

Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security
Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

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

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

OMB Nos. 1210-0110
1210-0089

2024

This Form is Open to Public Inspection

Part I Annual Report Identification Information

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

- A This return/report is for: [] a multiemployer plan [] a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) [] a single-employer plan [X] 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: NESTLE IN THE USA PENSION TRUST
1b Three-digit plan number (PN): 101
1c Effective date of plan
2a Plan sponsor's name (employer, if for a single-employer plan): NESTLE USA, INC.
2b Employer Identification Number (EIN): 36-7324184
2c Plan Sponsor's telephone number: 440-349-5757
2d Business code (see instructions)

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

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

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

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

3a Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number <div style="background-color: #cccccc; height: 40px; width: 100%;"></div>
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.....	<div style="background-color: #cccccc; height: 20px; width: 100%;"></div> 6a(1) 6a(2) 6b 6c 6d 6e 6f 6g(1) 6g(2) 6h
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7

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

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

9a Plan funding arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor
--	--

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

a Pension Schedules (1) <input type="checkbox"/> R (Retirement Plan Information) (2) <input type="checkbox"/> MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) <input type="checkbox"/> SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary (4) <input type="checkbox"/> DCG (Individual Plan Information) – Number Attached _____ (5) <input type="checkbox"/> MEP (Multiple-Employer Retirement Plan Information)	b General Schedules (1) <input checked="" type="checkbox"/> H (Financial Information) (2) <input type="checkbox"/> I (Financial Information – Small Plan) (3) <input type="checkbox"/> A (Insurance Information) – Number Attached <u> 0 </u> (4) <input checked="" type="checkbox"/> C (Service Provider Information) (5) <input checked="" type="checkbox"/> D (DFE/Participating Plan Information) (6) <input type="checkbox"/> G (Financial Transaction Schedules)
---	---

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

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

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

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

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

Receipt Confirmation Code _____

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

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

A Name of plan NESTLE IN THE USA PENSION TRUST	B Three-digit plan number (PN) ▶	101
C Plan sponsor's name as shown on line 2a of Form 5500 NESTLE USA, INC.	D Employer Identification Number (EIN) 36-7324184	

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

AETOS ALTERNATIVES MANAGEMENT, LP

45-0492549

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

ALTERRA IOS MANAGER, LLC

87-3334828

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

BERKSHIRE MULTIFAMILY INCOME REALTY

37-1787094

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

BLACKSTONE REAL ESTATE ASSOC VI LP

20-5954515

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

BLACKSTONE REAL ESTATE ASSOC VII LP

45-3450248

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

BROOKFIELD ASSET MGMT., LLC

38-3907663

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

BROOKFIELD PREMIER RE PRTNERS GP LP

35-2568324

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

CARLYLE PROPERTY INVESTORS

37-1789359

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

CORTLAND GROWTH AND INCOME, LP

83-2460550

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

CURZON CAPITAL PARTNERS III LP

98-1056663

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

DREAM US MANAGER LLC

87-0862175

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

EUROPEAN PROPERTY INVESTORS SPECIAL

98-1119192

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

FORTRESS INVESTMENT FUND IV L.P.

98-0485594

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

GID MAINSTAY FUND LP

211 PERIMETER CENTER PARKWAY
ATLANTA, GA 30346

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

GREYSTAR GROWTH AND INCOME GP, LLC

82-1939696

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

GREYSTAR INVESTMENT GROUP, LLC

04-3679677

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

GREYSTAR MANAGEMENT SERVICES

36-3858273

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

GROSVENOR CAPITAL MANAGEMENT, L.P.

36-3795985

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

H2 SO MANAGER II LP

680 WASHINGTON BLVD
STAMFORD, CT 06901

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

JADIAN REAL ESTATE FUND I-B, LP

85-3393670

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

JAMESTOWN, LP

20-4929330

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

LION INDUSTRIAL TRUST

65-1162344

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

METLIFE INVESTMENT MANAGEMENT

13-4075851

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

NB ALTERNATIVES ADVISERS LLC

1290 AVENUE OF THE AMERICAS
NEW YORK, NY 10104

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

NOBLE INVESTMENT GROUP, LLC

82-2686946

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

OAKTREE REAL ESTATE OPP FND VIII LP

98-1454016

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

ORION CAPITAL MANAGERS, LLP

63 BROOK STREET
LONDON, GREATER LONDON W1K 4HS GB

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

PATRIA BRAZIL RE FUND II, LP

98-0674952

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

VLSHRE FUND GP, LLC

84-4254322

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

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

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

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

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

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

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

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

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

PACIFIC INVESTMENT MANAGEMENT COMP.

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52	NONE	685777	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

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

CLARION PARTNERS

20-5016401

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	535070	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

LEGAL & GENERAL INVESTMENT MGMT

20-8058531

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	486238	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

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

THE NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
18 19 21 50 52	NONE	463817	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>

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

BLACKROCK FINANCIAL MANAGEMENT, INC

13-3806691

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	462853	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

RUSSELL INVESTMENTS CAPITAL, LLC

91-1175091

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17 50	NONE	353238	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

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

MORGAN STANLEY INVESTMENT MMT LTD

13-0057834

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	281039	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

TOWNSEND HOLDINGS LLC

45-3073569

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	186241	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

J.P. MORGAN INVESTMENT MGMT INC.

13-3200244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 28 50 51	NONE	150959	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

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

NESTLE IN THE USA

95-1572209

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
14 35 50	PLAN SPONSOR	123722	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

STATE STREET RESEARCH & MGMT CO.

13-3142135

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19 51 52	NONE	120831	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

CLARION PARTNERS, LLC

13-3379970

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	91755	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

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

BUCKINGHAM PARTNERS, LLC

941 N MERIDAN STREET
INDIANAPOLIS, IN 46204

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	61202	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

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

KPMG

13-5565207

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	57518	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

CALFEE HALTER & GRISWOLD LLP

34-0732302

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17 50	NONE	6289	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

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

ACA II ADVISORS, LLC

30-0324262

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	6103	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

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

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

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

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

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
BUCKINGHAM PARTNERS, LLC	28 52	61202
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
BMF 2 FEEDER, LP 941 N MERIDIAN STREET INDIANAPOLIS, IN 46204		
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
ACA II ADVISORS, LLC	28 52	6103
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
AETOS CAPITAL ASIA T.E.II, LTD 83-0433211		
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	<small>OMB No. 1210-0110</small> 2024 This Form is Open to Public Inspection.
---	--	---

For calendar plan year 2024 or fiscal plan year beginning <u>01/01/2024</u> and ending <u>12/31/2024</u>	
A Name of plan <u>NESTLE IN THE USA PENSION TRUST</u>	B Three-digit plan number (PN) ▶ <u>101</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>NESTLE USA, INC.</u>	D Employer Identification Number (EIN) <u>36-7324184</u>

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

a Name of MTIA, CCT, PSA, or 103-12 IE: <u>CF JPMCB LIQUIDITY FD</u>		
b Name of sponsor of entity listed in (a): <u>JPMORGAN CHASE BANK, N.A.</u>		
c EIN-PN <u>13-6285055-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>67428</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>CF JPMCB STRATEGIC PROPERTY FUND</u>		
b Name of sponsor of entity listed in (a): <u>JPMORGAN CHASE BANK, N.A.</u>		
c EIN-PN <u>13-6038770-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>21749930</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>NTGI COLL DLY GOVT STIF</u>		
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC.</u>		
c EIN-PN <u>45-6138589-068</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>31865503</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>STATE STREET MSCI ACWI MVINL QIB FD</u>		
b Name of sponsor of entity listed in (a): <u>STATE STREET GLOBAL ADVISORS TRUST COMPANY</u>		
c EIN-PN <u>90-0337987-460</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>396887379</u>
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

Part II Information on Participating Plans (to be completed by DFEs, other than DCGs)
(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)

a Plan name	NESTLE HOURLY RETIREMENT PLAN	
b Name of plan sponsor	NESTLE USA, INC.	c EIN-PN 95-1572209-006

a Plan name	NESTLE PENSION PLAN	
b Name of plan sponsor	NESTLE USA, INC.	c EIN-PN 95-1572209-100

a Plan name	NESTLE PUERTO RICO PENSION PLAN	
b Name of plan sponsor	SWIRL CORP.	c EIN-PN 66-0720233-116

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

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

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

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

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

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

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

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

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

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	<small>OMB No. 1210-0110</small> 2024 This Form is Open to Public Inspection
--	--	--

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A Name of plan NESTLE IN THE USA PENSION TRUST	B Three-digit plan number (PN) ▶ 101
C Plan sponsor's name as shown on line 2a of Form 5500 NESTLE USA, INC.	D Employer Identification Number (EIN) 36-7324184

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.

		(a) Beginning of Year	(b) End of Year
Assets			
a Total noninterest-bearing cash	1a	1602548	268084
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	100320935	42849717
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)	361509379	290778584
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	40227085	30022521
(B) All other	1c(3)(B)	868777689	780501999
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	881407	0
(B) Common	1c(4)(B)	123937	0
(5) Partnership/joint venture interests	1c(5)	226460074	209208289
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	481807409	450570240
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	10281816	34879297
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	432416926	375912552

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities.....	1d(1)		
(2) Employer real property.....	1d(2)		
e Buildings and other property used in plan operation.....	1e		
f Total assets (add all amounts in lines 1a through 1e).....	1f	2524409205	2214991283
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	191163152	46002679
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	191163152	46002679
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	2333246053	2168988604

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers.....	2a(1)(A)		
(B) Participants.....	2a(1)(B)		
(C) Others (including rollovers).....	2a(1)(C)		
(2) Noncash contributions.....	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A)	-354064	
(B) U.S. Government securities.....	2b(1)(B)	9589871	
(C) Corporate debt instruments.....	2b(1)(C)	44456242	
(D) Loans (other than to participants).....	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)		
(F) Other.....	2b(1)(F)	6070117	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		59762166
(2) Dividends:			
(A) Preferred stock.....	2b(2)(A)		
(B) Common stock.....	2b(2)(B)	7092	
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	1951975	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		1959067
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets:			
(A) Aggregate proceeds.....	2b(4)(A)	2662660355	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	2806939031	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result.....	2b(4)(C)		-144278676
(5) Unrealized appreciation (depreciation) of assets:			
(A) Real estate.....	2b(5)(A)		
(B) Other.....	2b(5)(B)	-21520458	
(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)		48097330
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		-1274466
c Other income	2c		17722187
d Total income. Add all income amounts in column (b) and enter total	2d		-39532850

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		0
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees	2i(2)	370315	
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	2632690	
(6) Bank or trust company trustee/custodial fees	2i(6)	998887	
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)	6289	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	925774	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		4933955
j Total expenses. Add all expense amounts in column (b) and enter total	2j		4933955

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-44466805
l Transfers of assets:			
(1) To this plan	2l(1)		1006249128
(2) From this plan	2l(2)		1126039772

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

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

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

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) Yes No Not determined
 If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year _____.

◆ **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
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	254,247,646.720	18 Apr 24	1.0000			0.00	254,247,646.72	254,247,646.72	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	-242,098,630.290	19 Apr 24		1.0000		0.00	242,098,630.29	242,098,630.29	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,333,246,052.85

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 07 NOV 2024 AUD / USD EX.RATE 1.5085464 WITH BNP PARIBAS	69,000.000	7 Nov 24				0.00	45,739.40	46,133.40	394.00
FX DEAL TRANSACTED ON 11 DEC 2024 USD / AUD EX.RATE 0.637611 WITH BNP PARIBAS	-191,000.000	11 Dec 24				0.00	-121,783.70	-121,867.56	-83.86
FX DEAL TRANSACTED ON 15 FEB 2024 AUD / USD EX.RATE 1.5392757 WITH BNP PARIBAS	50,000.000	15 Feb 24				0.00	32,482.81	32,587.50	104.69
FX DEAL TRANSACTED ON 19 FEB 2024 AUD / USD EX.RATE 1.5294797 WITH BNP PARIBAS	1,317,000.000	19 Feb 24				0.00	861,077.12	860,857.07	-220.05
FX DEAL TRANSACTED ON 19 FEB 2024 USD / AUD EX.RATE 0.6540723 WITH BNP PARIBAS	-1,317,000.000	19 Feb 24				0.00	-861,413.22	-860,396.12	1,017.10
FX DEAL TRANSACTED ON 25 JUN 2024 AUD / USD EX.RATE 1.5008133 WITH BNP PARIBAS	63,000.000	25 Jun 24				0.00	41,977.24	41,898.15	-79.09
FX DEAL TRANSACTED ON 25 JUN 2024 USD / AUD EX.RATE 0.6668724 WITH BNP PARIBAS	-63,000.000	25 Jun 24				0.00	-42,012.96	-41,126.40	886.56
FX DEAL TRANSACTED ON 29 APR 2024 AUD / USD EX.RATE 1.5238323 WITH BNP PARIBAS	63,000.000	29 Apr 24				0.00	41,343.13	41,318.55	-24.58
FX DEAL TRANSACTED ON 29 APR 2024 USD / AUD EX.RATE 0.6569242 WITH BNP PARIBAS	-63,000.000	29 Apr 24				0.00	-41,386.22	-42,071.40	-685.18
FX DEAL TRANSACTED ON 30 AUG 2024 USD / AUD EX.RATE 0.6785068 WITH BNP PARIBAS	-144,000.000	30 Aug 24				0.00	-97,704.98	-97,804.81	-99.83
Brazilian real - BRL									
FX DEAL TRANSACTED ON 12 JAN 2024 USD / BRL EX.RATE 0.2051034 WITH BNP PARIBAS	-997,000.000	12 Jan 24				0.00	-204,488.07	-202,745.30	1,742.77

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,333,246,052.85

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
British pound sterling - GBP									
FX DEAL TRANACTED ON 02 JAN 2024 GBP / USD EX.RATE 0.7891148 WITH BNP PARIBAS	70,000.000	2 Jan 24				0.00	88,707.00	88,371.51	-335.49
FX DEAL TRANACTED ON 02 JAN 2024 USD / GBP EX.RATE 1.2672845 WITH BNP PARIBAS	-70,000.000	2 Jan 24				0.00	-88,709.92	-89,253.51	-543.59
FX DEAL TRANACTED ON 07 OCT 2024 GBP / USD EX.RATE 0.7651389 WITH BNP PARIBAS	79,000.000	7 Oct 24				0.00	103,249.23	103,320.16	70.93
FX DEAL TRANACTED ON 07 OCT 2024 USD / GBP EX.RATE 1.3069131 WITH BNP PARIBAS	-79,000.000	7 Oct 24				0.00	-103,246.13	-102,372.16	873.97
FX DEAL TRANACTED ON 15 JAN 2024 GBP / USD EX.RATE 0.7858967 WITH BNP PARIBAS	1,011,000.000	15 Jan 24				0.00	1,286,428.65	1,282,301.86	-4,126.79
FX DEAL TRANACTED ON 15 JAN 2024 USD / GBP EX.RATE 1.2723019 WITH BNP PARIBAS	-1,011,000.000	15 Jan 24				0.00	-1,286,297.22	-1,287,205.29	-908.07
FX DEAL TRANACTED ON 26 APR 2024 GBP / USD EX.RATE 0.7989993 WITH BNP PARIBAS	3,306,000.000	26 Apr 24				0.00	4,137,675.74	4,130,186.06	-7,489.68
FX DEAL TRANACTED ON 26 APR 2024 USD / GBP EX.RATE 1.2517635 WITH BNP PARIBAS	-3,306,000.000	26 Apr 24				0.00	-4,138,330.33	-4,222,919.57	-84,589.24
FX DEAL TRANACTED ON 26 FEB 2024 GBP / USD EX.RATE 0.7879181 WITH BNP PARIBAS	1,456,000.000	26 Feb 24				0.00	1,847,907.73	1,842,349.78	-5,557.95
FX DEAL TRANACTED ON 26 FEB 2024 USD / GBP EX.RATE 1.2694114 WITH BNP PARIBAS	-1,456,000.000	26 Feb 24				0.00	-1,848,263.00	-1,829,100.00	19,163.00
FX DEAL TRANACTED ON 26 MAR 2024 GBP / USD EX.RATE 0.7899903 WITH BNP PARIBAS	3,161,000.000	26 Mar 24				0.00	4,001,314.93	3,971,006.25	-30,308.68
FX DEAL TRANACTED ON 26 MAR 2024 USD / GBP EX.RATE 1.2660473 WITH BNP PARIBAS	-3,161,000.000	26 Mar 24				0.00	-4,001,975.58	-3,949,037.55	52,938.03
FX DEAL TRANACTED ON 28 MAY 2024 GBP / USD EX.RATE 0.7829481 WITH BNP PARIBAS	3,306,000.000	28 May 24				0.00	4,222,501.88	4,222,919.57	417.69
FX DEAL TRANACTED ON 28 MAY 2024 USD / GBP EX.RATE 1.2774058 WITH BNP PARIBAS	-3,306,000.000	28 May 24				0.00	-4,223,103.57	-4,180,272.15	42,831.42

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,333,246,052.85

◆ 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
<i>BNP PARIBAS PARIS</i>									
FX DEAL TRANSACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7595902 WITH BNP PARIBAS	1,014,000.000	29 Aug 24				0.00	1,334,930.39	1,347,352.53	12,422.14
FX DEAL TRANSACTED ON 29 AUG 2024 USD / GBP EX.RATE 1.31615 WITH BNP PARIBAS	-1,014,000.000	29 Aug 24				0.00	-1,334,576.10	-1,333,663.55	912.55
FX DEAL TRANSACTED ON 29 JAN 2024 GBP / USD EX.RATE 0.7875537 WITH BNP PARIBAS	1,370,000.000	29 Jan 24				0.00	1,739,563.94	1,737,639.52	-1,924.42
FX DEAL TRANSACTED ON 29 JAN 2024 USD / GBP EX.RATE 1.2699877 WITH BNP PARIBAS	-1,370,000.000	29 Jan 24				0.00	-1,739,883.15	-1,733,529.67	6,353.48
FX DEAL TRANSACTED ON 29 OCT 2024 GBP / USD EX.RATE 0.7698312 WITH BNP PARIBAS	2,371,000.000	29 Oct 24				0.00	3,079,895.81	3,072,460.57	-7,435.24
FX DEAL TRANSACTED ON 29 OCT 2024 USD / GBP EX.RATE 1.298935 WITH BNP PARIBAS	-2,371,000.000	29 Oct 24				0.00	-3,079,774.89	-2,994,217.66	85,557.23
FX DEAL TRANSACTED ON 30 APR 2024 GBP / USD EX.RATE 0.7986181 WITH BNP PARIBAS	4,000.000	30 Apr 24				0.00	5,008.65	4,997.20	-11.45
FX DEAL TRANSACTED ON 31 JAN 2024 USD / GBP EX.RATE 1.27272 WITH BNP PARIBAS	-120,000.000	31 Jan 24				0.00	-152,726.40	-152,202.00	524.40
FX DEAL TRANSACTED ON 31 OCT 2024 GBP / USD EX.RATE 0.7778245 WITH BNP PARIBAS	116,000.000	31 Oct 24				0.00	149,133.90	150,318.61	1,184.71
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 02 FEB 2024 USD / CAD EX.RATE 0.743358 WITH BNP PARIBAS	-408,000.000	2 Feb 24				0.00	-303,290.05	-301,362.78	1,927.27
FX DEAL TRANSACTED ON 02 JAN 2024 CAD / USD EX.RATE 1.32572 WITH BNP PARIBAS	632,000.000	2 Jan 24				0.00	476,722.08	474,670.47	-2,051.61
FX DEAL TRANSACTED ON 02 JAN 2024 USD / CAD EX.RATE 0.7543803 WITH BNP PARIBAS	-632,000.000	2 Jan 24				0.00	-476,768.37	-472,576.36	4,192.01
FX DEAL TRANSACTED ON 03 JUN 2024 CAD / USD EX.RATE 1.36566 WITH BNP PARIBAS	3,375,000.000	3 Jun 24				0.00	2,471,332.54	2,475,883.07	4,550.53
FX DEAL TRANSACTED ON 03 JUN 2024 USD / CAD EX.RATE 0.7326534 WITH BNP PARIBAS	-3,375,000.000	3 Jun 24				0.00	-2,472,705.36	-2,457,852.38	14,852.98

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,333,246,052.85

◆ 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
<i>BNP PARIBAS PARIS</i>									
FX DEAL TRANSACTED ON 05 FEB 2024 CAD / USD EX.RATE 1.34895 WITH BNP PARIBAS	440,000.000	5 Feb 24				0.00	326,179.62	324,999.08	-1,180.54
FX DEAL TRANSACTED ON 05 FEB 2024 USD / CAD EX.RATE 0.7415722 WITH BNP PARIBAS	-440,000.000	5 Feb 24				0.00	-326,291.78	-324,663.35	1,628.43
FX DEAL TRANSACTED ON 09 DEC 2024 USD / CAD EX.RATE 0.7070771 WITH BNP PARIBAS	-533,180.920	9 Dec 24				0.00	-377,000.00	-376,287.75	712.25
FX DEAL TRANSACTED ON 27 NOV 2024 CAD / USD EX.RATE 1.40465 WITH BNP PARIBAS	1,724,840.590	27 Nov 24				0.00	1,227,950.44	1,224,898.34	-3,052.10
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CAD EX.RATE 0.7130364 WITH BNP PARIBAS	-1,722,142.780	27 Nov 24				0.00	-1,227,950.44	-1,197,990.37	29,960.07
FX DEAL TRANSACTED ON 28 MAR 2024 USD / CAD EX.RATE 0.7389659 WITH BNP PARIBAS	-56,000.000	28 Mar 24				0.00	-41,382.09	-41,259.90	122.19
FX DEAL TRANSACTED ON 30 APR 2024 CAD / USD EX.RATE 1.373811 WITH BNP PARIBAS	240,000.000	30 Apr 24				0.00	174,696.52	174,336.25	-360.27
FX DEAL TRANSACTED ON 31 DEC 2024 CAD / USD EX.RATE 1.4381553 WITH BNP PARIBAS	62,000.000	31 Dec 24				0.00	43,110.78	43,111.00	0.22
Euro - EUR									
FX DEAL TRANSACTED ON 01 FEB 2024 EUR / USD EX.RATE 0.9242176 WITH BNP PARIBAS	513,000.000	1 Feb 24				0.00	555,064.10	555,861.18	797.08
FX DEAL TRANSACTED ON 01 FEB 2024 USD / EUR EX.RATE 1.0806284 WITH BNP PARIBAS	-513,000.000	1 Feb 24				0.00	-554,362.37	-555,527.70	-1,165.33
FX DEAL TRANSACTED ON 02 FEB 2024 EUR / USD EX.RATE 0.9257622 WITH BNP PARIBAS	67,000.000	2 Feb 24				0.00	72,372.80	71,860.86	-511.94
FX DEAL TRANSACTED ON 03 DEC 2024 EUR / USD EX.RATE 0.9482898 WITH BNP PARIBAS	188,000.000	3 Dec 24				0.00	198,251.62	194,771.02	-3,480.60
FX DEAL TRANSACTED ON 03 DEC 2024 USD / EUR EX.RATE 1.0526301 WITH BNP PARIBAS	-188,000.000	3 Dec 24				0.00	-197,894.46	-197,729.02	165.44
FX DEAL TRANSACTED ON 09 DEC 2024 USD / EUR EX.RATE 1.056495 WITH BNP PARIBAS	-485,000.000	9 Dec 24				0.00	-512,400.08	-509,468.28	2,931.80

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,333,246,052.85

◆ 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
<i>BNP PARIBAS PARIS</i>									
FX DEAL TRANACTED ON 10 MAY 2024 USD / EUR EX.RATE 1.0785025 WITH BNP PARIBAS	-95,000.000	10 May 24				0.00	-102,457.74	-103,265.00	-807.26
FX DEAL TRANACTED ON 17 JUN 2024 EUR / USD EX.RATE 0.9326195 WITH BNP PARIBAS	169,000.000	17 Jun 24				0.00	181,210.03	181,328.57	118.54
FX DEAL TRANACTED ON 17 JUN 2024 USD / EUR EX.RATE 1.0714846 WITH BNP PARIBAS	-169,000.000	17 Jun 24				0.00	-181,080.90	-180,618.75	462.15
FX DEAL TRANACTED ON 18 JAN 2024 EUR / USD EX.RATE 0.9174452 WITH BNP PARIBAS	292,000.000	18 Jan 24				0.00	318,275.15	316,206.80	-2,068.35
FX DEAL TRANACTED ON 18 JAN 2024 USD / EUR EX.RATE 1.0893729 WITH BNP PARIBAS	-292,000.000	18 Jan 24				0.00	-318,096.89	-316,863.83	1,233.06
FX DEAL TRANACTED ON 22 FEB 2024 USD / EUR EX.RATE 1.082068 WITH BNP PARIBAS	-1,660,000.000	22 Feb 24				0.00	-1,796,232.88	-1,796,369.02	-136.14
FX DEAL TRANACTED ON 23 FEB 2024 EUR / USD EX.RATE 0.9237723 WITH BNP PARIBAS	1,656,000.000	23 Feb 24				0.00	1,792,649.64	1,792,040.42	-609.22
FX DEAL TRANACTED ON 23 FEB 2024 USD / EUR EX.RATE 1.0828332 WITH BNP PARIBAS	-1,656,000.000	23 Feb 24				0.00	-1,793,171.78	-1,794,358.89	-1,187.11
FX DEAL TRANACTED ON 23 JAN 2024 EUR / USD EX.RATE 0.9196144 WITH BNP PARIBAS	712,000.000	23 Jan 24				0.00	774,237.56	771,024.80	-3,212.76
FX DEAL TRANACTED ON 23 JAN 2024 USD / EUR EX.RATE 1.0870171 WITH BNP PARIBAS	-712,000.000	23 Jan 24				0.00	-773,956.18	-771,274.03	2,682.15
FX DEAL TRANACTED ON 23 SEP 2024 EUR / USD EX.RATE 0.9004091 WITH BNP PARIBAS	378,000.000	23 Sep 24				0.00	419,809.18	420,789.64	980.46
FX DEAL TRANACTED ON 23 SEP 2024 USD / EUR EX.RATE 1.1109679 WITH BNP PARIBAS	-378,000.000	23 Sep 24				0.00	-419,945.87	-418,691.73	1,254.14
FX DEAL TRANACTED ON 28 MAR 2024 EUR / USD EX.RATE 0.925641 WITH BNP PARIBAS	259,000.000	28 Mar 24				0.00	279,806.09	276,702.66	-3,103.43
FX DEAL TRANACTED ON 28 MAR 2024 USD / EUR EX.RATE 1.0790279 WITH BNP PARIBAS	-259,000.000	28 Mar 24				0.00	-279,468.23	-278,282.56	1,185.67

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,333,246,052.85

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 12 JAN 2024 USD / IDR EX.RATE 0.0000643 WITH BNP PARIBAS	-939,298,679.000	12 Jan 24				0.00	-60,351.50	-59,770.84	580.66
Japanese yen - JPY									
FX DEAL TRANSACTED ON 03 JUN 2024 JPY / USD EX.RATE 156.86639 WITH BNP PARIBAS	9,000,000.000	3 Jun 24				0.00	57,373.67	57,620.28	246.61
FX DEAL TRANSACTED ON 03 JUN 2024 USD / JPY EX.RATE 0.0064021 WITH BNP PARIBAS	-9,000,000.000	3 Jun 24				0.00	-57,618.75	-55,668.96	1,949.79
FX DEAL TRANSACTED ON 11 APR 2024 USD / JPY EX.RATE 0.0065252 WITH BNP PARIBAS	-96,696,410.000	11 Apr 24				0.00	-630,966.00	-632,209.28	-1,243.28
FX DEAL TRANSACTED ON 22 FEB 2024 USD / JPY EX.RATE 0.0066466 WITH BNP PARIBAS	-102,758,654.000	22 Feb 24				0.00	-683,000.00	-684,487.29	-1,487.29
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 22 FEB 2024 USD / NOK EX.RATE 0.0951429 WITH BNP PARIBAS	-7,370,687.000	22 Feb 24				0.00	-701,268.19	-699,724.41	1,543.78
United States dollar - USD									
FX DEAL TRANSACTED ON 01 FEB 2024 EUR / USD EX.RATE 0.9242176 WITH BNP PARIBAS	-555,064.100	1 Feb 24				0.00	-555,064.10	-555,064.10	0.00
FX DEAL TRANSACTED ON 01 FEB 2024 USD / EUR EX.RATE 1.0806284 WITH BNP PARIBAS	554,362.370	1 Feb 24				0.00	554,362.37	554,362.37	0.00
FX DEAL TRANSACTED ON 02 FEB 2024 EUR / USD EX.RATE 0.9257622 WITH BNP PARIBAS	-72,372.800	2 Feb 24				0.00	-72,372.80	-72,372.80	0.00
FX DEAL TRANSACTED ON 02 FEB 2024 USD / CAD EX.RATE 0.743358 WITH BNP PARIBAS	303,290.050	2 Feb 24				0.00	303,290.05	303,290.05	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,333,246,052.85

◆ 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
<i>BNP PARIBAS PARIS</i>									
FX DEAL TRANSACTED ON 02 JAN 2024 CAD / USD EX.RATE 1.32572 WITH BNP PARIBAS	-476,722.080	2 Jan 24				0.00	-476,722.08	-476,722.08	0.00
FX DEAL TRANSACTED ON 02 JAN 2024 GBP / USD EX.RATE 0.7891148 WITH BNP PARIBAS	-88,707.000	2 Jan 24				0.00	-88,707.00	-88,707.00	0.00
FX DEAL TRANSACTED ON 02 JAN 2024 USD / CAD EX.RATE 0.7543803 WITH BNP PARIBAS	476,768.370	2 Jan 24				0.00	476,768.37	476,768.37	0.00
FX DEAL TRANSACTED ON 02 JAN 2024 USD / GBP EX.RATE 1.2672845 WITH BNP PARIBAS	88,709.920	2 Jan 24				0.00	88,709.92	88,709.92	0.00
FX DEAL TRANSACTED ON 03 DEC 2024 EUR / USD EX.RATE 0.9482898 WITH BNP PARIBAS	-198,251.620	3 Dec 24				0.00	-198,251.62	-198,251.62	0.00
FX DEAL TRANSACTED ON 03 DEC 2024 USD / EUR EX.RATE 1.0526301 WITH BNP PARIBAS	197,894.460	3 Dec 24				0.00	197,894.46	197,894.46	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 CAD / USD EX.RATE 1.36566 WITH BNP PARIBAS	-2,471,332.540	3 Jun 24				0.00	-2,471,332.54	-2,471,332.54	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 JPY / USD EX.RATE 156.86639 WITH BNP PARIBAS	-57,373.670	3 Jun 24				0.00	-57,373.67	-57,373.67	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 USD / CAD EX.RATE 0.7326534 WITH BNP PARIBAS	2,472,705.360	3 Jun 24				0.00	2,472,705.36	2,472,705.36	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 USD / JPY EX.RATE 0.0064021 WITH BNP PARIBAS	57,618.750	3 Jun 24				0.00	57,618.75	57,618.75	0.00
FX DEAL TRANSACTED ON 05 FEB 2024 CAD / USD EX.RATE 1.34895 WITH BNP PARIBAS	-326,179.620	5 Feb 24				0.00	-326,179.62	-326,179.62	0.00
FX DEAL TRANSACTED ON 05 FEB 2024 USD / CAD EX.RATE 0.7415722 WITH BNP PARIBAS	326,291.780	5 Feb 24				0.00	326,291.78	326,291.78	0.00
FX DEAL TRANSACTED ON 07 NOV 2024 AUD / USD EX.RATE 1.5085464 WITH BNP PARIBAS	-45,739.400	7 Nov 24				0.00	-45,739.40	-45,739.40	0.00
FX DEAL TRANSACTED ON 07 OCT 2024 GBP / USD EX.RATE 0.7651389 WITH BNP PARIBAS	-103,249.230	7 Oct 24				0.00	-103,249.23	-103,249.23	0.00
FX DEAL TRANSACTED ON 07 OCT 2024 USD / GBP EX.RATE 1.3069131 WITH BNP PARIBAS	103,246.130	7 Oct 24				0.00	103,246.13	103,246.13	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,333,246,052.85

