.75	668,131.55
RTX CORPORATION 4.5% 06-01-2042 SEDOL: B8J6DZ0	500,000.000	524,846.28	433,214.73
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO SEDOL: BN466T5	180,000.000	179,006.40	127,130.61
SAN DIEGO GAS & 4.15% DUE 05-15-2048 CUSIP: 797440BW3	1,200,000.000	1,194,696.00	954,323.84
SEMPRA ENERGY 3.8% DUE 02-01-2038 SEDOL: BFWJJY6	700,000.000	692,426.00	578,806.17
SHELL FIN US INC 4.0% 05-10-2046 SEDOL: BR4TV31	375,000.000	395,410.13	294,008.70
SHELL FIN US INC 4.375% 05-11-2045 SEDOL: BR4TTW6	115,000.000	103,178.95	96,266.84
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047 SEDOL: BDGKT18	125,000.000	106,566.25	105,250.62
SIMON PPTY GROUP L FIXED 3.25% 09-13-2049 SEDOL: BKMGXX9	120,000.000	119,089.37	80,736.72
SIMON PPTY GROUP L 4.25% DUE 10-01-2044 SEDOL: BQR7XM8	600,000.000	596,454.00	494,320.49
SMUCKER J M CO 6.5% 11-15-2043 SEDOL: BMTQVH6	400,000.000	396,308.00	426,462.54
SOUTHERN CAL EDISON 3.65% 06-01-2051 SEDOL: BN6M4F3	700,000.000	698,362.00	496,140.06
SOUTHERN CALIF EDISON CO 2.95% DUE 02-01-2051 SEDOL: BN7QLH5	100,000.000	99,307.00	62,861.58
SOUTHERN CALIF EDISON CO 3.65% 02-01-2050 SEDOL: BJVNJQ9	100,000.000	99,347.00	71,543.03
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL: BFMZDC0	200,000.000	192,934.00	155,875.40
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 SEDOL: BF6DYS3	200,000.000	230,092.00	173,516.99
SOUTHERN CALIF EDISON CO 4.875% 03-01-2049 SEDOL: BJMTK74	600,000.000	708,032.00	525,090.53

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SOUTHERN CALIF EDISON CO 5.875% 12-01-2053 SEDOL: BRRFJ32	665,000.000	682,177.20	661,489.55
SOUTHERN CALIFORNIA GAS CO 2.55% DUE 02-01-2030 BEO SEDOL: BJVNK33	600,000.000	609,324.00	537,758.99
SOUTHN CAL EDISON 4.05% DUE 03-15-2042 SEDOL: B7RDY97	475,000.000	375,744.00	384,483.09
SOUTHN CAL EDISON 5.625% DUE 02-01-2036 SEDOL: B0XP1G4	500,000.000	634,910.00	499,989.03
SOUTHN CAL EDISON 6.65% DUE 04-01-2029 SEDOL: 2632917	700,000.000	777,756.00	738,595.09
SOUTHWEST GAS CORP 4.05% DUE 03-15-2032 SEDOL: BP5HOM2	1,300,000.000	1,295,151.00	1,207,594.08
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051 CUSIP: 845437BT8	1,500,000.000	1,494,585.00	952,319.34
SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049 SEDOL: BJQZ0B2	500,000.000	377,790.00	363,744.54
STARBUCKS CORP FIXED 4.45% 08-15-2049 CUSIP: 855244AU3	400,000.000	484,142.00	327,883.27
STERIS PLC FIXED 3.75% DUE 03-15-2051 SEDOL: BN486F7	200,000.000	199,040.00	141,277.07
STORE CAP CORP FIXED 4.5% DUE 03-15-2028 SEDOL: BF28W33	500,000.000	497,575.00	484,863.67
STRYKER CORP 4.375 DUE 05-15-2044 REG SEDOL: BM56JF4	1,200,000.000	1,194,612.00	1,011,471.37
SUN CMNTYS OPER LTD PARTNERSHIP 2.7% 07-15-2031 SEDOL: BMDRCH2	1,500,000.000	1,492,005.00	1,261,317.81
SUNOCO LOGISTICS 4.95% DUE 01-15-2043 SEDOL: B8BHLQ8	1,000,000.000	1,025,750.00	861,442.41
SUTTER HEALTH 1.321% DUE 08-15-2025 SEDOL: BNG3S87	200,000.000	200,000.00	195,590.37
SUTTER HEALTH 3.361% DUE 08-15-2050 CUSIP: 86944BAJ2	485,000.000	485,000.00	341,438.67
SYSTEM ENERGY RES INC 6.0% 04-15-2028 SEDOL: BMF0F25	500,000.000	480,980.00	514,023.34
T-MOBILE USA INC 5.25% 06-15-2055 SEDOL: BQPG7D6	490,000.000	488,926.90	445,706.85

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TEXAS INSTRS INC 5.15% 02-08-2054 SEDOL: BPSQRF8	170,000.000	168,640.00	159,482.40
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063 SEDOL: BMCJZD6	100,000.000	99,167.00	90,268.96
TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL: B8N2417	120,000.000	91,711.20	89,853.06
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	85,000.000	84,498.72	72,267.31
TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL: B66BW80	220,000.000	253,044.54	196,894.35
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20	305,000.000	345,131.32	294,789.69
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7	190,000.000	240,708.74	193,536.76
TRANE TECHNOLOGIES LUXEMBOURG FINAN 4.65% DUE 11-01-2044 SEDOL: BRZ2H86	305,000.000	389,588.70	268,669.41
TRINITY ACQSTN PLC 6.125% DUE 08-15-2043 SEDOL: BCZTLB3	100,000.000	95,595.00	98,719.85
TYSON FOODS INC 5.1% 09-28-2048 SEDOL: BFYKL18	55,000.000	48,611.95	48,872.36
UDR INC 2.95% DUE 09-01-2026 SEDOL: BZBZ4J5	600,000.000	600,000.00	581,731.93
UNION ELECTRIC CO 3.9% DUE 04-01-2052 SEDOL: BM8T585	400,000.000	399,016.00	306,782.11
UNION ELECTRIC COMPANY 5.125% 03-15-2055 SEDOL: BP5WWV0	500,000.000	499,405.00	458,824.55
UNION PAC CORP 3.799% DUE 10-01-2051 SEDOL: BDCWS88	880,000.000	794,918.92	657,469.53
UNION PAC CORP 3.85% 02-14-2072 SEDOL: BNYF3X5	100,000.000	99,735.00	69,522.85
UNION PAC CORP 3.95% DUE 08-15-2059 SEDOL: BK91MW9	105,000.000	104,163.15	76,466.61
UNION PAC CORP 4.1% DUE 09-15-2067 SEDOL: BYWJV80	935,000.000	925,994.07	679,858.59
UNION PACIFIC CORP 3.6% DUE 09-15-2037 SEDOL: BYWJV98	500,000.000	499,505.00	419,691.29

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

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG SEDOL: BM95BC8	35,000.000	33,979.40	24,765.03
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG SEDOL: BM95BD9	400,000.000	388,724.00	248,706.50
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO SEDOL: BLPK6R0	100,000.000	99,570.00	72,351.49
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SEDOL: BNKBV00	105,000.000	104,055.00	90,119.89
UNITEDHEALTH GROUP INC 4.95% 05-15-2062 SEDOL: BNKBV11	135,000.000	133,677.00	116,533.25
UNITEDHEALTH GROUP INC 5.2% 04-15-2063 SEDOL: BN7K9P1	600,000.000	595,578.00	540,666.28
UNITEDHEALTH GROUP INC 5.375% 04-15-2054 SEDOL: BQB5GF2	245,000.000	244,299.30	230,062.02
UNITEDHEALTH GROUP INC 5.5% 04-15-2064 SEDOL: BQB5GH4	280,000.000	279,353.20	262,071.93
UNITEDHEALTH GROUP INC 5.778% 07-15-2044 SEDOL: BPDY8C1	70,000.000	71,083.34	68,028.06
UNITEDHEALTH GROUP 3.125% DUE 05-15-2060 SEDOL: BM95BH3	275,000.000	270,054.73	163,965.57
UNITEDHEALTH GROUP 3.75% 10-15-2047 SEDOL: BYZLN95	1,200,000.000	1,188,912.00	895,478.54
UNITEDHEALTH GROUP 5.75% DUE 07-15-2064 SEDOL: BPDY809	85,000.000	87,581.13	82,888.86
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 SEDOL: BLBRZS9	65,000.000	64,233.00	66,460.55
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037 SEDOL: B2PPW63	200,000.000	264,514.00	220,092.24
UNIVERSITY SOUTHN CALIF 4.976% 10-01-2053 SEDOL: BMTTKH8	300,000.000	300,000.00	280,801.75
UNUM GROUP 4.5% DUE 12-15-2049 SEDOL: BJDSY56	115,000.000	89,272.20	91,347.21
UTD PARCEL SVC INC 3.75% 11-15-2047 SEDOL: BDRYRR1	1,200,000.000	1,196,988.00	908,979.29
VA ELEC & PWR CO 3.8% DUE 09-15-2047 SEDOL: BZ0WZD8	300,000.000	237,259.00	224,814.60

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Corporate Debt Instruments - Other			
United States - USD			
VENTAS RLTY LTD FIXED 4.375% DUE 02-01-2045 SEDOL: BV9CM96	600,000.000	597,000.00	489,770.01
VERISIGN INC FIXED 2.7% 06-15-2031 CUSIP: 92343EAM4	700,000.000	697,984.00	600,268.70
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 SEDOL: BMG8DB3	230,000.000	229,443.40	159,143.41
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL: BMWBBL2	600,000.000	598,440.00	369,204.30
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL: BMXT869	330,000.000	304,576.80	196,121.66
VERIZON COMMUNICATIONS INC 3.875% 03-01-2052 SEDOL: BPP3C79	400,000.000	395,796.00	296,387.44
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	610,000.000	589,566.96	461,843.70
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO SEDOL: BKY5GZ7	400,000.000	287,940.00	271,675.24
VERIZON COMMUNICATIONS 5.05% 05-09-2033 SEDOL: BRS92H8	500,000.000	499,185.00	494,768.38
VERIZON MASTER TRUST SER 24-1 CL A1A 5.0% 12-20-2028 CUSIP: 92348KCL5	1,200,000.000	1,199,964.24	1,206,140.40
VERIZON 4.862% DUE 08-21-2046 SEDOL: BXVMD62	110,000.000	115,848.39	98,287.80
VIACOM INC NEW 4.375% DUE 03-15-2043 SEDOL: BCHWWF1	141,000.000	106,219.55	102,741.74
VIACOM INC NEW 5.85% DUE 09-01-2043 CUSIP: 92553PAU6	124,000.000	101,605.43	107,846.03
VIRGINIA ELEC & PWR CO 4.625% 05-15-2052 SEDOL: BP5H5X8	865,000.000	811,717.05	729,051.32
VIRGINIA ELEC & PWR CO 5.45% 04-01-2053 SEDOL: BN7K3X7	65,000.000	65,572.65	61,952.73
VIRGINIA ELEC & PWR CO 5.55% 08-15-2054 SEDOL: BSMRJZ2	45,000.000	46,086.65	43,564.96
VISA INC 3.65% 09-15-2047 SEDOL: BD5WHT9	160,000.000	167,557.12	122,663.39
WALMART INC 4.05% DUE 06-29-2048 REG SEDOL: BG08Q52	20,000.000	16,952.00	16,452.98

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WALMART INC 4.5% DUE 04-15-2053 SEDOL: BP6LN24	310,000.000	309,141.30	270,179.12
WASTE CONNECTIONS FIXED 3.2% DUE 06-01-2032 SEDOL: BP96122	300,000.000	299,775.00	262,363.46
WASTE MANAGEMENT INC 3.9% DUE 03-01-2035 SEDOL: BVYS556	400,000.000	459,944.00	361,480.81
WASTE MANAGEMENT INC 5.35% 10-15-2054 SEDOL: BT03N02	300,000.000	299,877.00	288,635.62
WELLS FARGO & CO FLTG 04-22-2028 SEDOL: BQKVS11	600,000.000	600,000.00	604,986.00
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4	200,000.000	257,033.90	177,784.33
WELLS FARGO & CO 4.611% 04-25-2053 SEDOL: BP6P605	260,000.000	232,853.40	217,726.41
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7	510,000.000	532,776.39	442,524.50
WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL: BG48MR2	40,000.000	40,999.10	37,364.81
WELLS FARGO & COMPANY 4.897% 07-25-2033 CUSIP: 95000U3B7	500,000.000	500,000.00	482,806.94
WELLS FARGO & COMPANY 5.389% 04-24-2034 CUSIP: 95000U3D3	600,000.000	600,000.00	593,467.30
WELLS FARGO & COMPANY 5.499% 01-23-2035 SEDOL: BQWR464	235,000.000	235,000.00	234,329.44
WELLS FARGO & COMPANY 5.557% 07-25-2034 CUSIP: 95000U3F8	335,000.000	335,338.11	334,485.46
WELLS FARGO AND COMPANY 5.211% 12-03-2035 SEDOL: BTBN4D1	555,000.000	555,000.00	540,122.03
WELLS FARGO COML 3.635% DUE 03-15-2050 CUSIP: 95000TBS4	698,000.000	726,192.66	667,679.86
WEYERHAEUSER CO SR NT 4% 03-09-2052 SEDOL: BLD7GY0	700,000.000	687,862.00	528,279.64
WILLIAMS PARTNERS 4.9% DUE 01-15-2045 SEDOL: BNKVH91	150,000.000	137,385.50	131,128.53
WILLIAMS PARTNERS 5.4% DUE 03-04-2044 SEDOL: BKGRXP0	170,000.000	174,665.20	159,408.16

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Corporate Debt Instruments - Other			
United States - USD			
WISCONSIN PWR & LT CO DEB 5.375% 03-30-2034 SEDOL: BM8SPL5	300,000.000	299,430.00	298,753.48
WISCONSIN PWR & LT CO 4.95% 04-01-2033 SEDOL: BNVWTM2	300,000.000	299,484.00	291,278.29
WORKDAY INC SR NT 3.8% 04-01-2032 CUSIP: 98138HAJ0	300,000.000	270,750.00	273,166.27
ZOETIS INC 4.7 02-01-2043 SEDOL: BG0R585	100,000.000	99,866.00	88,978.67
Total United States - USD		235,312,341.92	195,895,139.87
Total Corporate Debt Instruments - Other		273,126,036.18	230,114,710.11

Corporate Stock - Common

United States - USD			
ACCENTURE PLC CLS A CUSIP: G1151C101	2,215.000	800,234.98	779,214.85
ADEIA INC COM CUSIP: 00676P107	5.000	35.43	69.90
ADOBE INC COM CUSIP: 00724F101	2,158.000	1,025,455.54	959,619.44
ADVANCED DRAIN SYS INC DEL COM CUSIP: 00790R104	1,131.000	126,057.05	130,743.60
ADVANCED MICRO DEVICES INC COM CUSIP: 007903107	6,833.000	726,601.58	825,358.07
AFFILIATED MANAGERS GROUP INC COM STK CUSIP: 008252108	3,751.000	384,258.54	693,634.92
AGILENT TECHNOLOGIES INC COM CUSIP: 00846U101	3,064.000	373,895.43	411,617.76
AKAMAI TECHNOLOGIES INC COM STK CUSIP: 00971T101	2,052.000	166,967.26	196,273.80
ALPHABET INC CAP STK USD0.001 CL C CUSIP: 02079K107	13,939.000	1,816,735.83	2,654,543.16
ALPHABET INC CAPITAL STOCK USD0.001 CL A CUSIP: 02079K305	16,606.000	2,100,890.36	3,143,515.80
AMAZON COM INC COM CUSIP: 023135106	28,630.000	4,649,605.62	6,281,135.70