◆ 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
<i>BNP PARIBAS PARIS</i>									
FX DEAL TRANACTED ON 09 DEC 2024 USD / CAD EX.RATE 0.7070771 WITH BNP PARIBAS	377,000.000	9 Dec 24				0.00	377,000.00	377,000.00	0.00
FX DEAL TRANACTED ON 09 DEC 2024 USD / EUR EX.RATE 1.056495 WITH BNP PARIBAS	512,400.080	9 Dec 24				0.00	512,400.08	512,400.08	0.00
FX DEAL TRANACTED ON 10 MAY 2024 USD / EUR EX.RATE 1.0785025 WITH BNP PARIBAS	102,457.740	10 May 24				0.00	102,457.74	102,457.74	0.00
FX DEAL TRANACTED ON 11 APR 2024 USD / JPY EX.RATE 0.0065252 WITH BNP PARIBAS	630,966.000	11 Apr 24				0.00	630,966.00	630,966.00	0.00
FX DEAL TRANACTED ON 11 DEC 2024 USD / AUD EX.RATE 0.637611 WITH BNP PARIBAS	121,783.700	11 Dec 24				0.00	121,783.70	121,783.70	0.00
FX DEAL TRANACTED ON 12 JAN 2024 USD / BRL EX.RATE 0.2051034 WITH BNP PARIBAS	204,488.070	12 Jan 24				0.00	204,488.07	204,488.07	0.00
FX DEAL TRANACTED ON 12 JAN 2024 USD / IDR EX.RATE 0.0000643 WITH BNP PARIBAS	60,351.500	12 Jan 24				0.00	60,351.50	60,351.50	0.00
FX DEAL TRANACTED ON 15 FEB 2024 AUD / USD EX.RATE 1.5392757 WITH BNP PARIBAS	-32,482.810	15 Feb 24				0.00	-32,482.81	-32,482.81	0.00
FX DEAL TRANACTED ON 15 JAN 2024 GBP / USD EX.RATE 0.7858967 WITH BNP PARIBAS	-1,286,428.650	15 Jan 24				0.00	-1,286,428.65	-1,286,428.65	0.00
FX DEAL TRANACTED ON 15 JAN 2024 USD / GBP EX.RATE 1.2723019 WITH BNP PARIBAS	1,286,297.220	15 Jan 24				0.00	1,286,297.22	1,286,297.22	0.00
FX DEAL TRANACTED ON 17 JUN 2024 EUR / USD EX.RATE 0.9326195 WITH BNP PARIBAS	-181,210.030	17 Jun 24				0.00	-181,210.03	-181,210.03	0.00
FX DEAL TRANACTED ON 17 JUN 2024 USD / EUR EX.RATE 1.0714846 WITH BNP PARIBAS	181,080.900	17 Jun 24				0.00	181,080.90	181,080.90	0.00
FX DEAL TRANACTED ON 18 JAN 2024 EUR / USD EX.RATE 0.9174452 WITH BNP PARIBAS	-318,275.150	18 Jan 24				0.00	-318,275.15	-318,275.15	0.00
FX DEAL TRANACTED ON 18 JAN 2024 USD / EUR EX.RATE 1.0893729 WITH BNP PARIBAS	318,096.890	18 Jan 24				0.00	318,096.89	318,096.89	0.00
FX DEAL TRANACTED ON 19 FEB 2024 AUD / USD EX.RATE 1.5294797 WITH BNP PARIBAS	-861,077.120	19 Feb 24				0.00	-861,077.12	-861,077.12	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,333,246,052.85

◆ 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
<i>BNP PARIBAS PARIS</i>									
FX DEAL TRANACTED ON 19 FEB 2024 USD / AUD EX.RATE 0.6540723 WITH BNP PARIBAS	861,413.220	19 Feb 24				0.00	861,413.22	861,413.22	0.00
FX DEAL TRANACTED ON 22 FEB 2024 USD / EUR EX.RATE 1.082068 WITH BNP PARIBAS	1,796,232.880	22 Feb 24				0.00	1,796,232.88	1,796,232.88	0.00
FX DEAL TRANACTED ON 22 FEB 2024 USD / JPY EX.RATE 0.0066466 WITH BNP PARIBAS	683,000.000	22 Feb 24				0.00	683,000.00	683,000.00	0.00
FX DEAL TRANACTED ON 22 FEB 2024 USD / NOK EX.RATE 0.0951429 WITH BNP PARIBAS	701,268.190	22 Feb 24				0.00	701,268.19	701,268.19	0.00
FX DEAL TRANACTED ON 23 FEB 2024 EUR / USD EX.RATE 0.9237723 WITH BNP PARIBAS	-1,792,649.640	23 Feb 24				0.00	-1,792,649.64	-1,792,649.64	0.00
FX DEAL TRANACTED ON 23 FEB 2024 USD / EUR EX.RATE 1.0828332 WITH BNP PARIBAS	1,793,171.780	23 Feb 24				0.00	1,793,171.78	1,793,171.78	0.00
FX DEAL TRANACTED ON 23 JAN 2024 EUR / USD EX.RATE 0.9196144 WITH BNP PARIBAS	-774,237.560	23 Jan 24				0.00	-774,237.56	-774,237.56	0.00
FX DEAL TRANACTED ON 23 JAN 2024 USD / EUR EX.RATE 1.0870171 WITH BNP PARIBAS	773,956.180	23 Jan 24				0.00	773,956.18	773,956.18	0.00
FX DEAL TRANACTED ON 23 SEP 2024 EUR / USD EX.RATE 0.9004091 WITH BNP PARIBAS	-419,809.180	23 Sep 24				0.00	-419,809.18	-419,809.18	0.00
FX DEAL TRANACTED ON 23 SEP 2024 USD / EUR EX.RATE 1.1109679 WITH BNP PARIBAS	419,945.870	23 Sep 24				0.00	419,945.87	419,945.87	0.00
FX DEAL TRANACTED ON 25 JUN 2024 AUD / USD EX.RATE 1.5008133 WITH BNP PARIBAS	-41,977.240	25 Jun 24				0.00	-41,977.24	-41,977.24	0.00
FX DEAL TRANACTED ON 25 JUN 2024 USD / AUD EX.RATE 0.6668724 WITH BNP PARIBAS	42,012.960	25 Jun 24				0.00	42,012.96	42,012.96	0.00
FX DEAL TRANACTED ON 26 APR 2024 GBP / USD EX.RATE 0.7989993 WITH BNP PARIBAS	-4,137,675.740	26 Apr 24				0.00	-4,137,675.74	-4,137,675.74	0.00
FX DEAL TRANACTED ON 26 APR 2024 USD / GBP EX.RATE 1.2517635 WITH BNP PARIBAS	4,138,330.330	26 Apr 24				0.00	4,138,330.33	4,138,330.33	0.00
FX DEAL TRANACTED ON 26 FEB 2024 GBP / USD EX.RATE 0.7879181 WITH BNP PARIBAS	-1,847,907.730	26 Feb 24				0.00	-1,847,907.73	-1,847,907.73	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,333,246,052.85

◆ 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
<i>BNP PARIBAS PARIS</i>									
FX DEAL TRANACTED ON 26 FEB 2024 USD / GBP EX.RATE 1.2694114 WITH BNP PARIBAS	1,848,263.000	26 Feb 24				0.00	1,848,263.00	1,848,263.00	0.00
FX DEAL TRANACTED ON 26 MAR 2024 GBP / USD EX.RATE 0.7899903 WITH BNP PARIBAS	-4,001,314.930	26 Mar 24				0.00	-4,001,314.93	-4,001,314.93	0.00
FX DEAL TRANACTED ON 26 MAR 2024 USD / GBP EX.RATE 1.2660473 WITH BNP PARIBAS	4,001,975.580	26 Mar 24				0.00	4,001,975.58	4,001,975.58	0.00
FX DEAL TRANACTED ON 27 NOV 2024 CAD / USD EX.RATE 1.40465 WITH BNP PARIBAS	-1,227,950.440	27 Nov 24				0.00	-1,227,950.44	-1,227,950.44	0.00
FX DEAL TRANACTED ON 27 NOV 2024 USD / CAD EX.RATE 0.7130364 WITH BNP PARIBAS	1,227,950.440	27 Nov 24				0.00	1,227,950.44	1,227,950.44	0.00
FX DEAL TRANACTED ON 28 MAR 2024 EUR / USD EX.RATE 0.925641 WITH BNP PARIBAS	-279,806.090	28 Mar 24				0.00	-279,806.09	-279,806.09	0.00
FX DEAL TRANACTED ON 28 MAR 2024 USD / CAD EX.RATE 0.7389659 WITH BNP PARIBAS	41,382.090	28 Mar 24				0.00	41,382.09	41,382.09	0.00
FX DEAL TRANACTED ON 28 MAR 2024 USD / EUR EX.RATE 1.0790279 WITH BNP PARIBAS	279,468.230	28 Mar 24				0.00	279,468.23	279,468.23	0.00
FX DEAL TRANACTED ON 28 MAY 2024 GBP / USD EX.RATE 0.7829481 WITH BNP PARIBAS	-4,222,501.880	28 May 24				0.00	-4,222,501.88	-4,222,501.88	0.00
FX DEAL TRANACTED ON 28 MAY 2024 USD / GBP EX.RATE 1.2774058 WITH BNP PARIBAS	4,223,103.570	28 May 24				0.00	4,223,103.57	4,223,103.57	0.00
FX DEAL TRANACTED ON 29 APR 2024 AUD / USD EX.RATE 1.5238323 WITH BNP PARIBAS	-41,343.130	29 Apr 24				0.00	-41,343.13	-41,343.13	0.00
FX DEAL TRANACTED ON 29 APR 2024 USD / AUD EX.RATE 0.6569242 WITH BNP PARIBAS	41,386.220	29 Apr 24				0.00	41,386.22	41,386.22	0.00
FX DEAL TRANACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7595902 WITH BNP PARIBAS	-1,334,930.390	29 Aug 24				0.00	-1,334,930.39	-1,334,930.39	0.00
FX DEAL TRANACTED ON 29 AUG 2024 USD / GBP EX.RATE 1.31615 WITH BNP PARIBAS	1,334,576.100	29 Aug 24				0.00	1,334,576.10	1,334,576.10	0.00
FX DEAL TRANACTED ON 29 JAN 2024 GBP / USD EX.RATE 0.7875537 WITH BNP PARIBAS	-1,739,563.940	29 Jan 24				0.00	-1,739,563.94	-1,739,563.94	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,333,246,052.85

◆ 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
<i>BNP PARIBAS PARIS</i>									
FX DEAL TRANSACTED ON 29 JAN 2024 USD / GBP EX.RATE 1.2699877 WITH BNP PARIBAS	1,739,883.150	29 Jan 24				0.00	1,739,883.15	1,739,883.15	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 GBP / USD EX.RATE 0.7698312 WITH BNP PARIBAS	-3,079,895.810	29 Oct 24				0.00	-3,079,895.81	-3,079,895.81	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 USD / GBP EX.RATE 1.298935 WITH BNP PARIBAS	3,079,774.890	29 Oct 24				0.00	3,079,774.89	3,079,774.89	0.00
FX DEAL TRANSACTED ON 30 APR 2024 CAD / USD EX.RATE 1.373811 WITH BNP PARIBAS	-174,696.520	30 Apr 24				0.00	-174,696.52	-174,696.52	0.00
FX DEAL TRANSACTED ON 30 APR 2024 GBP / USD EX.RATE 0.7986181 WITH BNP PARIBAS	-5,008.650	30 Apr 24				0.00	-5,008.65	-5,008.65	0.00
FX DEAL TRANSACTED ON 30 AUG 2024 USD / AUD EX.RATE 0.6785068 WITH BNP PARIBAS	97,704.980	30 Aug 24				0.00	97,704.98	97,704.98	0.00
FX DEAL TRANSACTED ON 31 DEC 2024 CAD / USD EX.RATE 1.4381553 WITH BNP PARIBAS	-43,110.780	31 Dec 24				0.00	-43,110.78	-43,110.78	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 USD / GBP EX.RATE 1.27272 WITH BNP PARIBAS	152,726.400	31 Jan 24				0.00	152,726.40	152,726.40	0.00
FX DEAL TRANSACTED ON 31 OCT 2024 GBP / USD EX.RATE 0.7778245 WITH BNP PARIBAS	-149,133.900	31 Oct 24				0.00	-149,133.90	-149,133.90	0.00
Total BNP PARIBAS PARIS							.000.00	131,391.53	131,391.53

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,333,246,052.85

◆ 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				
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	Total acquisitions	583	1,359,042,175.29			0.00	1,359,042,175.29	1,359,042.175.29
	Total dispositions	474		1,382,422,721.49		0.00	1,382,422,721.49	1,382,422.721.49
TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045 SEDOL: BVXLS02	Total acquisitions	32	67,032,727.94			0.00	67,032,727.94	67,032.727.94
	Total dispositions	35		68,370,392.99		0.00	68,498,437.61	68,370.392.99
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	Total acquisitions	31	111,585,535.51			0.00	111,585,535.51	111,585.535.51
	Total dispositions	29		110,279,041.52		0.00	105,354,325.51	110,279.041.52
UNITED STATES OF AMER TREAS NOTES 4.625% 04-30-2029 SEDOL: BLDCKH6	Total acquisitions	26	87,103,989.22			0.00	87,103,989.22	87,103.989.22
	Total dispositions	28		87,179,088.82		0.00	87,103,989.22	87,179.088.82
UNITED STATES OF AMER TREAS TIPS 04-15-2029 SEDOL: BRJFGX9	Total acquisitions	53	113,545,404.72			0.00	113,545,404.72	113,545.404.72
	Total dispositions	42		109,835,124.72		0.00	109,797,085.23	109,835.124.72
UNITED STATES TREAS BD STRIPPED PRIN PMT ZCP 11-15-2043 REG SEDOL: BN801K9	Total acquisitions	68	313,753,431.64			0.00	313,753,431.64	313,753.431.64
	Total dispositions	68		313,237,389.75		0.00	313,964,858.55	313,237.389.75
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0	Total acquisitions	9	96,296,417.10			0.00	96,296,417.10	96,296.417.10
	Total dispositions	9		84,989,235.30		0.00	85,573,706.78	84,989.235.30
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	Total acquisitions	16	125,760,173.74			0.00	125,760,173.74	125,760.173.74
	Total dispositions	17		119,516,319.43		0.00	125,760,173.74	119,516.319.43
US TREASURY N/B 3.875% 08-15-2034 SEDOL: BR2NN62	Total acquisitions	5	60,144,922.68			0.00	60,144,922.68	60,144.922.68
	Total dispositions	15		59,728,826.57		0.00	60,144,922.68	59,728.826.57

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,333,246,052.85

◆ 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
---------------------------------	------------------	------	-------------------	-------------------	--------------	-------------------	------	-----------------------------------	---------------

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,333,246,052.85

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
ARS - Argentine peso	256.890	256.89	256.89
AUD - Australian dollar	4,028.940	4,028.94	4,028.94
CAD - Canadian dollar	427.870	427.87	427.87
EUR - Euro	-245,286.190	-245,286.19	-245,286.19
GBP - British pound sterling	126,460.810	126,460.81	126,460.81
HUF - Hungarian forint	-5.160	-5.16	-5.16
JPY - Japanese yen	45,088.840	45,088.84	45,088.84
MXN - Mexican peso	-2.910	-2.91	-2.91
NOK - Norwegian krone	30,092.840	30,092.84	30,092.84
NZD - New Zealand dollar	4.300	4.30	4.30
USD - United States dollar	307,036.510	307,036.51	307,036.51
USD - United States dollar	0.000	0.00	0.00
ZAR - South African rand	-18.400	-18.40	-18.40
Total - all currencies		268,084.34	268,084.34
Total Non-Interest Bearing Cash - USD		268,084.34	268,084.34
<i>Receivables - Other - USD</i>			
Pending foreign exchange purchases: Canadian dollar	0.000	43,110.78	43,111.00
Pending foreign exchange purchases: Euro	0.000	367,736.82	363,641.64
Pending foreign exchange purchases: United States dollar	0.000	8,804,378.21	8,804,378.21
Total - all currencies		9,215,225.81	9,211,130.85
Pending trade sales: United States dollar	0.000	8,806,552.34	8,806,552.34
Total - all currencies		8,806,552.34	8,806,552.34

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Receivables - Other - USD			
Pending trade sales: United States dollar	0.000	8,496,162.23	8,496,162.23
Total - all currencies		8,496,162.23	8,496,162.23
Total Receivables - Other - USD		26,517,940.38	26,513,845.42
U.S. Government Securities			
United States - USD			
RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 01-15-2030 CUSIP: 76116FAB3	6,240,000.000	4,300,832.64	4,939,480.60
RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 04-15-2030 CUSIP: 76116FAC1	11,445,000.000	8,212,331.18	8,958,885.40
TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045 SEDOL: BVXLS02	2,071,000.000	2,095,841.25	2,011,582.48
UNITED STATES OF AMER TREAS BONDS 4.25% 05-15-2039 CUSIP: 912810QB7	8,000,000.000	7,769,094.50	7,594,687.52
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 SEDOL: BSLSLK5	2,900,000.000	2,655,765.63	2,627,218.75
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5	6,000,000.000	5,427,445.88	5,352,890.64
UNITED STATES OF AMER TREAS BONDS DTD 4.0% 11-15-2052 CUSIP: 912810TL2	550,000.000	511,833.16	479,896.48
UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2045 SEDOL: BVVT273	5,400,000.000	3,982,237.76	3,751,101.58
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG CUSIP: 912810TK4	4,775,000.000	4,425,057.82	3,945,903.33
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9	6,025,000.000	5,095,501.72	4,906,138.70
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP: 912810TN8	78,000.000	75,201.77	63,481.64
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042 CUSIP: 912810TM0	370,000.000	368,857.65	333,274.61
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6	6,000,000.000	6,231,210.00	5,482,968.72
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 CUSIP: 912810TU2	535,000.000	526,958.05	503,924.02

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES OF AMER TREAS TIPS 04-15-2029 SEDOL: BRJFGX9	3,640,000.000	3,748,319.49	3,719,161.69
UNITED STATES TREAS BD STRIPPED PRIN PMT 08-15-2044 SEDOL: BYQP4Y8	9,650,000.000	3,903,926.58	3,730,101.54
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP 11-15-2043 REG SEDOL: BN801K9	33,300,000.000	13,790,991.16	13,431,918.97
UNITED STATES TREAS BD STRIPPED PRIN PMT00079 11-15-2039 (UNDDATE) REG SEDOL: B4T5N59	6,280,000.000	3,358,740.35	3,130,646.19
UNITED STATES TREAS BD STRIPPED PRIN PMT00102 05-15-2044 (UNDDATE) REG SEDOL: BYT06H7	1,200,000.000	472,800.00	470,829.52
UNITED STATES TREAS BD STRIPPED PRIN PMT00104 ZCPN DUE 11-15-2044 REG SEDOL: BD03YJ6	3,200,000.000	1,753,316.75	1,221,627.04
UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG CUSIP: 912810PX0	4,700,000.000	5,139,909.42	4,628,582.04
UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG CUSIP: 912810QK7	3,000,000.000	2,609,298.00	2,702,343.75
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0	10,200,000.000	10,722,710.32	10,107,562.50
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043 CUSIP: 912810TQ1	220,000.000	213,248.72	194,321.88
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 SEDOL: BF92XY6	4,400,000.000	3,301,038.30	3,091,687.50
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG CUSIP: 912810TA6	9,930,000.000	9,486,365.78	6,437,820.68
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG CUSIP: 912810SW9	3,300,000.000	2,167,700.70	2,213,320.30
UNITED STATES TREAS BDS 2.25% 08-15-2049 CUSIP: 912810SJ8	21,000,000.000	13,162,818.38	13,023,281.25
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 CUSIP: 912810RB6	80,000.000	67,279.20	60,662.50
UNITED STATES TREAS BDS 4.375% DUE 11-15-2039 CUSIP: 912810QD3	7,000,000.000	6,920,834.90	6,715,351.58
UNITED STATES TREAS BDS 4.625% 05-15-2044 SEDOL: BPZRNR8	7,010,000.000	6,864,560.52	6,802,985.94
UNITED STATES TREAS BDS 4.625% 11-15-2044 SEDOL: BTPH0B9	6,930,000.000	6,910,884.86	6,726,431.25

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES TREAS SEC STRIPPED INT PMT00837 08-15-2033 (UNDDATE) REG CUSIP: 9128334W7	49,100,000.000	31,061,117.25	32,666,331.64
UNITED STATES TREAS SEC STRIPPED INT PMT00838 02-15-2034 (UNDDATE) REG CUSIP: 9128334X5	7,000,000.000	4,933,180.00	4,542,790.49
UNITED STATES TREAS SEC STRIPPED INT PMT00888 05-15-2034 (UNDDATE) REG CUSIP: 9128337V6	17,000,000.000	12,567,250.00	10,900,944.68
UNITED STATES TREAS 2.375% DUE 02-15-2042 REG CUSIP: 912810TF5	10,990,000.000	9,871,777.37	7,832,521.46
US TREAS BDS 4.375 DUE 05-15-2040 REG CUSIP: 912810QH4	45,000.000	71,060.53	43,089.26
US TREAS SEC 4.5 DUE 08-15-2039 REG CUSIP: 912810QC5	500,000.000	478,281.29	487,128.91
US TREASURY N/B 4.25% 08-15-2054 CUSIP: 912810UC0	103,745,000.000	98,641,938.09	94,910,464.84
WI TREASURY SEC 3.875% 05-15-2043 CUSIP: 912810TS7	40,000.000	39,149.82	35,242.19
Total United States - USD		303,936,666.79	290,778,584.06
Total U.S. Government Securities		303,936,666.79	290,778,584.06
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
AMEREN ILLINOIS CO 3.25% DUE 03-15-2050 SEDOL: BKMJWWW0	100,000.000	99,506.00	68,258.81
ANTHEM INC 4.55% 03-01-2048 SEDOL: BGB6FS1	422,000.000	377,713.61	347,028.50
BALT GAS & ELEC CO 3.2% DUE 09-15-2049 SEDOL: BK70MM8	1,097,000.000	969,183.14	726,119.21
BURL NORTHN SANTA FE CORP DEB DTD 08/01/1997 7.25 8-1-2097/07-31-2097 REG SEDOL: BJFCW18	400,000.000	594,112.00	472,996.72
BURL NORTHN SANTA 4.45% DUE 03-15-2043 SEDOL: B7YGHX4	2,485,000.000	2,583,209.51	2,162,482.73
BURLINGTON NORTHERN SANTA FE LLC 4.125% DEB SNR 06-15-2047 USD SEDOL: BYXD4B2	1,081,000.000	923,153.59	876,532.41
BURLINGTON NORTHN SANTA 4.55 09-01-2044 SEDOL: BQ26P46	151,000.000	141,073.26	131,690.73

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
CAROLINA PWR & LT 4.1 DUE 05-15-2042 SEDOL: B88N0G2	241,000.000	219,789.22	198,300.92
CONSUMERS ENERGY CO 2.65% 08-15-2052 SEDOL: BM8NHW5	528,000.000	389,411.97	319,038.06
CONSUMERS ENERGY 3.1% DUE 08-15-2050 SEDOL: BKRLVG8	1,604,000.000	1,647,764.13	1,084,938.90
CONSUMERS ENERGY 3.95% DUE 07-15-2047 SEDOL: BDCJP11	43,000.000	35,253.98	33,682.03
CONSUMERS ENERGY 4.35% DUE 04-15-2049 SEDOL: BGYTGD9	254,000.000	219,316.30	211,344.57
DTE ELECTRIC CO 3.95% 03-01-2049 SEDOL: BJ68680	1,230,000.000	1,294,947.97	959,986.39
DUKE ENERGY CAROLINAS LLC 3.45% DUE 04-15-2051 BEO SEDOL: BKP32L8	361,000.000	276,327.45	249,484.04
DUKE ENERGY FLA LLC 1ST MTG BD 3% 12-15-2051 SEDOL: BP8KQ42	684,000.000	494,755.23	426,533.76
DUKE ENERGY FLA 3.4% DUE 10-01-2046 SEDOL: BYQHNW5	286,000.000	254,148.10	202,793.03
DUKE ENERGY PROGRESS LLC 1ST MTG BD 2.9%08-15-2051 SEDOL: BM8DBZ6	800,000.000	606,288.00	495,336.71
DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047 SEDOL: BF58H68	201,000.000	154,221.27	146,400.88
DUKE ENERGY 3.7% DUE 10-15-2046 SEDOL: BD8G594	1,284,000.000	1,226,972.19	952,532.96
DUKE ENERGY 3.75% DUE 06-01-2045 SEDOL: BYV3C76	2,729,000.000	2,730,227.67	2,089,228.90
DUKE ENERGY 3.875% DUE 03-15-2046 SEDOL: BZ58832	248,000.000	202,464.72	192,268.08
DUKE ENERGY 4 DUE 09-30-2042 SEDOL: B8GF9H4	232,000.000	216,358.78	188,606.81
DUKE ENERGY 4.15% DUE 12-01-2044 SEDOL: BSPCBB4	244,000.000	256,868.53	198,726.67
DUKE ENERGY 4.2% DUE 08-15-2045 SEDOL: BYV3CD2	297,000.000	239,696.82	240,839.30
DUKE ENERGY 4.25% DUE 12-15-2041 SEDOL: B799H27	309,000.000	269,561.67	262,219.74

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL: BJZD6S6	319,000.000	309,546.17	268,632.12
DUKE ENERGY 5.3% DUE 02-15-2040 SEDOL: B432721	209,000.000	213,194.63	204,611.62
ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052 SEDOL: BNG44B5	500,000.000	319,340.00	335,323.67
ENTERGY LOUISIANA LLC 4.2% 09-01-2048 SEDOL: BFZJ0C8	200,000.000	199,622.00	159,079.43
FL PWR & LT CO 3.7% 12-01-2047 SEDOL: BF3RG04	1,050,000.000	982,861.54	788,098.87
FL PWR & LT CO 3.8% DUE 12-15-2042 SEDOL: B84TPY7	381,000.000	316,679.60	302,141.76
FL PWR & LT CO 4.05% DUE 10-01-2044 SEDOL: BQQCCK5	327,000.000	281,458.68	266,823.71
FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049 SEDOL: BGC1MZ1	855,000.000	690,524.94	669,483.63
FLORIDA PWR CORP 5.65% DUE 04-01-2040 SEDOL: B4WTC62	294,000.000	300,212.22	296,287.98
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SEDOL: BR30BC4	368,000.000	329,988.39	314,831.33
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO SEDOL: B90J106	2,100,000.000	2,079,613.66	2,292,840.94
JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044 SEDOL: BLSP4R8	422,000.000	406,710.15	388,634.93
LILLY ELI & CO 4.15% 03-15-2059 SEDOL: BJJDP41	472,000.000	398,844.72	370,020.45
MIDAMERICAN ENERGY CO 2.7% 08-01-2052 SEDOL: BN76669	320,000.000	212,620.80	193,962.04
MIDAMERICAN ENERGY CO 3.95% 08-01-2047 SEDOL: BDFFSG2	261,000.000	216,019.26	203,234.42
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 SEDOL: BJ1STS6	635,000.000	583,104.41	515,640.53
MIDAMERICAN ENERGY 4.8% DUE 09-15-2043 SEDOL: BDWGXX7	1,300,000.000	1,610,609.00	1,169,489.10
OHIO EDISON CO 8.25% DUE 10-15-2038 SEDOL: B3F3YS0	1,000,000.000	1,251,030.00	1,232,940.52

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
PECO ENERGY CO 3% DUE 09-15-2049 SEDOL: BKLM5L1	241,000.000	199,029.08	157,404.20
PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO SEDOL: BP96081	179,000.000	140,781.71	132,472.10
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG SEDOL: BDR0683	100,000.000	99,879.00	80,647.27
PROGRESSIVE CORP 4.2% DUE 03-15-2048 SEDOL: BG0T5R0	92,000.000	78,517.40	75,204.01
PUB SVC ELEC GAS CO SECD MEDIUM TRANCHE # TR 00055 3% 03-01-2051 SEDOL: BMBZ706	306,000.000	221,247.18	198,013.45
PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050 SEDOL: BMDNW58	1,311,000.000	764,413.55	693,958.41
PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050 SEDOL: BMVX324	619,000.000	447,398.25	378,252.14
PUB SVC ELEC GAS FIXED 3.15% DUE 01-01-2050 SEDOL: BJVNJZ8	102,000.000	82,870.92	68,749.13
SAN DIEGO GAS & ELEC CO 1ST MTG BD SER XXX 3.7% 03-15-2052 SEDOL: BNSLTD1	1,600,000.000	1,591,088.00	1,156,525.68
SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049 SEDOL: BHTBS75	1,313,000.000	1,279,137.54	1,029,961.59
SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050 SEDOL: BM7SRR6	252,000.000	188,098.81	170,441.11
SAN DIEGO GAS & 3.75% DUE 06-01-2047 SEDOL: BF4SP32	177,000.000	140,329.14	132,789.66
TRAVELERS FIXED 2.55% DUE 04-27-2050 SEDOL: BMDWQN1	194,000.000	117,061.54	114,549.67
UNION ELEC CO 2.625% DUE 03-15-2051 SEDOL: BMHZRF5	2,019,000.000	1,899,029.28	1,193,627.13
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SEDOL: BG08PD3	400,000.000	397,248.00	321,391.62
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042 SEDOL: BBNBGG4	462,000.000	418,361.52	371,168.63
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047 SEDOL: BD9GGT0	210,000.000	236,703.76	170,363.01

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
WELLPOINT INC 5.1% DUE 01-15-2044 SEDOL: BCSCZN9	404,000.000	410,891.68	367,554.04
Total United States - USD		35,836,391.64	30,022,520.76
Total Corporate Debt Instruments - Preferred		35,836,391.64	30,022,520.76
Corporate Debt Instruments - Other			
Australia - AUD			
CONNECTEAST FINANC 5.6% SNR MTN 27/06/2031 AUD SEDOL: BRV0DF3	400,000.000	262,082.86	251,326.62
GTA FINANCE CO PTY LTD 5.4% 04/12/2029 SEDOL: BN92449	800,000.000	517,775.70	497,246.83
Total Australia - AUD		779,858.56	748,573.45
Australia - USD			
PVTPL GOODMAN US FIN FOUR LLC SR NT 4.5% 10-15-2037 SEDOL: BDDR989	500,000.000	499,200.00	439,623.89
PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028 SEDOL: BD35F63	500,000.000	498,155.00	476,264.14
PVTPL SANTOS FINANCE LTD 6.875% 09-19-2033 CUSIP: 803014AB5	600,000.000	597,564.00	637,042.39
PVTPL WOODSIDE FIN LTD FIXED 4.5% 03-04-2029 BEO CUSIP: 980236AQ6	200,000.000	199,634.00	193,754.25
RIO TINTO FIN USA PLC 4.75 DUE 03-22-2042 REG SEDOL: B757MN1	2,640,000.000	2,533,297.22	2,405,188.26
WOODSIDE FIN LTD 5.7% 09-12-2054 CUSIP: 980236AS2	700,000.000	697,508.00	654,016.71
Total Australia - USD		5,025,358.22	4,805,889.64
Belgium - USD			
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 SEDOL: BJ555R4	2,764,000.000	2,880,282.97	2,729,651.27
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039 SEDOL: BJ555S5	356,000.000	368,283.46	356,940.63

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Belgium - USD			
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 SEDOL: BF7MH35	2,656,000.000	2,409,624.03	2,251,838.15
ANHEUSER BUSCH 5.8% DUE 01-23-2059 SEDOL: BJ555P2	472,000.000	514,626.35	480,900.33
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	3,375,000.000	3,406,176.44	3,071,719.02
ANHEUSER-BUSCH 4.9% DUE 02-01-2046 SEDOL: BYMLGZ5	1,135,000.000	1,099,452.45	1,027,371.49
ANHEUSER-BUSCH 4.95% DUE 01-15-2042 SEDOL: BDCMR69	166,000.000	159,363.32	154,442.89
Total Belgium - USD		10,837,809.02	10,072,863.78
Brazil - USD			
PVTPL LD CELLULOSE INTERNATIONAL 7.95% 01-26-2032 CUSIP: 50206BAA0	690,000.000	688,240.50	691,994.10
Total Brazil - USD		688,240.50	691,994.10
Canada - USD			
BROOKFIELD CAP FIN LLC SR NT 6.087% 06-14-2033 SEDOL: BRXGXF9	100,000.000	100,000.00	103,535.80
BROOKFIELD FIN INC FIXED 4.7% 09-20-2047 SEDOL: BZ0WZL6	600,000.000	606,900.00	517,418.15
BROOKFIELD FIN INC 3.5% DUE 03-30-2051 SEDOL: BMY54P7	700,000.000	695,191.00	483,367.17
BROOKFIELD FIN INC 5.968% 03-04-2054 SEDOL: BSLL988	650,000.000	654,408.50	657,909.71
BROOKFIELD FIN INC 6.3% DUE 01-15-2055 SEDOL: BNM6CD3	1,662,000.000	1,659,664.00	1,625,120.22
BROOKFIELD FIN LLC 3.45% DUE 04-15-2050 SEDOL: BLGFQH4	100,000.000	99,058.00	68,608.85
CANADIAN NATIONAL RAILWAYS CO 6.125% DUE 11-01-2053 SEDOL: BQ6C3B3	213,000.000	228,804.42	229,560.68
CANADIAN NATL RAILWAY 4.45% DUE 01-20-2049 SEDOL: BGPMC28	443,000.000	394,489.44	378,184.20
CANADIAN NATL RY CO 3.65% 02-03-2048 CUSIP: 136375CP5	178,000.000	140,414.45	134,128.12

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
CANADIAN PAC RY CO 4.3% CUSIP: 13648TAD9	100,000.000	99,158.53	84,418.85
CANADIAN PAC RY CO 4.7% CUSIP: 13648TAF4	300,000.000	299,348.69	260,807.58
CDN NAT RES LTD 6.25% DUE 03-15-2038 SEDOL: B7YB643	300,000.000	324,201.00	306,580.48
CDN NATL RY CO 2.45% DUE 05-01-2050 SEDOL: BL6KR43	225,000.000	137,322.00	130,883.65
CDN NATL RY CO 3.2% DUE 08-02-2046 CUSIP: 136375CK6	598,000.000	472,780.50	420,486.06
CDN PAC RY CO NEW 5.75% DUE 01-15-2042 SEDOL: B6SWNL1	189,000.000	184,433.76	184,757.87
CDN PAC RY CO NEW 6.125% DUE 09-15-2115 SEDOL: BF47XY6	1,200,000.000	1,543,458.00	1,202,702.63
CGI INC 2.3% CUSIP: 12532HAF1	700,000.000	694,253.00	579,812.89
EMERA US FIN LP 4.75% DUE 06-15-2046 SEDOL: BYMVD32	800,000.000	810,908.00	663,129.42
ENBRIDGE INC FIXED 5.75% DUE 07-15-2080 CUSIP: 29250NBC8	2,847,000.000	2,790,095.00	2,752,700.81
ENBRIDGE INC SR NT 3.4% 08-01-2051 SEDOL: BLR8ML8	201,000.000	138,778.44	134,635.09
ENBRIDGE INC 4.0% DUE 11-15-2049 BEO SEDOL: BL0MHZ6	178,000.000	172,019.99	133,909.17
ENBRIDGE INC 5.5% DUE 12-01-2046 SEDOL: BZ6CXF0	141,000.000	136,801.02	134,382.94
ENBRIDGE INC 5.95% 04-05-2054 SEDOL: BQZCJF0	726,000.000	745,042.98	719,960.09
ENBRIDGE INC 6.7% 11-15-2053 SEDOL: BN12KN8	1,028,000.000	1,114,897.20	1,117,195.27
FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030 CUSIP: 303901BF8	500,000.000	500,000.00	487,775.43
GREAT-WEST LIFECO 4.15% DUE 06-03-2047 CUSIP: 391382AB4	500,000.000	496,090.00	395,621.94
NUTRIEN LTD FIXED 3.95% DUE 05-13-2050 CUSIP: 67077MAX6	510,000.000	385,101.19	380,339.98

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049 SEDOL: BKRRKT2	1,060,000.000	870,378.80	743,353.62
ROGERS COMMUNICATIONS INC 4.3% 02-15-2048 SEDOL: BYZGJZ8	436,000.000	392,253.61	341,308.26
ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG SEDOL: BJYSCK6	1,393,000.000	1,251,650.52	1,090,488.24
ROGERS COMMUNICATIONS INC 4.5 DUE 03-15-2043 SEDOL: B84QCZ8	680,000.000	587,106.45	565,106.81
ROGERS COMMUNICATIONS INC 4.5% 03-15-2042 CUSIP: 775109CJ8	824,000.000	776,467.33	696,379.52
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052 CUSIP: 775109CK5	1,841,000.000	1,699,221.83	1,474,926.08
Total Canada - USD		21,200,697.65	19,199,495.58
Chile - USD			
PVTPLCELULOSA ARAUCO Y CONSTITUCION 5.5% 04-30-2049 BEO SEDOL: BJRFD3	785,000.000	774,551.65	687,267.50
Total Chile - USD		774,551.65	687,267.50
China - USD			
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051 SEDOL: BLH23L7	2,074,000.000	1,781,177.50	1,337,365.72
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.125% 02-15-2042 CUSIP: 62954HAL2	879,000.000	821,194.37	612,344.73
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041 CUSIP: 62954HAU2	2,028,000.000	1,957,116.01	1,482,588.16
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 11-30-2051 CUSIP: 62954HAN8	1,773,000.000	1,200,348.66	1,138,660.00
NXP B V/NXP FDG LLC/NXP USA INC 4.3% 06-18-0209 CUSIP: 62954HAV0	300,000.000	298,962.00	291,265.05
NXP B.V./NXP FUNDING LLC 5.55% 12-01-2028 CUSIP: 62947QBC1	200,000.000	199,518.00	203,460.98
Total China - USD		6,258,316.54	5,065,684.64

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
France - USD			
PVTPL AIRBUS GROUP 3.95% 04-10-2047 CUSIP: 009279AC4	1,746,000.000	1,544,294.90	1,375,301.22
PVTPL BNP PARIBAS 5.738% 02-20-2035 CUSIP: 09659W2X1	200,000.000	201,578.00	200,607.54
PVTPL BNP PARIBAS 7.375% 12-31-2049 CUSIP: 05602XJC3	400,000.000	404,000.00	397,112.68
PVTPL BNP PARIBAS 7.75% DUE 12-30-2049 BEO CUSIP: 05565AM34	699,000.000	725,827.50	714,570.23
PVTPL BPCE SA 5.936% 05-30-2035 CUSIP: 05571AA1	250,000.000	253,040.00	247,818.78
PVTPL BPCE SA 7.003% 10-19-2034 CUSIP: 05571AAS4	250,000.000	250,000.00	266,501.20
PVTPL ELEC DE FRANCE NT 6.95% DUE 01-26-2039 SEDOL: B3L9B69	450,000.000	453,301.24	491,074.72
TOTALENERGIES CAP 5.425% 09-10-2064 SEDOL: BQYKPN5	700,000.000	700,000.00	649,937.87
TOTALENERGIES CAPITAL SA 5.488% 04-05-2054 SEDOL: BPW6WH1	200,000.000	200,000.00	192,016.20
Total France - USD		4,732,041.64	4,534,940.44
Germany - USD			
BAYER US FIN II 4.875% DUE 06-25-2048 SEDOL: BD103H7	250,000.000	198,035.00	195,045.94
DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG SEDOL: BM9YRS3	1,406,000.000	1,177,039.62	1,227,584.01
DEUTSCHE BK AG N Y BRANCH 5.403% 09-11-2035 SEDOL: BP4YNS1	800,000.000	800,000.00	758,921.60
DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO SEDOL: BNYJYB2	1,269,000.000	1,114,588.08	1,074,058.76
DEUTSCHE BK AG N Y BRH 5.882% 07-08-2031 SEDOL: BMHKD96	200,000.000	199,210.00	199,043.29
PVTPL BAYER US FIN LLC 6.875% 11-21-2053 SEDOL: BLFDKP5	2,728,000.000	2,732,257.87	2,754,731.56
PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050 CUSIP: 251566AA3	1,953,000.000	1,793,851.96	1,400,168.33
Total Germany - USD		8,014,982.53	7,609,553.49

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Guatemala - USD			
PVTPL MILLICOM INTL CELLULAR S A 7.375% DUE 04-02-2032 CUSIP: 600814AS6	1,290,000.000	1,290,000.00	1,291,935.00
Total Guatemala - USD		1,290,000.00	1,291,935.00
Ireland - USD			
AERCAP IRELAND CAPITAL DAC 4.625% DUE 10-15-2027 REG SEDOL: BMY48Z2	250,000.000	245,742.50	248,363.96
AVOLON HLDGS FDG 4.25% DUE 04-15-2026 CUSIP: 05401AAL5	800,000.000	799,800.00	790,345.23
PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054 CUSIP: 83272GAB7	365,000.000	374,133.04	361,241.16
SMBC AVIATION CAP FIN DAC GTD SR NT 144A2.3% 06-15-2028 CUSIP: 78448TAF9	300,000.000	299,982.00	272,885.30
Total Ireland - USD		1,719,657.54	1,672,835.65
Israel - USD			
TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000 SEDOL: BD3GGSZ6	3,753,000.000	2,721,859.97	2,698,030.12
Total Israel - USD		2,721,859.97	2,698,030.12
Italy - USD			
INTESA SANPAOLO S FLTG RT 7.778% DUE 06-20-2054 CUSIP: 46115HCB1	200,000.000	223,990.00	213,892.08
PVTPL ENI S P A 5.95% 05-15-2054 CUSIP: 26874RAP3	100,000.000	99,910.00	96,246.01
PVTPL INTESA SANPAOLO S P A 7.8% 11-28-2053 CUSIP: 46115HCF2	800,000.000	888,204.00	895,933.55
Total Italy - USD		1,212,104.00	1,206,071.64
Japan - USD			
MITSUBISHI UFJ FIXED 5.472% DUE 09-13-2033 CUSIP: 606822CR3	400,000.000	400,000.00	405,911.39
MITSUBISHI UFJ 3.751% DUE 07-18-2039 SEDOL: BKFH1R9	900,000.000	900,000.00	755,248.46

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Japan - USD			
MIZUHO FINL GROUP INC 2.201% 07-10-2031 CUSIP: 60687YBH1	300,000.000	300,000.00	256,319.63
NOMURA HLDGS INC 5.783% DUE 07-03-2034 CUSIP: 65535HBV0	400,000.000	400,000.00	404,437.87
SUMITOMO MITSUI FINL GROUP INC SR NT 2.222% 09-17-2031 SEDOL: BMV1ZS8	1,300,000.000	1,299,946.00	1,077,290.29
SUMITOMO MITSUI FINL GROUP INC 6.184% 07-13-2043 SEDOL: BN4BQK1	432,000.000	432,000.00	463,353.40
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050 CUSIP: 874060AZ9	793,000.000	605,019.21	514,742.25
TAKEDA PHARMACEUTICAL 5.8% 07-05-2064 SEDOL: BN11R01	776,000.000	783,937.92	748,157.67
Total Japan - USD		5,120,903.13	4,625,460.96
Mexico - USD			
AMER MOVIL SAB DE 4.375% DUE 04-22-2049 SEDOL: BK7K1Z4	1,180,000.000	1,173,356.60	971,645.88
AMER MOVIL SAB DE 4.375% DUE 07-16-2042 SEDOL: B82VRK5	1,000,000.000	910,364.00	838,652.57
GRUPO TELEVISA S A 6.625% DUE 01-15-2040 SEDOL: BG494S0	865,000.000	895,985.30	780,465.08
PVTPL BANCO MERCANTIL DEL NORTE GRAND CAY 8.75% 12-31-2049 CUSIP: 05971PAE8	2,095,000.000	2,095,000.00	2,085,465.89
PVTPL BIMBO BAKERIES USA INC 4.0% DUE 05-17-2051 BEO SEDOL: BN6RV24	390,000.000	383,436.30	282,158.95
Total Mexico - USD		5,458,142.20	4,958,388.37
Netherlands - USD			
ING GROEP N V 5.55% 03-19-2035 SEDOL: BRQN2X8	500,000.000	500,000.00	497,374.54
Total Netherlands - USD		500,000.00	497,374.54
Norway - USD			
PVTPL AKER BP ASA 5.8% 10-01-2054 CUSIP: 00973RAP8	150,000.000	149,535.00	136,143.66

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Norway - USD			
Total Norway - USD		149,535.00	136,143.66
Peru - USD			
SOUTH COPPER CORP 5.25% DUE 11-08-2042 SEDOL: B8FM8R9	1,481,000.000	1,366,029.97	1,339,056.41
Total Peru - USD		1,366,029.97	1,339,056.41
Qatar - USD			
PVTPL RAS LAFFAN LIQUIFIED NAT GAS 6.332SNR BDS 30/09/27 USD1000 'REGS' SEDOL: B1FKZP1	234,500.000	238,603.75	238,243.48
Total Qatar - USD		238,603.75	238,243.48
Saudi Arabia - USD			
GREENSAIF PLINE NT 144A 6.51% 02-23-2042 CUSIP: 39541EAC7	200,000.000	200,000.00	202,646.11
PVTPL GREENSAIF PIPELINES BIDCO S A R L 5.8528% 02-23-2036 CUSIP: 39541EAD5	200,000.000	200,000.00	197,403.00
Total Saudi Arabia - USD		400,000.00	400,049.11
South Africa - USD			
PVTPL ANGLO AMERN CAP PLC 4.75% 03-16-2052 CUSIP: 034863BC3	997,000.000	848,576.61	832,843.36
PVTPL ANGLO AMERN CAP PLC 6.0% 04-05-2054 CUSIP: 034863BF6	507,000.000	526,094.72	501,045.61
Total South Africa - USD		1,374,671.33	1,333,888.97
Spain - USD			
BANCO BILBAO VISCAYA ARG 6.033% 03-13-2035 SEDOL: BSLM0D3	200,000.000	200,000.00	199,920.82
TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049 SEDOL: BJLKT93	900,000.000	900,000.00	831,885.97
Total Spain - USD		1,100,000.00	1,031,806.79

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Switzerland - USD			
PVTPL UBS GROUP AG 11/02/2032 2.095% DUE02-11-2032/02-11-2031 BEO CUSIP:	400,000.000	400,000.00	329,904.75
PVTPL UBS GROUP AG 5.379% 09-06-2045 CUSIP: 902613BM9	2,247,000.000	2,247,250.43	2,143,014.55
PVTPL UBS GROUP AG 5.699% 02-08-2035 CUSIP: 902613BH0	751,000.000	784,697.37	756,107.24
PVTPL UBS GROUP AG 6.301% 09-22-2034 CUSIP: 225401BG2	1,300,000.000	1,300,000.00	1,360,020.53
UBS GROUP AG 7.0% 31/12/2049 SEDOL: BVXZ4Q2	492,000.000	457,560.00	492,236.16
Total Switzerland - USD		5,189,507.80	5,081,283.23
United Kingdom - GBP			
TESCO PPTY FIN 5 5.6611% 13/10/2041 SEDOL: B60WHS4	920,177.630	1,099,769.15	1,119,450.83
TESCO PROP FIN 6 PLC 5.4111% BDS 13/07/2044 GBP100000 SEDOL: B9JST33	174,670.480	208,168.49	207,882.29
TESCO PROPERTY 2 6.0517% M/BKD 13/10/39 GBP SEDOL: B41QB01	356,638.690	596,678.32	450,931.32
Total United Kingdom - GBP		1,904,615.96	1,778,264.44
United Kingdom - USD			
AON PLC 4.25% DUE 12-12-2042 SEDOL: B9Z9KS2	191,000.000	157,471.86	152,999.40
AON PLC 4.45% DUE 05-24-2043 SEDOL: B9ZT6F1	320,000.000	270,083.20	263,310.14
AON PLC 4.6% DUE 06-14-2044 SEDOL: BN40JL0	396,000.000	377,198.46	335,299.60
ASTRAZENECA FIN LLC 5.0% 02-26-2034 SEDOL: BMG7M46	300,000.000	298,902.00	296,763.27
B A T CAP CORP NT 5.65% 03-16-2052 SEDOL: BNNMNV5	3,364,000.000	3,207,486.54	3,084,328.17
B A T CAP CORP 4.54% 08-15-2047 SEDOL: BLR9BY7	1,741,000.000	1,410,301.17	1,384,315.57
B A T CAP CORP 4.758% DUE 09-06-2049 SEDOL: BJSFMZ8	415,000.000	323,914.19	336,426.98

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
B A T CAP CORP 5.282% DUE 04-02-2050 SEDOL: BM63653	350,000.000	415,152.50	307,270.96
BARCLAYS PLC 5.501% DUE 08-09-2028 SEDOL: BQHM3S9	700,000.000	700,000.00	707,438.33
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043 SEDOL: BRJ50F9	1,011,000.000	1,086,656.39	1,093,372.82
BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053 SEDOL: BRJ50G0	549,000.000	562,628.73	602,477.23
HSBC HLDGS PLC SUB NT 7.35% 11-27-2032 SEDOL: BQ83HN4	400,000.000	416,965.43	426,909.40
LLOYDS BANKING GROUP PLC 5.59% 11-26-2035 SEDOL: BQT5BP9	400,000.000	400,000.00	396,530.37
LLOYDS BKG GROUP PLC FORMERLY 4.55% 08-16-2028 REG SEDOL: BDDJGY0	600,000.000	598,188.00	588,771.94
NATIONAL GRID PLC 5.809% 06-12-2033 SEDOL: BQWSLD3	1,000,000.000	1,000,000.00	1,020,633.05
NATWEST GROUP PLC SR GLBL COCO 5.076% 01-27-2030 SEDOL: BF19XW3	500,000.000	500,000.00	494,808.07
PVTPL ASHTEAD CAP INC 5.8% 04-15-2034 SEDOL: BPG9Q52	200,000.000	208,928.00	200,203.10
PVTPL BAE SYS PLC 3.0% DUE 09-15-2050 CUSIP: 05523RAE7	400,000.000	394,148.00	259,069.95
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGQ3	975,000.000	994,509.84	929,766.17
REYNOLDS AMERN INC 7% DUE 08-04-2041 SEDOL: BD6GWW8	365,000.000	361,321.41	383,407.56
REYNOLDS AMERN INC 8.125% DUE 05-01-2040 SEDOL: BD6GVS7	725,000.000	995,491.80	838,171.89
ROYAL BK SCOTLAND 4.445% DUE 05-08-2030 SEDOL: BJXS2H4	500,000.000	500,000.00	482,207.36
SHELL INTL FIN B V 3.25% DUE 04-06-2050 SEDOL: BJLV8X3	1,271,000.000	884,971.88	856,526.02
SHELL INTL FIN B V 3% DUE 11-26-2051 SEDOL: BMZQFB2	737,000.000	531,900.27	467,280.82
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG CUSIP: 92857WBU3	800,000.000	796,992.00	622,147.29

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
VODAFONE GROUP PLC 5.75% 02-10-2063 SEDOL: BNHTNW3	1,200,000.000	1,189,968.00	1,132,825.67
WEIR GROUP PLC SUSTAINABILITY LKD NT 144A 2.2% 05-13-2026 CUSIP: 94876QAA4	600,000.000	598,644.00	576,988.60
Total United Kingdom - USD		19,181,823.67	18,240,249.73
United States - EUR			
BECTON DICKINSON 4.029% 07/06/2036 SEDOL: BRDZWT3	300,000.000	326,100.00	320,763.07
NETFLIX INC 3.625% 15/06/2030 SEDOL: 2A95KTU	500,000.000	728,152.85	533,622.95
NETFLIX INC 3.875% 15/11/2029 CUSIP: ZS2938422	500,000.000	560,350.03	539,088.83
Total United States - EUR		1,614,602.88	1,393,474.85
United States - USD			
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	751,000.000	660,686.30	611,508.20
ABBVIE INC 4.4% DUE 11-06-2042 SEDOL: BCZM189	2,622,000.000	2,614,869.38	2,273,003.07
ABBVIE INC 4.45% DUE 05-14-2046 SEDOL: BYP8MQ6	407,000.000	359,827.87	346,414.14
ABBVIE INC 4.55% DUE 03-15-2035 REG SEDOL: BMWB8H7	300,000.000	291,148.50	282,134.56
ABBVIE INC 4.75% 03-15-2045 SEDOL: BLKFQT2	768,000.000	724,588.07	685,660.86
ABBVIE INC 4.85% DUE 06-15-2044 REG SEDOL: BMW97K7	1,865,000.000	1,896,659.20	1,692,858.34
ABBVIE INC 4.875% DUE 11-14-2048 SEDOL: BGQW2K5	4,634,000.000	4,392,670.72	4,166,955.87
ABBVIE INC 5.4% 03-15-2054 SEDOL: BSNSFM3	628,000.000	648,343.96	604,692.60
ADVENTHEALTH OBL 2.795% 11-15-2051 SEDOL: BNVRYK4	557,000.000	557,000.00	347,766.30
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050 SEDOL: BM5JB68	180,000.000	132,894.00	130,221.83

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AEP TRANSM CO LLC 3.15% DUE 09-15-2049 SEDOL: BK7CR74	405,000.000	402,039.45	267,272.23
AEP TRANSM CO LLC 3.75% DUE 12-01-2047 CUSIP: 00115AAH2	449,000.000	346,524.73	333,481.39
AEP TRANSMISSION CO LLC SR NT SER O 4.5%06-15-2052 SEDOL: BPQCM64	200,000.000	181,438.00	165,848.07
AEP TRANSMISSION CO LLC 4.0% 12-01-2046 SEDOL: BYXL3Q4	177,000.000	143,446.11	139,391.63
AEP TRANSMISSION CO LLC 5.4% DUE 03-15-2053 SEDOL: BNYD481	698,000.000	705,292.99	665,837.91
AETNA INC NEW 3.875% DUE 08-15-2047 SEDOL: BDF0M43	1,234,000.000	1,072,427.47	870,103.96
AETNA INC NEW 4.75% DUE 03-15-2044 SEDOL: BK1KRP2	1,107,000.000	1,121,540.85	916,470.29
AETNA INC 4.125% DUE 11-15-2042 SEDOL: B82CZV5	802,000.000	698,920.59	627,032.72
AFLAC INC 6.45% DUE 08-15-2040 SEDOL: B545395	235,000.000	233,822.65	252,523.13
AIR LEASE CORP 6.0% 12-31-2049 SEDOL: BSSFKP7	293,000.000	293,000.00	283,413.50
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051 SEDOL: BM8SR08	100,000.000	99,588.00	61,316.66
ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052 SEDOL: BP2TQZ6	200,000.000	199,150.00	136,331.62
ALEXANDRIA REAL 3.375% DUE 08-15-2031 SEDOL: BJQV463	500,000.000	499,295.00	447,603.16
ALEXANDRIA REAL 4.85% DUE 04-15-2049 SEDOL: BJML8W1	100,000.000	99,949.00	85,961.70
ALLSTATE CORP FLTG 08-15-2053 SEDOL: BCZM4S0	1,035,000.000	1,073,106.25	1,035,143.87
ALLY FINANCIAL INC 8.0% DUE 11-01-2031 BEO SEDOL: B2PWM42	300,000.000	362,250.00	331,371.83
ALLY FINL INC 6.646% 01-17-2040 SEDOL: BPG4R21	840,000.000	840,000.00	814,031.98
ALLY FINL INC 6.848% 01-03-2030 CUSIP: 02005NBU3	400,000.000	400,000.00	414,634.99

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ALLY FINL INC 8% DUE 11-01-2031 SEDOL: B3LVPV8	500,000.000	615,500.00	552,921.26
ALT LN TR 2007-11T1 MTG PASSTHRU CTF CL A 12 FLTG DUE 5-25-2037 REG SEDOL: BD60HS1	0.040	0.03	0.01
ALTRIA GROUP INC 4.25% DUE 08-09-2042 SEDOL: B8K84P2	352,000.000	323,352.86	280,976.24
ALTRIA GROUP INC 5.8% DUE 02-14-2039 SEDOL: BFZ57Z8	159,000.000	161,715.72	156,984.23
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP: 023135CB0	984,000.000	874,711.79	664,669.08
AMAZON COM INC NT 3.25% 05-12-2061 SEDOL: BNVX8J3	4,715,000.000	4,129,811.30	3,074,153.55
AMAZON COM INC NT 4.1% 04-13-2062 SEDOL: BLPP192	335,000.000	275,225.95	262,689.98
AMAZON COM INC 2.5% DUE 06-03-2050 CUSIP: 023135BT2	348,000.000	220,115.44	207,973.88
AMAZON COM INC 2.7% DUE 06-03-2060 CUSIP: 023135BU9	1,602,000.000	994,455.64	920,852.99
AMAZON COM INC 4.05% 08-22-2047 CUSIP: 023135BJ4	323,000.000	282,195.41	267,199.80
AMAZON.COM INC 3.95% 04-13-2052 SEDOL: BLPP103	317,000.000	267,142.24	250,386.88
AMEREN ILL CO 5.55% DUE 07-01-2054 SEDOL: BSY2290	600,000.000	598,860.00	592,226.51
AMERICAN ELEC PWR CO INC 2.3% DUE 03-01-2030/03-05-2020 REG SEDOL: BLH0SD8	3,000,000.000	2,685,330.00	2,608,277.25
AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO SEDOL: BNKJ1R1	600,000.000	505,620.00	395,528.80
AMERICAN TOWER CORP NEW SR NT 4.05% 03-15-2032 SEDOL: BPGBNV3	200,000.000	198,982.00	185,565.44
AMERICAN TOWER CORP NEW 5.65% 03-15-2033 SEDOL: BQ0L651	300,000.000	298,632.00	303,999.92
AMERICAN TOWER CORP NEW 5.9% 11-15-2033 SEDOL: BRF1QY2	100,000.000	99,649.00	103,055.71
AMERN EXPRESS CO 4.05% DUE 12-03-2042 SEDOL: B968SP1	400,000.000	364,348.00	335,223.79

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AMERN FINL GROUP 4.5% DUE 06-15-2047 SEDOL: BF3BYD5	1,100,000.000	1,117,372.00	911,502.02
AMERN TOWER CORP 2.95% DUE 01-15-2051 SEDOL: BMWC4X8	2,357,000.000	2,164,634.54	1,465,083.65
AMERN TOWER CORP 3.1% DUE 06-15-2050 SEDOL: BMBKJ72	273,000.000	208,578.59	175,330.86
AMERN TOWER CORP 3.125% DUE 01-15-2027 SEDOL: BDCVX35	600,000.000	599,598.00	580,471.94
AMERN TOWER CORP 3.7% DUE 10-15-2049 SEDOL: BK21TM5	756,000.000	775,212.84	548,372.05
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052 SEDOL: BN7KZX1	3,989,000.000	3,303,836.29	3,084,953.30
AMGEN INC SR NT 3% 01-15-2052 CUSIP: 031162DC1	6,438,000.000	4,854,502.36	4,062,619.04
AMGEN INC 4.4% DUE 02-22-2062 BEO SEDOL: BPY0TJ2	4,828,000.000	4,377,451.70	3,752,020.23
AMGEN INC 4.563% DUE 06-15-2048 SEDOL: BDR5CM4	836,000.000	649,272.69	697,358.14
AMGEN INC 4.95% DUE 10-01-2041 CUSIP: 031162BE9	1,000,000.000	1,015,754.00	902,465.61
AMGEN INC 5.65% 03-02-2053 SEDOL: BMTY5X4	600,000.000	611,660.00	578,777.08
AMGEN INC 5.75% DUE 03-02-2063 SEDOL: BMTY619	200,000.000	197,104.00	192,454.87
AMPHENOL CORP 5.375% 11-15-2054 SEDOL: BRBJQ39	385,000.000	378,951.65	366,713.86
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO SEDOL: BPBK6K5	355,000.000	310,828.50	251,437.40
ANALOG DEVICES INC 5.3% DUE 12-15-2045 CUSIP: 032654AK1	396,000.000	390,056.04	379,639.10
ANTHEM INC 3.125% DUE 05-15-2050 SEDOL: BMBLB46	333,000.000	232,359.65	213,370.93
ANTHEM INC 3.6% DUE 03-15-2051 SEDOL: BLF8T19	755,000.000	616,016.68	526,473.29
ANTHEM INC 4.375% 12-01-2047 SEDOL: BGB6FT2	1,200,000.000	1,188,117.00	969,299.38

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ANTHEM INC 4.55% 05-15-2052 SEDOL: BP4C341	773,000.000	657,903.61	624,726.94
AON CORP FIXED 2.9% DUE 08-23-2051 SEDOL: BN4FWF0	563,000.000	363,258.86	342,414.20
AON CORP SR NT 6.25 DUE 09-30-2040 SEDOL: B6898J5	351,000.000	359,586.65	364,535.76
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052 SEDOL: BNR46Q3	143,000.000	117,047.04	105,125.52
AON NORTH AMER INC 5.75% 03-01-2054 SEDOL: BMMF928	913,000.000	912,368.28	893,281.17
APPLE INC 2.65% 02-08-2051 SEDOL: BKP9GX6	991,000.000	909,960.56	612,187.21
APPLE INC 2.7% 08-05-2051 SEDOL: BL6LYZ6	1,913,000.000	1,585,802.81	1,195,225.14
APPLE INC 2.8% DUE 02-08-2061 SEDOL: BKPJTD7	1,800,000.000	1,794,834.00	1,067,708.14
APPLE INC 2.85% DUE 08-05-2061 BEO SEDOL: BL6LZ19	1,512,000.000	1,140,441.04	907,736.44
APPLE INC 3.85% DUE 08-04-2046 CUSIP: 037833CD0	2,000.000	1,994.70	1,614.56
APPLE INC 4.85% 05-10-2053 SEDOL: BQB7DX5	1,500,000.000	1,492,485.00	1,419,942.24
APPLIED MATERIALS INC 2.75% DUE 06-01-2050 BEO SEDOL: BMDPPX3	807,000.000	536,203.99	504,123.60
APTIV SWISS HOLDINGS LIMITED 6.875% 12-15-2054 SEDOL: BRV1TK3	1,120,000.000	1,120,000.00	1,091,458.03
ARCH CAP FIN LLC 5.031% DUE 12-15-2046 SEDOL: BD3HC13	400,000.000	422,932.00	358,625.27
ARES FIN CO IV LLC SR NT 144A 3.65% 02-01-2052 SEDOL: BMX58W3	400,000.000	391,132.00	280,511.98
ARES MANAGEMENT CORPORATION 5.6% 10-11-2054 SEDOL: BT25M09	300,000.000	297,717.00	285,664.68
ARIZONA PUB SVC CO 3.5% DUE 12-01-2049 BEO SEDOL: BJV0GY7	200,000.000	199,888.00	137,287.87
ARTHUR J GALLAGHER & CO SR NT 3.05% 03-09-2052 SEDOL: BM92G57	493,000.000	463,359.14	307,887.41