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Corporate Stock - Common			
United States - USD			
AMERICAN EXPRESS CO CUSIP: 025816109	3,404.000	472,336.49	1,010,273.16
AMERIPRISE FINL INC COM CUSIP: 03076C106	1,532.000	873,537.21	815,682.76
ANSYS INC COM CUSIP: 03662Q105	434.000	151,178.96	146,401.22
APPLE INC COM STK CUSIP: 037833100	47,393.000	6,683,688.98	11,868,155.06
APPLIED MATERIALS INC COM CUSIP: 038222105	5,078.000	532,294.38	825,835.14
APTARGROUP INC COM CUSIP: 038336103	5,906.000	519,874.99	927,832.60
APTIV PLC NEW ORD USD0.01 CUSIP: G3265R107	3,365.000	190,627.25	203,515.20
ARAMARK COM CUSIP: 03852U106	22,114.000	504,445.19	825,073.34
ASSURANT INC COM CUSIP: 04621X108	516.000	117,355.73	110,021.52
ATLASSIAN CORP CL A CUSIP: 049468101	425.000	79,531.43	103,436.50
AUTODESK INC COM CUSIP: 052769106	966.000	276,555.80	285,520.62
AUTOMATIC DATA PROCESSING INC COM CUSIP: 053015103	2,948.000	551,811.46	862,968.04
AVANTOR INC COM CUSIP: 05352A100	7,398.000	181,159.78	155,875.86
AVERY DENNISON CORP COM CUSIP: 053611109	3,901.000	732,145.08	729,994.13
AXON ENTERPRISE INC COM CUSIP: 05464C101	1,396.000	312,385.77	829,670.72
BAKER HUGHES CO CUSIP: 05722G100	8,252.000	214,816.48	338,497.04
BALL CORP COM CUSIP: 058498106	7,347.000	525,363.04	405,040.11
BANK NEW YORK MELLON CORP COM STK CUSIP: 064058100	11,343.000	788,929.39	871,482.69

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
BERKLEY W R CORP COM CUSIP: 084423102	28,465.000	714,283.59	1,665,771.80
BERKSHIRE HATHAWAY INC COM CUSIP: 084670702	3,386.000	1,390,558.11	1,534,806.08
BEST BUY INC COM STK CUSIP: 086516101	1,573.000	167,618.55	134,963.40
BIO-TECHNE CORP COM CUSIP: 09073M104	6,286.000	297,461.80	452,780.58
BIOGEN INC COMMON STOCK CUSIP: 09062X103	1,714.000	420,994.67	262,104.88
BLACKBAUD INC COM CUSIP: 09227Q100	6,676.000	356,996.70	493,489.92
BOOKING HLDGS INC COM CUSIP: 09857L108	306.000	716,781.30	1,520,336.52
BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK CUSIP: 099502106	5,966.000	544,559.62	767,824.20
BROADCOM INC COM CUSIP: 11135F101	11,929.000	1,562,010.80	2,765,619.36
BROADRIDGE FINL SOLUTIONS INC COM STK CUSIP: 11133T103	2,468.000	300,016.27	557,990.12
BROWN & BROWN INC COM CUSIP: 115236101	10,119.000	481,218.96	1,032,340.38
BUNGE GLOBAL SA F COMMON STOCK CUSIP: H11356104	2,142.000	152,026.23	166,561.92
BURLINGTON STORES INC COM CUSIP: 122017106	4,340.000	754,470.89	1,237,160.40
C H ROBINSON WORLDWIDE INC COM NEW COM NEW CUSIP: 12541W209	3,393.000	319,507.52	350,564.76
CACI INTL INC CL A CL A CUSIP: 127190304	2,186.000	538,074.38	883,275.16
CADENCE DESIGN SYS INC COM CUSIP: 127387108	2,143.000	292,879.81	643,885.78
CAPITAL ONE FINL CORP COM CUSIP: 14040H105	1,446.000	258,177.11	257,850.72
CARDINAL HLTH INC CUSIP: 14149Y108	2,217.000	249,894.24	262,204.59

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
CARLISLE COMPANIES INC COM CUSIP: 142339100	3,809.000	502,284.65	1,404,911.56
CARMAX INC COM CUSIP: 143130102	1,263.000	139,936.89	103,262.88
CARRIER GLOBAL CORPORATION COM USD0.01 WI CUSIP: 14448C104	7,480.000	336,685.07	510,584.80
CASEYS GEN STORES INC COM CUSIP: 147528103	2,312.000	510,610.69	916,083.76
CATERPILLAR INC COM CUSIP: 149123101	2,487.000	891,316.23	902,184.12
CBOE GLOBAL MARKETS INC CUSIP: 12503M108	1,532.000	264,544.23	299,352.80
CBRE GROUP INC CL A CL A CUSIP: 12504L109	2,514.000	179,627.13	330,063.06
CENCORA INC CUSIP: 03073E105	1,207.000	260,534.42	271,188.76
CENTENE CORP DEL COM CUSIP: 15135B101	3,333.000	262,734.04	201,913.14
CHENIERE ENERGY INC COM NEW CUSIP: 16411R208	3,714.000	293,866.99	798,027.18
CHOICE HOTELS INTL INC COM CUSIP: 169905106	5,922.000	499,390.52	840,805.56
CHURCH & DWIGHT INC COM CUSIP: 171340102	4,752.000	461,253.88	497,581.92
CISCO SYSTEMS INC CUSIP: 17275R102	22,270.000	1,058,384.46	1,318,384.00
CITIGROUP INC COM NEW COM NEW CUSIP: 172967424	11,615.000	749,161.38	817,579.85
CITIZENS FINL GROUP INC COM CUSIP: 174610105	1,739.000	80,042.74	76,098.64
CLOROX CO COMMON STOCK USD 1 PAR CUSIP: 189054109	1,727.000	320,660.70	280,482.07
CMS ENERGY CORP COM CUSIP: 125896100	1,197.000	83,392.60	79,780.05
COCA COLA CO COM CUSIP: 191216100	28,338.000	1,514,566.96	1,764,323.88

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
COLUMBIA BKG SYS INC COM CUSIP: 197236102	7,267.000	211,257.71	196,281.67
COLUMBIA SPORTSWEAR CO COM CUSIP: 198516106	7,966.000	485,004.07	668,586.38
COMCAST CORP NEW-CL A CUSIP: 20030N101	31,951.000	1,181,295.48	1,199,121.03
CONAGRA BRANDS INC COM USD5 CUSIP: 205887102	5,812.000	162,497.30	161,283.00
CONOCOPHILLIPS COM CUSIP: 20825C104	9,007.000	982,231.87	893,224.19
CRH ORD EUR 0.32 CUSIP: G25508105	1,839.000	169,530.84	170,144.28
CUMMINS INC CUSIP: 231021106	1,108.000	265,149.17	386,248.80
D R HORTON INC COM CUSIP: 23331A109	801.000	95,599.98	111,995.82
DAVITA INC COM CUSIP: 23918K108	1,415.000	159,719.49	211,613.25
DAYFORCE INC CUSIP: 15677J108	2,545.000	162,425.94	184,868.80
DECKERS OUTDOOR CORP COM CUSIP: 243537107	2,966.000	235,596.18	602,364.94
DEERE & CO COM CUSIP: 244199105	2,064.000	847,144.61	874,516.80
DELTA AIR LINES INC DEL COM NEW COM NEW CUSIP: 247361702	5,207.000	209,351.90	315,023.50
DIAMONDBACK ENERGY INC COM CUSIP: 25278X109	1,039.000	202,714.41	170,219.37
DICKS SPORTING GOODS INC OC-COM OC-COM CUSIP: 253393102	317.000	42,567.11	72,542.28
DISCOVER FINL SVCS COM STK CUSIP: 254709108	1,235.000	160,907.53	213,939.05
DOLBY LABORATORIES INC CL A COM STK CUSIP: 25659T107	12,482.000	1,001,126.47	974,844.20
DOMINION ENERGY INC COM STK NPV CUSIP: 25746U109	9,468.000	714,419.08	509,946.48

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Corporate Stock - Common			
United States - USD			
DOVER CORP COM USD1.00 CUSIP: 260003108	1,413.000	216,907.14	265,078.80
DOW INC COM USD0.01 WI CUSIP: 260557103	4,294.000	278,777.16	172,318.22
DYNATRACE INC COM CUSIP: 268150109	1,169.000	64,713.97	63,535.15
EBAY INC COM USD0.001 CUSIP: 278642103	3,243.000	199,242.84	200,903.85
ECOLAB INC COM STK USD1 CUSIP: 278865100	3,591.000	682,483.84	841,443.12
EDISON INTL COM CUSIP: 281020107	2,182.000	191,159.56	174,210.88
EDWARDS LIFESCIENCES CORP COM CUSIP: 28176E108	4,977.000	418,546.26	368,447.31
ELECTR ARTS COM CUSIP: 285512109	3,477.000	436,660.41	508,685.10
ELEVANCE HEALTH INC CUSIP: 036752103	1,534.000	679,517.83	565,892.60
ELI LILLY & CO COM CUSIP: 532457108	2,094.000	798,034.54	1,616,568.00
EMCOR GROUP INC COM CUSIP: 29084Q100	443.000	172,171.90	201,077.70
ENPHASE ENERGY INC COM CUSIP: 29355A107	660.000	79,884.48	45,328.80
ENVISTA HLDGS CORP COM CUSIP: 29415F104	23,809.000	556,155.17	459,275.61
EQT CORP COM CUSIP: 26884L109	9,436.000	420,409.69	435,093.96
EQUITABLE HLDGS INC COM CUSIP: 29452E101	5,937.000	283,172.37	280,048.29
EVERSOURCE ENERGY COM CUSIP: 30040W108	6,090.000	521,986.11	349,748.70
EXACT SCIENCES CORP COM CUSIP: 30063P105	691.000	42,626.75	38,827.29
EXELON CORP COM CUSIP: 30161N101	2,085.000	80,291.88	78,479.40

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

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
EXPEDITORS INTL WASH INC COM CUSIP: 302130109	3,316.000	319,433.49	367,313.32
EXXON MOBIL CORP COM CUSIP: 30231G102	10,896.000	1,274,819.81	1,172,082.72
FACTSET RESH SYS INC COM STK CUSIP: 303075105	1,337.000	329,257.38	642,134.36
FERGUSON ENTERPRISES INC USD0.0001 CUSIP: 31488V107	1,834.000	396,749.22	318,327.38
FIDELITY NATL INFORMATION SVCS INC COM STK CUSIP: 31620M106	2,931.000	255,565.93	236,736.87
FIRST SOLAR INC COM CUSIP: 336433107	536.000	108,363.17	94,464.64
FLUTTER ENTERTAINMENT PLC ORD EUR0.09 CUSIP: G3643J108	382.000	106,326.73	98,727.90
FORTIVE CORP COM MON STOCK CUSIP: 34959J108	3,605.000	241,209.16	270,375.00
FORTUNE BRANDS INNOVATIONS INC USD0.01 CUSIP: 34964C106	770.000	58,304.06	52,614.10
FOX CORP CL A CL A CUSIP: 35137L105	3,245.000	120,842.50	157,642.10
FOX CORP CL B CL B CUSIP: 35137L204	2,729.000	95,989.60	124,824.46
FTI CONSULTING INC COM CUSIP: 302941109	2,096.000	355,657.55	400,608.48
GARTNER INC COM CUSIP: 366651107	420.000	149,120.96	203,477.40
GENERAL MILLS INC COM CUSIP: 370334104	7,886.000	490,282.87	502,890.22
GILEAD SCIENCES INC CUSIP: 375558103	12,064.000	793,349.70	1,114,351.68
GODADDY INC CL A CL A CUSIP: 380237107	8,464.000	638,345.02	1,670,539.68
GRACO INC COM CUSIP: 384109104	5,900.000	266,925.42	497,311.00
GRAINGER W W INC COM CUSIP: 384802104	699.000	359,885.01	736,780.95

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Corporate Stock - Common			
United States - USD			
HESS CORP COM STK CUSIP: 42809H107	5,224.000	428,118.75	694,844.24
HEWLETT PACKARD ENTERPRISE CO COM CUSIP: 42824C109	5,634.000	75,404.44	120,285.90
HILTON WORLDWIDE HLDGS INC COM NEW COM NEW CUSIP: 43300A203	1,913.000	438,095.28	472,817.08
HOLOGIC INC COM CUSIP: 436440101	3,692.000	283,506.69	266,156.28
HOME DEPOT INC COM CUSIP: 437076102	5,297.000	1,480,254.46	2,060,480.03
HORMEL FOODS CORP COM CUSIP: 440452100	5,830.000	285,898.21	182,887.10
HP INC COM CUSIP: 40434L105	4,458.000	121,098.35	145,464.54
HUBBELL INC COM CUSIP: 443510607	361.000	152,309.55	151,219.29
HUBSPOT INC COM CUSIP: 443573100	329.000	160,162.97	229,237.33
HUMANA INC COM CUSIP: 444859102	449.000	175,052.87	113,915.79
HUNT J B TRANS SVCS INC COM CUSIP: 445658107	5,166.000	621,602.19	881,629.56
HUNTINGTON BANCSHARES INC COM CUSIP: 446150104	9,363.000	133,587.19	152,336.01
IDEX CORP COM CUSIP: 45167R104	3,541.000	491,572.74	741,095.89
IDEXX LABS INC COM CUSIP: 45168D104	753.000	369,406.45	311,320.32
INCYTE CORP COM CUSIP: 45337C102	3,330.000	218,642.48	230,003.10
INGERSOLL RAND INC COM CUSIP: 45687V106	5,497.000	309,353.17	497,258.62
INSIGHT ENTERPRISES INC COM CUSIP: 45765U103	1,000.000	205,015.11	152,100.00
INTEL CORP COM CUSIP: 458140100	18,619.000	1,016,901.78	373,310.95

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Corporate Stock - Common			
United States - USD			
INTERNATIONAL BUSINESS MACHS CORP COM CUSIP: 459200101	6,026.000	735,945.62	1,324,695.58
INTERPUBLIC GROUP COMPANIES INC COM CUSIP: 460690100	2,968.000	98,999.26	83,163.36
INTL FLAVORS & FRAGRANCES INC COM CUSIP: 459506101	2,198.000	262,999.69	185,840.90
INTL PAPER CO COM CUSIP: 460146103	3,351.000	161,199.87	180,350.82
INTUIT COM CUSIP: 461202103	1,520.000	588,891.28	955,320.00
IQVIA HLDGS INC COM USD0.01 CUSIP: 46266C105	1,531.000	351,016.45	300,856.81
JACK HENRY & ASSOC INC COM CUSIP: 426281101	2,047.000	241,262.22	358,839.10
JOHNSON CTLS INTL PLC COM USD0.01 CUSIP: G51502105	4,590.000	254,337.95	362,288.70
JONES LANG LASALLE INC COM STK CUSIP: 48020Q107	2,523.000	294,515.93	638,672.22
JPMORGAN CHASE & CO COM CUSIP: 46625H100	7,457.000	1,388,690.07	1,787,517.47
JUNIPER NETWORKS INC COM CUSIP: 48203R104	917.000	35,453.81	34,341.65
KELLANOVA COM USD0.25 CUSIP: 487836108	5,177.000	343,549.15	419,181.69
KENVUE INC COM CUSIP: 49177J102	8,424.000	204,191.87	179,852.40
KEYSIGHT TECHNOLOGIES INC COM CUSIP: 49338L103	1,225.000	171,780.40	196,771.75
KIMBERLY-CLARK CORP COM CUSIP: 494368103	4,055.000	525,073.01	531,367.20
KINDER MORGAN INC DEL COM CUSIP: 49456B101	20,796.000	483,326.35	569,810.40
KINSALE CAP GROUP INC COM CUSIP: 49714P108	886.000	327,608.65	412,105.18
KIRBY CORP COM CUSIP: 497266106	4,683.000	355,696.51	495,461.40