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ARTHUR J GALLAGHER & CO 5.55% 02-15-2055 SEDOL: BNM6CJ9	184,000.000	182,851.84	177,596.18
ASSOCIATED BANC-CORP 6.455% 08-29-2030 SEDOL: BSFSHW5	2,522,000.000	2,522,000.00	2,571,917.21
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0	4,445,000.000	3,360,912.16	2,994,696.64
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLTY2	7,716,000.000	5,620,225.90	5,206,048.55
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2	7,712,000.000	5,360,637.87	5,121,660.44
AT&T INC 3.8% 12-01-2057 CUSIP: 00206RMN9	3,420,000.000	2,170,878.50	2,364,386.60
ATMOS ENERGY CORP FIXED 4.3% DUE 10-01-2048 SEDOL: BF19XX4	598,000.000	515,106.29	491,433.44
ATMOS ENERGY CORP SR NT 2.85% 02-15-2052 SEDOL: BNM5MW9	2,249,000.000	2,025,475.55	1,376,902.08
ATMOS ENERGY CORP 4.125% DUE 03-15-2049 SEDOL: BMY0HF3	635,000.000	523,880.89	499,162.51
ATMOS ENERGY CORP 5.0% 12-15-2054 SEDOL: BQFN005	360,000.000	357,436.80	325,352.50
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO CUSIP: 054561AM7	475,000.000	463,854.46	423,720.46
BALT GAS & ELEC CO FIXED 2.9% DUE 06-15-2050 SEDOL: BKPD1R7	758,000.000	712,850.10	474,104.18
BALT GAS & ELEC CO 4.55% DUE 06-01-2052 SEDOL: BQB7JQ0	192,000.000	170,127.36	160,177.09
BALTIMORE GAS & ELEC CO 4.25% 09-15-2048 SEDOL: BG0QJP7	132,000.000	109,050.48	105,602.28
BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053 SEDOL: BQB7F28	1,699,000.000	1,707,289.44	1,620,543.14
BANK AMER CORP 2.831% 10-24-2051 SEDOL: BN6NBF5	3,818,000.000	2,614,159.49	2,350,748.02
BANK AMER CORP 2.972% DUE 07-21-2052 BEO CUSIP: 06051GKB4	5,453,000.000	4,596,400.56	3,473,199.80
BANK AMER CORP 3.483% 03-13-2052 SEDOL: BN6J9V5	209,000.000	153,890.04	147,507.93

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BANK AMER CORP 4.083% 03-20-2051 CUSIP: 06051GJA8	1,666,000.000	1,841,008.55	1,306,554.60
BANK AMER CORP 5.518% 10-25-2035 SEDOL: BQNL6S1	2,840,000.000	2,840,000.00	2,772,559.17
BANK OF AMERICA CORP 4.571% 04-27-2033 CUSIP: 06051GKQ1	1,000,000.000	1,000,000.00	950,825.10
BANK OF AMERICA CORP 5.425% 08-15-2035 SEDOL: BMYKZ59	140,000.000	138,146.40	136,636.72
BANK OF AMERICA CORPORATION 4.33% 03-15-2050 CUSIP: 06051GHS1	2,577,000.000	2,272,158.24	2,112,494.20
BANK OF AMERICA CORPORATION 5.288% 04-25-2034 CUSIP: 06051GLH0	200,000.000	200,000.00	198,650.83
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 CUSIP: 06051GMA4	2,100,000.000	2,100,000.00	2,102,840.00
BANNER HEALTH 2.907% DUE 01-01-2042 SEDOL: BP2DY98	554,000.000	554,000.00	393,712.89
BANNER HEALTH 3.181% DUE 01-01-2050 SEDOL: BMDWVG9	210,000.000	219,166.50	140,925.83
BAPTIST HEALTHCARE SYS KY TAXABLE BD SER2020B 3.54% 08-15-2050 SEDOL: BLSN900	200,000.000	200,000.00	141,116.22
BAXALTA INC 5.25% DUE 06-23-2045 SEDOL: BD4F5R3	95,000.000	92,853.80	87,546.48
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050 SEDOL: BMDFM32	206,000.000	161,883.04	152,298.24
BECTON DICKINSON & 4.669% DUE 06-06-2047 SEDOL: BF2KB43	179,000.000	204,342.49	153,402.98
BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL: BTDF52	424,000.000	389,301.53	366,820.74
BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053 SEDOL: BNC3DJ7	228,000.000	209,362.57	189,474.48
BERKSHIRE HATHAWAY ENERGY CO 2.85% 05-15-2051 CUSIP: 084659BC4	1,321,000.000	954,591.39	803,575.21
BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048 SEDOL: BG0JBZ0	765,000.000	696,720.55	568,187.85
BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050 SEDOL: BN6JKB2	358,000.000	289,626.62	283,060.35

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG SEDOL: BMYCBT1	364,000.000	236,239.64	210,623.14
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049 CUSIP: 084659AR2	549,000.000	469,857.71	453,538.63
BLACK HILLS CORP 3.875% DUE 10-15-2049 SEDOL: BJV1DQ1	500,000.000	559,205.00	362,470.74
BLACKSTONE SECD FIXED 2.85% DUE 09-30-2028 SEDOL: BQ7WQK2	400,000.000	396,536.00	363,172.27
BLUE OWL FIN LLC 4.125% 10-07-2051 SEDOL: BS1JCS3	1,300,000.000	1,267,643.00	948,483.81
BOOZ ALLEN HAMILTON INC 5.95% 08-04-2033 SEDOL: BRT3NQ5	100,000.000	99,044.00	102,225.63
BOSTON SCIENTIFIC CORP NT STEP UP 11-15-2035 11-17-2005 SEDOL: B0Q4ZC2	400,000.000	479,156.00	440,047.75
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5	800,000.000	786,752.00	509,463.57
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SEDOL: BMW2G98	600,000.000	594,948.00	485,585.47
BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064 SEDOL: BPK6XW5	841,000.000	839,840.51	811,287.12
BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063 SEDOL: BNDS35	127,000.000	138,986.67	136,284.70
BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062 SEDOL: BP961B1	1,586,000.000	1,397,521.48	1,136,820.50
BROADCOM INC FIXED 4.15% DUE 11-15-2030 SEDOL: BKPVKP2	41,000.000	40,954.49	39,217.79
BROADCOM INC 4.3% DUE 11-15-2032 BEO SEDOL: BKPVK30	1,300,000.000	1,462,317.00	1,226,378.95
BURL NORTHN SANTA FIXED 3.05% 02-15-2051 SEDOL: BK97PV7	233,000.000	154,870.44	153,261.35
BURL NORTHN SANTA 4.375% DUE 09-01-2042 SEDOL: B8NWVK5	498,000.000	496,700.22	431,396.36
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048 SEDOL: BG7PB06	204,000.000	170,768.40	163,790.05
BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055 SEDOL: BR3XVJ0	153,000.000	161,132.87	150,764.57

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052 SEDOL: BNW2JM9	556,000.000	390,691.71	346,613.53
BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051 SEDOL: BN7GF39	223,000.000	159,516.36	153,144.59
BURLINGTON NORTHN SANTA FE LLC 4.45% DUE01-15-2053 BEO SEDOL: BN7L4K4	276,000.000	244,407.66	231,514.06
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 SEDOL: BRBD9B0	1,604,000.000	1,604,369.71	1,512,845.05
BX COML MTG TR 2024-GPA3 MTG PASS THRU CTF CL B 144A 5.95419% 12-15-2039 SEDOL: BSS9S88	387,000.000	386,032.38	386,758.13
CA INST TECH 4.7% DUE 11-01-2111 SEDOL: B795LF6	500,000.000	518,790.00	408,022.62
CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG SEDOL: BLFFMG6	200,000.000	199,458.00	128,945.13
CAMPBELL SOUP CO 4.8% 03-15-2048 SEDOL: BFXXCMY5	200,000.000	188,662.00	172,621.78
CANTOR FITZGERALD L P SR NT 144A 4.5% 04-14-2027 SEDOL: BQ7ZPP9	400,000.000	398,724.00	391,640.89
CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034 CUSIP: 14040HDA0	1,744,000.000	1,813,713.28	1,811,536.71
CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% 05-10-2033 SEDOL: BM9F7Q4	1,344,000.000	1,327,603.20	1,309,039.72
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SEDOL: B8BB1R1	532,000.000	465,212.72	444,742.62
CBS CORP NEW FIXED 4.9% DUE 08-15-2044 SEDOL: BQ3FWZ2	281,000.000	221,037.41	212,915.46
CBS CORP NEW 4.6% DUE 01-15-2045 SEDOL: BD5JWW8	405,000.000	306,031.88	296,867.62
CDW LLC / CDW FIN CORP 5.55% 08-22-2034 SEDOL: BSLSH18	300,000.000	299,226.00	296,554.64
CENTERPOINT ENERGY INC 6.7% 05-15-2055 SEDOL: BRK15B7	1,310,000.000	1,310,000.00	1,302,749.66
CENTERPOINT ENERGY 4.1% DUE 09-01-2047 SEDOL: BF1D1V0	400,000.000	397,668.00	312,730.28
CF INDS INC 4.95% DUE 06-01-2043 SEDOL: B9XR0S8	500,000.000	611,250.00	440,796.38

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CF INDS INC 5.375% DUE 03-15-2044 SEDOL: BKL56J4	500,000.000	622,125.00	465,492.52
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG CUSIP: 161175CA0	6,124,000.000	4,118,474.79	3,937,896.74
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062 CUSIP: 161175CG7	1,862,000.000	1,166,848.75	1,136,079.36
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053 SEDOL: BPCTJS0	831,000.000	765,136.29	671,714.97
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO CUSIP: 161175BS2	2,516,000.000	2,366,684.54	1,978,784.46
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO SEDOL: BMBP1C6	4,415,000.000	3,014,572.96	2,945,234.27
CHARTER COMMUNICATIONS OPER LLC 6.55% 06-01-2034 CUSIP: 161175CR3	1,400,000.000	1,396,570.00	1,432,454.30
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG CUSIP: 161175BV5	4,534,000.000	3,213,911.85	2,836,582.25
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 CUSIP: 161175BT0	1,825,000.000	1,601,182.10	1,373,794.19
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP: 161175BY9	3,067,000.000	1,886,331.11	1,851,184.64
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	2,574,000.000	2,319,122.52	2,202,386.83
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027 SEDOL: BDRJN78	100,000.000	100,000.00	100,544.31
CHENIERE CORPUS FIXED 2.742% DUE 12-31-2039 SEDOL: BNM26W8	715,000.000	573,619.42	569,907.63
CHENIERE ENERGY PARTNERS LP 5.95% 06-30-2033 SEDOL: BSLJM38	1,400,000.000	1,396,836.00	1,433,984.51
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050 SEDOL: BLB4PD5	243,000.000	181,265.85	161,077.25
CHEVRON U S A INC 2.343% DUE 08-12-2050 REG SEDOL: BPKC1G3	228,000.000	132,034.80	128,342.20
CHEVRON U S A INC 5.25% 11-15-2043 CUSIP: 166756AU0	211,000.000	221,862.28	205,519.52
CHILDRENS HOSP 2.704% DUE 07-01-2050 SEDOL: BKQMRG4	797,000.000	744,275.00	493,377.33

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CHOICE HOTELS INTL INC 5.85% 08-01-2034 SEDOL: BSMW0T8	100,000.000	98,929.00	100,228.66
CITIGROUP INC FLTG RT 4.281% DUE 04-24-2048 CUSIP: 172967LJ8	400,000.000	400,000.00	326,771.23
CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2	1,026,000.000	1,064,909.95	902,408.38
CITIGROUP INC 5.3 DUE 05-06-2044 SEDOL: BMH4H85	297,000.000	295,443.72	279,876.68
CITIGROUP INC 5.827% 02-13-2035 SEDOL: BRBYMP8	3,161,000.000	3,196,364.57	3,150,066.14
CITIGROUP INC 6.75% 12-31-2049 CUSIP: 172967PR6	1,133,000.000	1,133,000.00	1,125,294.98
CMO AMERN HOME MTG ASSETS TR 2006-1 MTG PASSTHRU CTF CL 2A1 DUE 05-25-2046 REG SEDOL: B5SNNP1	0.010	0.01	0.01
CMO BEAR STEARNS ALT-A TR MTG PASS-THRU PASSTHRU CTF CL II-A-2 DUE 08-25-2036 SEDOL: B1WG745	0.020	0.01	0.01
CMO CSMC TR 2007-5R MTG TR CTF CL A-5 6.5% DUE 07-26-2036 REG SEDOL: B8J8XY5	0.040	0.03	0.01
CMO CWALT ALTERNATIVE LN TR SER 2006-OA17 CL 1-A1-A 10-25-2036 REG SEDOL: B1TR4L7	0.020	0.01	0.02
CMO CWMBMS INC SER 2004-25 CL 1A1 FLT RT DUE 02-25-2035 REG SEDOL: B7XY579	0.010	0.01	0.01
CMS ENERGY CORP SR NT 4.7 03-31-2043 SEDOL: B94P0F8	333,000.000	326,892.25	283,513.53
CMS ENERGY CORP 4.875 DUE 03-01-2044 SEDOL: BMFDGY3	570,000.000	558,539.00	507,648.83
CNA FINL CORP 5.5% 06-15-2033 SEDOL: BRRFH49	800,000.000	774,000.00	806,365.42
COMCAST CORP NEW FIXED 2.65% DUE 08-15-2062 SEDOL: BKP8MG8	300,000.000	297,294.00	157,547.32
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL: BFWQ3V2	112,000.000	94,940.31	84,934.20
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 SEDOL: BFW31L9	2,172,000.000	1,625,785.02	1,645,085.85
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL: BL6D441	1,596,000.000	1,381,572.34	951,878.63

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3	5,373,000.000	4,005,465.16	3,237,784.04
COMCAST CORP NEW 2.937% 11-01-2056 CUSIP: 20030NDU2	852,000.000	725,115.98	497,692.10
COMCAST CORP NEW 2.987% 11-01-2063 SEDOL: BQB4RF6	3,825,000.000	2,286,054.55	2,162,339.48
COMCAST CORP NEW 3.45% DUE 02-01-2050 CUSIP: 20030NCZ2	206,000.000	151,875.56	141,312.22
COMCAST CORP NEW 4.049% DUE 11-01-2052 SEDOL: BFWQ3S9	522,000.000	422,193.60	393,116.06
COMCAST CORP NEW 4.95% DUE 10-15-2058 CUSIP: 20030NCN9	670,000.000	598,384.31	580,042.73
COMCAST CORP 5.35% 05-15-2053 CUSIP: 20030NEF4	1,537,000.000	1,437,694.29	1,425,548.41
COMCAST CORP 5.5% DUE 05-15-2064 SEDOL: BQPF829	534,000.000	530,611.30	498,869.37
COMMONSPIRIT HEALTH 5.548% 12-01-2054 SEDOL: BRRGQ34	479,000.000	478,322.18	458,154.52
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 SEDOL: BLN7JS5	1,171,000.000	1,158,101.54	863,454.38
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049 SEDOL: BKMD3V8	200,000.000	200,000.00	156,747.27
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038 SEDOL: BF2SVM5	500,000.000	516,854.72	471,099.48
CONNECTICUT LIGHT & POWER CO 4.0% 04-01-2048 CUSIP: 207597EL5	500,000.000	498,785.00	392,552.93
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062 SEDOL: BPG4CH1	208,000.000	160,583.92	150,484.17
CONOCOPHILLIPS CO 3.99% 03-15-2052 SEDOL: BPLD6W6	726,000.000	608,729.68	530,868.50
CONOCOPHILLIPS CO 5.55% 03-15-2054 SEDOL: BQD1VB9	1,439,000.000	1,518,012.03	1,388,442.36
CONOCOPHILLIPS CO 5.7% 09-15-2063 SEDOL: BQD1VC0	2,325,000.000	2,402,091.14	2,233,045.39
CONS EDISON CO N Y 3.2% DUE 12-01-2051 SEDOL: BN4QFZ4	500,000.000	506,995.00	327,466.73

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CONS EDISON CO N Y 3% DUE 12-01-2060 SEDOL: BMX50J4	200,000.000	179,166.00	117,827.82
CONS EDISON CO N Y 4.5% DUE 05-15-2058 SEDOL: BFZYKL2	300,000.000	298,227.00	241,458.92
CONSTELLATION BRANDS INC 4.9% 05-01-2033 SEDOL: BQYLSJ5	200,000.000	198,612.00	193,235.97
CONSTELLATION ENERGY GENERATION LLC 5.75% 03-15-2054 SEDOL: BP9QGH2	815,000.000	830,985.67	793,391.21
CONSTELLATION ENERGY GENERATION LLC 6.5%10-01-2053 CUSIP: 210385AE0	71,000.000	72,891.01	75,499.95
CONSTELLATION 4.1% 02-15-2048 CUSIP: 21036PAZ1	400,000.000	398,624.00	310,629.68
CONSTELLATION 4.5% DUE 05-09-2047 SEDOL: BDGKT74	200,000.000	209,614.00	165,375.43
CONSUMERS ENERGY 4.05% DUE 05-15-2048 CUSIP: 210518DB9	200,000.000	197,942.00	159,388.18
CONSUMERS ENERGY 4.2% DUE 09-01-2052 SEDOL: BNYNTF3	1,485,000.000	1,293,499.74	1,198,242.95
CORNING INC 5.45% DUE 11-15-2079 SEDOL: BJXCLS0	100,000.000	99,720.00	90,569.64
COTERRA ENERGY INC 5.9% 02-15-2055 SEDOL: BQ2KRS6	1,587,000.000	1,581,207.24	1,501,518.39
CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG SEDOL: BM6QSB2	937,000.000	739,307.87	717,971.80
CROWN CASTLE INTL CORP NEW 4.75% 05-15-2047 SEDOL: BDT6RC0	700,000.000	749,361.00	593,603.48
CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051 SEDOL: BMGFFV8	220,000.000	150,158.54	143,640.77
CROWN CASTLE INTL 3.1% DUE 11-15-2029 SEDOL: BK9Z6H4	400,000.000	399,244.00	363,799.92
CROWN CASTLE INTL 4% DUE 11-15-2049 SEDOL: BK9Z6Q3	581,000.000	541,679.67	432,491.75
CSX CORP FIXED 4.3% DUE 03-01-2048 CUSIP: 126408HK2	2,527,000.000	2,337,259.40	2,083,369.53
CSX CORP 2.5% DUE 05-15-2051 SEDOL: BKY5RH6	311,000.000	189,816.78	180,137.01

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CSX CORP 3.35% CUSIP: 126408HR7	642,000.000	467,181.18	446,049.17
CSX CORP 3.8% DUE 11-01-2046 SEDOL: BYMPHS7	171,000.000	139,214.52	131,682.18
CSX CORP 4.75% DUE 05-30-2042 SEDOL: B56PH80	885,000.000	839,790.63	801,358.74
CSX CORP 4.75% DUE 11-15-2048 CUSIP: 126408HN6	606,000.000	555,813.96	534,199.17
CSX CORP 4.9% 03-15-2055 SEDOL: BMZLFW8	342,000.000	342,103.99	306,487.31
CUMMINS INC 5.45% 02-20-2054 SEDOL: BSBGTN8	552,000.000	550,025.39	537,998.94
CVS CAREMARK CORP 5.3 DUE SEDOL: BH458J4	327,000.000	328,184.72	285,476.59
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG SEDOL: BM6CF53	97,000.000	82,074.10	76,084.76
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	1,280,000.000	1,256,172.87	1,106,951.09
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	835,000.000	808,334.56	688,636.19
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45	290,000.000	252,801.70	244,151.42
CVS HEALTH CORP 5.625% 02-21-2053 SEDOL: BNGF9D5	511,000.000	476,517.72	453,892.05
CVS HEALTH CORP 5.875% SEDOL: BQ0MLB5	918,000.000	893,067.55	842,192.87
CVS HEALTH CORP 6.75% 12-10-2054 SEDOL: BQ2KSC7	280,000.000	280,000.00	274,550.66
CVS HEALTH CORP 7.0% 03-10-2055 SEDOL: BQ2KRF3	2,160,000.000	2,179,218.75	2,167,247.43
CVS HLTH FIXED 6.05% 06-01-2054 SEDOL: BSCC010	258,000.000	259,091.87	242,697.99
DANAHER CORP SR NT 2.8% 12-10-2051 SEDOL: BP83MD2	237,000.000	157,908.36	146,402.59
DANAHER CORP 2.6% DUE 10-01-2050 SEDOL: BLGYGD7	568,000.000	352,167.57	338,478.31

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
DBGS 2024-SBL MTG TR MTG PASS THRU CTF CL A 144A 6.1941% 08-15-2034 CUSIP: 23306QAA3	560,000.000	562,384.38	562,454.54
DCP MIDSTREAM OPER 5.6% DUE 04-01-2044 SEDOL: BKR3FX9	1,495,000.000	1,407,965.26	1,397,172.13
DELL INTL L L C / EMC CORP FIRST LIEN NT5.3% 10-01-2029 CUSIP: 24703TAG1	1,600,000.000	1,586,166.73	1,615,638.06
DELTA AIR LINES 7.375% DUE 01-15-2026 SEDOL: BMVT184	166,000.000	184,260.00	169,566.66
DEVON ENERGY CORP 5.75% 09-15-2054 SEDOL: BQB3TL3	5,882,000.000	5,650,030.21	5,347,705.65
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053 SEDOL: BPG3Z35	1,267,000.000	1,311,685.87	1,265,163.69
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051 CUSIP: 25278XAAQ2	584,000.000	545,539.51	453,180.09
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO CUSIP: 25278XAT6	2,085,000.000	1,673,248.18	1,577,145.19
DIAMONDBACK ENERGY INC 5.75% 04-18-2054 SEDOL: BMDPVW4	2,080,000.000	2,032,368.99	1,955,745.38
DIAMONDBACK ENERGY INC 5.9% 04-18-2064 SEDOL: BMDPVL3	2,554,000.000	2,524,028.72	2,398,259.00
DIGNITY HEALTH 5.267% DUE 11-01-2064 SEDOL: BYQ7PN0	147,000.000	147,000.00	131,526.27
DISNEY WALT CO SR NT 4.95% 10-15-2045 SEDOL: BJQX566	970,000.000	931,370.44	887,861.36
DISNEY WALT CO 3.6% DUE 01-13-2051 REG SEDOL: BMDHPZ1	158,000.000	120,402.32	116,392.58
DISNEY WALT CO 3.8% DUE 05-13-2060 REG SEDOL: BMDWGW0	1,000,000.000	1,159,740.00	727,686.70
DOMINION ENERGY INC 3.3% DUE 04-15-2041 SEDOL: BMGQVR9	914,000.000	913,195.68	673,691.49
DOMINION ENERGY INC 6.625% 05-15-2055 SEDOL: BR85ZP5	1,820,000.000	1,829,420.20	1,850,313.92
DOMINION ENERGY INC 7.0% 06-01-2054 SEDOL: BS60QC3	516,000.000	528,266.83	544,887.77
DOMINION ENERGY SOUTH 6.25% 10-15-2053 SEDOL: BRX92H3	282,000.000	280,403.88	304,157.81

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
DOMINION RES INC 4.7% DUE 12-01-2044 SEDOL: BSR9GC9	38,000.000	31,763.82	32,277.42
DOMINION RESOURCES INC 4.9% 08-01-2041 SEDOL: B4XHFS8	190,000.000	171,638.24	170,208.19
DOWDUPONT INC 5.319% DUE 11-15-2038 SEDOL: BGL9DP3	1,315,000.000	1,343,115.18	1,319,349.49
DOWDUPONT INC 5.419% DUE 11-15-2048 SEDOL: BGL9DS6	318,000.000	341,373.00	317,015.70
DTE ELEC CO 4.05% 05-15-2048 SEDOL: BG0DD90	300,000.000	298,653.00	240,307.86
DTE ENERGY CO 5.1% 03-01-2029 SEDOL: BPGLSN0	100,000.000	99,782.00	100,220.44
DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053 SEDOL: BQ0N1J6	372,000.000	372,790.90	354,296.63
DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054 SEDOL: BPW7P75	726,000.000	724,375.28	698,698.37
DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041 SEDOL: BNR5LG1	232,000.000	178,391.76	170,499.70
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051 SEDOL: BNR5LJ4	299,000.000	206,201.39	202,064.16
DUKE ENERGY CORP NEW 6.1% 09-15-2053 SEDOL: BRDX0K4	319,000.000	327,876.03	324,437.40
DUKE ENERGY CORP 3.75% DUE 09-01-2046 SEDOL: BD381P3	996,000.000	755,080.40	734,109.13
DUKE ENERGY CORP 3.95% DUE 08-15-2047 SEDOL: BF46ZJ2	888,000.000	744,045.13	662,004.58
DUKE ENERGY CORP 4.2% DUE 06-15-2049 SEDOL: BJN4JZ9	256,000.000	194,667.52	197,994.57
DUKE ENERGY CORP 4.8% DUE 12-15-2045 SEDOL: BDB6BJ3	919,000.000	872,668.82	794,048.25
DUKE ENERGY CORP 5.8% 06-15-2054 SEDOL: BSLTPH3	327,000.000	330,029.00	318,827.52
DUKE ENERGY CORP 5% DUE 08-15-2052 SEDOL: BNG9CJ4	128,000.000	124,019.83	111,879.14
DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050 SEDOL: BMTV8X6	710,000.000	488,260.06	411,555.63

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023 SEDOL: BNKD9L3	573,000.000	580,114.98	542,305.30
DUKE ENERGY 3.2% DUE 08-15-2049 SEDOL: BKFV9W2	1,686,000.000	1,597,336.32	1,124,762.30
DUKE ENERGY 3.95% 03-15-2048 SEDOL: BFYS3G1	528,000.000	540,156.66	405,090.21
DUKE ENERGY 4% DUE 04-01-2052 SEDOL: BLCHDN9	901,000.000	879,972.74	689,621.80
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 SEDOL: BZ4DLN9	176,000.000	145,119.04	139,255.71
DUKE UNIV 2.682% DUE 10-01-2044 SEDOL: BMZN0Y1	701,000.000	516,017.45	492,831.33
EASTERN ENERGY GAS 5.65% 10-15-2054 SEDOL: BQFN221	385,000.000	384,718.95	363,677.45
EASTMAN CHEM CO 4.8% DUE 09-01-2042 SEDOL: B9G8B85	381,000.000	371,663.27	331,971.66
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL: 2787237	865,000.000	1,119,749.60	1,016,634.54
EL PASO PIPELN 4.7% DUE 11-01-2042 SEDOL: B82B6J7	2,375,000.000	2,486,051.36	1,997,463.92
ELEVANCE HEALTH INC 5.125% DUE 02-15-2053 SEDOL: BQB3QT0	579,000.000	540,323.66	516,144.59
ELEVANCE HEALTH INC 5.65% 06-15-2054 SEDOL: BSWYK61	490,000.000	490,709.28	470,255.03
ELEVANCE HEALTH INC 5.7% 02-15-2055 SEDOL: BQPCQF9	400,000.000	397,812.00	386,034.48
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052 SEDOL: BNTB0H1	522,000.000	551,262.34	528,383.34
ELI LILLY & CO 4.95% 02-27-2063 SEDOL: BQMRY20	246,000.000	244,849.46	221,083.67
ELI LILLY & CO 5.2% 08-14-2064 SEDOL: BSLSJZ6	1,170,000.000	1,179,519.62	1,090,614.68
ELI LILLY AND COMPANY 5.0% 02-09-2054 SEDOL: BSHRLF1	151,000.000	147,453.23	138,863.18
ENABLE MIDSTREAM PARTNERS LP STEP 05-15-2044 SEDOL: BDDVYR5	1,157,000.000	1,020,508.71	998,219.65

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ENCANA CORP 6.5% DUE 02-01-2038 SEDOL: B29R1C4	100,000.000	104,273.00	101,869.89
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047 SEDOL: BDHTRM1	509,000.000	465,615.25	450,816.17
ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041 SEDOL: B4LTG94	960,000.000	964,675.20	957,144.66
ENERGY TRANSFER L P 6.05% 09-01-2054 SEDOL: BRK1WR2	1,495,000.000	1,510,792.23	1,463,160.75
ENERGY TRANSFER L P 6.55% 12-01-2033 SEDOL: BR3TGZ9	1,500,000.000	1,498,290.00	1,596,893.39
ENERGY TRANSFER LP 5.55% 05-15-2034 SEDOL: BQHNMV8	300,000.000	298,980.00	298,463.81
ENERGY TRANSFER LP 5.75% DUE 02-15-2033 BEO SEDOL: BPLKW30	2,000,000.000	1,997,820.00	2,027,415.64
ENERGY TRANSFER LP 5.95% 05-15-2054 SEDOL: BQHNMW9	2,663,000.000	2,647,856.76	2,574,448.67
ENERGY TRANSFER OPER L P 5.0% 05-15-2050 SEDOL: BL3BQC0	2,424,000.000	2,046,037.82	2,059,311.79
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL: BXVMC65	487,000.000	428,218.55	426,940.13
ENERGY TRANSFER 5.95 DUE 10-01-2043 SEDOL: BDWGWZ3	1,597,000.000	1,580,046.45	1,550,994.15
ENERGY TRANSFER 6.25% DUE 04-15-2049 SEDOL: BJCVMJ5	159,000.000	165,838.59	159,592.52
ENERGY TRANSFER 6% DUE 06-15-2048 SEDOL: BFXCN75	2,088,000.000	2,042,428.96	2,019,589.23
ENLINK MIDSTREAM 5.45% DUE 06-01-2047 SEDOL: BDVJS80	200,000.000	199,962.00	179,920.84
ENERGY CORP NEW 3.75% DUE 06-15-2050 SEDOL: BMFYH09	800,000.000	787,200.00	567,903.74
ENERGY TEXAS INC 5.55% 09-15-2054 SEDOL: BMYKZ26	500,000.000	496,420.00	485,446.45
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060 SEDOL: BL39936	965,000.000	726,649.96	695,578.21
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 SEDOL: BFY1ZL9	814,000.000	728,821.13	653,976.50