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Corporate Stock - Common			
United States - USD			
KRAFT HEINZ CO COM CUSIP: 500754106	11,102.000	381,769.21	340,942.42
KROGER CO COM CUSIP: 501044101	13,366.000	642,677.11	817,330.90
LAM RESH CORP COM NEW CUSIP: 512807306	9,747.000	533,144.26	704,025.81
LANDSTAR SYS INC COM CUSIP: 515098101	4,449.000	486,795.52	764,605.14
LENNOX INTL INC COM CUSIP: 526107107	2,014.000	403,448.61	1,227,130.20
LIVE NATION ENTERTAINMENT INC CUSIP: 538034109	1,605.000	210,673.81	207,847.50
LKQ CORP COM LKQ CORP CUSIP: 501889208	28,148.000	1,164,780.07	1,034,439.00
LOWES COS INC COM CUSIP: 548661107	3,858.000	649,268.40	952,154.40
LULULEMON ATHLETICA INC COM CUSIP: 550021109	1,992.000	704,475.60	761,760.72
LYONDELLBASELL IND N V COM USD0.01 CL 'A' CUSIP: N53745100	1,081.000	106,766.59	80,285.87
MANHATTAN ASSOCS INC COM CUSIP: 562750109	1,583.000	132,323.88	427,789.92
MARKEL GROUP INC CUSIP: 570535104	728.000	611,765.70	1,256,695.44
MARSH & MCLENNAN CO'S INC COM CUSIP: 571748102	4,179.000	563,006.20	887,661.39
MARTIN MARIETTA MATLS INC COM CUSIP: 573284106	482.000	183,956.30	248,953.00
MARVELL TECHNOLOGY INC COM CUSIP: 573874104	4,604.000	210,897.47	508,511.80
MASTERCARD INC CL A CUSIP: 57636Q104	4,443.000	1,578,072.57	2,339,550.51
MC CORMICK & CO INC COM NON-VTG CUSIP: 579780206	3,785.000	299,253.26	288,568.40
MC DONALDS CORP COM CUSIP: 580135101	2,651.000	785,177.69	768,498.39

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
MCKESSON CORP CUSIP: 58155Q103	1,033.000	518,226.05	588,717.03
MERCADOLIBRE INC COM STK CUSIP: 58733R102	386.000	564,306.53	656,369.84
META PLATFORMS INC COM USD0.000006 CL 'A' CUSIP: 30303M102	6,350.000	2,657,645.94	3,717,988.50
METLIFE INC COM STK USD0.01 CUSIP: 59156R108	4,856.000	324,010.39	397,609.28
METTLER-TOLEDO INTL INC COM CUSIP: 592688105	262.000	304,676.32	320,604.16
MICROSOFT CORP COM CUSIP: 594918104	25,895.000	6,033,460.08	10,914,742.50
MODERNA INC COM CUSIP: 60770K107	1,875.000	145,121.45	77,962.50
MOLINA HEALTHCARE INC COM CUSIP: 60855R100	295.000	103,185.56	85,859.75
MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B CUSIP: 60871R209	4,606.000	235,226.89	264,015.92
MOODYS CORP COM CUSIP: 615369105	1,470.000	419,047.58	695,853.90
MORGAN STANLEY COM STK USD0.01 CUSIP: 617446448	10,479.000	1,103,234.15	1,317,419.88
MORNINGSTAR INC COM STK CUSIP: 617700109	3,595.000	544,417.55	1,210,652.20
MOTOROLA SOLUTIONS INC CUSIP: 620076307	1,134.000	515,252.53	524,168.82
NASDAQ INC CUSIP: 631103108	3,550.000	220,849.22	274,450.50
NETAPP INC COM STK CUSIP: 64110D104	1,155.000	118,315.93	134,072.40
NEWMONT CORPORATION CUSIP: 651639106	9,189.000	473,062.70	342,014.58
NEWS CORP COM CL A CUSIP: 65249B109	2,081.000	61,304.60	57,310.74
NEXTERA ENERGY INC COM CUSIP: 65339F101	15,646.000	1,205,064.60	1,121,661.74

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Corporate Stock - Common			
United States - USD			
NORDSON CORP COM CUSIP: 655663102	2,165.000	251,334.26	453,004.60
NUCOR CORP COM CUSIP: 670346105	2,110.000	281,432.85	246,258.10
NUTANIX INC CL A CL A CUSIP: 67059N108	1,796.000	130,745.20	109,879.28
NVIDIA CORP COM CUSIP: 67066G104	88,251.000	1,279,662.61	11,851,226.79
NXP SEMICONDUCTORS N V COM STK CUSIP: N6596X109	1,428.000	313,529.27	296,809.80
OLD DOMINION FREIGHT LINE INC COM CUSIP: 679580100	2,340.000	455,242.17	412,776.00
ONEOK INC COM STK CUSIP: 682680103	8,388.000	420,889.56	842,155.20
OVINTIV INC COM USD0.01 CUSIP: 69047Q102	1,194.000	51,137.82	48,357.00
OWENS CORNING NEW COM STK CUSIP: 690742101	1,354.000	113,599.77	230,613.28
PALO ALTO NETWORKS INC COM USD0.0001 CUSIP: 697435105	3,359.000	599,455.61	611,203.64
PAYCHEX INC COM CUSIP: 704326107	1,440.000	175,860.01	201,916.80
PENTAIR PLC COM USD0.01 CUSIP: G7S00T104	1,747.000	107,054.38	175,818.08
PNC FINANCIAL SERVICES GROUP COM STK CUSIP: 693475105	3,638.000	566,622.20	701,588.30
POOL CORP COM STK CUSIP: 73278L105	1,166.000	255,994.24	397,536.04
PPG IND INC COM CUSIP: 693506107	2,682.000	371,988.43	320,364.90
PRINCIPAL FINL GROUP INC COM STK CUSIP: 74251V102	2,131.000	185,477.13	164,960.71
PROSPERITY BANCSHARES INC COM CUSIP: 743606105	3,981.000	260,356.63	299,968.35
PRUDENTIAL FINL INC COM CUSIP: 744320102	4,015.000	337,814.59	475,897.95

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Corporate Stock - Common			
United States - USD			
PTC INC COM CUSIP: 69370C100	967.000	123,844.65	177,802.29
PUB SERVICE ENTERPRISE GROUP INC COM CUSIP: 744573106	7,822.000	474,242.21	660,880.78
QUANTA SVCS INC COM CUSIP: 74762E102	1,351.000	186,326.67	426,983.55
QUEST DIAGNOSTICS INC COM CUSIP: 74834L100	1,759.000	218,848.26	265,362.74
RAYMOND JAMES FNCL INC COM STK CUSIP: 754730109	2,020.000	316,427.49	313,766.60
REGENERON PHARMACEUTICALS INC COM CUSIP: 75886F107	576.000	431,705.67	410,302.08
REVVITY INC CUSIP: 714046109	1,460.000	178,904.16	162,950.60
RIVIAN AUTOMOTIVE INC CUSIP: 76954A103	7,602.000	202,451.43	101,106.60
ROCKWELL AUTOMATION CUSIP: 773903109	930.000	289,930.33	265,784.70
ROYALTY PHARMA PLC COM USD0.0001 CLASS A CUSIP: G7709Q104	17,712.000	468,824.24	451,833.12
RPM INTL INC CUSIP: 749685103	7,585.000	537,147.53	933,410.10
S&P GLOBAL INC COM CUSIP: 78409V104	2,481.000	882,451.52	1,235,612.43
SALESFORCE INC COM USD0.001 CUSIP: 79466L302	4,275.000	958,774.14	1,429,260.75
SEAGATE TECHNOLOGY HOLDINGS PLC CUSIP: G7997R103	1,678.000	170,090.33	144,828.18
SEI INVTS CO COM CUSIP: 784117103	9,758.000	424,192.46	804,839.84
SERVICE CORP INTL COM CUSIP: 817565104	5,167.000	203,806.74	412,429.94
SERVICENOW INC COM USD0.001 CUSIP: 81762P102	1,154.000	619,273.84	1,223,378.48
SIMPSON MFG INC COM CUSIP: 829073105	2,027.000	357,207.05	336,137.41

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
SOLVENTUM CORP COM COM USD0.01 CUSIP: 83444M101	2,387.000	200,878.02	157,685.22
STARBUCKS CORP COM CUSIP: 855244109	8,875.000	891,712.99	809,843.75
STATE STR CORP COM CUSIP: 857477103	2,858.000	239,435.57	280,512.70
STEEL DYNAMICS INC COM CUSIP: 858119100	2,883.000	125,057.43	328,863.81
STERIS PLC ORD USD0.001 CUSIP: G8473T100	1,403.000	267,417.54	288,400.68
SYNCHRONY FINL COM CUSIP: 87165B103	1,466.000	54,307.31	95,290.00
SYNOPSIS INC COM CUSIP: 871607107	908.000	284,209.20	440,706.88
TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01 CUSIP: 874054109	2,755.000	388,877.45	507,140.40
TARGA RES CORP COM CUSIP: 87612G101	2,982.000	271,245.33	532,287.00
TARGET CORP COM STK CUSIP: 87612E106	4,893.000	868,938.19	661,435.74
TELEFLEX INC COM CUSIP: 879369106	5,088.000	1,298,447.55	905,562.24
TESLA INC COM USD0.001 CUSIP: 88160R101	8,030.000	1,711,250.48	3,242,835.20
TEXAS INSTRUMENTS INC COM CUSIP: 882508104	4,360.000	746,499.73	817,543.60
THE CAMPBELLS COMPANY CUSIP: 134429109	5,521.000	250,798.87	231,219.48
THE CIGNA GROUP CUSIP: 125523100	2,631.000	582,144.75	726,524.34
THE COOPER COMPANIES, INC. CUSIP: 216648501	2,934.000	277,726.65	269,722.62
THE HARTFORD INSURANCE GROUP INC COM USD0.01 CUSIP: 416515104	4,352.000	523,813.02	476,108.80
TORO CO COM CUSIP: 891092108	1,752.000	171,214.57	140,335.20

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Corporate Stock - Common			
United States - USD			
TRACTOR SUPPLY CO COM CUSIP: 892356106	5,165.000	159,741.65	274,054.90
TRANE TECHNOLOGIES PLC COM USD1 CUSIP: G8994E103	3,038.000	482,146.03	1,122,085.30
TRANSUNION COM CUSIP: 89400J107	7,260.000	395,516.23	673,074.60
TRIMBLE INC COM TRIMBLE INC CUSIP: 896239100	16,308.000	858,922.97	1,152,323.28
TRUIST FINL CORP COM CUSIP: 89832Q109	7,199.000	382,526.06	312,292.62
TWILIO INC CL A CL A CUSIP: 90138F102	1,815.000	121,622.62	196,165.20
TYLER TECHNOLOGIES INC COM STK CUSIP: 902252105	974.000	346,263.31	561,647.36
ULTA BEAUTY INC COM STK USD0.01 CUSIP: 90384S303	1,323.000	422,966.06	575,412.39
UNION PAC CORP COM CUSIP: 907818108	2,350.000	601,797.17	535,894.00
UNITED PARCEL SVC INC CL B CUSIP: 911312106	2,686.000	407,187.05	338,704.60
UNITED RENTALS INC COM CUSIP: 911363109	497.000	225,872.79	350,106.68
UNITEDHEALTH GROUP INC COM CUSIP: 91324P102	2,291.000	1,211,603.53	1,158,925.26
US BANCORP CUSIP: 902973304	4,896.000	204,388.38	234,175.68
VEEVA SYS INC CL A COM CL A COM CUSIP: 922475108	1,510.000	326,816.55	317,477.50
VERALTO CORP COM CUSIP: 92338C103	1,600.000	146,594.68	162,960.00
VERISK ANALYTICS INC COM USD0.001 CUSIP: 92345Y106	423.000	121,118.41	116,506.89
VERIZON COMMUNICATIONS COM CUSIP: 92343V104	23,889.000	1,354,695.47	955,321.11
VERTEX PHARMACEUTICALS INC COM CUSIP: 92532F100	1,897.000	935,854.26	763,921.90

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Corporate Stock - Common			
United States - USD			
VISA INC COM CL A STK CUSIP: 92826C839	8,612.000	1,881,166.20	2,721,736.48
WALT DISNEY CO CUSIP: 254687106	10,240.000	1,738,390.50	1,140,224.00
WARNER BROS DISCOVERY INC CUSIP: 934423104	3,808.000	39,602.06	40,250.56
WATERS CORP COM CUSIP: 941848103	756.000	200,939.20	280,460.88
WEST PHARMACEUTICAL SVCS INC COM CUSIP: 955306105	1,052.000	321,575.70	344,593.12
WESTN DIGITAL CORP COM CUSIP: 958102105	1,710.000	80,593.77	101,967.30
WEX INC COM CUSIP: 96208T104	3,419.000	377,467.75	599,419.08
WILLIAMS CO INC COM CUSIP: 969457100	11,473.000	667,595.52	620,918.76
WILLIAMS SONOMA INC COM CUSIP: 969904101	1,019.000	149,391.72	188,698.42
WILLIS TOWERS WATSON PLC COM USD0.000115 CUSIP: G96629103	426.000	104,978.54	133,440.24
WORKDAY INC CL A COM USD0.001 CUSIP: 98138H101	1,026.000	242,607.14	264,738.78
XPERI INC COM CUSIP: 98423J101	2.000	32.12	20.54
XYLEM INC COM CUSIP: 98419M100	2,495.000	255,107.84	289,469.90
ZIMMER BIOMET HLDGS INC COM CUSIP: 98956P102	2,286.000	283,169.21	241,470.18
ZOTIS INC COM USD0.01 CL 'A' CUSIP: 98978V103	8,593.000	1,529,438.93	1,400,057.49
ZSCALER INC COM CUSIP: 98980G102	322.000	65,508.98	58,092.02
3M CO COM CUSIP: 88579Y101	3,806.000	570,588.03	491,316.54
Total United States - USD		142,132,595.40	197,374,040.13
Total Corporate Stock - Common		142,132,595.40	197,374,040.13