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ENTERPRISE PRODS 3.7% DUE 01-31-2051 SEDOL: BL397H6	1,036,000.000	836,256.69	744,265.26
ENTERPRISE PRODS 4.2% DUE 01-31-2050 SEDOL: BKB02C4	1,317,000.000	1,318,191.54	1,037,745.64
ENTERPRISE PRODS 4.45 DUE 02-15-2043 SEDOL: B8D1HN7	800,000.000	773,240.00	682,831.11
ENTERPRISE PRODS 4.85% DUE 03-15-2044 SEDOL: B9M5X40	900,000.000	896,571.00	805,562.76
ENTERPRISE PRODS 5.1% DUE 02-15-2045 SEDOL: BJT1608	1,272,000.000	1,265,528.06	1,173,468.37
ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053 SEDOL: BMHBC36	1,431,000.000	1,022,853.50	942,485.84
EPR PPTYS 4.75% DUE 12-15-2026 SEDOL: BDRYQ07	300,000.000	295,287.00	297,600.22
EQUIFAX INC FIXED 3.1% DUE 05-15-2030 SEDOL: BMDWPD4	100,000.000	99,810.00	90,634.24
EQUINIX INC FIXED 2.95% 09-15-2051 CUSIP: 29444UBM7	978,000.000	793,494.89	600,947.50
EQUINIX INC SR NT 3.4% 02-15-2052 CUSIP: 29444UBT2	200,000.000	198,356.00	135,827.07
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG CUSIP: 29444UBJ4	400,000.000	339,962.00	252,465.17
ESSENTIAL PPTYS LP GTD SR NT 2.95% 07-15-2031 SEDOL: BL59FR0	500,000.000	499,000.00	425,751.95
ESSEX PORTFOLIO L FIXED 1.65% DUE 01-15-2031 SEDOL: BMG9DS3	400,000.000	396,140.00	325,428.18
EXELON CORP 4.1% DUE 03-15-2052 SEDOL: BKQN9J4	175,000.000	141,958.25	133,240.92
EXELON CORP 4.7% DUE 04-15-2050 CUSIP: 30161NAY7	159,000.000	142,642.08	134,294.79
EXELON GENERATION 5.75% DUE 10-01-2041 SEDOL: B4LTXL5	300,000.000	308,580.00	293,028.90
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 SEDOL: BL68H70	196,000.000	175,758.94	161,403.75
EXXON MOBIL CORP 3.095% DUE 08-16-2049 SEDOL: BJP4010	246,000.000	171,375.90	164,158.07

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SEDOL: BMDSC31	3,063,000.000	2,539,229.59	2,150,407.36
F N B CORP PA 5.722% 12-11-2030 SEDOL: BQWNR41	1,255,000.000	1,255,000.00	1,241,528.64
FEDEX CORP 3.875% DUE 08-01-2042 SEDOL: B8DMKV9	221,000.000	179,601.78	172,856.54
FEDEX CORP 4.1% DUE 02-01-2045 SEDOL: BV9HFG9	1,050,000.000	997,730.81	822,172.66
FEDEX CORP 4.1% DUE 04-15-2043 SEDOL: B8HKM13	292,000.000	238,729.66	232,115.26
FEDEX CORP 4.55% DUE 04-01-2046 SEDOL: BD9Y0B4	1,316,000.000	1,182,931.13	1,097,498.20
FEDEX CORP 4.75% DUE 11-15-2045 SEDOL: BYPJYG3	300,000.000	297,237.00	257,594.84
FEDEX CORP 4.95% 10-17-2048 SEDOL: BGK3JZ8	524,000.000	477,123.77	457,979.00
FERGUSON ENTERPRISES INC 5.0% 10-03-2034 SEDOL: BRXF7H6	200,000.000	199,860.00	191,273.17
FIDELITY NATL FINL INC NEW SR NT 3.2% 09-17-2051 SEDOL: BN6KXP0	800,000.000	798,160.00	493,443.86
FIDELITY NATL INFORMATION SVCS INC SR NT3.1% 03-01-2041 SEDOL: BKQN7C3	701,000.000	505,318.22	509,571.34
FIRSTENERGY CORP 3.4% DUE 03-01-2050 SEDOL: BL5H0D5	2,982,000.000	2,345,789.43	2,024,886.01
FIRSTENERGY CORP 4.85% 07-15-2047 SEDOL: BDC3P80	414,000.000	374,064.61	353,087.73
FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049 SEDOL: BH3W5T5	1,627,000.000	1,643,610.54	1,363,891.53
FISERV INC 4.4% DUE 07-01-2049 SEDOL: BGBN0F4	1,472,000.000	1,232,746.75	1,203,624.03
FL PWR & LT CO 3.15% DUE 10-01-2049 SEDOL: BKTC8V3	321,000.000	222,041.16	216,775.67
FL PWR & LT CO 3.95% 03-01-2048 SEDOL: BG1V081	977,000.000	938,862.38	768,303.54
FL PWR & LT CO 4.05% DUE 06-01-2042 SEDOL: B8C07L3	161,000.000	140,472.50	132,821.55

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
FLEX LTD 4.875% DUE 05-12-2030 CUSIP: 33938XAB1	400,000.000	398,248.00	390,018.44
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051 SEDOL: BPG96F2	394,000.000	260,251.42	246,701.43
FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054 SEDOL: BQKMP4	792,000.000	879,639.81	791,862.12
FLORIDA PWR CORP 3.85% DUE 11-15-2042 SEDOL: B8HN579	169,000.000	140,633.35	133,205.56
FMR LLC 5.15 DUE 02-01-2043 SEDOL: B9JQZX9	500,000.000	539,640.00	468,413.76
FORD FNDTN 2.415% DUE 06-01-2050 SEDOL: BLGTBB5	200,000.000	200,000.00	117,250.92
FORD MOTOR CREDIT CO LLC 6.125% 03-08-2034 SEDOL: BPBJXV2	3,936,000.000	3,922,051.77	3,849,482.90
FORD MTR CO DEL NT 4.75 01-15-2043 SEDOL: B94Q0Z1	4,897,000.000	4,007,102.45	3,864,500.56
FORD MTR CO DEL 7.4% DUE 11-01-2046 SEDOL: BG48VR5	945,000.000	1,051,283.27	1,000,523.20
FOUNDRY JV HOLDCO LLC. SR SECD NT 144A 3C7 5.875% 01-25-2034 SEDOL: BLB3TF2	1,698,000.000	1,700,493.17	1,661,523.94
FOX CORP 5.576% DUE 01-25-2049 SEDOL: BM63802	300,000.000	296,077.62	279,046.16
FREEMPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1	2,521,000.000	2,422,249.26	2,379,596.91
GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051 CUSIP: 363576AB5	149,000.000	101,666.68	102,633.53
GATX CORP 4.5% 03-30-2045 SEDOL: BVFB5C1	200,000.000	207,242.00	161,814.72
GENERAL MTRS CO 5.2% DUE 04-01-2045 SEDOL: BV54K36	2,933,000.000	2,642,779.65	2,547,177.28
GENERAL MTRS CO 5.95% DUE 04-01-2049 SEDOL: BGLRQ81	473,000.000	466,161.21	447,410.16
GENERAL MTRS CO 6.75% DUE 04-01-2046 SEDOL: BYXXH1	499,000.000	539,234.37	521,258.77
GEORGE WASH UNIV 3.545% DUE 09-15-2046 SEDOL: BYQ4R79	173,000.000	133,533.51	128,422.88

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
GEORGE WASH UNIV 4.3% DUE 09-15-2044 SEDOL: BV0MDD6	625,000.000	625,000.00	536,307.44
GEORGETOWN UNIV 2.943% DUE 04-01-2050 SEDOL: BL5GZC6	404,000.000	404,000.00	260,199.33
GEORGETOWN UNIV 4.315% DUE 04-01-2049 SEDOL: BHZS9L1	352,000.000	308,693.44	293,017.65
GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051 SEDOL: BLR77M1	450,000.000	308,999.36	303,845.55
GEORGIA PWR CO 3.7% 01-30-2050 SEDOL: BL2FJY6	473,000.000	361,502.33	347,823.66
GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO SEDOL: BMW7ZC9	207,000.000	204,655.51	192,428.54
GILEAD SCIENCES INC 2.6% DUE 10-01-2040 SEDOL: BMDWCG6	1,618,000.000	1,179,851.45	1,122,706.61
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG SEDOL: BMDWBN6	5,208,000.000	3,526,297.34	3,206,608.25
GILEAD SCIENCES 4.15% DUE 03-01-2047 CUSIP: 375558BK8	541,000.000	458,771.36	434,160.53
GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL: BSNBJW0	1,524,000.000	1,484,977.30	1,307,602.61
GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP: 375558BD4	417,000.000	401,271.62	367,767.07
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL: BKHDRD3	57,000.000	54,090.15	51,062.80
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO SEDOL: BP6L0G7	300,000.000	298,674.00	291,224.05
GLP CAP L P / GLP FING II INC 5.3% 01-15-2029 CUSIP: 361841AL3	600,000.000	599,910.00	595,623.96
GLP CAP L P / GLP 5.75% DUE 06-01-2028 SEDOL: BG08VY6	200,000.000	233,628.00	201,849.66
GLP CAP L P/GLP FING II INC 6.25% 09-15-2054 SEDOL: BR2NVH9	852,000.000	845,039.16	854,466.54
GOLDMAN SACHS GROUP INC 3.436% 02-24-2043 SEDOL: BNG4SJ1	427,000.000	375,504.82	318,066.44
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO SEDOL: BNW0019	216,000.000	186,685.62	150,234.85

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO SEDOL: BMCY3Z9	352,000.000	233,482.99	256,836.11
GOLDMAN SACHS GROUP INC 4.017% 10-31-2038 CUSIP: 38148YAA6	507,000.000	450,859.89	429,480.71
GOLDMAN SACHS GROUP INC 4.411% 04-23-2039 CUSIP: 38141GXA7	1,700,000.000	1,700,000.00	1,500,046.41
GOLDMAN SACHS GROUP INC 5.016% 10-23-2035 SEDOL: BSF0602	3,036,000.000	3,036,000.00	2,907,445.81
GOLDMAN SACHS GROUP INC 5.33% 07-23-2035 SEDOL: BRC1656	800,000.000	800,000.00	786,089.46
GOLDMAN SACHS GROUP INC 5.561% 11-19-2045 SEDOL: BT6NWN2	440,000.000	434,016.00	425,314.16
GOLDMAN SACHS 4.75% DUE 10-21-2045 SEDOL: BYNZDD3	2,821,000.000	2,692,650.66	2,498,908.01
GOLDMAN SACHS 6.25% DUE 02-01-2041 SEDOL: B920YP3	807,000.000	851,169.61	849,995.25
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63	1,039,000.000	1,109,000.68	1,116,759.34
HALEON US CAPITAL LLC 4.0% 03-24-2052 SEDOL: BP0SVV6	250,000.000	245,410.00	193,195.14
HCA INC SR SECD NT 4.625% 03-15-2052 SEDOL: BPLJR21	790,000.000	675,233.60	615,536.03
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL: BND8HZ5	2,213,000.000	1,730,109.46	1,433,837.55
HCA INC 5.25% DUE 06-15-2049 SEDOL: BJJDM66	1,376,000.000	1,380,742.54	1,193,206.59
HCA INC 5.5% DUE 06-15-2047 SEDOL: BF2XWB6	1,016,000.000	1,009,392.56	925,401.77
HCA INC 5.9% 06-01-2053 SEDOL: BQPF7Y4	927,000.000	920,889.83	874,981.12
HCA INC 5.95% 09-15-2054 SEDOL: BQ1PKQ1	559,000.000	564,263.72	532,508.19
HCA INC 6.0% 04-01-2054 SEDOL: BLD74J1	668,000.000	667,270.26	637,293.71
HCA INC 6.1% 04-01-2064 SEDOL: BLD74Y6	300,000.000	298,140.00	286,591.10

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
HCP INC 6.75% DUE 02-01-2041 SEDOL: B453WJ4	1,049,000.000	1,053,148.90	1,136,055.99
HESS CORP 5.6% DUE 02-15-2041 SEDOL: B4TV238	2,457,000.000	2,800,856.05	2,428,561.21
HESS CORP 5.8% DUE 04-01-2047 SEDOL: BD7XTT4	1,044,000.000	1,149,939.33	1,046,323.30
HESS CORP 6% DUE 01-15-2040 SEDOL: B55GWZ6	562,000.000	595,443.76	585,566.46
HLTH CARE REIT INC 6.5% DUE 03-15-2041 SEDOL: BB0RD53	300,000.000	391,002.00	321,092.42
HOAG MEM HOSP 3.803% DUE 07-15-2052 SEDOL: BJN4573	412,000.000	412,000.00	312,813.18
HOME DEPOT INC SR NT 2.75% 09-15-2051 SEDOL: BP0TWX8	1,140,000.000	721,019.48	696,132.46
HOME DEPOT INC 2.375% 03-15-2051 SEDOL: BNRQN46	232,000.000	133,249.20	131,535.61
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9	855,000.000	627,218.66	597,061.39
HOME DEPOT INC 3.5% DUE 09-15-2056 SEDOL: BD886H5	414,000.000	302,306.94	287,400.54
HOME DEPOT INC 3.9% DUE 06-15-2047 SEDOL: BDGLXQ4	1,216,000.000	1,162,894.14	951,988.89
HOME DEPOT INC 4.2% DUE 04-01-2043 SEDOL: B9N1J94	215,000.000	193,646.20	181,972.32
HOME DEPOT INC 4.5% DUE 12-06-2048 SEDOL: BHQFF46	391,000.000	352,348.55	334,397.63
HOME DEPOT INC 4.875 DUE 02-15-2044 SEDOL: BDD8L53	329,000.000	337,165.23	301,205.87
HOME DEPOT INC 4.95% DUE 09-15-2052 BEO SEDOL: BPLZ008	203,000.000	190,035.26	185,112.22
HOME DEPOT INC 5.3% 06-25-2054 SEDOL: BPLZ1P0	194,000.000	203,743.22	186,083.59
HOST HOTELS & RESORTS L P 5.7% 07-01-2034 SEDOL: BSCC054	600,000.000	589,254.00	599,174.14
HSBC BK USA N A 7 DUE 01-15-2039 SEDOL: BG48WG1	1,000,000.000	1,066,734.50	1,114,492.36

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
HUDSON PACIFIC PROPERTIES LP 3.25% DUE 01-15-2030 SEDOL: BKRWWS0	500,000.000	496,340.00	340,231.63
HUMANA INC 4.8% DUE 03-15-2047 SEDOL: BYZKXY7	187,000.000	161,781.18	152,430.36
HUMANA INC 5.5% 03-15-2053 SEDOL: BQMS2B8	1,030,000.000	1,008,752.72	920,767.02
HUMANA INC 5.75% 04-15-2054 SEDOL: BRC6GS4	100,000.000	99,949.00	92,817.04
HUMANA INC 5.875% DUE 03-01-2033 SEDOL: BP8JTQ2	210,000.000	218,011.50	210,795.79
INDYMAC MBS INC 2005-A15 MTG PASSTHRU CTF CL 5-A-1 5.75 2-25-2036 REG SEDOL: B2R9MW9	0.020	0.02	0.01
INTEGRIS BAPTIST 3.875% DUE 08-15-2050 SEDOL: BMXWF23	300,000.000	305,666.00	217,777.16
INTEL CORP SR NT 3.05% 08-12-2051 CUSIP: 458140BW9	1,337,000.000	902,129.75	763,296.67
INTEL CORP SR NT 3.2% 08-12-2061 CUSIP: 458140BX7	315,000.000	186,602.85	171,236.99
INTEL CORP 2.8% DUE 08-12-2041/08-12-2021 BEO SEDOL: BL59332	210,000.000	141,813.00	134,005.73
INTEL CORP 3.1% DUE 02-15-2060 CUSIP: 458140BK5	294,000.000	172,969.02	157,334.46
INTEL CORP 3.25% DUE 11-15-2049 CUSIP: 458140BJ8	235,000.000	153,349.25	140,498.55
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6	221,000.000	169,500.37	145,907.57
INTEL CORP 4.1% DUE 05-11-2047 CUSIP: 458140AY6	131,000.000	108,299.01	93,165.11
INTEL CORP 4.1% DUE 05-19-2046 CUSIP: 458140AV2	96,000.000	80,129.28	68,323.00
INTEL CORP 4.25% DUE 12-15-2042 CUSIP: 458140AP5	173,000.000	140,583.26	131,505.51
INTEL CORP 4.6% DUE 03-25-2040 CUSIP: 458140BL3	21,000.000	18,442.41	17,493.51
INTEL CORP 6.02% 02-10-2063 CUSIP: 458140CK4	900,000.000	899,586.00	813,283.82

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG SEDOL: BMTQL54	817,000.000	512,597.62	475,001.68
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062 SEDOL: BMTWJ58	378,000.000	378,622.50	343,794.10
INTERPUBLIC GROUP COS INC 5.4% 10-01-2048 SEDOL: BF5HW37	1,598,000.000	1,573,117.76	1,509,097.83
INVITATION HOMES OPER PARTNERSHIP 4.875% 02-01-2035 SEDOL: BQPGF43	768,000.000	760,266.24	726,739.73
INVITATION HOMES OPER PARTNERSHIP LP 5.5% 08-15-2033 SEDOL: BRV0GM1	200,000.000	197,284.00	198,631.48
INVITATION HOMES OPER PARTNERSHIP SR NT 2.7% 01-15-2034 SEDOL: BL55PK1	396,000.000	325,682.28	315,948.56
INVITATION HOMES 4.15% 04-15-2032 SEDOL: BN4LCV4	100,000.000	88,680.00	92,210.91
JOHNS HOPKINS UNIV 2.813% DUE 01-01-2060 SEDOL: BLBKJ19	387,000.000	387,000.00	229,039.29
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SEDOL: BMF0547	3,857,000.000	2,761,216.62	2,558,819.85
JPMORGAN CHASE & CO 3.157% 04-22-2042 SEDOL: BKVKPW5	769,000.000	583,590.53	565,194.31
JPMORGAN CHASE & CO 3.328% 04-22-2052 CUSIP: 46647PCE4	2,393,000.000	1,800,637.37	1,642,176.77
JPMORGAN CHASE & CO 3.897% 01-23-2049 SEDOL: BDRJGF7	721,000.000	583,499.64	555,042.05
JPMORGAN CHASE & CO 3.964% 11-15-2048 CUSIP: 46647PAL0	239,000.000	228,007.05	187,023.58
JPMORGAN CHASE & CO 4.032% 07-24-2048 CUSIP: 46647PAK2	234,000.000	208,080.40	184,751.06
JPMORGAN CHASE & CO 4.26% 02-22-2048 CUSIP: 46647PAA4	887,000.000	802,702.46	735,005.02
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000 SEDOL: B7FRRL4	192,000.000	220,618.77	189,631.11
JPMORGAN CHASE & CO 5.534% 11-29-2045 SEDOL: BR4Y0J5	5,116,000.000	5,220,580.00	4,998,105.82
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 SEDOL: BNDQ298	151,000.000	109,967.57	102,393.87

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034 SEDOL: BLB0WL0	300,000.000	300,000.00	317,118.52
KAISER FNDDTN HOSPS 2.81% DUE 06-01-2041 SEDOL: BMF8YY4	494,000.000	494,000.00	349,965.14
KAISER FNDDTN HOSPS 3.266% DUE 11-01-2049 SEDOL: BKS7M84	301,000.000	270,427.36	208,944.94
KAISER FNDDTN HOSPS 4.15% DUE 05-01-2047 SEDOL: BF0YLL4	1,349,000.000	1,308,884.04	1,101,430.29
KENVUE INC 5.1% 03-22-2043 SEDOL: BQS8YC7	300,000.000	299,217.00	288,057.52
KEYCORP 6.401% 03-06-2035 CUSIP: 49326EEP4	5,806,000.000	6,069,095.19	6,047,845.79
KILROY REALTY CORP 2.5% DUE 11-15-2032 SEDOL: BMF11H5	300,000.000	295,263.00	233,020.52
KILROY REALTY LP 2.65% DUE 11-15-2033 SEDOL: BMGCCF2	300,000.000	299,871.00	229,547.65
KIMCO RLTY OP LLC 4.85% 03-01-2035 SEDOL: BS6RS84	200,000.000	199,630.00	190,524.21
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042 SEDOL: B7W14K7	333,000.000	297,388.98	290,272.40
KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050 SEDOL: BN2YL29	107,000.000	70,452.01	67,874.52
KINDER MORGAN INC 5.45% DUE 08-01-2052 SEDOL: BMZNPX5	580,000.000	539,995.78	530,111.82
KINDER MORGAN INC 5.95% 08-01-2054 SEDOL: BRJK1M8	715,000.000	716,190.70	699,543.58
KINDER MORGAN 5.4% DUE 09-01-2044 CUSIP: 494550BW5	473,000.000	442,264.46	431,966.56
KINDER MORGAN 6.375% DUE 03-01-2041 SEDOL: B64Q0M7	1,114,000.000	1,163,555.99	1,139,105.66
KINDER MORGAN 6.95% DUE 01-15-2038 SEDOL: B1Z54W6	1,300,000.000	1,254,957.00	1,409,809.45
KINDER MORGAN 7.4% DUE 03-15-2031 SEDOL: 2739272	300,000.000	263,238.00	329,286.27
KLA CORP 3.3% 03-01-2050 SEDOL: BL1LXW1	975,000.000	822,090.91	674,545.19

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
KLA CORP 4.95% 07-15-2052 SEDOL: BQ5J5X1	445,000.000	448,810.59	405,055.44
KLA CORP 5% DUE 03-15-2049 CUSIP: 482480AH3	1,464,000.000	1,531,018.34	1,346,103.60
KRAFT FOODS GROUP 5% DUE 06-04-2042 CUSIP: 50076QAE6	700,000.000	706,468.00	629,805.33
KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039 SEDOL: BKSYG16	415,000.000	382,664.17	371,387.38
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049 SEDOL: BKSYG05	1,289,000.000	1,144,159.10	1,103,467.85
KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050 SEDOL: BNG49V0	1,000,000.000	993,960.00	939,468.18
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2	163,000.000	153,714.19	131,994.49
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8	483,000.000	456,575.11	436,853.75
KSL COML MTG TR FLTG RT 6.35357% DUE 12-15-2039 CUSIP: 500937AC1	470,000.000	468,825.00	469,265.44
LAM RESH CORP 2.875% DUE 06-15-2050 SEDOL: BKY6M63	2,439,000.000	1,679,144.76	1,543,425.52
LAM RESH CORP 4.875% DUE 03-15-2049 CUSIP: 512807AT5	401,000.000	418,165.13	360,664.25
LAS VEGAS SANDS 3.9% DUE 08-08-2029 SEDOL: BKPHQ07	2,300,000.000	2,294,280.34	2,138,224.53
LAZARD GROUP LLC 6.0% 03-15-2031 SEDOL: BP9QDN7	100,000.000	99,960.00	102,675.11
LIBERTY MUT GROUP INC SR NT 144A 3.951% 10-15-2050 SEDOL: BKM7Z22	200,000.000	184,610.59	145,737.09
LILLY ELI & CO 2.25% DUE 05-15-2050 SEDOL: BMBMD76	228,000.000	143,204.52	128,433.44
LILLY ELI & CO 5.05% 08-14-2054 SEDOL: BSLSJY5	179,000.000	185,938.30	166,101.52
LILLY ELI & CO 5.1% 02-09-2064 SEDOL: BSHRLG2	1,211,000.000	1,196,972.98	1,108,840.89
LOWE'S COMPANIES FIXED 3.5% DUE 04-01-2051 SEDOL: BNNKRH3	67,000.000	45,220.31	45,767.89

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
LOWE'S COMPANIES INC 5.625% DUE 04-15-2053 BEO SEDOL: BNNPR34	242,000.000	246,155.14	232,916.97
LOWE'S COMPANIES INC 5.75% 07-01-2053 SEDOL: BN7HF21	409,000.000	417,249.81	401,065.32
LOWES COS INC FIXED 4.55% 04-05-2049 SEDOL: BJJY1722	865,000.000	899,007.37	715,106.09
LOWES COS INC FIXED 5.8% DUE 09-15-2062 SEDOL: BPMQ8K6	167,000.000	172,587.81	161,691.72
LOWES COS INC 3.7% DUE 04-15-2046 SEDOL: BD0SCD1	1,782,000.000	1,588,639.50	1,320,361.64
LOWES COS INC 3% DUE 10-15-2050 SEDOL: BN4NTS6	1,286,000.000	1,117,550.51	800,297.51
LOWES COS INC 5.125% DUE 04-15-2050 BEO SEDOL: BMGWDH1	149,000.000	140,685.80	133,527.16
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG SEDOL: BMG2XG0	943,000.000	719,832.35	703,747.25
M & T BK CORP 5.385% 01-16-2036 SEDOL: BNM6CH7	3,325,000.000	3,325,000.00	3,223,936.36
MA INST TECH 3.885% DUE 07-01-2116 CUSIP: 575718AF8	300,000.000	284,061.00	210,513.75
MA INST TECH 4.678% DUE 07-01-2114 SEDOL: BM7SF38	190,000.000	212,017.20	160,934.98
MARATHON PETE CORP 6.5% DUE 03-01-2041 SEDOL: B6W1ZC9	300,000.000	388,863.00	311,021.26
MARRIOTT INTL INC NEW 2.75% DUE 10-15-2033 BEO SEDOL: BNBGT2	400,000.000	399,628.00	328,392.85
MARRIOTT INTL INC 3.5% DUE 10-15-2032 CUSIP: 571903BF9	400,000.000	397,112.00	352,965.77
MARSH & MCLENNAN COMPANIES INC 5.45% 03-15-2053 SEDOL: BNKD9Y6	150,000.000	148,834.39	145,056.92
MARSH & MCLENNAN COS INC 4.2% 03-01-2048 CUSIP: 571748BD3	301,000.000	249,872.39	244,350.60
MARSH & MCLENNAN COS INC 4.75% 03-15-2039 SEDOL: BJ2NYM9	700,000.000	699,377.00	648,273.08
MARSH & MCLENNAN COS INC 5.7% 09-15-2053 SEDOL: BMHGNF0	565,000.000	570,583.05	567,135.06

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
MARSH & MCLENNAN FIXED 6.25% DUE 11-01-2052 SEDOL: BMWHTT4	230,000.000	258,577.10	245,951.57
MARSH & MCLENNAN 4.9% DUE 03-15-2049 SEDOL: BJ2NYF2	161,000.000	148,553.09	144,308.07
MARTIN MARIETTA MATERIALS INC 5.5% 12-01-2054 SEDOL: BMWG8W7	515,000.000	504,730.90	486,558.06
MARVELL TECHNOLOGY INC 2.95% 04-15-2031 SEDOL: BMW4QC7	200,000.000	199,946.00	175,490.11
MASTERCARD INC 3.65% DUE 06-01-2049 SEDOL: BHTBS19	512,000.000	474,132.80	386,852.67
MASTERCARD INC 3.95% DUE 02-26-2048 SEDOL: BF51820	258,000.000	216,691.26	207,054.23
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 SEDOL: BK0WS12	300,000.000	294,225.00	216,584.05
MEMORIAL HLTH SVCS 3.447% DUE 11-01-2049 SEDOL: BKSLSF5	565,000.000	415,924.75	401,991.94
META PLATFORMS INC 4.65% 08-15-2062 SEDOL: BMGS9S2	3,093,000.000	2,813,587.53	2,635,319.97
META PLATFORMS INC 5.4% 08-15-2054 SEDOL: BT3NPB4	234,000.000	233,066.34	226,753.78
META PLATFORMS INC 5.55% 08-15-2064 CUSIP: 30303M8W5	2,205,000.000	2,267,470.83	2,158,733.52
META PLATFORMS INC 5.6% DUE 05-15-2053 CUSIP: 30303M8Q8	3,285,000.000	3,445,086.57	3,290,674.80
META PLATFORMS INC 5.75% 05-15-2063 SEDOL: BQPF885	800,000.000	797,616.00	809,189.89
MICRON TECH INC 4.663% DUE 02-15-2030 CUSIP: 595112BQ5	650,000.000	649,961.00	634,470.77
MICRON TECHNOLOGY INC SR NT 3.477% 11-01-2051 CUSIP: 595112BU6	770,000.000	549,309.79	520,995.07
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO SEDOL: BM9GFY1	600,000.000	621,480.00	352,791.40
MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050 SEDOL: BKT2JL0	281,000.000	268,852.01	188,853.93
MIDAMERICAN ENERGY CO 5.3% 02-01-2055 SEDOL: BNRPM13	343,000.000	338,306.90	324,536.05

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
MIDAMERICAN ENERGY 5.858% 09-15-2054 SEDOL: BNSP5G8	2,392,000.000	2,581,687.01	2,436,327.59
MIDWEST CONNECTOR CAP CO LLC 4.625% 04-01-2029 SEDOL: BJ5F6K4	400,000.000	399,412.00	392,303.65
MOODYS CORP 5.25% DUE 07-15-2044 SEDOL: BR1HR30	600,000.000	609,978.00	568,536.64
MORGAN STANLEY FIXED 5.516% 11-19-2055 SEDOL: BRWK9T8	1,281,000.000	1,279,763.32	1,237,235.70
MORGAN STANLEY 1.794% 02-13-2032 SEDOL: BMWH712	200,000.000	200,000.00	163,169.30
MORGAN STANLEY 2.239% 07-21-2032 SEDOL: BNZKG63	400,000.000	400,000.00	331,536.49
MORGAN STANLEY 2.802% 01-25-2052 SEDOL: BMZ2XH2	3,439,000.000	2,722,765.35	2,103,952.65
MORGAN STANLEY 4.375% DUE 01-22-2047 SEDOL: BYM4WR8	138,000.000	121,996.14	115,373.08
MORGAN STANLEY 5.32% 07-19-2035 CUSIP: 61747YFT7	250,000.000	250,000.00	245,991.51
MORGAN STANLEY 5.466% 01-18-2035 CUSIP: 61747YFL4	700,000.000	700,000.00	696,158.82
MORGAN STANLEY 5.597% 03-24-2051 SEDOL: BL68VG7	2,204,000.000	2,371,666.20	2,182,017.86
MOTOROLA SOLUTIONS INC 2.3% DUE 11-15-2030/08-14-2020 REG SEDOL: BLB5ZP0	300,000.000	299,406.00	257,022.68
MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044 SEDOL: BQ3FXB5	1,074,000.000	1,077,230.63	1,034,989.39
MPLX LP FIXED 4.9% DUE 04-15-2058 CUSIP: 55336VAP5	300,000.000	272,916.00	242,686.91
MPLX LP FIXED 5.2% DUE 03-01-2047 SEDOL: BYXT874	500,000.000	458,665.00	445,699.79
MT NITTANY MED CTR FIXED 3.799% DUE 11-15-2052 SEDOL: BN94M29	148,000.000	111,959.04	108,558.39
NASDAQ INC 2.5% DUE 12-21-2040 CUSIP: 63111XAE1	400,000.000	400,000.00	268,836.69
NASDAQ INC 6.1% 06-28-2063 CUSIP: 63111XAL5	741,000.000	774,136.95	755,178.25

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
NATIONWIDE CHILDRENS HOSP TAXABLE BD SER2022A 3/A4 4.556% 11-01-2052 SEDOL: BPX3KP5	220,000.000	197,901.00	192,471.79
NEVADA PWR CO 6.0% 03-15-2054 SEDOL: BS99X04	500,000.000	499,165.00	511,361.65
NEW CENY HOME EQUITY LN TR 2005-A ASSETBKD CTF CL M-6 08-25-2035/11-25-2012 REG CUSIP: 64352VMG3	1.000	0.00	0.00
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052 SEDOL: BLFG827	463,000.000	355,954.33	335,994.77
NEW YORK & 4.763% DUE 08-01-2116 SEDOL: BD8PHR3	540,000.000	550,162.80	437,098.29
NEWMONT CORP/NEWCREST FIN PTY LTD 5.75% 11-15-2041 SEDOL: BSNR2S5	625,000.000	626,484.32	622,446.60
NISOURCE FIN CORP 3.95% DUE 03-30-2048 SEDOL: BD72Q01	100,000.000	99,892.00	76,327.84
NISOURCE FIN CORP 4.375% 05-15-2047 SEDOL: BD20RG3	300,000.000	299,754.00	245,535.65
NISOURCE FIN CORP 5.25% DUE 02-15-2043 SEDOL: B846RN1	833,000.000	894,529.32	776,544.40
NISOURCE FIN CORP 5.65% DUE 02-01-2045 SEDOL: BFGCNJ4	1,371,000.000	1,562,774.55	1,340,002.44
NISOURCE INC 5.0% 06-15-2052 SEDOL: BP9LNY3	398,000.000	377,411.39	352,768.24
NORFOLK SOUTHERN CORP 4.55% 06-01-2053 SEDOL: BNNXR6	278,000.000	244,251.28	233,241.89
NORFOLK SOUTHERN CORP 5.35% 08-01-2054 SEDOL: BRZW957	1,250,000.000	1,256,675.56	1,191,787.38
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051 SEDOL: BMW6YY1	672,000.000	671,591.67	414,251.79
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 SEDOL: BN79088	1,493,000.000	1,212,674.04	945,513.51
NORFOLK SOUTHN CORP 5.95% 03-15-2064 SEDOL: BNTZTQ5	381,000.000	409,858.93	391,688.22
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047 SEDOL: BGDQLK3	1,243,000.000	1,162,926.15	956,658.93
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052 SEDOL: BGDQLC5	633,000.000	540,379.64	486,482.93

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
NORFOLK SOUTHN 3.95 DUE 10-01-2042 SEDOL: B8HY550	1,222,000.000	1,034,704.06	982,478.43
NORFOLK SOUTHN 4.45% DUE 06-15-2045 SEDOL: BYY5HP2	115,000.000	136,661.40	97,374.11
NORFOLK SOUTHN 4.65% DUE 01-15-2046 SEDOL: BYV2RZ6	171,000.000	156,064.86	148,584.89
NORTHERN STS PWR CO MINN 1ST MTG BD 5.1%05-15-2053 SEDOL: BQPF863	1,245,000.000	1,233,258.90	1,153,591.83
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG SEDOL: BMC8VZ7	1,306,000.000	949,073.54	780,609.80
NORTHERN STS PWR CO MINN 4.5% DUE 06-01-2052 BEO SEDOL: BMV87C7	312,000.000	277,661.28	262,279.49
NORTHERN STS PWR CO MINN 5.4% 03-15-2054 SEDOL: BSNSPW3	138,000.000	147,982.92	132,846.37
NORTHN STS PWR CO 2.9% DUE 03-01-2050 SEDOL: BKLMYS4	208,000.000	139,464.00	133,298.24
NORTHN STS PWR CO 4.125% DUE 05-15-2044 SEDOL: BMM2784	697,000.000	611,757.51	571,255.30
NORTHROP GRUMMAN CORP 5.2% 06-01-2054 SEDOL: BS2G0M3	1,864,000.000	1,848,420.48	1,733,834.98
NORTHWELL HEALTHCARE INC 4.26% 11-01-2047 SEDOL: BF52DS4	272,000.000	272,000.00	217,693.62
NORTHWESTERN UNIV 4.643% DUE 12-01-2044 SEDOL: BFWLB79	697,000.000	684,895.26	637,907.95
NUCOR CORP FIXED 2.979% DUE 12-15-2055 SEDOL: BLH42V6	604,000.000	411,232.86	359,311.05
NVIDIA CORP 3.5% DUE 04-01-2040 CUSIP: 67066GAG9	289,000.000	249,716.12	239,166.13
NVIDIA CORP 3.5% DUE 04-01-2050 CUSIP: 67066GAH7	686,000.000	626,380.46	510,532.65
OCCIDENTAL PETE CORP 6.05% 10-01-2054 SEDOL: BPDY898	500,000.000	499,990.00	474,394.90
OCCIDENTAL PETE 6.2% DUE 03-15-2040 SEDOL: BJCRNM4	600,000.000	614,874.00	591,392.88
OHIO POWER CO SR NT 2.9% 10-01-2051 SEDOL: BNVXB50	1,243,000.000	732,654.22	747,887.54

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
OHIO PWR CO CORP 4.0% 06-01-2049 SEDOL: BJVQFY8	273,000.000	231,097.08	205,000.73
OHIO PWR CO 4.15% DUE 04-01-2048 SEDOL: BFYCQR5	1,816,000.000	1,950,010.22	1,394,775.99
OHIO PWR CO 6.6% DUE 02-15-2033 SEDOL: 2859921	879,000.000	1,007,090.44	931,122.37
OHIOHEALTH CORP FIXED 3.042% DUE 11-15-2050 SEDOL: BMYC566	130,000.000	92,132.30	87,423.33
OMEGA HEALTHCARE INVS INC 4.75% 01-15-2028 SEDOL: BDVPZZ4	400,000.000	396,436.00	394,554.27
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049 SEDOL: BK6FDG5	671,000.000	688,076.55	440,693.97
ONCOR ELEC FIXED 4.95% DUE 09-15-2052 SEDOL: BPX1TS5	550,000.000	525,191.00	492,088.76
ONEMAIN FINANCE CORP 6.625% 05-15-2029 SEDOL: BMWG9P7	1,540,000.000	1,540,000.00	1,559,172.91
ONEOK INC NEW 5.2% DUE 07-15-2048 SEDOL: BDDR194	1,166,000.000	1,157,836.76	1,028,312.59
ONEOK INC 5.7% 11-01-2054 SEDOL: BRBVNB2	1,409,000.000	1,364,311.75	1,326,411.77
ONEOK INC 5.85% 11-01-2064 SEDOL: BRBVND4	900,000.000	897,282.00	845,591.09
ONEOK PARTNERS L P 6.125 DUE 02-01-2041 SEDOL: B4MRWJ9	800,000.000	886,657.60	797,373.62
ONEOK PARTNERS L P 6.2% DUE 09-15-2043 SEDOL: BDS54B6	900,000.000	896,103.00	898,884.56
ORACLE CORP FIXED 4.1% DUE 03-25-2061 SEDOL: BMYLXD6	529,000.000	374,902.30	380,963.97
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02	3,901,000.000	3,705,387.53	2,735,462.77
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL: BMYLXC5	5,362,000.000	4,503,320.71	3,974,917.14
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	2,551,000.000	2,548,706.28	1,965,296.29
ORACLE CORP 4% 11-15-2047 SEDOL: BD390R1	2,701,000.000	2,846,191.98	2,060,578.74

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ORACLE CORP 5.375% 09-27-2054 SEDOL: BLFBZ2	214,000.000	213,398.66	197,219.64
ORACLE CORP 5.5% 09-27-2064 SEDOL: BLFC9N3	4,013,000.000	3,860,460.66	3,678,549.12
ORACLE CORP 5.55% 02-06-2053 SEDOL: BMWS9B9	1,600,000.000	1,591,888.00	1,515,004.37
ORL 2024-GLKS MTG TR 6.20386% 12-15-2039 CUSIP: 67120DAC9	480,000.000	478,800.62	480,000.00
OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO SEDOL: BKP3SZ4	535,000.000	499,068.43	400,546.79
OVINTIV INC 7.1% 07-15-2053 SEDOL: BNSP148	2,302,000.000	2,523,876.33	2,447,462.69
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 CUSIP: 694308JN8	521,000.000	449,420.31	451,711.74
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	5,579,000.000	3,340,623.93	3,829,276.75
PACIFIC GAS & ELEC CO 4.0% 12-01-2046 SEDOL: BYWFCM6	625,000.000	479,631.25	471,048.15
PACIFIC GAS & ELEC CO 5.25% 03-01-2052 SEDOL: BPP37W9	2,040,000.000	1,533,357.84	1,830,365.34
PACIFIC GAS & ELEC CO 6.7% 04-01-2053 SEDOL: BN7B2Q6	907,000.000	1,007,848.27	982,966.59
PACIFIC GAS & ELEC CO 6.75% 01-15-2053 SEDOL: BNNMQV6	2,868,000.000	2,934,227.18	3,130,148.11
PACIFICORP 2.9% 06-15-2052 USD SEDOL: BL544T0	2,827,000.000	2,643,280.53	1,684,233.79
PACIFICORP 5.5% 05-15-2054 SEDOL: BNBXR85	400,000.000	394,660.00	374,013.57
PACIFICORP 6.25% DUE 10-15-2037 SEDOL: B2853J0	100,000.000	100,411.00	104,935.56
PECO ENERGY CO FIXED 3.9% DUE 03-01-2048 CUSIP: 693304AW7	568,000.000	454,306.52	441,144.33
PECO ENERGY CO FIXED 4.375% DUE 08-15-2052 SEDOL: BPBRR70	711,000.000	613,073.97	587,884.70
PECO ENERGY CO 1ST & REF MTG BD 2.85% 09-15-2051 SEDOL: BMWPCX3	1,239,000.000	1,222,433.47	769,153.18

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PECO ENERGY CO 5.25% 09-15-2054 SEDOL: BTFK5B3	486,000.000	486,844.12	460,607.78
PFIZER INC 2.7% DUE 05-28-2050 SEDOL: BMXGNZ4	2,714,000.000	1,775,348.47	1,672,230.72
PFIZER INC 4.125% DUE 12-15-2046 SEDOL: BZ3FFH8	2,419,000.000	2,044,157.96	1,951,102.55
PFIZER INC 4.2% 09-15-2048 SEDOL: BFY0KF5	211,000.000	179,904.93	171,144.79
PFIZER INC 4.3% DUE 06-15-2043 SEDOL: BCLYQM8	270,000.000	273,226.96	230,234.77
PFIZER INC 4% DUE 03-15-2049 SEDOL: BJ1G678	275,000.000	226,773.25	216,113.19
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SEDOL: BQ66T84	266,000.000	260,722.56	249,454.54
PFIZER INVESTMENT ENTER 5.34% 05-19-2063 SEDOL: BQ66TB7	2,448,000.000	2,412,333.56	2,250,795.39
PG&E CORP 7.375% 03-15-2055 SEDOL: BQXJKM7	355,000.000	361,052.51	364,312.36
PHILIP MORRIS INTL INC 5.375% 02-15-2033 SEDOL: BN457J9	200,000.000	198,510.00	200,434.67
PHYSICIANS RLTY L 3.95% 01-15-2028 SEDOL: BD3JBP6	300,000.000	284,523.00	291,075.79
PIEDMONT OPER PARTNERSHIP LP 6.875% 07-15-2029 SEDOL: BLCW561	300,000.000	298,431.00	308,302.41
PNC FINL SVCS GROUP INC 5.401% 07-23-2035 SEDOL: BRT6LQ0	2,427,000.000	2,454,331.21	2,410,823.49
POTOMAC ELEC PWR 4.15% DUE 03-15-2043 SEDOL: B95XX07	500,000.000	510,160.00	413,723.71
PROGRESS ENERGY 6.5% DUE 02-01-2042 SEDOL: B5L3ZK7	783,000.000	828,514.93	811,539.80
PROGRESS ENERGY 7.75% DUE 03-01-2031 SEDOL: 2747822	264,000.000	277,622.40	297,860.44
PROJECT GRANGE BND/CORP 6.5% 03-20-2045 CUSIP: 1091109G3	1,211,056.390	1,190,000.00	1,211,056.39
PROLOGIS L P FIXED 2.125% DUE 10-15-2050 SEDOL: BMFFQ94	572,000.000	319,469.64	300,360.06

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PROLOGIS L P 5.25% 03-15-2054 SEDOL: BPDYZG4	1,037,000.000	1,067,228.17	968,765.53
PROLOGIS L P 5.25% 06-15-2053 SEDOL: BP6V8F2	689,000.000	683,928.96	643,984.54
PROLOGIS LP 3.0% DUE 04-15-2050 SEDOL: BHNC1G4	400,000.000	384,243.20	256,711.44
PROVIDENCE ST JOSEPH HEALTH OBLIGATED GROUP 5.403% 10-01-2033 SEDOL: BRJSN59	300,000.000	300,000.00	299,786.84
PUBLIC SERVICE ELECTRIC 4.85% 08-01-2034 SEDOL: BSWWTG8	800,000.000	797,752.00	777,939.24
PUBLIC SERVICE ELECTRIC 5.3% 08-01-2054 SEDOL: BNDSYX2	418,000.000	446,651.33	398,540.92
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050 CUSIP: 744448CS8	325,000.000	260,591.50	216,241.37
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 5.45% 08-01-2053 SEDOL: BPSKCJ9	238,000.000	247,248.68	232,641.70
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048 CUSIP: 745332CH7	500,000.000	500,000.00	401,128.00
PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028 SEDOL: BMT8BV6	200,000.000	200,000.00	197,296.79
PVTPL AMERICAN ASSETS TR L P 3.375% DUE 02-01-2031/01-26-2021 REG SEDOL: BM9QFV8	900,000.000	890,415.00	783,040.64
PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044 SEDOL: BQH0Y35	200,000.000	198,014.00	183,401.27
PVTPL AS MILEAGE PLAN IP LTD 5.021% 10-20-2029 CUSIP: 00218QAA8	395,000.000	395,000.00	384,853.82
PVTPL AS MILEAGE PLAN IP LTD 5.308% 10-20-2031 CUSIP: 00218QAB6	339,000.000	339,000.00	330,883.14
PVTPL AT T REI II MU-PTY LE-BA PASS-TH TR 144A 6.088% 12-15-2044 CUSIP: 046912AA9	6,325,000.000	6,362,950.00	6,362,950.00
PVTPL ATHENE GLOBAL FUNDING 5.322% 11-13-2031 SEDOL: BL9YPS2	400,000.000	400,000.00	393,275.43
PVTPL BACARDI LTD 5.3% 05-15-2048 CUSIP: 067316AH2	600,000.000	597,390.00	537,998.60
PVTPL BLACKSTONE HLDGS FIN CO L L C 2.8%DUE 09-30-2050/09-29-2020 BEO SEDOL: BMCFQZ3	450,000.000	447,552.00	268,980.61

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL BLACKSTONE HOLDINGS FINANCE 3.2% DUE 01-30-2052 BEO SEDOL: BMTYSL3	1,000,000.000	997,110.00	653,915.79
PVTPL BLACKSTONE PRIVATE CRE 6.0% 11-22-2034 SEDOL: BTG0114	1,861,000.000	1,821,158.02	1,818,083.18
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	405,000.000	405,755.79	326,356.03
PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84	53,000.000	53,041.42	50,437.47
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021 SEDOL: BMCGSZ0	2,365,000.000	2,191,298.23	1,847,680.21
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3	710,000.000	638,953.45	579,947.49
PVTPL BROADCOM INC 3.75% DUE 02-15-2051 SEDOL: BMCGST4	3,735,000.000	2,843,979.16	2,784,670.82
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039 SEDOL: BKPK093	722,000.000	632,590.03	582,163.77
PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO SEDOL: BL0HQH6	193,000.000	164,858.67	160,214.01
PVTPL CANTOR FITZGERALD LP 7.2% 12-12-2028 SEDOL: BSBH2L0	100,000.000	99,806.00	104,511.76
PVTPL CARLYLE FIN L L C SR NT 144A 5.65%DUE 09-15-2048 SEDOL: BG31GK3	500,000.000	499,570.00	474,956.98
PVTPL CMO BX TRUST SR 24-KING CL A FLTG RT 05-15-2039 CUSIP: 05612RAA7	231,946.470	232,091.44	232,091.44
PVTPL COLUMBIA PIPELINES OPER CO LLC 5.695% 10-01-2054 SEDOL: BTFJ3W7	150,000.000	149,992.50	141,267.12
PVTPL CONSTELLATION INSURANCE INC 6.8% 01-24-2030 SEDOL: BKDS163	400,000.000	399,728.00	388,836.84
PVTPL COX COMMUNICATIONS INC NEW NT 144A 4.7% DUE 12-15-2042 BEO SEDOL: B8YWZN5	334,000.000	295,185.86	268,190.00
PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO SEDOL: BTKHKS1	800,000.000	799,712.00	730,324.30
PVTPL CRH AMER FIN INC GTD NT 144A 4.5% DUE 04-04-2048/04-04-2018 BEO CUSIP: 12636YAD4	300,000.000	295,962.00	249,365.59
PVTPL CVS HEALTH CORP PASSTHRU CTF 7.507 DUE 01-10-2032 SEDOL: B4VLLP1	689,375.420	891,551.53	725,883.94

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL CVS HEALTH CORP 5.926% DUE 01-10-2034 SEDOL: B6ZPTD7	798,870.420	847,122.15	791,809.34
PVTPL DCP MID STREAM OPERATING 11-03-2036 SEDOL: B1GC716	132,000.000	139,237.56	135,800.41
PVTPL DCP MIDSTREAM LLC DEFS 6.75 9/15/37 6.75 DUE 09-15-2037 BEO SEDOL: B4K4RG4	1,084,000.000	1,159,972.66	1,164,585.90
PVTPL DT MIDSTREAM INC 5.8% 12-15-2034 SEDOL: BR4XZT7	125,000.000	125,000.85	126,039.80
PVTPL DUQUESNE LIGHT CO SR NT 2.532% 10-01-2030 SEDOL: BMZ1QP8	100,000.000	100,000.00	86,396.31
PVTPL FIRSTENERGY TRANSMISSION LLC SR NT144A 5.45% DUE 07-15-2044/05-19-2014 BEO SEDOL: BMNDL73	869,000.000	868,282.62	832,799.71
PVTPL FOUNDRY JV HOLDCO LLC 6.4% 01-25-2038 SEDOL: BP2C2M4	666,000.000	690,566.43	673,145.25
PVTPL FOUNDRY JV HOLDCO LLC. 6.25% 01-25-2035 SEDOL: BRRG3W2	312,000.000	322,804.56	314,138.20
PVTPL GARTNER INC 4.5% DUE 07-01-2028 BEO SEDOL: BLCC3M3	100,000.000	100,000.00	97,497.73
PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054 SEDOL: BP9R1N6	200,000.000	198,652.00	203,280.66
PVTPL HANNON ARMSTRONG SUSTAINABLE INFL 6.375% 07-01-2034 SEDOL: BSMNWR3	200,000.000	199,734.00	194,626.92
PVTPL HILTON DOMESTIC OPERATIN 6.125% 04-01-2032 SEDOL: BS2FMG8	145,000.000	145,000.00	144,591.88
PVTPL HOLCIM US FINANCE (LUXEMBOURG) S.A 6.5% 09-12-2043 SEDOL: BDGTN13	400,000.000	425,660.00	401,815.37
PVTPL IRON MOUNTAIN INC 6.25% 01-15-2033 SEDOL: BQ2KRD1	245,000.000	245,000.00	244,021.57
PVTPL KKR GROUP FIN CO LLC 3.25% 12-15-2051 SEDOL: BP6NLS2	1,600,000.000	1,597,589.00	1,046,444.80
PVTPL KKR GROUP FIN CO VII LLC 3.625% 02-25-2050 SEDOL: BL4SDQ3	100,000.000	99,079.00	70,238.35
PVTPL MATADOR RESOURCES COMPANY 6.5% 04-15-2032 SEDOL: BRT4R77	290,000.000	291,087.50	286,713.43
PVTPL N.W FLA TIMBER FIN LLC N.W FL 4.75DUE 03-04-2029 SEDOL: BYW83W2	615,000.000	605,670.45	581,947.06

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069 SEDOL: BJHK061	1,025,000.000	1,007,787.50	793,456.58
PVTPL NGPL PIPECO LLC 144A 7.768% 12-15-2037 SEDOL: B2B3313	100,000.000	123,416.67	112,034.20
PVTPL NGPL PIPECO LLC 3.25% DUE 07-15-2031 BEO SEDOL: BMF4DX4	400,000.000	338,404.00	345,069.08
PVTPL NORTHN NAT GAS CO DEL 4.1 DUE 09-15-2042/08-27-2012 BEO SEDOL: B7FJTY7	600,000.000	598,956.00	482,105.18
PVTPL NRG ENERGY INC 6.0% 02-01-2033 SEDOL: BSF0624	275,000.000	275,000.00	266,631.81
PVTPL NRG ENERGY INC 6.25% 11-01-2034 SEDOL: BSF0635	190,000.000	190,000.00	186,360.57
PVTPL ORANGE & ROCKLAND UTILS INC DEB SER 2010 B 144A 5.5% DUE 08-15-2040 REG SEDOL: BG8B9H6	1,300,000.000	1,297,530.00	1,240,146.39
PVTPL PACIFIC LIFECORP SR NT 3.35% 09-15-2050 SEDOL: BKSDMB5	100,000.000	99,232.00	66,506.62
PVTPL PINE STREET TRUST III 6.223% 05-15-2054 SEDOL: BSKSZX7	100,000.000	100,000.00	101,061.29
PVTPL ROYAL CARIBBEAN CRUISES LTD 6.25% 03-15-2032 CUSIP: 780153BU5	1,680,000.000	1,690,200.00	1,700,127.73
PVTPL SENSATA TECHNOLOGIES INC 6.625% 07-15-2032 SEDOL: BS3G0G6	200,000.000	200,000.00	199,784.26
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030 SEDOL: BL1LY06	400,000.000	399,204.00	358,606.14
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048 SEDOL: BYZHSJ8	1,300,000.000	1,288,521.00	1,002,037.08
PVTPL TRANSDIGM INC 6.375% 03-01-2029 SEDOL: BNM6H94	730,000.000	730,000.00	731,621.86
PVTPL TRANSDIGM INC 6.625% 03-01-2032 SEDOL: BNM6HC7	750,000.000	750,000.00	756,769.27
PVTPL VICI PPTYS L P/VICI NT CO INC 3.875% DUE 02-15-2029 BEO SEDOL: BMH6ZF4	300,000.000	300,000.00	282,687.49
PVTPL VISTRA OPERATIONS CO LLC 6.875% DUE 04-15-2032 SEDOL: BMDPV13	275,000.000	275,000.00	281,577.05
PVTPL VISTRA OPERATIONS CO LLC 6.95% DUE 10-15-2033 BEO SEDOL: BNNJDS3	100,000.000	102,177.00	107,588.60

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPLNORTHERN NATURAL GAS CO 5.625% 02-01-2054 SEDOL: BQWNV05	100,000.000	99,985.00	95,931.37
REALTY INCOME CORP 3.2% 02-15-2031 SEDOL: BPSQR03	500,000.000	508,655.75	448,593.23
REALTY INCOME CORP 5.975% 09-01-2054 SEDOL: BS60CP8	322,000.000	318,584.72	306,150.33
REGENCY CTRS L P 4.4% DUE 02-01-2047 SEDOL: BYXJZ95	500,000.000	495,550.00	412,005.11
REPUBLIC SVCS INC 5.7% DUE 05-15-2041 SEDOL: B59N1S9	440,000.000	467,458.60	439,694.29
REXFORD INDL RLTY 2.125% DUE 12-01-2030 SEDOL: BN2QV03	300,000.000	297,633.00	250,968.60
ROYALTY PHARMA PLC 3.3% 09-02-2040 CUSIP: 78081BAL7	600,000.000	573,336.00	434,144.76
RTX CORPORATION 2.82% 09-01-2051 SEDOL: BP2BTQ4	3,661,000.000	2,848,050.33	2,224,312.49
RTX CORPORATION 3.03% 03-15-2052 SEDOL: BMYT813	1,535,000.000	1,001,083.80	972,631.69
RTX CORPORATION 3.125% 07-01-2050 SEDOL: BLBCYC1	507,000.000	342,467.51	332,642.62
RTX CORPORATION 3.75% 11-01-2046 SEDOL: BZ1JMC6	383,000.000	290,303.07	289,453.76
RTX CORPORATION 4.05% 05-04-2047 SEDOL: BD8Z3T7	386,000.000	426,709.94	303,437.65
RTX CORPORATION 4.15% 05-15-2045 SEDOL: BWTZ6W3	2,751,000.000	2,897,637.21	2,220,916.30
RTX CORPORATION 4.35% DUE 04-15-2047 SEDOL: BMQ9JS5	100,000.000	99,486.61	82,221.97
RTX CORPORATION 5.375% 02-27-2053 SEDOL: BQS6QG9	1,330,000.000	1,347,069.30	1,264,877.11
RTX CORPORATION 6.4% 03-15-2054 SEDOL: BQHP8M7	1,000,000.000	1,070,703.81	1,089,383.60
S&P GLOBAL INC 3.9% 03-01-2062 SEDOL: BQZC6C6	400,000.000	392,844.00	298,133.50
SABRA HEALTH CARE LP 3.2% DUE 12-01-2031 SEDOL: BP0TWJ4	500,000.000	495,230.00	429,099.88

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
SAFEHOLD GL HLDGS LLC 5.65% 01-15-2035 SEDOL: BT6NWM1	100,000.000	98,812.00	97,726.73
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO SEDOL: BN466W8	243,000.000	158,217.63	155,582.11
SAMMONS FINL GROUP INC SR NT 144A 3.35% 04-16-2031 SEDOL: BNBW867	1,000,000.000	997,720.00	859,570.61
SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051 SEDOL: BNSNRL1	648,000.000	537,974.90	417,323.95
SAN DIEGO GAS & ELEC CO 5.35% 04-01-2053/03-10-2023 SEDOL: BNZJ110	1,918,000.000	1,905,813.57	1,812,077.66
SAN DIEGO GAS & ELEC CO 5.55% 04-15-2054 SEDOL: BPTK7J3	158,000.000	157,690.35	153,369.71
SAN DIEGO GAS & 4.15% DUE 05-15-2048 CUSIP: 797440BW3	200,000.000	199,116.00	159,053.97
SBA TOWER TR 2.328% DUE 07-15-2052 CUSIP: 78403DAR1	1,800,000.000	1,857,600.00	1,641,725.28
SELF COML MTG TR 2024-STRG COML MTG PASSTHRU CTF CL A 5.85414% 11-15-2034 SEDOL: BRJZ1R8	440,000.000	438,900.00	440,544.19
SEMPRA ENERGY 3.8% DUE 02-01-2038 SEDOL: BFWJJY6	497,000.000	463,903.48	410,952.38
SEMPRA 4% DUE 02-01-2048 SEDOL: BFWJFR1	1,000,000.000	914,907.69	757,162.73
SEMPRA 6.875% 10-01-2054 CUSIP: 816851BS7	1,033,000.000	1,023,124.52	1,044,537.06
SEMPRA 6% DUE 10-15-2039 SEDOL: B4T9B57	1,030,000.000	1,069,388.10	1,050,340.51
SERVICENOW INC 1.4% DUE 09-01-2030 SEDOL: BMFBHL1	400,000.000	398,504.00	332,417.52
SHELL FIN US INC NT 3.25% 04-06-2050 SEDOL: BT26H41	758,000.000	523,952.34	510,690.52
SHERWIN-WILLIAMS CO 2.9% 06-15-2052 SEDOL: BPLQR99	674,000.000	453,278.18	410,629.30
SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050 SEDOL: BJN50M6	410,000.000	329,561.99	272,332.84
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047 SEDOL: BDGKT18	788,000.000	699,925.24	663,499.92

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
SIERRA PAC PWR CO 5.9% 03-15-2054 SEDOL: BRZWWWS1	300,000.000	298,110.00	300,529.59
SOLVENTUM CORP 5.9% 04-30-2054 SEDOL: BTTMX99	4,074,000.000	3,997,203.64	3,968,908.36
SOLVENTUM CORP 6.0% 05-15-2064 SEDOL: BTTMXB1	2,307,000.000	2,296,665.94	2,253,979.90
SOUTHERN CAL EDISON 3.65% 06-01-2051 SEDOL: BN6M4F3	1,460,000.000	1,406,984.40	1,034,806.42
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052 SEDOL: BP4ZDL7	1,152,000.000	1,071,252.48	780,319.63
SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022E 5.45% 06-01-2052 SEDOL: BK935L5	1,035,000.000	1,030,690.80	973,790.22
SOUTHERN CALIF EDISON CO 2.95% DUE 02-01-2051 SEDOL: BN7QLH5	2,214,000.000	1,909,854.16	1,391,755.27
SOUTHERN CALIF EDISON CO 3.65% 02-01-2050 SEDOL: BJVNJQ9	209,000.000	156,434.23	149,524.93
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL: BFMZDC0	984,000.000	931,353.60	766,906.97
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 SEDOL: BF6DYS3	600,000.000	670,642.14	520,550.98
SOUTHERN CALIF EDISON CO 4.875% 03-01-2049 SEDOL: BJMTK74	200,000.000	237,850.00	175,030.18
SOUTHERN CALIF EDISON CO 5.75% 04-15-2054 SEDOL: BRC25V8	744,000.000	751,977.58	731,494.06
SOUTHERN CALIF EDISON CO 5.875% 12-01-2053 SEDOL: BRRFJ32	100,000.000	99,786.00	99,472.11
SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053 SEDOL: BQMS2D0	599,000.000	604,227.48	583,297.05
SOUTHERN CALIF GAS CO 5.2% 06-01-2033 SEDOL: BP4Y6K4	300,000.000	299,415.00	298,597.13
SOUTHERN CO GAS CAP CORP 4.4% 05-30-2047 SEDOL: BDVJYL5	1,000,000.000	997,650.00	821,957.44
SOUTHERN CO 4.25% DUE 07-01-2036 SEDOL: BYT1517	300,000.000	298,737.00	269,631.75
SOUTHERN CO 4.4% DUE 07-01-2046 SEDOL: BYT1540	517,000.000	412,483.09	427,915.10

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
SOUTHERN CO 4.85% 03-15-2035 SEDOL: BQB6DF4	1,000,000.000	998,520.00	954,324.74
SOUTH CAL EDISON 3.9 DUE 03-15-2043 SEDOL: B91R9M7	500,000.000	459,695.00	394,551.73
SOUTH CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6	1,777,000.000	1,803,432.68	1,369,106.59
SOUTH CAL EDISON 5.625% DUE 02-01-2036 SEDOL: B0XP1G4	226,000.000	252,786.66	225,995.04
SOUTH CAL EDISON 5.75% DUE 04-01-2035 SEDOL: B00KKN2	100,000.000	100,118.00	102,237.52
SOUTH CAL EDISON 6.05% DUE 03-15-2039 SEDOL: B65HYN8	800,000.000	1,049,056.00	827,716.26
SOUTH CAL EDISON 6% DUE 01-15-2034 SEDOL: 2317894	100,000.000	105,477.00	104,701.66
SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048 SEDOL: BGYKMF6	500,000.000	403,275.00	405,717.41
SPECTRA ENERGY 4.5% DUE 03-15-2045 SEDOL: BWC4XS2	2,776,000.000	2,416,789.50	2,284,787.19
STEEL DYNAMICS INC 3.25% DUE 10-15-2050 SEDOL: BL68N83	3,092,000.000	2,614,802.17	2,033,764.92
STRYKER CORP 4.625% DUE 03-15-2046 SEDOL: BZ78L86	700,000.000	704,781.42	606,827.68
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047 SEDOL: BD35XM5	229,000.000	215,547.08	205,884.64
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	1,225,000.000	1,126,702.11	1,103,964.59
SUTTER HEALTH 3.161% DUE 08-15-2040 SEDOL: BNG3S65	612,000.000	613,965.00	458,488.57
SUTTER HEALTH 3.361% DUE 08-15-2050 CUSIP: 86944BAJ2	1,016,000.000	1,011,466.31	715,261.20
SUTTER HEALTH 4.091% DUE 08-15-2048 SEDOL: BFMNXF7	310,000.000	251,385.20	249,728.74
T-MOBILE US INC 5.5% 01-15-2055 SEDOL: BR876T2	1,225,000.000	1,200,505.18	1,154,065.60
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053 SEDOL: BN72M69	900,000.000	939,627.00	873,036.41