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<i>Value of Interest In Common/Collective Trusts</i>			
United States - USD			
CF JPMCB STRATEGIC PROPERTY FUND CUSIP: 99089IWA0	5,242,086.620	50,944,943.86	57,956,509.67
CF MFS HERITAGE TR COMP COLLECTIVE INVST TR-MFS INT INTR INSIC VALUE CIT CL 4 CUSIP: 1599986Q1	4,692,062.880	90,511,514.80	112,937,953.52
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	9,177,072.450	9,177,072.45	9,177,072.45
Total United States - USD		150,633,531.11	180,071,535.64
Total Value of Interest In Common/Collective Trusts		150,633,531.11	180,071,535.64
<i>Value of Interest in Registered Investment Companies</i>			
United States - USD			
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	88,938.198	890,902.50	890,893.93
Total United States - USD		890,902.50	890,893.93
Total Value of Interest in Registered Investment Com		890,902.50	890,893.93
<i>Other</i>			
Colombia - USD			
COLOMBIA REP 8.0% 11-14-2035 CUSIP: 195325EL5	400,000.000	413,544.00	402,200.00
Total Colombia - USD		413,544.00	402,200.00
France - USD			
PVTPL ELECTRICITE DE FRANCE SA 6.0% 04-22-2064 CUSIP: 268317BB9	400,000.000	367,912.00	387,036.47
Total France - USD		367,912.00	387,036.47
Israel - USD			
ISRAEL ST 3.375% DUE 01-15-2050 REG CUSIP: 46513JXN6	400,000.000	390,104.00	259,388.40

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

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

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Israel - USD			
Total Israel - USD		390,104.00	259,388.40
Mexico - USD			
UNITED MEXICAN STS GLOBAL NT 3.771% 05-24-2061 CUSIP: 91087BAN0	1,200,000.000	1,200,000.00	679,134.56
Total Mexico - USD		1,200,000.00	679,134.56
Philippines - USD			
PHILIPPINES(REP OF) 5.5% DUE 01-17-2048 REG CUSIP: 718286CX3	600,000.000	600,000.00	584,578.43
Total Philippines - USD		600,000.00	584,578.43
Saudi Arabia - USD			
SAUDI ARABIA 5% SNR MTN 17/04/2049 USD SEDOL: BFN114	1,000,000.000	978,260.00	866,410.00
Total Saudi Arabia - USD		978,260.00	866,410.00
United Arab Emirates - USD			
ABU DHABI NATL ENERGY 4.75% 03-09-2037 CUSIP: 00388WAP6	500,000.000	496,180.00	467,890.00
Total United Arab Emirates - USD		496,180.00	467,890.00
United States - USD			
&&&EQUITY FUTURES OFFSET - LONG CUSIP: 999959943	0.000	0.00	-593,575.00
AMERICAN TOWER CORP CUSIP: 03027X100	2,744.000	613,199.13	503,277.04
AVALONBAY CMNTYS REIT CUSIP: 053484101	332.000	66,701.46	73,030.04
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE SEDOL: B3YX4F8	900,000.000	1,256,328.00	1,031,611.14
BXP INC CUSIP: 101121101	1,112.000	107,479.54	82,688.32

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CROWN CASTLE INC COM CUSIP: 22822V101	2,474.000	425,688.50	224,540.24
DIGITAL RLTY TR INC COM CUSIP: 253868103	1,333.000	193,686.66	236,380.89
DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS SEDOL: 9A41GUU	2,050,000.000	2,050,000.00	2,050,000.00
EQUINIX INC COM PAR \$0.001 CUSIP: 29444U700	755.000	548,083.72	711,881.95
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	-991.000	-121,507,455.69	-117,836,093.75
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	991.000	121,507,455.69	117,836,093.75
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	111.000	12,473,428.83	12,355,687.50
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	-111.000	-12,473,428.83	-12,355,687.50
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	-207.000	-22,103,030.96	-22,005,070.31
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	207.000	22,103,030.96	22,005,070.31
FUT MAR 25 EMINI S&P 500 CUSIP: 999599GH0	2.000	0.00	593,575.00
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	-67.000	-7,838,539.06	-7,627,531.25
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	67.000	7,838,539.06	7,627,531.25
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	254.000	52,198,042.20	52,224,781.26
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	-254.000	-52,198,042.20	-52,224,781.26
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	-380.000	-41,692,869.61	-41,325,000.00
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	380.000	41,692,869.61	41,325,000.00
HEALTHPEAK OP LLC CUSIP: 42250P103	4,433.000	117,947.29	89,856.91

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

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2025 N/C CUSIP: 452151LF8	122,352.940	130,042.82	120,626.56
IRON MTN INC NEW COM CUSIP: 46284V101	4,883.000	163,214.36	513,252.13
JOBOSHO BEVERAGE SYS OHIO STATEWIDE LIQUOR PROFITS REV 4.532% 01-01-2035 BEO SEDOL: B9HL525	600,000.000	600,000.00	582,707.88
METROPOLITAN TRANSN AUTH N Y DEDICATED TAX FD 7.336% 11-15-2039 BEO TAXABLE SEDOL: B3ZK737	70,000.000	109,015.90	81,815.48
MICHIGAN ST UNIV REVS 4.165% 08-15-2122 SEDOL: BM8HRW7	300,000.000	300,000.00	220,985.34
MUNICIPAL ELEC AUTH GA 6.655% 04-01-2057BEO TAXABLE SEDOL: B669JY9	841,000.000	954,665.36	902,210.76
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE SEDOL: B8FPQ52	300,000.000	301,018.25	251,997.51
PROLOGIS INC COM CUSIP: 74340W103	7,483.000	804,810.07	790,953.10
PUB STORAGE COM CUSIP: 74460D109	239.000	83,129.06	71,566.16
SALES TAX SECURITIZATION CORP ILL 4.637%01-01-2040 BEO TAXABLE CUSIP: 79467BCM5	370,000.000	371,842.60	348,469.37
SBA COMMUNICATIONS CORP COM USD0.01 CL A CUSIP: 78410G104	968.000	263,763.05	197,278.40
TBA COLLATERAL RECEIVABLE FROM BANK OF AMERICA SEDOL: 9A6FXKU	330,000.000	330,000.00	330,000.00
TBA COLLATERAL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FF6U	20,000.000	20,000.00	20,000.00
UNIVERSITY CALIF REVS 3.931% 05-15-2045 BEO TAXABLE SEDOL: BWDP6Z2	235,000.000	235,000.00	210,003.61
WELLTOWER INC COM REIT CUSIP: 95040Q104	3,529.000	236,370.65	444,759.87
WEYERHAEUSER CO COM CUSIP: 962166104	4,993.000	165,105.22	140,552.95
Total United States - USD		10,447,091.64	10,230,445.65
Total Other		14,893,091.64	13,877,083.51

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

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
Pending trade purchases: United States dollar	0.000	-2,300.00	-2,300.00
Total - all currencies		-2,300.00	-2,300.00
Pending trade purchases: United States dollar	0.000	-187,738,294.47	-187,738,294.47
Total - all currencies		-187,738,294.47	-187,738,294.47
Total Other Liabilities		-187,740,594.47	-187,740,594.47
Total		808,446,683.72	828,509,410.03

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C50540R409	# REORG LABORATORY CORP EXCHANGE 2W12AD4LABORATORY CORP 05/20/2024	Acquisitions	5.00	-1,079.13	
		Dispositions	-23.00		5,119.30
		Free Delivery	-1,004.00		
CG3421J106	#REORG FERGUSON MERGER FERGUSON 2Z11AF4 08-01-2024	Acquisitions	7.00	-1,480.12	
		Dispositions	-134.00		27,321.46
		Free Delivery	-1,945.00		
C723787107	#REORG PIONEER NAT RES CO MERGER EXXON MOBIL 2313586 05-03-2024	Acquisitions	5.00	-1,175.93	
		Dispositions	-28.00		6,361.83
		Free Delivery	-1,111.00		
CG6095L109	#REORG/APTIV PLC MERGER APTIV PLC 281QAC412-18-2024	Acquisitions	13.00	-1,033.35	
		Dispositions	-432.00		31,204.05
		Free Delivery	-3,365.00		
C512807108	#REORG/LAM EXCHANGE LAM 271VAC4 10-03-2024	Acquisitions	3.00	-2,797.25	
		Dispositions	-209.00		195,713.80
		Free Delivery	-1,034.00		
C565849106	#REORG/MARATHON MERGER CONOCOPHILLIPS 2197249 11-22-2024	Acquisitions	2,275.00	-65,177.16	
		Dispositions	-115.00		2,974.97
		Free Delivery	-2,160.00		
C96145D105	#REORG/WESTROCK CO MERGER SMURFIT WESTROCK LTD 2X12AU4 07-08-2024	Acquisitions	23.00	-1,041.65	
		Dispositions	-2,479.00		127,162.05
SBSNTZ71	ABBVIE INC 5.35% 03-15-2044	Acquisitions	35,000.00	-34,951.70	
		Dispositions	-35,000.00		35,190.05
SBSNSFM3	ABBVIE INC 5.4% 03-15-2054	Acquisitions	70,000.00	-69,759.90	
		Dispositions	-70,000.00		73,128.55
SBSNTZ60	ABBVIE INC 5.5% 03-15-2064	Acquisitions	45,000.00	-44,831.70	
		Dispositions	-45,000.00		47,887.65
CG1151C101	ACCENTURE PLC CLS A	Acquisitions	2,288.00	-825,502.46	

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00724F101	ADOBE INC COM	Dispositions	-5,337.00		1,833,463.17
		Acquisitions	13.00	-6,225.53	
C007903107	ADVANCED MICRO DEVICES INC COM	Dispositions	-311.00		160,802.27
		Acquisitions	65.00	-11,050.76	
C001055102	AFLAC INC COM	Dispositions	-945.00		149,897.97
		Acquisitions	2,486.00	-274,348.50	
C00846U101	AGILENT TECHNOLOGIES INC COM	Dispositions	-2,486.00		281,167.91
		Acquisitions	12.00	-1,648.29	
C00971T101	AKAMAI TECHNOLOGIES INC COM STK	Dispositions	-405.00		53,897.64
		Acquisitions	16.00	-1,475.80	
CG0176J109	ALLEGION PLC COMMON STOCK	Dispositions	-3,875.00		429,739.31
		Acquisitions	8.00	-1,022.94	
C02079K107	ALPHABET INC CAP STK USD0.001 CL C	Dispositions	-897.00		114,885.58
		Acquisitions	10,229.00	-1,429,779.96	
C02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A	Dispositions	-2,128.00		372,371.29
		Acquisitions	10,661.00	-1,478,405.75	
C023135106	AMAZON COM INC COM	Dispositions	-2,341.00		407,355.47
		Acquisitions	10,961.00	-1,949,217.07	
CG0250X107	AMCOR PLC ORD USD0.01	Dispositions	-3,775.00		725,568.66
		Acquisitions	111.00	-1,005.64	
C025816109	AMERICAN EXPRESS CO	Dispositions	-17,966.00		182,301.93
		Acquisitions	193.00	-58,317.02	
C03027X100	AMERICAN TOWER CORP	Dispositions	-1,535.00		352,747.60
		Acquisitions	22.00	-4,337.38	
C03076C106	AMERIPRISE FINL INC COM	Dispositions	-374.00		75,383.96
		Acquisitions			

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C031162100	AMGEN INC COM	Acquisitions	1,573.00	-896,915.16	
		Dispositions	-41.00		22,558.80
SBDZ78X5	ANHEUSER-BUSCH 4.6% DUE 04-15-2048	Acquisitions	183.00	-50,558.08	
		Dispositions	-4,981.00		1,472,326.30
SBMFF928	AON NORTH AMER INC 5.75% 03-01-2054	Acquisitions	130,000.00	-116,886.61	
		Dispositions	-191,000.00		177,863.02
C037833100	APPLE INC COM STK	Acquisitions	250,000.00	-248,480.00	
		Dispositions	-80,000.00		82,645.05
SBQB7DX5	APPLE INC 4.85% 05-10-2053	Acquisitions	6,289.00	-1,238,550.05	
		Dispositions	-6,760.00		1,467,490.09
C038222105	APPLIED MATERIALS INC COM	Acquisitions	50,000.00	-50,127.00	
		Dispositions	-165,000.00		158,644.35
C038336103	APTARGROUP INC COM	Acquisitions	29.00	-5,710.28	
		Dispositions	-1,499.00		296,606.57
CG0450A105	ARCH CAPITAL GROUP COM STK	Acquisitions	298.00	-41,158.15	
		Dispositions	-781.00		124,999.55
C039483102	ARCHER-DANIELS-MIDLAND CO COM	Acquisitions	615.00	-69,548.69	
		Dispositions	-615.00		61,536.91
C04621X108	ASSURANT INC COM	Acquisitions	43.00	-2,507.59	
		Dispositions	-5,413.00		289,711.21
C00206R102	AT&T INC COM	Acquisitions	530.00	-120,539.80	
		Dispositions	-14.00		3,042.39
SBQBDXL1	ATHENE HLDG LTD 6.25% 04-01-2054	Acquisitions	107.00	-1,811.47	
		Dispositions	-32,684.00		742,790.55
		Acquisitions	270,000.00	-268,774.20	
		Dispositions	-160,000.00		163,361.60

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C049468101	ATLASSIAN CORP CL A	Acquisitions	38.00	-9,649.84	
		Dispositions	-58.00		12,172.95
C053015103	AUTOMATIC DATA PROCESSING INC COM	Acquisitions	27.00	-7,099.19	
		Dispositions	-407.00		109,014.61
C05351WAA1	AVANGRID INC 3.15% 12-01-2024	Acquisitions	500,000.00	-488,930.00	
		Dispositions	-1,400,000.00		1,400,000.00
C05352A100	AVANTOR INC COM	Acquisitions	1,644.00	-41,638.84	
		Dispositions	-863.00		19,542.76
C053611109	AVERY DENNISON CORP COM	Acquisitions	997.00	-216,965.56	
		Dispositions	-489.00		106,996.80
C05464C101	AXON ENTERPRISE INC COM	Acquisitions	381.00	-117,105.49	
		Dispositions	-368.00		135,814.29
C058498106	BALL CORP COM	Acquisitions	34.00	-2,360.56	
		Dispositions	-1,326.00		86,164.20
C064058100	BANK NEW YORK MELLON CORP COM STK	Acquisitions	9,047.00	-685,879.40	
		Dispositions	-702.00		51,112.10
C060505104	BANK OF AMERICA CORP	Acquisitions	128.00	-5,118.59	
		Dispositions	-47,494.00		1,917,678.98
C06051GMA4	BANK OF AMERICA CORPORATION 5.468% 01-23-2035	Acquisitions	310,000.00	-310,000.00	
		Dispositions	-240,000.00		243,535.20
C06540GAV0	BANK 2024-BNK47 MTG PASS THRU CTF CL A-55.716% 06-15-2057	Acquisitions	545,000.00	-561,327.66	
		Dispositions	-545,000.00		576,508.00
C05555AAD7	BBCMS MTG TR 5.829% DUE 05-15-2057	Acquisitions	355,000.00	-365,629.77	
		Dispositions	-355,000.00		380,309.37
C084423102	BERKLEY W R CORP COM	Acquisitions	1,216.00	-68,419.82	

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C084670702	BERKSHIRE HATHAWAY INC COM USD0.0033 CLASS'B'	Dispositions	-5,985.50		387,014.62
		Free Receipt	10,700.50		
C086516101	BEST BUY INC COM STK	Acquisitions	3,807.00	-1,563,209.25	
		Dispositions	-421.00		185,612.76
C09062X103	BIOGEN INC COMMON STOCK	Acquisitions	15.00	-1,213.17	
		Dispositions	-197.00		16,886.55
SBRC16H8	BLACKROCK FUNDING INC. 5.35% 01-08-2055	Acquisitions	684.00	-148,418.01	
		Dispositions	-208.00		41,735.24
SBSF1QD8	BMO 2024-C9 MTG TR MTG PASSTHRU CTF CL A-5 5.7592% 07-15-2057	Acquisitions	190,000.00	-193,781.00	
		Dispositions	-190,000.00		191,548.50
C09857L108	BOOKING HLDGS INC COM	Acquisitions	532,000.00	-547,958.03	
		Dispositions	-532,000.00		563,738.55
C099502106	BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK	Acquisitions	2.00	-8,884.94	
		Dispositions	-141.00		521,692.63
SBP2CRG3	BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO	Acquisitions	1,328.00	-194,559.13	
		Dispositions	-1,745.00		306,369.78
C11135F101	BROADCOM INC COM	Acquisitions	100,000.00	-68,085.00	
		Dispositions	-70,000.00		46,737.25
C11133T103	BROADRIDGE FINL SOLUTIONS INC COM STK	Acquisitions	1,639.00	-1,735,557.34	
		Dispositions	-1,050.00		241,861.71
		Free Receipt	11,340.00		
C115637209	BROWN-FORMAN INC CL B NON-VTG COM	Acquisitions	5.00	-1,017.88	
		Dispositions	-1,087.00		227,070.30
CH11356104	BUNGE GLOBAL SA F COMMON STOCK	Acquisitions	3,898.00	-234,771.47	
		Dispositions	-3,898.00		166,793.91
		Acquisitions	11.00	-1,038.05	

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C122017106	BURLINGTON STORES INC COM	Dispositions	-288.00		26,928.81
		Acquisitions	5.00	-1,025.48	
C12541W209	C H ROBINSON WORLDWIDE INC COM NEW COM NEW	Dispositions	-1,231.00		249,424.63
		Acquisitions	32.00	-2,591.72	
C127387108	CADENCE DESIGN SYS INC COM	Dispositions	-474.00		44,524.90
		Acquisitions	23.00	-6,930.15	
C14040H105	CAPITAL ONE FINL CORP COM	Dispositions	-299.00		88,834.37
		Acquisitions	1,501.00	-267,427.98	
SBQWNK64	CAPITAL ONE FINL CORP 6.051% 02-01-2035	Dispositions	-55.00		9,782.07
		Acquisitions	115,000.00	-115,000.00	
C14149Y108	CARDINAL HLTH INC	Dispositions	-115,000.00		120,016.30
		Acquisitions	2,348.00	-264,660.21	
C142339100	CARLISLE COMPANIES INC COM	Dispositions	-131.00		14,760.11
		Acquisitions	305.00	-123,238.03	
C143130102	CARMAX INC COM	Dispositions	-1,326.00		547,507.72
		Acquisitions	14.00	-1,105.98	
C14448C104	CARRIER GLOBAL CORPORATION COM USD0.01 WI	Dispositions	-176.00		13,500.79
		Acquisitions	32.00	-1,778.52	
C147528103	CASEYS GEN STORES INC COM	Dispositions	-3,066.00		196,934.10
		Acquisitions	584.00	-181,432.39	
C149123101	CATERPILLAR INC COM	Dispositions	-368.00		142,815.15
		Acquisitions	2,672.00	-955,815.41	
C12503M108	CBOE GLOBAL MARKETS INC	Dispositions	-185.00		69,159.10
		Acquisitions	6.00	-1,151.98	
C03073E105	CENCORA INC	Dispositions	-204.00		39,214.36

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C15135B101	CENTENE CORP DEL COM	Acquisitions	450.00	-107,555.95	
		Dispositions	-141.00		32,345.01
C99089IWA0	CF JPMCB STRATEGIC PROPERTY FUND	Acquisitions	3,531.00	-278,342.01	
		Dispositions	-198.00		11,884.44
C16411R208	CHENIERE ENERGY INC COM NEW	Acquisitions	1,871,395.19	-19,978,827.94	
		Dispositions	-194,541.21		2,122,223.10
C166764100	CHEVRON CORP COM	Acquisitions	18.00	-2,793.54	
		Dispositions	-1,404.00		231,288.43
C169905106	CHOICE HOTELS INTL INC COM	Acquisitions	31.00	-4,845.97	
		Dispositions	-5,251.00		779,744.64
C171340102	CHURCH & DWIGHT INC COM	Acquisitions	786.00	-95,945.13	
		Dispositions	-725.00		101,632.75
C17275R102	CISCO SYSTEMS INC	Acquisitions	638.00	-63,875.22	
		Dispositions	-713.00		73,370.48
C172967424	CITIGROUP INC COM NEW COM NEW	Acquisitions	133.00	-6,906.48	
		Dispositions	-10,634.00		526,225.10
C174610105	CITIZENS FINL GROUP INC COM	Acquisitions	654.00	-46,269.19	
		Dispositions	-5,805.00		344,988.90
SBP9RLD6	CITIZENS FINL GROUP INC 6.645% 04-25-2035	Acquisitions	1,805.00	-83,080.59	
		Dispositions	-66.00		3,014.13
C189054109	CLOROX CO COMMON STOCK USD 1 PAR	Acquisitions	30,000.00	-30,000.00	
		Dispositions	-30,000.00		32,012.70
C07336WBA6	CMO BBCMS MTG TR SR 24-C28 CL A5 5.403% 09-15-2057	Acquisitions	350.00	-55,972.89	
		Dispositions	-211.00		31,704.38
		Acquisitions	375,000.00	-386,234.06	
		Dispositions	-375,000.00		388,784.58

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C125896100	CMS ENERGY CORP COM	Acquisitions	1,242.00	-86,527.66	
		Dispositions	-45.00		3,000.97
C191216100	COCA COLA CO COM	Acquisitions	3,783.00	-240,841.56	
		Dispositions	-3,568.00		224,918.76
SBS3FND1	COMCAST CORP NEW 5.65% 06-01-2054	Acquisitions	65,000.00	-64,710.10	
		Dispositions	-65,000.00		68,334.50
C20030N101	COMCAST CORP NEW-CL A	Acquisitions	310.00	-13,000.64	
		Dispositions	-4,423.00		180,121.09
C205887102	CONAGRA BRANDS INC COM USD5	Acquisitions	6,329.00	-176,994.84	
		Dispositions	-517.00		15,026.48
C20825C104	CONOCOPHILLIPS COM	Acquisitions	82.00	-9,173.05	
		Dispositions	-1,798.80		192,784.21
		Free Receipt	550.80	61,551.90	
CG25508105	CRH ORD EUR 0.32	Acquisitions	1,955.00	-179,590.81	
		Dispositions	-116.00		10,706.76
C22822V101	CROWN CASTLE INC COM	Acquisitions	25.00	-2,562.43	
		Dispositions	-333.00		34,612.11
C231021106	CUMMINS INC	Acquisitions	5.00	-1,343.02	
		Dispositions	-151.00		45,938.46
C23331A109	D R HORTON INC COM	Acquisitions	7.00	-1,046.06	
		Dispositions	-113.00		17,592.49
C235851102	DANAHER CORP COM	Acquisitions	33.00	-8,404.67	
		Dispositions	-5,452.00		1,461,148.64
C237266101	DARLING INGREDIENTS INC COMSTK	Acquisitions	98.00	-4,146.29	
		Dispositions	-763.00		30,825.18
C23918K108	DAVITA INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C243537107	DECKERS OUTDOOR CORP COM	Acquisitions	9.00	-1,142.71	
		Dispositions	-1,252.00		181,892.21
C244199105	DEERE & CO COM	Dispositions	-1,739.00		1,430,517.15
		Free Receipt	2,635.00		
C247361702	DELTA AIR LINES INC DEL COM NEW COM NEW	Acquisitions	21.00	-8,329.36	
		Dispositions	-287.00		114,061.61
SBP4YNS1	DEUTSCHE BK AG N Y BRANCH 5.403% 09-11-2035	Acquisitions	50.00	-2,340.95	
		Dispositions	-717.00		36,673.60
C25278X109	DIAMONDBACK ENERGY INC COM	Acquisitions	150,000.00	-150,000.00	
		Dispositions	-150,000.00		145,003.50
C253393102	DICKS SPORTING GOODS INC OC-COM OC-COM	Acquisitions	1,102.00	-215,006.04	
		Dispositions	-63.00		10,646.64
C253868103	DIGITAL RLTY TR INC COM	Acquisitions	63.00	-13,185.73	
		Dispositions	-58.00		11,297.68
C254709108	DISCOVER FINL SVCS COM STK	Acquisitions	261.00	-50,324.61	
		Dispositions	-150.00		24,962.85
C25659T107	DOLBY LABORATORIES INC CL A COM STK	Acquisitions	340.00	-62,106.07	
		Dispositions	-415.00		52,706.15
S9A41GUL	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS	Acquisitions	2,605.00	-186,819.91	
		Dispositions	-1,402.00		105,887.17
S9A41GUU	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS	Acquisitions	10,770,000.00	-10,770,000.00	
		Dispositions	-8,050,000.00		8,050,000.00
C25746U109	DOMINION ENERGY INC COM STK NPV	Acquisitions	10,342,000.00	-10,342,000.00	
		Dispositions	-8,292,000.00		8,292,000.00
		Acquisitions	115.00	-6,142.75	
		Dispositions	-1,304.00		68,918.02

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C260003108	DOVER CORP COM USD1.00	Acquisitions	14.00	-2,573.41	
		Dispositions	-202.00		36,853.88
C260557103	DOW INC COM USD0.01 WI	Acquisitions	18.00	-1,005.82	
		Dispositions	-583.00		29,862.15
C26614N102	DUPONT DE NEMOURS INC COMMON STOCK	Acquisitions	21.00	-1,725.32	
		Dispositions	-1,432.00		119,718.78
C268150109	DYNATRACE INC COM	Acquisitions	1,224.00	-67,758.68	
		Dispositions	-55.00		3,012.82
C278642103	EBAY INC COM USD0.001	Acquisitions	3,391.00	-208,195.29	
		Dispositions	-148.00		9,364.78
C278865100	ECOLAB INC COM STK USD1	Acquisitions	38.00	-8,919.06	
		Dispositions	-501.00		118,400.55
C281020107	EDISON INTL COM	Acquisitions	2,236.00	-195,890.37	
		Dispositions	-54.00		4,382.51
C28176E108	EDWARDS LIFESCIENCES CORP COM	Acquisitions	20.00	-1,697.36	
		Dispositions	-664.00		52,733.46
C285512109	ELECTR ARTS COM	Acquisitions	42.00	-6,054.93	
		Dispositions	-491.00		70,667.12
C036752103	ELEVANCE HEALTH INC	Acquisitions	12.00	-6,201.01	
		Dispositions	-210.00		97,179.15
SBT259Z3	ELEVANCE HEALTH INC 5.2% 02-15-2035	Acquisitions	95,000.00	-94,663.70	
		Dispositions	-95,000.00		95,741.95
SBQPCQF9	ELEVANCE HEALTH INC 5.7% 02-15-2055	Acquisitions	130,000.00	-129,288.90	
		Dispositions	-130,000.00		128,720.80
C532457108	ELI LILLY & CO COM	Acquisitions	61.00	-58,559.82	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBSLSJZ6	ELI LILLY & CO 5.2% 08-14-2064	Dispositions	-2,706.00		2,060,170.84
		Acquisitions	60,000.00	-61,201.80	
SBSHRLF1	ELI LILLY AND COMPANY 5.0% 02-09-2054	Dispositions	-60,000.00		61,465.50
		Acquisitions	75,000.00	-74,573.25	
C29084Q100	EMCOR GROUP INC COM	Dispositions	-75,000.00		71,844.21
		Acquisitions	490.00	-190,438.45	
SBMX7DB3	ENEL FIN INTL NV 144A 5.5% 5.5% 15/06/2052	Dispositions	-47.00		19,832.47
		Acquisitions	200,000.00	-186,594.00	
C29355A107	ENPHASE ENERGY INC COM	Dispositions	-200,000.00		192,894.00
		Acquisitions	695.00	-84,120.78	
SBT8P849	ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055	Dispositions	-35.00		2,907.02
		Acquisitions	75,000.00	-76,207.45	
C29415F104	ENVISTA HLDGS CORP COM	Dispositions	-75,000.00		74,721.00
		Acquisitions	4,191.00	-94,695.65	
C26884L109	EQT CORP COM	Dispositions	-12,047.00		238,151.72
		Acquisitions	2,683.00	-96,470.81	
C29444U700	EQUINIX INC COM PAR \$0.001	Dispositions	-1,161.00		44,773.43
		Acquisitions	6.00	-4,955.28	
C29452E101	EQUITABLE HLDGS INC COM	Dispositions	-104.00		89,640.14
		Acquisitions	6,097.00	-290,803.76	
C30040W108	EVERSOURCE ENERGY COM	Dispositions	-160.00		7,569.38
		Acquisitions	26.00	-1,526.17	
C30063P105	EXACT SCIENCES CORP COM	Dispositions	-803.00		48,048.10
		Acquisitions	691.00	-42,626.75	
C302130109	EXPEDITORS INTL WASH INC COM	Dispositions	-3,951.00		181,227.27

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C30231G102	EXXON MOBIL CORP COM	Acquisitions	34.00	-4,135.82	
		Dispositions	-1,206.00		145,373.65
C303075105	FACTSET RESH SYS INC COM STK	Acquisitions	9,988.00	-1,171,162.93	
		Dispositions	-1,673.30		194,261.19
		Free Receipt	2,581.30	299,430.80	
C303250104	FAIR ISAAC CORPORATION COM	Acquisitions	5.00	-2,021.25	
		Dispositions	-206.00		95,915.07
C31488V107	FERGUSON ENTERPRISES INC USD0.0001	Acquisitions	1.00	-1,269.88	
		Dispositions	-255.00		435,777.40
C31620M106	FIDELITY NATL INFORMATION SVCS INC COM STK	Dispositions	-111.00		21,228.31
		Free Receipt	1,945.00	420,761.85	
C337738108	FISERV INC COM	Acquisitions	23.00	-1,745.19	
		Dispositions	-1,421.00		101,600.54
CG3643J108	FLUTTER ENTERTAINMENT PLC ORD EUR0.09	Acquisitions	28.00	-4,185.83	
		Dispositions	-4,392.00		950,073.00
C34959J108	FORTIVE CORP COM MON STOCK	Acquisitions	393.00	-109,388.49	
		Dispositions	-11.00		3,035.37
C34964C106	FORTUNE BRANDS INNOVATIONS INC USD0.01	Acquisitions	14.00	-1,191.79	
		Dispositions	-466.00		35,889.59
S9E3RHSU	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ	Acquisitions	13.00	-1,057.40	
		Dispositions	-879.00		62,479.82
C35137L105	FOX CORP CL A CL A	Acquisitions	620,000.00	-620,000.00	
		Dispositions	-620,000.00		620,000.00
C35137L204	FOX CORP CL B CL B	Acquisitions	34.00	-1,012.84	
		Dispositions	-478.00		18,036.72
		Acquisitions	37.00	-1,013.04	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999999OA8	FUT CALL APR 24 T-NOTE OPTION 1135	Dispositions	-380.00		13,516.10
		Acquisitions	7.00	0.00	
C999999OA8	FUT CALL AUG 24 T-NOTE OPTION 1120	Dispositions	-7.00		3,022.15
		Acquisitions	1.00	0.00	
C999999OA8	FUT CALL JUL 24 CBT 5Y T-NOTE 1072	Dispositions	-1.00		295.58
		Acquisitions	5.00	0.00	
C999999OA8	FUT CALL JUL 24 T-NOTE OPTION 1110	Dispositions	-5.00		970.06
		Acquisitions	2.00	0.00	
C999999OA8	FUT CALL JUL 24 T-NOTE OPTION 1112	Dispositions	-2.00		466.65
		Acquisitions	4.00	0.00	
C999999OA8	FUT CALL JUL 24 U.S. T-BONDS 1185	Dispositions	-4.00		1,119.80
		Acquisitions	2.00	0.00	
C999999OA8	FUT CALL JUN 24 T-NOTE OPTION 1095	Dispositions	-2.00		809.90
		Acquisitions	4.00	-33.20	
C999999OA8	FUT CALL JUN 24 T-NOTE OPTION 1097	Dispositions	-4.00		1,057.30
		Acquisitions	7.00	-58.10	
C999999OA8	FUT CALL JUN 24 U.S. T-BONDS 1180	Dispositions	-7.00		1,631.53
		Acquisitions	2.00	0.00	
C999999OA8	FUT CALL MAY 24 T-NOTE OPTION 1115	Dispositions	-2.00		903.65
		Acquisitions	4.00	0.00	
C999999OA8	FUT CALL MAY 24 T-NOTE OPTION 1130	Dispositions	-4.00		1,430.59
		Acquisitions	7.00	-162.75	
C999999OA8	FUT CALL NOV 24 T-NOTE OPTION 1170	Dispositions	-7.00		3,867.69
		Acquisitions	3.00	0.00	
C999999OA8	FUT CALL OCT 24 T-NOTE OPTION 1155	Dispositions	-3.00		1,490.46
		Acquisitions			