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062 SEDOL: BN72M47	400,000.000	397,288.00	386,720.14
T-MOBILE USA INC TMUS 3.3% 02-15-2051 CUSIP: 87264ABN4	196,000.000	182,926.23	129,488.12
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL: BN0ZLS0	800,000.000	795,672.00	571,304.20
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0	1,574,000.000	1,496,059.52	1,052,284.77
T-MOBILE USA INC 3.5% DUE 04-15-2031 REG SEDOL: BMW23T7	200,000.000	183,713.00	181,539.34
T-MOBILE USA INC 3.6% 11-15-2060 CUSIP: 87264ABY0	3,875,000.000	3,083,790.62	2,566,337.75
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAZ8	39,000.000	32,924.58	32,021.93
T-MOBILE USA INC 5.25% 06-15-2055 SEDOL: BQPG7D6	452,000.000	437,906.64	411,141.83
T-MOBILE USA INC 5.75% 01-15-2054 SEDOL: BQBCJR6	3,816,000.000	3,898,850.58	3,736,476.89
T-MOBILE USA INC 6.0% 06-15-2054 SEDOL: BN4P5S4	786,000.000	826,183.96	798,293.32
TAPESTRY INC 5.5% 03-11-2035 SEDOL: BRBYLG2	100,000.000	100,483.00	97,235.90
TARGA RES CORP 4.95% 04-15-2052 SEDOL: BMZM349	290,000.000	268,830.10	244,922.66
TARGA RES CORP 6.5% DUE 02-15-2053 SEDOL: BQ3PVG6	3,843,000.000	4,116,854.69	4,015,308.70
TARGA RES FIXED 6.25% DUE 07-01-2052 SEDOL: BPLH7L4	900,000.000	897,957.00	899,397.91
THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057 SEDOL: BMDYXZ8	154,000.000	112,620.20	107,476.25
TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL: B8N2417	400,000.000	363,964.00	299,510.20
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	700,000.000	829,434.90	686,534.13
TRAVELERS COS INC 5.45% DUE 05-25-2053 SEDOL: BRJVGK4	900,000.000	896,436.00	876,997.27

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
TRCNTNTL GAS PIPE 7.25% DUE 12-01-2026 SEDOL: 2977050	1,300,000.000	1,231,503.00	1,349,488.80
TRUSTEES BSTN UNIV 4.061% DUE 10-01-2048 SEDOL: BF9MY3	75,000.000	75,000.00	61,938.38
U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034 CUSIP: 91159HJL5	621,000.000	604,251.63	594,584.23
U S BANCORP 5.836% 06-12-2034 CUSIP: 91159HJN1	498,000.000	521,061.10	507,933.76
U S BANCORP 5.85% 10-21-2033 SEDOL: BM9WJ58	1,971,000.000	2,076,921.54	2,015,205.71
UBER TECHNOLOGIES INC 5.35% 09-15-2054 SEDOL: BP4YH45	2,695,000.000	2,695,970.54	2,506,106.08
UDR INC 4.4% DUE 01-26-2029 SEDOL: BF1BCP5	200,000.000	199,996.00	194,403.09
UNION ELECTRIC COMPANY 5.125% 03-15-2055 SEDOL: BP5WWV0	300,000.000	299,643.00	275,294.73
UNION PAC CORP FIXED 2.95% 03-10-2052 SEDOL: BP9P0J9	826,000.000	562,898.16	522,506.15
UNION PAC CORP FIXED 2.973% DUE 09-16-2062 SEDOL: BMBMCQ8	937,000.000	646,954.95	540,172.96
UNION PAC CORP FIXED 3.75% DUE 02-05-2070 SEDOL: BKDMLC1	287,000.000	210,666.61	191,838.51
UNION PAC CORP FIXED 5.15% DUE 01-20-2063 SEDOL: BMDQFY7	226,000.000	221,502.60	205,772.85
UNION PAC CORP 3.25% DUE 02-05-2050 SEDOL: BKDMLD2	743,000.000	537,388.08	508,015.89
UNION PAC CORP 3.55% DUE 05-20-2061 SEDOL: BNHS0H4	289,000.000	209,605.92	192,965.10
UNION PAC CORP 3.799% DUE 10-01-2051 SEDOL: BDCWS88	668,000.000	528,503.14	499,079.15
UNION PAC CORP 3.95% DUE 08-15-2059 SEDOL: BK91MW9	315,000.000	312,489.45	229,399.83
UNION PAC CORP 4.05% DUE 03-01-2046 SEDOL: BD31BG3	258,000.000	259,067.58	206,145.60
UNION PAC CORP 4.1% DUE 09-15-2067 SEDOL: BYWJVBO	479,000.000	377,259.29	348,291.19

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
UNION PAC CORP 4.375% DUE 11-15-2065 SEDOL: BYQGY30	300,000.000	323,592.00	226,515.26
UNION PAC CORP 4.5% 09-10-2048 SEDOL: BYZGKF5	1,218,000.000	1,497,350.54	1,031,522.18
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG SEDOL: BM95BD9	3,470,000.000	2,365,477.12	2,157,528.92
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO SEDOL: BLPK6S1	1,259,000.000	916,487.15	832,475.10
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG SEDOL: B7CL656	257,000.000	238,593.66	219,115.46
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SEDOL: BNKBV00	136,000.000	131,667.33	116,726.72
UNITEDHEALTH GROUP INC 5.2% 04-15-2063 SEDOL: BN7K9P1	400,000.000	396,496.00	360,444.18
UNITEDHEALTH GROUP INC 5.375% 04-15-2054 SEDOL: BQB5GF2	3,998,000.000	3,962,227.66	3,754,236.50
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 SEDOL: BPDY7Z7	7,426,000.000	7,522,323.25	7,221,963.53
UNITEDHEALTH GROUP INC 5.778% 07-15-2044 SEDOL: BPDY8C1	339,000.000	335,884.59	329,450.20
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 SEDOL: BHKDKY1	1,230,000.000	1,264,923.16	973,179.21
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041 SEDOL: B76MDD2	262,000.000	237,883.51	230,984.93
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045 SEDOL: BYTRVP1	512,000.000	473,523.48	451,495.69
UNITEDHEALTH GROUP 5.75% DUE 07-15-2064 SEDOL: BPDY809	1,745,000.000	1,734,477.65	1,701,659.53
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 SEDOL: BG49576	230,000.000	269,912.61	237,355.79
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 SEDOL: BLBRZR8	900,000.000	994,914.00	903,697.28
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037 SEDOL: B2PPW63	1,000,000.000	881,826.30	1,100,461.20
UNIV SOUTHN CAL 5.25% DUE 10-01-2111 SEDOL: B40HSK4	654,000.000	654,000.00	603,478.66

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
UNIVERSITY MIAMI FLA 4.063% 04-01-2052 SEDOL: BMGW9Z1	605,000.000	500,980.44	483,688.87
UNIVERSITY PA TRUSTEES 4.674 DUE 09-01-2112 REG SEDOL: B4QKL19	100,000.000	137,194.00	82,691.24
UNUM GROUP 6% 06-15-2054 SEDOL: BSLT313	200,000.000	195,804.00	198,093.40
US AIRWAYS GROUP FIXED 4.625% DUE 12-03-2026 SEDOL: B9581H5	241,265.060	241,265.06	240,459.98
US BANCORP 5.678% 01-23-2035 CUSIP: 91159HJR2	227,000.000	241,455.36	229,071.89
VA ELEC & PWR CO 4.45 02-15-2044 SEDOL: BJSVPB3	162,000.000	142,715.52	137,784.52
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 SEDOL: B3FD1W3	2,300,000.000	2,887,596.61	2,985,237.62
VA ELEC & PWR CO 2.45% DUE 12-15-2050 SEDOL: BLKH1C6	266,000.000	249,183.48	149,867.27
VA ELEC & PWR CO 3.3% DUE 12-01-2049 SEDOL: BJVOKP6	456,000.000	327,249.75	309,439.27
VA ELEC & PWR CO 3.8% DUE 09-15-2047 SEDOL: BZ0WZD8	226,000.000	179,473.38	169,360.33
VA ELEC & PWR CO 4.2% DUE 05-15-2045 SEDOL: BXPB5G9	187,000.000	160,840.57	151,422.59
VA ELEC & PWR CO 4% DUE 11-15-2046 SEDOL: BZ12593	180,000.000	216,244.80	139,855.89
VA ELEC & PWR CO 6.35% DUE 11-30-2037 SEDOL: B29R964	286,000.000	298,455.30	304,434.12
VA ELEC & PWR CO 6% DUE 01-15-2036 SEDOL: B0WGMS7	600,000.000	700,306.01	621,918.45
VA ELEC & PWR CO 6% DUE 05-15-2037 SEDOL: B1YYQG2	210,000.000	212,295.30	217,812.25
VENTAS RLTY LTD 4.875% DUE 04-15-2049 SEDOL: BGSVV9	100,000.000	99,770.00	86,179.66
VERISK ANALYTICS FIXED 3.625% DUE 05-15-2050 SEDOL: BMW8481	200,000.000	197,940.00	140,437.75
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 SEDOL: BMG8DB3	3,519,000.000	2,978,471.55	2,434,894.14

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL: BMWBBL2	300,000.000	196,084.28	184,602.15
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL: BMXT869	2,704,000.000	1,913,495.14	1,607,008.97
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG SEDOL: BMWBBM3	3,200,000.000	3,171,968.00	1,854,748.10
VERIZON 2.65% DUE 11-20-2040 SEDOL: BMWBBK1	371,000.000	347,075.30	253,971.31
VERIZON 4.812% DUE 03-15-2039 SEDOL: BDFLJN4	138,000.000	110,833.06	127,386.89
VIACOM INC NEW 4.375% DUE 03-15-2043 SEDOL: BCHWWF1	65,000.000	42,751.80	47,363.21
VIACOM INC NEW 5.85% DUE 09-01-2043 CUSIP: 92553PAU6	969,000.000	854,950.43	842,764.50
VIACOM INC 6.875% DUE 04-30-2036 CUSIP: 925524AX8	700,000.000	649,227.00	708,912.06
VICI PPTYS LP SR NT 5.625% 05-15-2052 SEDOL: BP5JTP4	2,787,000.000	2,634,936.91	2,593,011.31
VICI PROPERTIES INC 5.125% 05-15-2032 SEDOL: BP5JTL0	400,000.000	399,116.00	389,471.00
VIRGINIA ELEC & PWR CO 2.95% 11-15-2051 SEDOL: BMHYKC0	674,000.000	448,284.14	420,356.20
VIRGINIA ELEC & PWR CO 4 DUE 01-15-2043 SEDOL: B7S97N9	173,000.000	138,853.99	137,829.45
VIRGINIA ELEC & PWR CO 4.625% 05-15-2052 SEDOL: BP5H5X8	261,000.000	232,859.89	219,979.65
VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043 SEDOL: BD1NQR7	410,000.000	369,076.38	359,891.17
VIRGINIA ELEC & PWR CO 5.35% 01-15-2054 SEDOL: BPCTTH9	176,000.000	172,390.24	166,271.03
VIRGINIA ELEC & PWR CO 5.45% 04-01-2053 SEDOL: BN7K3X7	276,000.000	280,968.00	263,060.84
VIRGINIA ELEC & PWR CO 5.55% 08-15-2054 SEDOL: BSMRJZ2	301,000.000	309,164.07	291,401.21
VMWARE INC 3.9% 08-21-2027 SEDOL: BDT5HN8	400,000.000	377,836.00	390,989.60

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
VMWARE INC 4.7% DUE 05-15-2030 BEO SEDOL: BKQNB1	400,000.000	476,980.00	391,507.21
VOYA FINL INC 5.346% 09-20-2034 SEDOL: BSNR456	100,000.000	99,836.00	94,833.71
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2	700,000.000	700,000.00	522,576.50
WASHINGTON UNIV 3.524% DUE 04-15-2054 SEDOL: BP4CPX4	320,000.000	256,960.00	231,009.89
WCORE COML MTG TR 2024-CORE COML MTG PASS THRU CTF CL A 5.80411% 11-15-2041 CUSIP: 951913AAA0	935,000.000	932,662.50	936,167.72
WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033 CUSIP: 95000U2U6	700,000.000	700,000.00	613,791.74
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4	4,635,000.000	4,638,786.95	4,120,151.89
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1	454,000.000	396,514.52	381,548.00
WELLS FARGO & CO 3.068% 04-30-2041 SEDOL: BL6FQ18	600,000.000	600,000.00	437,129.39
WELLS FARGO & CO 4.4% DUE 06-14-2046 SEDOL: BD39X50	321,000.000	278,512.46	258,055.52
WELLS FARGO & CO 4.611% 04-25-2053 SEDOL: BP6P605	315,000.000	284,300.10	263,783.92
WELLS FARGO & CO 4.75% DUE 12-07-2046 SEDOL: BDSFRX9	992,000.000	888,914.17	838,601.78
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7	721,000.000	652,900.96	625,608.17
WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL: BG48MR2	570,000.000	605,092.31	532,448.57
WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL: BJTGH7	360,000.000	355,150.80	344,791.14
WELLS FARGO & COMPANY 5.389% 04-24-2034 CUSIP: 95000U3D3	3,400,000.000	3,400,000.00	3,362,981.34
WELLS FARGO & COMPANY 5.499% 01-23-2035 SEDOL: BQWR464	132,000.000	135,946.80	131,623.35
WELLS FARGO & COMPANY 5.557% 07-25-2034 CUSIP: 95000U3F8	1,500,000.000	1,509,555.00	1,497,696.08

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
WESTN GAS PARTNERS 5.3% 03-01-2048 CUSIP: 958254AJ3	300,000.000	230,673.00	255,097.95
WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO SEDOL: BB0RG32	677,000.000	728,128.45	752,650.78
WEYERHAEUSER CO 4.75% 05-15-2026 SEDOL: BP4FCL0	400,000.000	398,688.00	400,081.74
WEYERHAEUSER CO 6.95% DUE 10-01-2027 SEDOL: BG49770	450,000.000	558,819.00	475,235.33
WILLIAMS COS INC 5.8% 11-15-2054 SEDOL: BMZBG14	500,000.000	504,107.00	489,808.23
WILLIS NORTH AMERICA INC SR NT 5.35% 05-15-2033 SEDOL: BLB3KC6	300,000.000	299,199.00	298,132.72
WILLIS NORTH AMERICA INC 2.95% DUE 09-15-2029 SEDOL: BKLM7H7	100,000.000	102,666.00	90,944.26
WISCONSIN PUBLIC SERVICE 2.85% 12-01-2051 SEDOL: BNRLZ12	792,000.000	587,973.97	489,826.00
YALE NEW HAVEN 2.496% DUE 07-01-2050 SEDOL: BLN8L26	125,000.000	75,415.00	71,932.40
ZIMMER BIOMET HLDGS INC 5.2% 09-15-2034 SEDOL: BP813G6	400,000.000	399,976.00	392,621.70
ZIMMER HLDGS INC 4.25% DUE 08-15-2035 SEDOL: BWC5244	114,000.000	112,220.46	102,368.72
ZIONS BANCORP NA FIXED 6.816% DUE 11-19-2035 SEDOL: BR85TN1	250,000.000	250,000.00	251,710.63
ZOETIS INC FIXED 4.45% DUE 08-20-2048 SEDOL: BDTYMK7	200,000.000	198,590.00	164,923.73
ZOETIS INC 3.95% 09-12-2047 SEDOL: BF58HB3	300,000.000	298,224.00	233,357.86
3M CO 3.125% DUE 09-19-2046 SEDOL: BDHDTV6	319,000.000	227,651.16	218,188.12
3M CO 3.25% DUE 08-26-2049 SEDOL: BK4H0D9	475,000.000	345,781.00	321,786.99
3M CO 3.7% DUE 04-15-2050/03-27-2020 REG SEDOL: BKSG5C6	1,211,000.000	943,565.70	890,851.03

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
3M CO 3.875% DUE 06-15-2044 SEDOL: BN7DSL9	276,000.000	225,823.20	217,066.41
Total United States - USD		748,338,763.37	679,163,179.65
Total Corporate Debt Instruments - Other		857,192,676.88	780,501,999.22
Corporate Stock - Common			
Canada - USD			
NORTEL NETWORKS CORP NEW COM CUSIP: 656568508	756.000	4,697.56	0.38
Total Canada - USD		4,697.56	0.38
Total Corporate Stock - Common		4,697.56	0.38
Partnership/Joint Venture Interests			
Africa Region - USD			
IL&FS INDIA REALTY FUND LLC CUSIP: 000471821	3,072,300.000	3,072,300.00	195,787.00
Total Africa Region - USD		3,072,300.00	195,787.00
Asia Region - USD			
IL&FS INDIA REALTY FUND II, LLC CUSIP: 000610428	4,870,340.000	4,870,340.00	94,105.00
Total Asia Region - USD		4,870,340.00	94,105.00
Brazil - USD			
BRAZIL REAL ESTATE OPPORTUNITIES FUND II CUSIP: 9919KE992	5,630,319.390	5,630,319.39	1,206,303.00
Total Brazil - USD		5,630,319.39	1,206,303.00

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Partnership/Joint Venture Interests			
Cayman Islands - USD			
PATRIA BRAZIL REAL ESTATE FUND II LP CUSIP: 991447996	2,898,871.810	2,898,871.81	22,092.00
Total Cayman Islands - USD		2,898,871.81	22,092.00
Europe Region - EUR			
CURZON CAPITAL PARTNERS III LP CUSIP: 9919Q6993	2,391,266.000	3,003,171.06	1,186.82
EUROPEAN PROPERTY INVESTORS SPECIAL OPPORTUNITIES 3 CUSIP: 991HQR999	3,679,745.000	4,320,883.58	2,198,797.36
ORION FUND III INVESTORS, LP CUSIP: 9912Q7996	222,852.600	258,703.47	156,687.73
Total Europe Region - EUR		7,582,758.11	2,356,671.91
Global Region - EUR			
NIAM NORDIC V LP CUSIP: 9916M7991	1.000	1.20	13,525.70
Total Global Region - EUR		1.20	13,525.70
Global Region - USD			
SBC CAYMAN FUND II, LP CUSIP: 991FY6990	2,364,300.000	2,364,300.00	1.00
Total Global Region - USD		2,364,300.00	1.00
United Kingdom - GBP			
FROGMORE REAL ESTATE PARTNERS,LP SEDOL: 022751U	339,931.240	628,009.87	46,213.58
Total United Kingdom - GBP		628,009.87	46,213.58
United States - USD			
AETOS CAPITAL ASIA T.E. II LTD CUSIP: 000373589	10,357,368.930	10,357,368.93	565,433.00
ALMANAC REALTY SECURITIES VIII, L.P. CUSIP: 9932BA993	7,952,300.000	7,952,300.00	8,127,270.00

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Partnership/Joint Venture Interests</i>			
United States - USD			
ALTERRA IOS VENTURE II LP CUSIP: 994AKT993	4,390,267.170	4,390,267.17	5,233,374.00
ASANA PARTNERS FUND I, LP CUSIP: 992D77992	6,619,648.180	6,619,648.18	12,898,743.00
BERKSHIRE MULTIFAMILY INCOME REALTY FUNDLP CUSIP: 9923PC993	6,491,796.000	6,491,796.00	8,523,122.00
BLACKSTONE REAL ESTATE PARTNERS VI TE II, LP CUSIP: 000472886	820,497.950	820,497.95	2,313.00
BLACKSTONE REAL ESTATE PARTNERS VII LP CUSIP: 991ESP998	2,587,836.120	2,587,836.12	680,252.00
BMF 2 FEEDER, LP CUSIP: 9948P5995	5,197,047.950	5,197,047.95	4,480,892.00
BRIDGE LOGISTICS US VENTURE I, L.P. CUSIP: 9949HH996	4,808,748.250	4,808,748.25	4,602,671.00
BRIDGE LOGISTICS US VENTURE II LP CUSIP: 994U61996	575,310.470	575,310.47	601,884.00
BROOKFIELD PREMIER REAL ESTATE PARTNERSHIP LP CUSIP: 992BF6999	4,241,494.260	4,241,494.26	7,083,006.00
CARDINAL STUDENT HOUSING I L.P. CUSIP: 9931VT992	1.000	1.00	24,456.00
CARLYLE PROPERTY INVESTORS LP CUSIP: 9927YG995	1.000	1.00	3,367,675.00
CF MORGAN STANLEY PRIME PROPERTY FUND CUSIP: 99089KRO1	1,166.590	20,829,955.43	22,518,826.76
CORTLAND GROWTH AND INCOME, LP CUSIP: 9931S2995	9,737,806.000	9,737,806.00	10,731,576.00
DREAM US INDUSTRIAL FUND LP CUSIP: 9942S6993	14,546,382.500	14,546,382.50	21,157,139.00
FORTRESS INVESTMENT FUND IV B, LP CUSIP: 000424937	1,150,630.870	1,150,630.87	332,858.00
GCM GROSVENOR OPPORTUNISTIC CREDIT FUND IV CUSIP: 991XGH997	1.000	1.00	1,875,169.00
GID Mainstay Fund LP CUSIP: 994AGM993	10,238,111.480	10,238,111.48	10,143,755.00
GMO FORESTRY FUND 8-B, LP CUSIP: 000334417	2,183,693.030	2,183,693.03	1.00

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Partnership/Joint Venture Interests</i>			
United States - USD			
GREYSTAR GROWTH AND INCOME FUND QFPF CUSIP: 992NYB991	6,097,611.000	6,097,611.00	4,915,089.00
H/2 SPECIAL OPPORTUNITIES II, LP CUSIP: 9916CM999	1,438,589.850	1,438,589.85	117,836.00
HEI HOSPITALITY FUND III CUSIP: 9915AX999	1,228,360.380	1,228,360.38	251,512.00
JADIAN REAL ESTATE FUND I-B, LP CUSIP: 993PX3994	8,804,108.000	8,804,108.00	14,579,788.00
JAMESTOWN PREMIER PROPERTY FUND LP CUSIP: 9921AW999	24,319,048.530	24,319,048.53	6,053,932.00
LION MEXICO FUND, LP CUSIP: 000466086	6,923,863.650	6,923,863.65	462,287.00
LONE STAR FUND V US, LP CUSIP: 000340711	4,048,693.860	4,048,693.86	62,221.00
LONE STAR FUND VI (US), LP CUSIP: 000579839	878,738.560	878,738.56	12,090.00
LONE STAR FUND VII (US) LP CUSIP: 991796996	269,623.580	269,623.58	1.00
LONE STAR REAL ESTATE FUND (US) LP CUSIP: 000589820	1.000	1.00	1.00
LONE STAR REAL ESTATE FUND II (US) LP CUSIP: 991795998	651,785.640	651,785.64	8,354.00
LSF SEG INVESTMENTS LP CUSIP: 991KND996	211,671.000	211,671.00	1.00
METLIFE CORE PROPERTY FUND CUSIP: 9921LS996	3,245,071.750	3,245,071.75	12,960,904.00
NF IV-VA SSCI, LLC CUSIP: 993U77993	3,670,325.000	3,670,325.00	4,646,311.00
NORMANDY REAL ESTATE FUND III CUSIP: 991FWJ994	5,465,093.000	5,465,093.00	131,720.00
OAKTREE REAL ESTATE OPPORTUNITIES FUND VIII, LP CUSIP: 9944XZ999	7,130,166.000	7,130,166.00	7,938,895.00
RELATED REAL ESTATE RECOVERY FUND (FEEDER) CUSIP: 991BNG999	1,985,916.160	1,985,916.16	457,497.00
STARWOOD CAPITAL HOSPITALITY FUND I-1, LP CUSIP: 000391334	699,725.340	699,725.34	19,434.00

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Partnership/Joint Venture Interests</i>			
United States - USD			
STARWOOD CAPITAL HOSPITALITY FUND I-3, LP CUSIP: 000391326	1,361,567.420	1,361,567.42	801,297.00
SULLIVAN DEBT FUND LP CUSIP: 991JGB991	1.000	1.00	197,585.00
USAA EAGLE REAL ESTATE FEEDER I LP CUSIP: 9923Y7994	11,107,501.770	11,107,501.77	16,170,364.00
VENTAS LIFE SCIENCE AND HEALTHCARE REAL ESTATE FUND, LP CUSIP: 993FUN995	2,130,977.000	2,130,977.00	4,551,737.00
WOLFF CREDIT PARTNERS II LP CUSIP: 992MT3997	1.000	1.00	1.00
WOLFF CREDIT PARTNERS III, L.P. CUSIP: 994PJ0995	7,689,973.210	7,689,973.21	7,984,317.00
Total United States - USD		212,087,311.29	205,273,589.76
Total Partnership/Joint Venture Interests		239,134,211.67	209,208,288.95
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
CF JPMCB LIQUIDITY FD CUSIP: 222998MF0	67,427.530	67,427.53	67,427.53
CF JPMCB STRATEGIC PROPERTY FUND CUSIP: 99089IWA0	1,967,251.300	19,810,607.94	21,749,930.37
CF SCREENED MSCI ACWI MINIMUM VOLATILITY NL QIB COMMON TRUST (ZVRY1) CUSIP: 0NP999D10	33,013,423.610	331,022,235.54	396,887,378.64
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	31,865,503.340	31,865,503.34	31,865,503.34
Total United States - USD		382,765,774.35	450,570,239.88
Total Value of Interest in Common/Collective Trusts		382,765,774.35	450,570,239.88

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Registered Investment Companies</i>			
United States - USD			
MFO PIMCO LONG DURATION CREDIT BOND PORT CUSIP: 72201P878	3,787,111.550	36,108,819.82	34,879,297.38
Total United States - USD		36,108,819.82	34,879,297.38
Total Value of Interest in Registered Investment Com		36,108,819.82	34,879,297.38
<i>Other</i>			
Australia - AUD			
LCH_IRS BOFAGB2U 19/03/2030 AUD P 6MBBSW / R 4.25% SWU02CLW6 SEDOL: 9MYP SKL	-12,600,000.000	0.00	0.00
LCH_IRS BOFAGB2U 19/03/2030 AUD P 6MBBSW / R 4.25% SWU02CLW6 SEDOL: 9MYP SKU	12,600,000.000	104,274.37	78,005.88
Total Australia - AUD		104,274.37	78,005.88
Canada - USD			
CDS BOFAUS6NGFX 06/20/2029 SELL TECK RESOURCES LIMITED BRYX7M765 SEDOL: 9M6PHGU	1,289,508.000	245,081.73	227,029.10
CDS BOFAUS6NGFX 06/20/2029 SELL TECK RESOURCES LIMITED BRYX7M765 SEDOL: 9M6PHGL	-1,289,508.000	0.00	0.00
Total Canada - USD		245,081.73	227,029.10
Chile - USD			
CHILE REP 2.55% NTS 22/01/2061 USD 3.1% DUE 01-22-2061/07-22-2060 REG CUSIP: 168863DQ8	2,972,000.000	1,951,445.25	1,751,768.99
CHILE(REPUBLIC OF) TBOND 4.0% DUE 01-31-2052 REG CUSIP: 168863DW5	200,000.000	198,100.00	148,804.67
REPUBLIC OF CHILE 3.5% 01-25-2050 CUSIP: 168863DL9	1,375,000.000	1,433,808.75	943,811.50
REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG CUSIP: 168863DS4	2,217,000.000	1,721,728.96	1,582,623.72
REPUBLIC OF CHILE 5.33% 01-05-2054 CUSIP: 168863EA2	987,000.000	999,289.46	912,284.28
Total Chile - USD		6,304,372.42	5,339,293.16

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Colombia - USD			
COLOMBIA REP 8.375% CUSIP: 195325EQ4	11-07-2054	3,112,000.000	3,073,805.30
Total Colombia - USD		3,073,805.30	3,014,438.80
European Union - EUR			
CALL SWO EUR CHASUS33 P 6MEURIB / R 1.97% 317U7PVA4 06/01/2025 SEDOL: 9MYLL4U	-200,000.000	-483.30	0.00
CALL SWO EUR CITIUS33 P 3MEURIB / R 2.05% 317U6VZA8 19/02/2025 SEDOL: 9M9LP0U	3,600,000.000	3,369.31	2,599.77
CALL SWO EUR CITIUS33 P 6MEURIB / R 2.05% 317U6W0A4 19/02/2025 SEDOL: 9M9LP1U	-400,000.000	-2,975.90	-582.74
LCH_IRS BOFAGB2U 06/05/2029 EUR P 6MEURIB / R 2.827% SWU024SM9 SEDOL: 9M7KHVU	300,000.000	0.00	11,781.15
LCH_IRS BOFAGB2U 06/05/2029 EUR P 6MEURIB / R 2.827% SWU024SM9 SEDOL: 9M7KHVL	-300,000.000	0.00	0.00
LCH_IRS BOFAGB2U 17/03/2053 EUR P 0 / R 6MEURIB SWU01Q9O8 SEDOL: 9LZ2PQL	-1,760,000.000	0.00	0.00
LCH_IRS BOFAGB2U 17/03/2053 EUR P 0 / R 6MEURIB SWU01Q9O8 SEDOL: 9LZ2PQU	1,760,000.000	0.00	842,574.82
LCH_IRS BOFAGB2U 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02A2D3 SEDOL: 9M9SMXU	2,000,000.000	5,993.71	0.00
LCH_IRS BOFAGB2U 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02A2D3 SEDOL: 9M9SMXL	-2,000,000.000	-5,796.88	-45,946.79
LCH_IRS BOFAGB2U 31/12/2034 EUR P 6MEURIB / R 2.38% SWU02E1O2 SEDOL: 9MZ1LPU	100,000.000	0.00	176.76
LCH_IRS BOFAGB2U 31/12/2034 EUR P 6MEURIB / R 2.38% SWU02E1O2 SEDOL: 9MZ1LPL	-100,000.000	0.00	0.00
PUT SWO EUR CHASUS33 P 2.22% / R 6MEURIB 317U7PUA5 06/01/2025 SEDOL: 9MYLL3U	-200,000.000	-483.30	-2,627.62
Total European Union - EUR		-376.36	807,975.35
France - USD			
PVTPL ELECTRICITE DE FRANCE 6.9% CUSIP: 28504DAD5	05-23-2053	1,100,000.000	1,092,553.00
Total France - USD		1,092,553.00	1,181,157.40