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999999OA8	FUT CALL SEP 24 T-NOTE OPTION 1120	Acquisitions	3.00	0.00	
		Dispositions	-3.00		887.99
C999999OA8	FUT CALL SEP 24 T-NOTE OPTION 1125	Acquisitions	3.00	0.00	
		Dispositions	-3.00		1,028.61
C999599GH0	FUT DEC 24 CBT UL T-BONDS	Acquisitions	8.00	0.00	
		Dispositions	-8.00		2,492.96
C999599GH0	FUT DEC 24 CBT UL T-BONDS	Free Delivery	-1,004.00		
		Free Receipt	1,004.00	-133,699,290.69	
C999599GH0	FUT DEC 24 CBT ULT TNOTE	Free Delivery	-1,004.00		
		Free Receipt	1,004.00	-133,699,290.69	
C999599GH0	FUT DEC 24 CBT ULT TNOTE	Free Delivery	-120.00		
		Free Receipt	120.00	-14,139,437.61	
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE	Free Delivery	-120.00		
		Free Receipt	120.00	-14,139,437.61	
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE	Free Delivery	-238.00		
		Free Receipt	238.00	-26,037,139.82	
C999599GH0	FUT DEC 24 EMINI S&P 500	Free Delivery	-238.00		
		Free Receipt	238.00	-26,037,139.82	
C999599GH0	FUT DEC 24 U.S. T-BONDS	Free Delivery	-5.00		
		Free Receipt	5.00		
C999599GH0	FUT DEC 24 U.S. T-BONDS	Free Delivery	-127.00		
		Free Receipt	127.00	-15,927,593.75	
C999599GH0	FUT DEC 24 US 2YR T-NOTE	Free Delivery	-127.00		
		Free Receipt	127.00	-15,927,593.75	
C999599GH0	FUT DEC 24 US 2YR T-NOTE	Free Delivery	-315.00		
		Free Receipt	315.00	-65,487,855.31	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT DEC 24 US 2YR T-NOTE	Free Delivery	-315.00		
		Free Receipt	315.00	-65,487,855.31	
C999599GH0	FUT DEC 24 10 YR T-NOTES	Free Delivery	-535.00		
		Free Receipt	535.00	-60,928,031.03	
C999599GH0	FUT DEC 24 10 YR T-NOTES	Free Delivery	-535.00		
		Free Receipt	535.00	-60,928,031.03	
C999599GH0	FUT JUN 24 CBT UL T-BONDS	Free Delivery	-893.00		
		Free Receipt	893.00	-112,958,800.99	
C999599GH0	FUT JUN 24 CBT UL T-BONDS	Free Delivery	-893.00		
		Free Receipt	893.00	-112,958,800.99	
C999599GH0	FUT JUN 24 CBT ULT TNOTE	Free Delivery	-138.00		
		Free Receipt	138.00	-15,699,049.98	
C999599GH0	FUT JUN 24 CBT ULT TNOTE	Free Delivery	-138.00		
		Free Receipt	138.00	-15,699,049.98	
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE	Free Delivery	-273.00		
		Free Receipt	273.00	-29,104,718.79	
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE	Free Delivery	-273.00		
		Free Receipt	273.00	-29,104,718.79	
C999599GH0	FUT JUN 24 EMINI S&P 500	Free Delivery	-6.00		
		Free Receipt	6.00		
C999599GH0	FUT JUN 24 U.S. T-BONDS	Free Delivery	-191.00		
		Free Receipt	191.00	-22,705,210.95	
C999599GH0	FUT JUN 24 U.S. T-BONDS	Free Delivery	-191.00		
		Free Receipt	191.00	-22,705,210.95	
C999599GH0	FUT JUN 24 US 2YR T-NOTE	Free Delivery	-448.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 24 US 2YR T-NOTE	Free Receipt	448.00	-91,631,361.64	
		Free Delivery	-448.00		
C999599GH0	FUT JUN 24 10 YR T-NOTES	Free Receipt	448.00	-91,631,361.64	
		Free Delivery	-759.00		
C999599GH0	FUT JUN 24 10 YR T-NOTES	Free Receipt	759.00	-83,597,708.56	
		Free Delivery	-759.00		
C999599GH0	FUT MAR 24 CBT UL T-BONDS	Free Receipt	759.00	-83,597,708.56	
		Free Delivery	-859.00		
C999599GH0	FUT MAR 24 CBT UL T-BONDS	Free Receipt	40.00	-5,099,525.65	
		Free Delivery	-40.00		
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE	Free Receipt	859.00	-113,346,348.39	
		Free Delivery	-236.00		
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE	Free Receipt	90.00	-9,757,567.18	
		Free Delivery	-90.00		
C999599GH0	FUT MAR 24 EMINI S&P 500	Free Receipt	236.00	-25,248,590.56	
		Free Delivery	-6.00		
C999599GH0	FUT MAR 24 U.S. T-BONDS	Free Receipt	2.00		
		Free Delivery	-112.00		
C999599GH0	FUT MAR 24 U.S. T-BONDS	Free Receipt	171.00	-21,158,531.25	
		Free Delivery	-171.00		
C999599GH0	FUT MAR 24 US 2YR T-NOTE	Free Receipt	112.00	-12,909,315.39	
		Free Delivery	-120.00		
C999599GH0	FUT MAR 24 US 2YR T-NOTE	Free Receipt	371.00	-75,835,723.59	
		Free Delivery	-371.00		
C999599GH0	FUT MAR 24 10 YR T-NOTES	Free Receipt	120.00	-24,614,938.48	
		Free Delivery			

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 24 10 YR T-NOTES	Free Delivery	-664.00		
		Free Receipt	42.00	-4,671,813.07	
C999599GH0	FUT MAR 25 CBT UL T-BONDS	Free Delivery	-42.00		
		Free Receipt	664.00	-74,756,767.05	
C999599GH0	FUT MAR 25 CBT UL T-BONDS	Free Delivery	-999.00		
		Free Receipt	8.00	-978,444.49	
C999599GH0	FUT MAR 25 CBT ULT TNOTE	Free Delivery	-8.00		
		Free Receipt	999.00	-122,485,900.18	
C999599GH0	FUT MAR 25 CBT ULT TNOTE	Free Delivery	-4.00		
		Free Receipt	115.00	-12,925,772.58	
C999599GH0	FUT MAR 25 CBT 5Y T-NOTE	Free Delivery	-115.00		
		Free Receipt	4.00	-452,343.75	
C999599GH0	FUT MAR 25 CBT 5Y T-NOTE	Free Delivery	-226.00		
		Free Receipt	19.00	-2,030,759.52	
C999599GH0	FUT MAR 25 U.S. T-BONDS	Free Delivery	-19.00		
		Free Receipt	226.00	-24,133,790.48	
C999599GH0	FUT MAR 25 U.S. T-BONDS	Free Delivery	-95.00		
		Free Receipt	28.00	-3,265,875.00	
C999599GH0	FUT MAR 25 US 2YR T-NOTE	Free Delivery	-28.00		
		Free Receipt	95.00	-11,104,414.06	
C999599GH0	FUT MAR 25 US 2YR T-NOTE	Free Delivery	-22.00		
		Free Receipt	276.00	-56,725,816.40	
C999599GH0	FUT MAR 25 10 YR T-NOTES	Free Delivery	-276.00		
		Free Receipt	22.00	-4,527,774.20	
		Free Delivery	-432.00		
		Free Receipt	52.00	-5,709,718.63	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 25 10 YR T-NOTES	Free Delivery	-52.00		
		Free Receipt	432.00	-47,402,588.24	
C999999OA8	FUT PUT APR 24 T-NOTE OPTION 1105	Acquisitions	7.00	0.00	
		Dispositions	-7.00		3,631.53
C999999OA8	FUT PUT AUG 24 T-NOTE OPTION 1090	Acquisitions	1.00	0.00	
		Dispositions	-1.00		279.95
C999999OA8	FUT PUT JUL 24 CBT 5Y T-NOTE 1057	Acquisitions	5.00	0.00	
		Dispositions	-5.00		891.94
C999999OA8	FUT PUT JUL 24 T-NOTE OPTION 1080	Acquisitions	2.00	0.00	
		Dispositions	-2.00		497.90
C999999OA8	FUT PUT JUL 24 T-NOTE OPTION 1092	Acquisitions	4.00	0.00	
		Dispositions	-4.00		877.78
C999999OA8	FUT PUT JUL 24 U.S. T-BONDS 1140	Acquisitions	2.00	0.00	
		Dispositions	-2.00		779.17
C999999OA8	FUT PUT JUN 24 T-NOTE OPTION 1065	Acquisitions	4.00	0.00	
		Dispositions	-4.00		1,119.80
C999999OA8	FUT PUT JUN 24 T-NOTE OPTION 1080	Acquisitions	4.00	0.00	
		Dispositions	-4.00		1,369.80
C999999OA8	FUT PUT JUN 24 T-NOTE OPTION 1082	Acquisitions	7.00	-57.10	
		Dispositions	-7.00		1,522.15
C999999OA8	FUT PUT JUN 24 T-NOTE OPTION 1120	Acquisitions	4.00	0.00	
		Dispositions	-4.00		1,119.80
C999999OA8	FUT PUT JUN 24 U.S. T-BONDS 1135	Acquisitions	2.00	0.00	
		Dispositions	-2.00		872.40
C999999OA8	FUT PUT MAY 24 T-NOTE OPTION 1085	Acquisitions	4.00	0.00	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999999OA8	FUT PUT MAY 24 T-NOTE OPTION 1090	Dispositions	-4.00		1,371.51
		Acquisitions	7.00	0.00	
C999999OA8	FUT PUT NOV 24 T-NOTE OPTION 1120	Dispositions	-7.00		2,020.36
		Acquisitions	3.00	0.00	
C999999OA8	FUT PUT OCT 24 T-NOTE OPTION 1127	Dispositions	-3.00		1,589.45
		Acquisitions	3.00	0.00	
C999999OA8	FUT PUT SEP 24 T-NOTE OPTION 1090	Dispositions	-3.00		887.99
		Acquisitions	5.00	0.00	
C999999OA8	FUT PUT SEP 24 T-NOTE OPTION 1100	Dispositions	-5.00		1,823.73
		Acquisitions	6.00	0.00	
C999599GH0	FUT SEP 24 CBT UL T-BONDS	Dispositions	-6.00		2,132.57
		Free Delivery	-920.00		
C999599GH0	FUT SEP 24 CBT UL T-BONDS	Free Receipt	920.00	-114,318,921.62	
		Free Delivery	-920.00		
C999599GH0	FUT SEP 24 CBT UL T-NOTE	Free Receipt	920.00	-114,318,921.62	
		Free Delivery	-105.00		
C999599GH0	FUT SEP 24 CBT UL T-NOTE	Free Receipt	105.00	-11,896,984.49	
		Free Delivery	-105.00		
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE	Free Receipt	105.00	-11,896,984.49	
		Free Delivery	-236.00		
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE	Free Receipt	236.00	-25,008,877.73	
		Free Delivery	-236.00		
C999599GH0	FUT SEP 24 EMINI S&P 500	Free Receipt	236.00	-25,008,877.73	
		Free Delivery	-5.00		
C999599GH0	FUT SEP 24 U.S. T-BONDS	Free Receipt	5.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 24 U.S. T-BONDS	Free Delivery	-200.00		
		Free Receipt	200.00	-23,538,570.31	
C999599GH0	FUT SEP 24 US 2YR T-NOTE	Free Delivery	-200.00		
		Free Receipt	200.00	-23,538,570.31	
C999599GH0	FUT SEP 24 US 2YR T-NOTE	Free Delivery	-354.00		
		Free Receipt	354.00	-72,393,832.54	
C999599GH0	FUT SEP 24 10 YR T-NOTES	Free Delivery	-354.00		
		Free Receipt	354.00	-72,393,832.54	
C999599GH0	FUT SEP 24 10 YR T-NOTES	Free Delivery	-537.00		
		Free Receipt	537.00	-58,741,698.08	
C366651107	GARTNER INC COM	Free Delivery	-537.00		
		Free Receipt	537.00	-58,741,698.08	
SBQLPVD5	GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052	Acquisitions	43.00	-22,315.09	
		Dispositions	-52.00		25,100.14
C370334104	GENERAL MILLS INC COM	Acquisitions	100,000.00	-114,705.00	
		Dispositions	-100,000.00		110,628.00
C375558103	GILEAD SCIENCES INC	Acquisitions	3,737.00	-242,950.45	
		Dispositions	-789.00		52,051.19
C380237107	GODADDY INC CL A CL A	Acquisitions	2,557.00	-184,583.77	
		Dispositions	-1,600.00		127,029.09
C38141G104	GOLDMAN SACHS GROUP INC COM	Acquisitions	319.00	-53,402.51	
		Dispositions	-4,133.00		540,932.64
SBMX7GN6	GOLDMAN SACHS GROUP INC 6.561% 10-24-2034	Acquisitions	359.00	-182,179.61	
		Dispositions	-1,938.00		1,145,439.43
		Acquisitions	95,000.00	-103,300.15	
		Dispositions	-350,000.00		378,410.20

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBSCB6G4	GOLDMAN SACHS 5.851% 04-25-2035	Acquisitions	85,000.00	-85,000.00	
		Dispositions	-85,000.00		87,795.65
C384802104	GRAINGER W W INC COM	Acquisitions	7.00	-7,194.64	
		Dispositions	-97.00		99,345.65
C40412C101	HCA HEALTHCARE INC COM	Acquisitions	969.00	-383,317.50	
		Dispositions	-969.00		316,646.78
C42250P103	HEALTHPEAK OP LLC	Acquisitions	1,497.00	-25,134.63	
		Dispositions	-2,084.00		37,163.36
C42809H107	HESS CORP COM STK	Acquisitions	35.00	-5,095.94	
		Dispositions	-916.00		132,379.26
C43300A203	HILTON WORLDWIDE HLDGS INC COM NEW COM NEW	Acquisitions	2,011.00	-460,106.98	
		Dispositions	-98.00		24,155.24
C436440101	HOLOGIC INC COM	Acquisitions	1,676.00	-131,392.76	
		Dispositions	-360.00		27,243.68
C437076102	HOME DEPOT INC COM	Acquisitions	50.00	-18,922.97	
		Dispositions	-732.00		275,013.55
SBQC5S77	HONEYWELL INTERNATIONAL INC 5.0% 03-01-2035	Acquisitions	240,000.00	-240,537.60	
		Dispositions	-35,000.00		35,360.58
C440452100	HORMEL FOODS CORP COM	Acquisitions	33.00	-1,165.54	
		Dispositions	-787.00		24,184.42
C40434L105	HP INC COM	Acquisitions	60.00	-2,189.95	
		Dispositions	-7,507.00		216,735.56
C443510607	HUBBELL INC COM	Acquisitions	379.00	-159,749.93	
		Dispositions	-18.00		8,094.45
C443573100	HUBSPOT INC COM	Acquisitions	3.00	-1,833.10	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C444859102	HUMANA INC COM	Dispositions	-44.00		26,949.99
		Acquisitions	346.00	-122,643.68	
C446150104	HUNTINGTON BANCSHARES INC COM	Dispositions	-34.00		9,676.58
		Acquisitions	146.00	-2,032.26	
C446150BD5	HUNTINGTON BANCSHARES INC 5.709% 02-02-2035	Dispositions	-24,985.00		327,608.42
		Acquisitions	195,000.00	-195,000.00	
C45167R104	IDEX CORP COM	Dispositions	-195,000.00		199,000.70
		Acquisitions	1,081.00	-227,133.55	
C45168D104	IDEXX LABS INC COM	Dispositions	-387.00		82,878.09
		Acquisitions	3.00	-1,725.65	
SBQWPXQ1	IMB INTERNAT CAPITAL 5.3% 02-05-2054	Dispositions	-100.00		48,651.53
		Acquisitions	225,000.00	-223,728.75	
C45337C102	INCYTE CORP COM	Dispositions	-120,000.00		113,113.20
		Acquisitions	5,453.00	-343,939.74	
C45687V106	INGERSOLL RAND INC COM	Dispositions	-3,696.00		216,311.99
		Acquisitions	42.00	-3,873.61	
C45784P101	INSULET CORP COM STK	Dispositions	-756.00		71,540.80
		Acquisitions	6.00	-983.98	
C458140100	INTEL CORP COM	Dispositions	-769.00		155,146.40
		Acquisitions	64.00	-1,974.35	
SBSNWTF6	INTEL CORP 5.6% 02-21-2054	Dispositions	-7,297.00		281,477.48
		Acquisitions	55,000.00	-54,833.35	
SBMTWJ25	INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052	Dispositions	-55,000.00		54,267.75
		Acquisitions	150,000.00	-146,307.00	
C459200101	INTERNATIONAL BUSINESS MACHS CORP COM	Dispositions	-50,000.00		47,074.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C460690100	INTERPUBLIC GROUP COMPANIES INC COM	Acquisitions	57.00	-10,817.53	
		Dispositions	-835.00		164,667.96
C459506101	INTL FLAVORS & FRAGRANCES INC COM	Acquisitions	31.00	-973.38	
		Dispositions	-432.00		13,106.56
C460146103	INTL PAPER CO COM	Acquisitions	13.00	-981.48	
		Dispositions	-302.00		27,840.94
C461202103	INTUIT COM	Acquisitions	30.00	-1,060.78	
		Dispositions	-441.00		20,258.57
C46266C105	IQVIA HLDGS INC COM USD0.01	Acquisitions	9.00	-5,420.54	
		Dispositions	-435.00		282,517.08
C46284V101	IRON MTN INC NEW COM	Acquisitions	774.00	-191,297.81	
		Dispositions	-181.00		39,438.99
C46625H100	JPMORGAN CHASE & CO COM	Acquisitions	42.00	-3,354.05	
		Dispositions	-673.00		66,075.85
SBS55CQ5	JPMORGAN CHASE & CO 4.946% 10-22-2035	Acquisitions	8,248.00	-1,535,977.81	
		Dispositions	-791.00		174,161.36
C46647PEH5	JPMORGAN CHASE & CO 5.766% 04-22-2035	Acquisitions	560,000.00	-560,000.00	
		Dispositions	-200,000.00		196,036.00
SBRBH8L5	JPMORGAN CHASE & CO. 5.35% 06-01-2034	Acquisitions	630,000.00	-630,000.00	
		Dispositions	-95,000.00		98,116.95
C487836108	KELLANOVA COM USD0.25	Acquisitions	105,000.00	-105,446.25	
		Dispositions	-105,000.00		106,576.05
C49177J102	KENVUE INC COM	Acquisitions	2,793.00	-208,803.88	
		Dispositions	-470.00		32,736.54
		Acquisitions	8,649.00	-209,645.71	
		Dispositions	-225.00		4,963.36

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C49271V100	KEURIG DR PEPPER INC COM	Acquisitions	6,166.00	-184,677.41	
		Dispositions	-13,335.00		438,130.42
C494368103	KIMBERLY-CLARK CORP COM	Acquisitions	1,510.00	-183,426.51	
		Dispositions	-524.00		69,514.74
C49456B101	KINDER MORGAN INC DEL COM	Acquisitions	19,107.00	-458,171.71	
		Dispositions	-1,258.00		30,325.21
C500754106	KRAFT HEINZ CO COM	Acquisitions	12,026.00	-414,097.04	
		Dispositions	-924.00		30,782.00
C501044101	KROGER CO COM	Acquisitions	4,039.00	-204,190.11	
		Dispositions	-1,686.00		91,824.23
SBSFVBC2	KROGER CO 5.5% 09-15-2054	Acquisitions	155,000.00	-154,361.40	
		Dispositions	-110,000.00		108,428.10
C504922105	LABCORP HLDGS INC COM	Dispositions	-1,004.00		229,774.39
		Free Receipt	1,004.00	229,721.62	
C512807306	LAM RESH CORP COM NEW	Dispositions	-593.00		46,315.89
		Free Receipt	10,340.00	565,580.35	
C513272104	LAMB WESTON HLDGS INC COM USD5	Acquisitions	2,254.00	-230,167.80	
		Dispositions	-2,254.00		173,864.06
C515098101	LANDSTAR SYS INC COM	Acquisitions	340.00	-64,473.89	
		Dispositions	-771.00		147,572.53
C538034109	LIVE NATION ENTERTAINMENT INC	Acquisitions	1,650.00	-216,580.55	
		Dispositions	-45.00		6,201.73
C501889208	LKQ CORP COM LKQ CORP	Acquisitions	10,101.00	-441,345.57	
		Dispositions	-1,527.00		61,656.13
C548661107	LOWES COS INC COM	Acquisitions	37.00	-8,964.47	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJN46W5	LOWES COS INC 4.45% 04-01-2062	Dispositions	-533.00		129,278.54
		Acquisitions	40,000.00	-33,088.40	
C50212V100	LPL FINL HLDGS INC COM	Dispositions	-245,000.00		191,161.60
		Acquisitions	9.00	-2,502.55	
C550021109	LULULEMON ATHLETICA INC COM	Dispositions	-816.00		259,530.24
		Acquisitions	15.00	-5,920.51	
C562750109	MANHATTAN ASSOCS INC COM	Dispositions	-272.00		97,009.67
		Acquisitions	244.00	-67,571.13	
C571748102	MARSH & MCLENNAN CO'S INC COM	Dispositions	-561.00		143,097.02
		Acquisitions	26.00	-5,767.01	
C573284106	MARTIN MARIETTA MATLS INC COM	Dispositions	-1,936.00		397,004.05
		Acquisitions	2.00	-1,155.40	
C573874104	MARVELL TECHNOLOGY INC COM	Dispositions	-65.00		36,328.95
		Acquisitions	16.00	-1,146.54	
C57636Q104	MASTERCARD INC CL A	Dispositions	-609.00		50,885.95
		Acquisitions	25.00	-12,051.26	
C579780206	MC CORMICK & CO INC COM NON-VTG	Dispositions	-1,634.00		779,279.86
		Acquisitions	2,294.00	-167,084.48	
C580135101	MC DONALDS CORP COM	Dispositions	-390.00		29,160.58
		Acquisitions	2,722.00	-806,206.59	
C58155Q103	MCKESSON CORP	Dispositions	-71.00		21,136.11
		Acquisitions	378.00	-211,998.17	
C58733R102	MERCADOLIBRE INC COM STK	Dispositions	-116.00		62,218.55
		Acquisitions	1.00	-1,725.54	
C30303M102	META PLATFORMS INC COM USD0.000006 CL 'A'	Dispositions	-216.00		356,805.78

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C59156R108	METLIFE INC COM STK USD0.01	Acquisitions	4,590.00	-2,251,426.56	
		Dispositions	-937.00		498,012.53
C592688105	METTLER-TOLEDO INTL INC COM	Acquisitions	733.00	-63,317.74	
		Dispositions	-624.00		47,713.24
C594918104	MICROSOFT CORP COM	Acquisitions	1.00	-1,247.19	
		Dispositions	-35.00		45,182.00
C60770K107	MODERNA INC COM	Acquisitions	356.00	-149,085.07	
		Dispositions	-5,387.00		2,292,335.86
C60855R100	MOLINA HEALTHCARE INC COM	Acquisitions	2,015.00	-155,957.18	
		Dispositions	-140.00		6,765.84
C60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	Acquisitions	315.00	-110,181.20	
		Dispositions	-20.00		6,185.73
C615369105	MOODYS CORP COM	Acquisitions	744.00	-46,439.51	
		Dispositions	-593.00		33,692.61
C617446448	MORGAN STANLEY COM STK USD0.01	Acquisitions	10.00	-4,454.98	
		Dispositions	-562.00		226,062.19
C61747YFL4	MORGAN STANLEY 5.466% 01-18-2035	Acquisitions	2,963.00	-395,103.19	
		Dispositions	-3,847.00		356,878.17
SBLDCHK8	MORGAN STANLEY 5.831% 04-19-2035	Acquisitions	415,000.00	-416,636.25	
		Dispositions	-415,000.00		432,479.55
SBL0NRR1	MORGAN STANLEY 5.948% 01-19-2038	Acquisitions	90,000.00	-90,000.00	
		Dispositions	-90,000.00		96,801.30
SBQ6C302	MORGAN STANLEY 6.627% 11-01-2034	Acquisitions	35,000.00	-34,951.00	
		Dispositions	-55,000.00		57,009.70
		Acquisitions	30,000.00	-32,823.60	
		Dispositions	-510,000.00		553,988.45

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C620076307	MOTOROLA SOLUTIONS INC	Acquisitions	1,191.00	-540,818.34	
		Dispositions	-57.00		26,388.71
C631103108	NASDAQ INC	Acquisitions	723.00	-58,481.56	
		Dispositions	-411.00		28,187.79
C64110D104	NETAPP INC COM STK	Acquisitions	825.00	-99,591.61	
		Dispositions	-85.00		10,426.74
C651639106	NEWMONT CORPORATION	Acquisitions	81.00	-3,022.92	
		Dispositions	-1,264.00		52,832.22
C65339F101	NEXTERA ENERGY INC COM	Acquisitions	150.00	-10,381.12	
		Dispositions	-2,167.00		156,388.58
C670346105	NUCOR CORP COM	Acquisitions	19.00	-3,372.22	
		Dispositions	-291.00		46,109.83
C67059N108	NUTANIX INC CL A CL A	Acquisitions	1,843.00	-134,166.71	
		Dispositions	-47.00		3,115.07
C67066G104	NVIDIA CORP COM	Acquisitions	26.00	-28,503.84	
		Dispositions	-11,072.00		3,579,163.48
SBQB3RG4	O REILLY AUTOMOTIVE INC NEW 5.0% 08-19-2034	Free Receipt	86,580.00		
		Acquisitions	185,000.00	-184,596.70	
		Dispositions	-185,000.00		182,226.85
C679580100	OLD DOMINION FREIGHT LINE INC COM	Acquisitions	16.00	-4,140.05	
		Dispositions	-286.00		64,206.03
		Free Receipt	1,289.00		
C682680103	ONEOK INC COM STK	Acquisitions	77.00	-6,695.47	
		Dispositions	-1,158.00		100,529.60
SBRBVNB2	ONEOK INC 5.7% 11-01-2054	Acquisitions	225,000.00	-224,367.75	
		Dispositions	-125,000.00		123,244.35

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SBMWS9B9	ORACLE CORP 5.55% 02-06-2053	Acquisitions	270,000.00	-263,609.00	
		Dispositions	-585,000.00		575,535.30
S9BXPZFU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM WELLS FARGO BANK N.A	Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S9BXPZFL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO WELLS FARGO BANK N.A	Acquisitions	280,000.00	-280,000.00	
		Dispositions	-280,000.00		280,000.00
C69047Q102	OVINTIV INC COM USD0.01	Acquisitions	1,238.00	-53,022.30	
		Dispositions	-720.00		35,414.57
C690742101	OWENS CORNING NEW COM STK	Acquisitions	18.00	-3,040.16	
		Dispositions	-913.00		182,396.05
C697435105	PALO ALTO NETWORKS INC COM USD0.0001	Acquisitions	1,780.00	-634,002.64	
		Dispositions	-146.00		38,109.45
		Free Receipt	1,725.00		
C704326107	PAYCHEX INC COM	Acquisitions	17.00	-2,042.67	
		Dispositions	-204.00		26,569.26
C70438V106	PAYLOCITY HLDG CORP COM	Acquisitions	6.00	-1,011.64	
		Dispositions	-1,094.00		175,937.13
C713448108	PEPSICO INC COM	Acquisitions	3,568.00	-616,821.20	
		Dispositions	-12,873.00		2,121,368.30
C718546104	PHILLIPS 66 COM	Acquisitions	24.00	-3,414.56	
		Dispositions	-2,855.00		381,508.75
C693475105	PNC FINANCIAL SERVICES GROUP COM STK	Acquisitions	26.00	-4,697.90	
		Dispositions	-836.00		136,737.13
C693506107	PPG IND INC COM	Acquisitions	23.00	-3,022.35	
		Dispositions	-369.00		48,004.27
C74251V102	PRINCIPAL FINL GROUP INC COM STK				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C743315103	PROGRESSIVE CORP OH COM	Acquisitions	2,189.00	-190,525.31	
		Dispositions	-58.00		4,562.15
C74340W103	PROLOGIS INC COM	Acquisitions	13.00	-2,745.27	
		Dispositions	-6,658.00		1,699,315.44
C744320102	PRUDENTIAL FINL INC COM	Acquisitions	77.00	-9,319.72	
		Dispositions	-1,042.00		123,670.29
C69370C100	PTC INC COM	Acquisitions	16.00	-1,743.80	
		Dispositions	-545.00		64,618.36
C744573106	PUB SERVICE ENTERPRISE GROUP INC COM	Acquisitions	11.00	-2,206.43	
		Dispositions	-616.00		113,333.42
C74460D109	PUB STORAGE COM	Acquisitions	72.00	-5,013.72	
		Dispositions	-1,086.00		83,270.19
SBTCK8T5	PVTPL COX COMMUNICATIONS INC NEW 5.45% 09-01-2034	Acquisitions	248.00	-86,259.44	
		Dispositions	-9.00		2,836.63
SBQXH7X1	PVTPL COX COMMUNICATIONS INC 5.8% 12-15-2053	Acquisitions	40,000.00	-39,858.80	
		Dispositions	-40,000.00		39,303.20
SBTCK8Z1	PVTPL COX COMMUNICATIONS INC 5.95% 09-01-2054	Acquisitions	140,000.00	-139,890.80	
		Dispositions	-140,000.00		135,937.85
C28249NAB7	PVTPL EIG PEARL HLDGS S RL SR SECD BD TRANCHE B 4.387% 11-30-2046	Acquisitions	80,000.00	-79,897.60	
		Dispositions	-80,000.00		76,047.20
C46115HCF2	PVTPL INTESA SANPAOLO S P A 7.8% 11-28-2053	Acquisitions	200,000.00	-155,600.00	
		Dispositions	-200,000.00		157,750.00
SBP2T7V9	PVTPL NIAGARA MOHAWK POWER CORP 5.664% 01-17-2054	Acquisitions	250,000.00	-282,240.00	
		Dispositions	-250,000.00		280,755.00
		Acquisitions	125,000.00	-125,000.00	
		Dispositions	-125,000.00		120,467.50

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SBR874Z4	PVTPL PENSKE TRUCK LEASING/PTL 5.35% 01-12-2027	Acquisitions	600,000.00	-599,346.00	
		Dispositions	-600,000.00		599,784.00
C225401BG2	PVTPL UBS GROUP AG 6.301% 09-22-2034	Acquisitions	200,000.00	-208,870.00	
		Dispositions	-200,000.00		212,578.00
C74762E102	QUANTA SVCS INC COM	Acquisitions	5.00	-1,207.52	
		Dispositions	-172.00		48,974.50
C74834L100	QUEST DIAGNOSTICS INC COM	Acquisitions	8.00	-999.10	
		Dispositions	-266.00		38,529.86
C754730109	RAYMOND JAMES FNCL INC COM STK	Acquisitions	2,073.00	-324,729.80	
		Dispositions	-53.00		8,500.96
C75886F107	REGENERON PHARMACEUTICALS INC COM	Acquisitions	592.00	-443,697.49	
		Dispositions	-16.00		11,597.44
C7591EP100	REGIONS FINL CORP NEW COM	Acquisitions	105.00	-2,031.70	
		Dispositions	-26,051.00		562,673.59
C759916109	REPLIGEN CORP COM STK USD0.01	Acquisitions	638.00	-123,448.70	
		Dispositions	-1,142.00		172,875.07
C714046109	REVVITY INC	Acquisitions	1,545.00	-189,319.82	
		Dispositions	-85.00		9,917.83
C773903109	ROCKWELL AUTOMATION	Acquisitions	4.00	-1,140.30	
		Dispositions	-120.00		33,151.22
CG7709Q104	ROYALTY PHARMA PLC COM USD0.0001 CLASS A	Acquisitions	18,186.00	-481,370.69	
		Dispositions	-474.00		11,844.93
C749685103	RPM INTL INC	Acquisitions	848.00	-90,587.60	
		Dispositions	-813.00		99,926.59
C78409V104	S&P GLOBAL INC COM	Acquisitions	7.00	-3,643.47	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C79466L302	SALESFORCE INC COM USD0.001	Dispositions	-727.00		325,233.27
		Acquisitions	22.00	-6,204.29	
C78410G104	SBA COMMUNICATIONS CORP COM USD0.01 CL A	Dispositions	-955.00		284,100.96
		Acquisitions	5.00	-1,046.13	
C806857108	SCHLUMBERGER LTD COM COM	Dispositions	-130.00		28,036.07
		Acquisitions	53.00	-2,561.44	
C81762P102	SERVICENOW INC COM USD0.001	Dispositions	-15,415.00		694,663.25
		Acquisitions	11.00	-8,985.45	
C83444M101	SOLVENTUM CORP COM COM USD0.01	Dispositions	-159.00		139,355.47
		Acquisitions	1,505.00	-100,638.01	
SBRC25V8	SOUTHERN CALIF EDISON CO 5.75% 04-15-2054	Dispositions	-165.00		11,109.31
		Free Receipt	1,047.00	115,344.89	
SBP9QFS6	SOUTHERN CALIF GAS CO 5.6% 04-01-2054	Acquisitions	40,000.00	-39,774.00	
		Dispositions	-40,000.00		39,682.00
C855244109	STARBUCKS CORP COM	Acquisitions	95,000.00	-94,025.70	
		Dispositions	-95,000.00		99,346.71
C857477103	STATE STR CORP COM	Acquisitions	84.00	-7,698.37	
		Dispositions	-1,227.00		111,182.76
C858119100	STEEL DYNAMICS INC COM	Acquisitions	777.00	-76,757.65	
		Dispositions	-2,911.00		218,590.76
CG8473T100	STERIS PLC ORD USD0.001	Acquisitions	24.00	-3,212.30	
		Dispositions	-397.00		51,273.75
C871607107	SYNOPSYS INC COM	Acquisitions	75.00	-17,467.88	
		Dispositions	-177.00		39,297.95
		Acquisitions	3.00	-1,682.36	
		Dispositions	-527.00		299,754.13

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C87264ADE2	T-MOBILE USA INC 4.85%	01-15-2029			
		Acquisitions	675,000.00	-673,987.50	
		Dispositions	-675,000.00		666,265.50
C874054109	TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01				
		Acquisitions	34.00	-5,617.66	
		Dispositions	-389.00		63,677.20
C87612G101	TARGA RES CORP COM				
		Acquisitions	28.00	-4,138.62	
		Dispositions	-409.00		57,031.53
C87612E106	TARGET CORP COM STK				
		Acquisitions	234.00	-35,971.02	
		Dispositions	-645.00		94,593.17
S9A6FF6L	TBA COLLATERAL PAYABLE TO MORGAN STANLEY				
		Acquisitions	1,254,000.00	-1,254,000.00	
		Dispositions	-1,254,000.00		1,254,000.00
S9A6FD8U	TBA COLLATERAL RECEIVABLE FROM JP MORGANCHASE				
		Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		300,000.00
S9A6FF6U	TBA COLLATERAL RECEIVABLE FROM MORGAN STANLEY				
		Acquisitions	1,442,000.00	-1,442,000.00	
		Dispositions	-1,426,000.00		1,426,000.00
C879369106	TELEFLEX INC COM				
		Acquisitions	1,611.00	-379,510.59	
		Dispositions	-1,485.00		369,754.10
C88160R101	TESLA INC COM USD0.001				
		Acquisitions	7,745.00	-1,545,005.02	
		Dispositions	-2,717.00		643,205.09
C882508104	TEXAS INSTRUMENTS INC COM				
		Acquisitions	27.00	-5,352.25	
		Dispositions	-3,998.00		683,591.13
C134429109	THE CAMPBELLS COMPANY				
		Acquisitions	3,638.00	-159,969.26	
		Dispositions	-590.00		26,228.32
C125523100	THE CIGNA GROUP				
		Acquisitions	19.00	-6,364.59	
		Dispositions	-477.00		154,595.10
C216648501	THE COOPER COMPANIES, INC.				
		Acquisitions	1,615.00	-151,176.38	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C416515104	THE HARTFORD INSURANCE GROUP INC COM USD0.01	Dispositions	-309.00		30,055.59
		Free Receipt	1,628.00	155,799.60	
C872540109	TJX COS INC COM NEW	Acquisitions	4,501.00	-541,618.95	
		Dispositions	-149.00		16,539.12
C891092108	TORO CO COM	Acquisitions	1,353.00	-139,490.65	
		Dispositions	-1,353.00		158,449.83
C892356106	TRACTOR SUPPLY CO COM	Acquisitions	11.00	-1,015.39	
		Dispositions	-232.00		20,283.04
CG8994E103	TRANE TECHNOLOGIES PLC COM USD1	Acquisitions	7.00	-1,996.98	
		Dispositions	-138.00		36,704.43
C89417E109	TRAVELERS COS INC COM STK	Free Receipt	4,132.00		
		Acquisitions	19.00	-6,994.30	
C896239100	TRIMBLE INC COM TRIMBLE INC	Dispositions	-642.00		208,672.96
		Acquisitions	15.00	-3,261.72	
C89832Q109	TRUIST FINL CORP COM	Dispositions	-3,665.00		943,936.05
		Acquisitions	4,954.00	-277,604.73	
C89788MAS1	TRUIST FINL CORP 5.711% 01-24-2035	Dispositions	-4,676.00		286,179.41
		Acquisitions	3,712.00	-165,477.21	
SBNYF3S0	TSY INFL IX N/B 0.125% 02-15-2052	Dispositions	-698.00		29,274.43
		Acquisitions	140,000.00	-140,000.00	
SBRF20G5	TSY INFL IX N/B 1.75% 01-15-2034	Dispositions	-140,000.00		138,745.25
		Acquisitions	100,000.00	-66,000.51	
C90138F102	TWILIO INC CL A CL A	Dispositions	-100,000.00		67,459.62
		Acquisitions	4,660,000.00	-4,618,239.82	
		Dispositions	-3,200,000.00		3,269,199.48
		Acquisitions	22.00	-1,262.77	

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SBSWT754	UDR INC 5.125% 09-01-2034	Dispositions	-253.00		18,647.81
		Acquisitions	30,000.00	-29,693.10	
C90384S303	ULTA BEAUTY INC COM STK USD0.01	Dispositions	-30,000.00		30,281.40
		Acquisitions	566.00	-214,153.56	
C907818108	UNION PAC CORP COM	Dispositions	-228.00		97,358.09
		Acquisitions	2,485.00	-636,368.49	
C911312106	UNITED PARCEL SVC INC CL B	Dispositions	-135.00		31,367.73
		Acquisitions	10.00	-1,482.57	
C911363109	UNITED RENTALS INC COM	Dispositions	-358.00		49,561.80
		Acquisitions	84.00	-72,021.81	
C91324P102	UNITEDHEALTH GROUP INC COM	Dispositions	-61.00		44,618.49
		Acquisitions	31.00	-15,324.25	
SBPDY7Z7	UNITEDHEALTH GROUP INC 5.625% 07-15-2054	Dispositions	-2,608.00		1,509,194.99
		Acquisitions	260,000.00	-269,351.55	
SBPDY8C1	UNITEDHEALTH GROUP INC 5.778% 07-15-2044	Dispositions	-260,000.00		264,811.45
		Acquisitions	135,000.00	-137,089.30	
SBPDY809	UNITEDHEALTH GROUP 5.75% DUE 07-15-2064	Dispositions	-65,000.00		66,163.50
		Acquisitions	175,000.00	-180,314.10	
SBJDSY56	UNUM GROUP 4.5% DUE 12-15-2049	Dispositions	-90,000.00		94,436.10
		Acquisitions	145,000.00	-112,560.60	
SBSLT313	UNUM GROUP 6% 06-15-2054	Dispositions	-30,000.00		24,282.90
		Acquisitions	50,000.00	-48,951.00	
C902973304	US BANCORP	Dispositions	-50,000.00		49,348.00
		Acquisitions	1,535.00	-82,319.75	
C91913Y100	VALERO ENERGY CORP COM STK NEW	Dispositions	-454.00		21,065.35

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C922475108	VEEVA SYS INC CL A COM CL A COM	Acquisitions	24.00	-3,583.11	
		Dispositions	-3,547.00		496,808.45
C92276F100	VENTAS INC REIT	Acquisitions	1,600.00	-346,295.68	
		Dispositions	-90.00		19,646.13
C92338C103	VERALTO CORP COM	Acquisitions	0.00	0.00	
		Dispositions	-3,624.00		181,724.73
C92345Y106	VERISK ANALYTICS INC COM USD0.001	Acquisitions	12.00	-1,037.02	
		Dispositions	-202.00		19,857.37
C92343V104	VERIZON COMMUNICATIONS COM	Acquisitions	435.00	-124,554.39	
		Dispositions	-12.00		3,376.11
SBP6GQM0	VERIZON COMMUNICATIONS 5.5% 02-23-2054	Acquisitions	1,318.00	-57,395.46	
		Dispositions	-3,197.00		129,577.09
C92532F100	VERTEX PHARMACEUTICALS INC COM	Acquisitions	40,000.00	-39,490.80	
		Dispositions	-40,000.00		40,425.60
SBN7K3X7	VIRGINIA ELEC & PWR CO 5.45% 04-01-2053	Acquisitions	2,012.00	-992,750.49	
		Dispositions	-115.00		53,972.98
C92826C839	VISA INC COM CL A STK	Acquisitions	135,000.00	-136,189.35	
		Dispositions	-70,000.00		67,156.60
SBNZHZ56	VODAFONE GROUP PLC 5.75% 06-28-2054	Acquisitions	45.00	-13,074.94	
		Dispositions	-3,664.00		1,036,265.75
C254687106	WALT DISNEY CO	Acquisitions	415,000.00	-409,278.10	
		Dispositions	-120,000.00		123,963.60
C941848103	WATERS CORP COM	Acquisitions	95.00	-10,460.48	
		Dispositions	-1,416.00		146,000.27
		Acquisitions	6.00	-1,853.35	
		Dispositions	-102.00		33,450.10

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SBMGDBG9	WELLS FARGO & CO 2.393%	06-02-2028			
		Acquisitions	400,000.00	-364,880.00	
		Dispositions	-400,000.00		367,200.00
C95040Q104	WELLTOWER INC COM REIT				
		Acquisitions	48.00	-5,307.60	
		Dispositions	-503.00		57,475.21
C955306105	WEST PHARMACEUTICAL SVCS INC COM				
		Acquisitions	116.00	-41,568.89	
		Dispositions	-137.00		46,964.23
C958102105	WESTN DIGITAL CORP COM				
		Acquisitions	194.00	-12,614.00	
		Dispositions	-223.00		14,857.92
C962166104	WEYERHAEUSER CO COM				
		Acquisitions	31.00	-1,065.76	
		Dispositions	-676.00		21,018.51
C969457100	WILLIAMS CO INC COM				
		Acquisitions	11,778.00	-685,342.98	
		Dispositions	-305.00		16,457.34
C969904101	WILLIAMS SONOMA INC COM				
		Acquisitions	563.00	-165,078.58	
		Dispositions	-107.00		16,599.60
		Free Receipt	563.00		
CG96629103	WILLIS TOWERS WATSON PLC COM USD0.000115				
		Acquisitions	7.00	-1,786.98	
		Dispositions	-62.00		17,309.02
C98138H101	WORKDAY INC CL A COM USD0.001				
		Acquisitions	5.00	-1,473.27	
		Dispositions	-134.00		34,080.78
C98419M100	XYLEM INC COM				
		Acquisitions	23.00	-3,117.66	
		Dispositions	-347.00		45,269.58
C98956P102	ZIMMER BIOMET HLDGS INC COM				
		Acquisitions	1,270.00	-157,777.32	
		Dispositions	-287.00		31,748.39
C98978V103	ZOETIS INC COM USD0.01 CL 'A'				
		Acquisitions	5,346.00	-1,022,478.73	
		Dispositions	-1,073.00		193,010.53
C88579Y101	3M CO COM				

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C316773100	5TH 3RD BANCORP COM	Acquisitions	11.00	-1,013.30	
		Dispositions	-491.00		55,469.30
		Acquisitions	382.00	-16,307.20	
		Dispositions	-1,588.00		76,324.41