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Germany - EUR			
FUT C 10JAN25 EURX EUR-BU 1 3850 CUSIP: 999599GH0	1.000	485.85	10.36
FUT C 10JAN25 EURX EUR-BU 1 3850 CUSIP: 999599GH0	-1.000	-485.85	-10.36
FUT C 24JAN25 EURX EUR-BO 1 1925 CUSIP: 999599GH0	2.000	325.72	134.62
FUT C 24JAN25 EURX EUR-BO 1 1925 CUSIP: 999599GH0	-2.000	-325.72	-134.62
FUT C 24JAN25 EURX EUR-BU 1 3650 CUSIP: 999599GH0	1.000	377.06	93.20
FUT C 24JAN25 EURX EUR-BU 1 3650 CUSIP: 999599GH0	-1.000	-377.06	-93.20
FUT C 24JAN25 EURX EUR-BU 1 3800 CUSIP: 999599GH0	-1.000	-476.64	-31.07
FUT C 24JAN25 EURX EUR-BU 1 3800 CUSIP: 999599GH0	1.000	476.64	31.07
FUT P 10JAN25 EURX EUR-BU 1 3550 CUSIP: 999599GH0	1.000	496.41	2,184.91
FUT P 10JAN25 EURX EUR-BU 1 3550 CUSIP: 999599GH0	-1.000	-496.41	-2,184.91
FUT P 24JAN25 EURX EUR-BO 1 1750 CUSIP: 999599GH0	2.000	346.73	569.53
FUT P 24JAN25 EURX EUR-BO 1 1750 CUSIP: 999599GH0	-2.000	-346.73	-569.53
FUT P 24JAN25 EURX EUR-BU 1 3350 CUSIP: 999599GH0	1.000	498.23	869.82
FUT P 24JAN25 EURX EUR-BU 1 3350 CUSIP: 999599GH0	-1.000	-498.23	-869.82
FUT P 24JAN25 EURX EUR-BU 1 3450 CUSIP: 999599GH0	1.000	455.46	1,501.48
FUT P 24JAN25 EURX EUR-BU 1 3450 CUSIP: 999599GH0	-1.000	-455.46	-1,501.48
FUT 06 MAR 25 EURX EUR-BOBL CUSIP: 999599GH0	2.000	249,725.07	244,088.07
FUT 06 MAR 25 EURX EUR-BOBL CUSIP: 999599GH0	-2.000	-249,725.07	-244,088.07

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Germany - EUR			
FUT 06 MAR 25 EURX EUR-BUND CUSIP: 999599GH0	-1.000	-143,465.83	-138,177.13
FUT 06 MAR 25 EURX EUR-BUND CUSIP: 999599GH0	1.000	143,465.83	138,177.13
Total Germany - EUR		0.00	0.00
Global Region - USD			
GCM GROSVENOR OPPORTUNISTIC CREDIT FUND V, LTD CUSIP: 992CGQ992	23,249,961.570	23,249,961.57	45,680,419.00
GROSVENOR OPPORTUNISTIC CREDIT FUND III LTD CUSIP: 991MPJ997	1.000	1.00	1,236,170.00
Total Global Region - USD		23,249,962.57	46,916,589.00
Indonesia - USD			
INDONESIA REP GLOBAL NT 144A 5.95% DUE 01-08-2046 REG CUSIP: 455780BW5	850,000.000	844,041.50	876,990.46
INDONESIA REP 3.05% 03-12-2051 CUSIP: 455780CW4	803,000.000	588,685.34	520,740.22
INDONESIA REP 5.65% 01-11-2053 CUSIP: 455780DS2	724,000.000	761,191.44	714,698.45
INDONESIA(REPUBLIC OF) 5.45% DUE 09-20-2052 REG CUSIP: 455780DP8	780,000.000	801,921.75	751,825.53
REPUBLIC OF INDONESIA 5.125% 144A 01-15-2045 REG CUSIP: 455780BU9	400,000.000	397,446.99	377,234.93
Total Indonesia - USD		3,393,287.02	3,241,489.59
International Region - USD			
CF SPRING LAKE LTD CL A SHARES USD CUSIP: 972994909	571.350	565,365.92	703,226.00
Total International Region - USD		565,365.92	703,226.00
Israel - USD			
CDS BOFAUS3N 12/20/2029 SELL TEVA PHARMACEUTICALS N BYDCC7P33 SEDOL: 9MYSQGU	200,000.000	0.00	0.00

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Israel - USD			
CDS BOFAUS3N 12/20/2029 SELL TEVA PHARMACEUTICALS N BYDCC7P33 SEDOL: 9MYSQGL	-200,000.000	-845.86	-858.10
STATE OF ISRAEL BD 4.125% DUE 01-17-2048REG CUSIP: 46513YJJ8	1,200,000.000	1,189,176.00	909,228.00
STATE OF ISRAEL 3.875% DUE 07-03-2050 REG CUSIP: 46513JB42	421,000.000	297,015.50	297,476.07
STATE OF ISRAEL 6.043% 03-12-2054 CUSIP: 46514BRM1	6,313,000.000	5,898,690.55	5,771,016.32
Total Israel - USD		7,384,036.19	6,976,862.29
Italy - USD			
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL: 9L5DSGL	-200,000.000	0.00	0.00
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL: 9L3TVFL	-1,400,000.000	0.00	0.00
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL: 9L5DSGU	200,000.000	355.56	2,935.96
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL: 9L3TVFU	1,400,000.000	9,823.38	20,551.72
Total Italy - USD		10,178.94	23,487.68
Japan - JPY			
CDX BARCGB5G 20/12/2029 SELL ITRAXX JAPAN SERIES 42 SWPC0MXT0 SEDOL: 9MXCTNL	-1,800,000.000	0.00	0.00
CDX BARCGB5G 20/12/2029 SELL ITRAXX JAPAN SERIES 42 SWPC0MXT0 SEDOL: 9MXCTNU	1,800,000.000	314.04	275.55
CDX CHASUS33 20/12/2029 SELL ITRAXX JAPAN SERIES 42 SWPC0MXP8 SEDOL: 9MXCEEL	-1,100,000.000	0.00	0.00
CDX CHASUS33 20/12/2029 SELL ITRAXX JAPAN SERIES 42 SWPC0MXP8 SEDOL: 9MXCEEU	1,100,000.000	189.49	168.39
CDX CHASUS33 20/12/2029 SELL ITRAXX JAPAN SERIES 42 SWPC0MX45 SEDOL: 9MX9VXL	-1,800,000.000	0.00	0.00
CDX CHASUS33 20/12/2029 SELL ITRAXX JAPAN SERIES 42 SWPC0MX45 SEDOL: 9MX9VXU	1,800,000.000	307.83	275.55
CDX DEUTGB2L 20/12/2029 SELL ITRAXX JAPAN SERIES 42 SWPC0MXN3 SEDOL: 9MXCEFU	700,000.000	119.31	107.16

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Japan - JPY			
CDX DEUTGB2L 20/12/2029 SELL ITRAXX JAPAN SERIES 42 SWPCOMXN3 SEDOL: 9MXCEFL	-700,000.000	0.00	0.00
Total Japan - JPY		930.67	826.65
Mexico - USD			
UNITED MEXICAN STATES 4.28% 08-14-2041 CUSIP: 91087BAQ3	1,038,000.000	822,397.02	761,192.64
UNITED MEXICAN STATES 6.338% DUE 05-04-2053 CUSIP: 91087BAX8	2,536,000.000	2,403,739.50	2,256,572.62
UNITED MEXICAN STATES 6.4% 05-07-2054 CUSIP: 91087BBA7	11,962,000.000	11,743,716.11	10,711,807.36
UNITED MEXICAN STS 4.6% DUE 01-23-2046 CUSIP: 91086QBF4	249,000.000	195,268.29	179,974.75
UNITED MEXICAN STS GLOBAL NT 3.771% 05-24-2061 CUSIP: 91087BAN0	4,910,000.000	4,654,928.24	2,778,792.26
UNITED MEXICAN STS GLOBAL NT 4.4% 02-12-2052 CUSIP: 91087BAS9	1,185,000.000	1,180,331.10	800,286.22
UNITED MEXICAN STS GLOBAL NT 4.6% DUE 02-10-2048 REG CUSIP: 91087BAD2	785,000.000	856,970.00	562,092.90
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3	605,000.000	604,211.12	459,050.16
UTD MEXICAN STS UTD MEXICAN STATES 4.35 01-15-2047 REG 4.35 DUE 01-15-2047 REG CUSIP: 91087BAB6	1,250,000.000	1,075,454.28	871,511.88
Total Mexico - USD		23,537,015.66	19,381,280.79
Panama - USD			
PANAMA REP GLOBAL BD 4.3% DUE 04-29-2053 REG SINKING FUND 04-29-2051 CUSIP: 698299BB9	962,000.000	693,805.50	562,386.09
PANAMA REP 4.5% 01-19-2063 CUSIP: 698299BS2	2,173,000.000	1,451,776.38	1,271,091.68
PANAMA REP 4.5% DUE 04-16-2050 REG CUSIP: 698299BH6	920,000.000	677,340.00	567,200.21
PANAMA (REPUBLIC OF) 8.0% 03-01-2038 CUSIP: 698299BY9	1,344,000.000	1,517,542.25	1,347,507.34
Total Panama - USD		4,340,464.13	3,748,185.32

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Peru - USD			
PERU REP 2.78% 12-01-2060 CUSIP: 715638DQ2	3,995,000.000	3,180,781.42	2,099,372.50
PERU REP 3.3% 03-11-2041 CUSIP: 715638DS8	1,073,000.000	810,919.00	772,452.70
REPUBLIC OF PERU 5.875% CUSIP: 715638EC2	2,310,000.000	2,346,748.55	2,201,060.47
Total Peru - USD		6,338,448.97	5,072,885.67
Qatar - USD			
QATAR PETE BD 144A 3.3% 07-12-2051 CUSIP: 74730DAD5	855,000.000	855,000.00	585,250.92
QATAR(STATE OF) 5.103% SNR 23/04/2048 USD SEDOL: BFYY518	700,000.000	700,000.00	664,125.00
Total Qatar - USD		1,555,000.00	1,249,375.92
Romania - USD			
PVTPL ROMANIA 7.625% DUE 01-17-2053 CUSIP: 77586RAS9	3,120,000.000	3,451,099.60	3,153,415.20
Total Romania - USD		3,451,099.60	3,153,415.20
Russian Federation - USD			
RUSSIAN FEDERATION 4.75% SNR 27/05/2026 USD SEDOL: BDF1291	0.000	0.00	0.00
RUSSIAN FEDERATION 5.25% SNR 23/06/2047 USD SEDOL: BD57MZ5	0.000	0.00	0.00
Total Russian Federation - USD		0.00	0.00
Saudi Arabia - USD			
PVTPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054 CUSIP: 80414L2P9	620,000.000	604,270.60	579,840.74
PVTPL SAUDI ARABIAN OIL CO 5.875% 07-17-2064 CUSIP: 80414L2Q7	800,000.000	781,112.00	746,064.00
SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD SEDOL: BDFT8M0	2,400,000.000	2,399,565.00	1,937,503.20

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Saudi Arabia - USD			
Total Saudi Arabia - USD		3,784,947.60	3,263,407.94
United Arab Emirates - USD			
EMIRATE OF ABU DHA 3.125% SNR MTN 30/09/49 USD SEDOL: 4A93XHU	1,100,000.000	789,875.00	730,943.40
Total United Arab Emirates - USD		789,875.00	730,943.40
United Kingdom - EUR			
ICE_CDS BOFAGB2U 20/12/2025 SELL BARCLAYS BANK PLC 1.5% SWPC0N6P6 SEDOL: 9MYR89L	-200,000.000	0.00	0.00
ICE_CDS BOFAGB2U 20/12/2025 SELL BARCLAYS BANK PLC 1.5% SWPC0N6P6 SEDOL: 9MYR89U	200,000.000	1,663.75	1,427.81
Total United Kingdom - EUR		1,663.75	1,427.81
United Kingdom - GBP			
CALL_SWO GBP RBOSGB2RTCM P 1DSONIA / R 3.64% 317U7Q9A7 06/01/2025 SEDOL: 9MYNAGU	-100,000.000	-279.38	-0.01
LCH_OIS BOFAGB2U 18/09/2029 GBP P 1DSONIA / R 4% SWU022DV9 SEDOL: 9M6EB7L	-11,600,000.000	0.00	-74,006.27
LCH_OIS BOFAGB2U 18/09/2029 GBP P 1DSONIA / R 4% SWU022DV9 SEDOL: 9M6EB7U	11,600,000.000	202,760.48	0.00
LCH_OIS BOFAGB2U 18/09/2034 GBP P 3.75% / R 1DSONIA SWU022DU1 SEDOL: 9M6EB6L	-300,000.000	-4,766.42	0.00
LCH_OIS BOFAGB2U 18/09/2034 GBP P 3.75% / R 1DSONIA SWU022DU1 SEDOL: 9M6EB6U	300,000.000	0.00	10,585.01
LCH_OIS BOFAGB2U 18/09/2054 GBP P 3.75% / R 1DSONIA SWU022DX5 SEDOL: 9M6FD0U	500,000.000	0.00	52,084.13
LCH_OIS BOFAGB2U 18/09/2054 GBP P 3.75% / R 1DSONIA SWU022DX5 SEDOL: 9M6FD0L	-500,000.000	-10,298.87	0.00
PUT_SWO GBP RBOSGB2RTCM P 3.93% / R 1DSONIA 317U7Q8A8 06/01/2025 SEDOL: 9MYNAFU	-100,000.000	-279.38	-1,469.44
Total United Kingdom - GBP		187,136.43	-12,806.58

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ABSOLUTE RETURN FUND, LTD - CLASS A CUSIP: 992X65993	1.000	1.00	25,409,558.00
AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO TAXABLE SEDOL: B52FJL1	3,100,000.000	3,100,000.00	3,907,947.73
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.263 04-01-2049 BEO SEDOL: B523F62	500,000.000	726,975.00	528,449.65
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE SEDOL: B3YX4F8	700,000.000	695,294.78	802,364.22
BONDTRS BARCGB22 01/24/2025 USD 1DFFUND/US TREASURY N/ 9SEQS07 SEDOL: 9M95NHL	-27,112,756.230	0.00	-2,025,458.45
BONDTRS BARCGB22 01/24/2025 USD 1DFFUND/US TREASURY N/ 9SEQS07 SEDOL: 9M95NHU	27,112,756.230	0.00	0.00
BONDTRS CHASUS33 04/24/2025 USD 1DFFUND/US TREASURY N/ 9S7AGVQ SEDOL: 9MXU68U	67,450,798.200	0.00	0.00
BONDTRS CHASUS33 04/24/2025 USD 1DFFUND/US TREASURY N/ 9S7AGVQ SEDOL: 9MXU68L	-67,450,798.200	0.00	-4,586,964.55
BONDTRS CITIUS33 05/20/2025 USD 1DFFUND/US TREASURY N/ 9SSSF5K SEDOL: 9MYB78U	43,504,906.742	0.00	0.00
BONDTRS CITIUS33 05/20/2025 USD 1DFFUND/US TREASURY N/ 9SSSF5K SEDOL: 9MYB78L	-43,504,906.742	0.00	-1,329,061.85
BONDTRS MRMDUS33 05/23/2025 USD 1DFFUND/US TREASURY N/ 9SLNVZV SEDOL: 9MYDYJU	86,664,864.108	0.00	0.00
BONDTRS MRMDUS33 05/23/2025 USD 1DFFUND/US TREASURY N/ 9SLNVZV SEDOL: 9MYDYJL	-86,664,864.108	0.00	-1,822,510.09
CALIFORNIA ST UNIV REV 6.484% 11-01-2041BEO TAXABLE SEDOL: BF1HZN2	100,000.000	100,000.00	105,599.32
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE SEDOL: B54BZ20	2,500,000.000	2,887,371.00	2,846,515.00
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE SEDOL: B41WH12	950,000.000	956,982.50	1,083,816.24
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 SEDOL: B41WHL2	2,010,000.000	2,618,301.63	2,375,886.73
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.49% 317U7QBA4 01/06/2025 SEDOL: 9MYM16U	-300,000.000	-787.50	0.00
CALL SWO USD BOFAUS6S P 1DSOFR / R 3.7% 317U7SFA6 01/16/2025 SEDOL: 9MYSM8U	-100,000.000	-280.00	-27.30

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CALL SWO USD CHASUS33 P 1DSOFR / R 3.5% 317U7QDA2 01/06/2025 SEDOL: 9MYM56U	-100,000.000	-262.50	0.00
CALL SWO USD CHASUS33 P 1DSOFR / R 3.533% 317U7P2A6 01/02/2025 SEDOL: 9MYJTJU	-300,000.000	-952.50	0.00
CALL SWO USD CHASUS33 P 1DSOFR / R 3.62% 317U7RWA9 01/13/2025 SEDOL: 9MYRFAU	-100,000.000	-270.00	-5.10
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.496% 317U7PTA7 01/06/2025 SEDOL: 9MYKT5U	-200,000.000	-580.00	0.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.5% 317U7Q4A2 01/06/2025 SEDOL: 9MYLD0U	-300,000.000	-804.75	0.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.69% 317U7SPA5 01/17/2025 SEDOL: 9MYTL2U	-300,000.000	-817.50	-86.85
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.721% 317U7S8A4 01/13/2025 SEDOL: 9MYR33U	-200,000.000	-550.00	-38.76
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.822% 317U7UWA2 01/21/2025 SEDOL: 9MYWVAU	-300,000.000	-907.50	-445.86
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.875% 317U7UEA2 01/21/2025 SEDOL: 9MYVA8U	-500,000.000	-1,537.50	-1,110.15
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.886% 317U7W0A3 01/27/2025 SEDOL: 9MZ1JQU	-200,000.000	-647.50	-643.76
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.9% 317U7UYA0 01/23/2025 SEDOL: 9MYXDJU	-200,000.000	-650.00	-589.62
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.908% 317U7VJA5 01/24/2025 SEDOL: 9MYXSTU	-200,000.000	-665.00	-650.72
CALL SWO USD GSILGB2X P 1DSOFR / R 3.546% BYDCLCRN6 12/18/2025 SEDOL: 9MYVAEU	187,850,000.000	881,728.68	893,790.30
CALL SWO USD NGFPUS33 P 1DSOFR / R 3.53% 317U7QJA6 01/09/2025 SEDOL: 9MYNU2U	-300,000.000	-819.00	-0.45
CALL SWO USD NGFPUS33 P 1DSOFR / R 3.663% 317U7S0A2 01/13/2025 SEDOL: 9MYRHZU	-400,000.000	-1,105.00	-36.52
CALL SWO USD PNBpus33CHA P 1DSOFR / R 3.49% 317U7Q5A1 01/06/2025 SEDOL: 9MYLS6U	-200,000.000	-550.00	0.00
CCP DUE FROM GOLDMAN SACHS SEDOL: 9B3PJ3U	614,000.000	614,000.00	614,000.00
CCP DUE FROM MORGAN STANLEY CO LL C SEDOL: 9B7P13U	294,000.000	294,000.00	294,000.00

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CCP RECEIVABLE FROM BANK OF AMERICA SEDOL: 9D5E99U	1,544,000.000	1,544,000.00	1,544,000.00
CCPC RECEIVABLE FROM MERRIL LYNCH, P, F SMITH INC NEW YORK SEDOL: 9E9NAZU	13,000.000	13,000.00	13,000.00
CDS BARCGB5G 06/20/2029 SELL ENERGY TRANSFER LP 3.7 BYD2W5BH1 SEDOL: 9M7WURU	2,230,000.000	42,947.90	42,078.09
CDS BARCGB5G 06/20/2029 SELL ENERGY TRANSFER LP 3.7 BYD2W5BH1 SEDOL: 9M7WURL	-2,230,000.000	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD2SUNK1 SEDOL: 9M7UZYZU	4,453,000.000	93,702.94	80,342.81
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD2SUNK1 SEDOL: 9M7UZYL	-4,453,000.000	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD2UVLS1 SEDOL: 9M7VMYL	-510,000.000	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD2UVLS1 SEDOL: 9M7VMYU	510,000.000	10,517.91	9,201.62
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD5XU957 SEDOL: 9M8WUTU	665,000.000	14,012.43	11,998.20
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD5XU957 SEDOL: 9M8WUTL	-665,000.000	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD6007C4 SEDOL: 9M8XQMU	605,000.000	12,498.30	10,915.65
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD6007C4 SEDOL: 9M8XQML	-605,000.000	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD61P5N6 SEDOL: 9M91HDU	806,000.000	16,663.14	14,542.17
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD61P5N6 SEDOL: 9M91HDL	-806,000.000	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD64HCN3 SEDOL: 9M92C2L	-2,364,000.000	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD64HCN3 SEDOL: 9M92C2U	2,364,000.000	48,949.33	42,652.23
CDS BARCGB5G 12/20/2029 BUY D.R. HORTON INC 1.4% 1 BYD8ADPH0 SEDOL: 9M9XZ5L	-2,250,000.000	-55,716.75	-50,066.55
CDS BARCGB5G 12/20/2029 BUY D.R. HORTON INC 1.4% 1 BYD8ADPH0 SEDOL: 9M9XZ5U	2,250,000.000	0.00	0.00

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD2PG442 SEDOL: 9M7TPQU	1,054,000.000	17,323.39	18,151.04
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD2PG442 SEDOL: 9M7TPQL	-1,054,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD600FR2 SEDOL: 9M8XSBU	223,000.000	3,707.44	3,840.31
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD600FR2 SEDOL: 9M8XSBL	-223,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD64WAT9 SEDOL: 9M92J4U	223,000.000	3,722.26	3,840.31
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD64WAT9 SEDOL: 9M92J4L	-223,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD2PF3R4 SEDOL: 9M7TMQU	1,061,000.000	25,692.49	30,967.09
CDS BOFAUS6NGFX 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD2PF3R4 SEDOL: 9M7TSQL	-1,061,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD2PN3X4 SEDOL: 9M7TNML	-528,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD2PN3X4 SEDOL: 9M7TNMU	528,000.000	86,797.18	76,988.37
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD2VUZK4 SEDOL: 9M7V23L	-469,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD2VUZK4 SEDOL: 9M7V23U	469,000.000	77,642.73	68,385.50
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD3TQCV5 SEDOL: 9M89A9U	223,000.000	37,160.19	32,515.92
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD3TQCV5 SEDOL: 9M89A9L	-223,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD33J3Q0 SEDOL: 9M82ALU	201,000.000	32,671.43	29,308.07
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD33J3Q0 SEDOL: 9M82ALL	-201,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD4C24U5 SEDOL: 9M8FB5U	334,743.000	50,747.42	48,809.31
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD4C24U5 SEDOL: 9M8FB5L	-334,743.000	0.00	0.00

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD4RFCH0 SEDOL: 9M8JYJL	-201,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD4RFCH0 SEDOL: 9M8JYJU	201,000.000	30,235.85	29,308.07
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD2PFC03 SEDOL: 9M7TPPU	1,055,000.000	12,089.49	11,653.11
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD2PFC03 SEDOL: 9M7TPPL	-1,055,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD3DR514 SEDOL: 9M84YDU	334,000.000	3,369.52	3,689.23
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD3DR514 SEDOL: 9M84YDL	-334,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD3TQCS2 SEDOL: 9M89G7L	-223,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD3TQCS2 SEDOL: 9M89G7U	223,000.000	2,590.57	2,463.17
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD62NJQ8 SEDOL: 9M9175U	334,000.000	3,931.16	3,689.23
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD62NJQ8 SEDOL: 9M9175L	-334,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD662WU6 SEDOL: 9M93KWU	221,000.000	2,423.20	2,441.08
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD662WU6 SEDOL: 9M93KWL	-221,000.000	0.00	0.00
CDS CITIGB2L 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD3GRG50 SEDOL: 9M85ZGU	592,000.000	14,544.32	17,278.53
CDS CITIGB2L 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD3GRG50 SEDOL: 9M85ZGL	-592,000.000	0.00	0.00
CDS CITIGB2L 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD3GR057 SEDOL: 9M85ZFU	593,000.000	14,568.89	17,307.71
CDS CITIGB2L 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD3GR057 SEDOL: 9M85ZFL	-593,000.000	0.00	0.00
CDS DEUTGB2L 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD2PKJT2 SEDOL: 9M7TJVU	284,000.000	4,667.78	4,890.79
CDS DEUTGB2L 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD2PKJT2 SEDOL: 9M7TJVL	-284,000.000	0.00	0.00

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CDS DEUTGB2L 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD2PKMP6 SEDOL: 9M7TJBL	-189,218.000	0.00	0.00
CDS DEUTGB2L 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD2PKMP6 SEDOL: 9M7TJBU	189,218.000	31,011.02	27,590.12
CDS JPMGGB2L 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD6F8CD3 SEDOL: 9M97QXU	239,000.000	1,931.68	2,639.90
CDS JPMGGB2L 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD6F8CD3 SEDOL: 9M97QXL	-239,000.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD65VWR8 SEDOL: 9M93KUU	353,000.000	3,870.53	3,899.10
CDS JPMGGB2L 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD65VWR8 SEDOL: 9M93KUL	-353,000.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL KINDER MORGAN INC 4.3% BYD2UU1V8 SEDOL: 9M7VNL	-637,000.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL KINDER MORGAN INC 4.3% BYD2UU1V8 SEDOL: 9M7VNLU	637,000.000	13,719.01	12,704.20
CDS JPMGGB2L 06/20/2029 SELL KINDER MORGAN INC 4.3% BYD3ZCE88 SEDOL: 9M8C79U	458,000.000	9,710.99	9,134.26
CDS JPMGGB2L 06/20/2029 SELL KINDER MORGAN INC 4.3% BYD3ZCE88 SEDOL: 9M8C79L	-458,000.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD2PSFZ5 SEDOL: 9M7TKGL	-1,162,000.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD2PSFZ5 SEDOL: 9M7TKGU	1,162,000.000	23,336.86	23,482.97
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD2UU4Y9 SEDOL: 9M7VMPU	637,000.000	13,137.07	12,873.20
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD2UU4Y9 SEDOL: 9M7VMPL	-637,000.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD3ZCP11 SEDOL: 9M8C63L	-455,000.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD3ZCP11 SEDOL: 9M8C63U	455,000.000	8,619.17	9,195.14
CF LION INDUSTRIAL TRUST CUSIP: 99089KRX1	6,501.170	9,242,756.12	23,986,001.70
CHICAGO ILL O HARE INTL ARPT REV 6.395% 01-01-2040 BEO TAXABLE SEDOL: B3PV428	1,510,000.000	1,872,022.63	1,587,279.99

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040 BEO TAXABLE SEDOL: B58NYY7	800,000.000	800,000.00	821,608.24
CME_OIS BOFAGB2U 02/15/2040 USD P 3.281% / R 1DSOFR SWU02AUR1 SEDOL: 9MX8UVL	-1,900,000.000	0.00	0.00
CME_OIS BOFAGB2U 02/15/2040 USD P 3.281% / R 1DSOFR SWU02AUR1 SEDOL: 9MX8UVU	1,900,000.000	0.00	181,394.14
CME_OIS BOFAGB2U 06/15/2027 USD P 1.75% / R 1DSOFR SWU01H5Q7 SEDOL: 9L8SSDU	5,500,000.000	364,999.22	396,706.75
CME_OIS BOFAGB2U 06/15/2027 USD P 1.75% / R 1DSOFR SWU01H5Q7 SEDOL: 9L8SSDL	-5,500,000.000	0.00	0.00
CME_OIS BOFAGB2U 11/15/2052 USD P 3.622% / R 1DSOFR SWU02D668 SEDOL: 9MYK28L	-4,500,000.000	-19,671.81	0.00
CME_OIS BOFAGB2U 11/15/2052 USD P 3.622% / R 1DSOFR SWU02D668 SEDOL: 9MYK28U	4,500,000.000	15,762.28	256,869.90
CME_OIS BOFAGB2U 11/15/2052 USD P 3.69% / R 1DSOFR SWU02D2C9 SEDOL: 9MYGVDL	-1,500,000.000	-18,904.05	0.00
CME_OIS BOFAGB2U 11/15/2052 USD P 3.69% / R 1DSOFR SWU02D2C9 SEDOL: 9MYGVDU	1,500,000.000	0.00	68,825.25
CURATORS UNIV MO SYS FACS REV 5.96% 11-01-2039 BEO TAXABLE SEDOL: B3TBXF0	705,000.000	705,000.00	723,438.78
DALLAS TEX AREA RAPID TRAN SALES TAX REV5.999% 12-01-2044 BEO TAXABLE SEDOL: B5ZNLZ0	750,000.000	750,000.00	762,123.60
DISTRICT COLUMBIA WTR & SWR AUTH PUB UTIL REV 5.522% 10-01-2044 BEO TAXABLE SEDOL: B5B5BW7	1,150,000.000	1,150,000.00	1,115,249.99
DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS SEDOL: 9A41GUU	481,000.000	481,000.00	481,000.00
ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW CUSIP: 524ESC7M6	345,000.000	344,744.70	3.45
ESC LEHMAN BROTH HLD INC D05/17/07 5.857MN56 CUSIP: 524ESCXA3	75,000.000	75,000.00	0.00
FLORIDA ST BRD ADMIN FIN CORP REV 1.258%07-01-2025 SEDOL: BMWWM3B9	900,000.000	900,000.00	884,988.27
FUT DEC 26 CME 3MO SOFR CUSIP: 999599GH0	-38.000	-9,124,603.18	-9,123,325.00
FUT DEC 26 CME 3MO SOFR CUSIP: 999599GH0	38.000	9,124,603.18	9,123,325.00

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
FUT DEC 27 CME 3MO SOFR CUSIP: 999599GH0	-20.000	-4,795,500.00	-4,799,250.00
FUT DEC 27 CME 3MO SOFR CUSIP: 999599GH0	20.000	4,795,500.00	4,799,250.00
FUT JUN 27 CME 3MO SOFR CUSIP: 999599GH0	-58.000	-13,922,345.48	-13,921,450.00
FUT JUN 27 CME 3MO SOFR CUSIP: 999599GH0	58.000	13,922,345.48	13,921,450.00
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	-352.000	-43,466,907.14	-41,855,000.00
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	352.000	43,466,907.14	41,855,000.00
FUT MAR 25 CBT UL T-NOTE CUSIP: 999599GH0	-1,549.000	-174,698,413.87	-172,423,062.50
FUT MAR 25 CBT UL T-NOTE CUSIP: 999599GH0	1,549.000	174,698,413.87	172,423,062.50
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	1,714.000	183,453,933.25	182,206,234.38
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	-1,714.000	-183,453,933.25	-182,206,234.38
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	1,340.000	156,537,381.68	152,550,625.00
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	-1,340.000	-156,537,381.68	-152,550,625.00
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	-695.000	-142,887,728.91	-142,898,515.63
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	695.000	142,887,728.91	142,898,515.63
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	-964.000	-106,541,098.92	-104,835,000.00
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	964.000	106,541,098.92	104,835,000.00
FUT MAR 27 CME 3MO SOFR CUSIP: 999599GH0	-38.000	-9,125,933.04	-9,122,375.00
FUT MAR 27 CME 3MO SOFR CUSIP: 999599GH0	38.000	9,125,933.04	9,122,375.00

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
FUT SEP 27 CME 3MO SOFR CUSIP: 999599GH0	58.000	13,923,593.49	13,920,000.00
FUT SEP 27 CME 3MO SOFR CUSIP: 999599GH0	-58.000	-13,923,593.49	-13,920,000.00
GOLDEN ST TOB SECURITIZATION CORP 3.85% 06-01-2050 SEDOL: BNYL0L0	370,000.000	370,000.00	335,098.27
GROSVENOR INSTITUTIONAL PARTNERS (PF),LTD CUSIP: 992X62990	68,422,647.030	68,422,647.03	176,412,312.00
ICE_CDS BOFAGB2U 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFL2U	400,000.000	3,158.08	5,204.24
ICE_CDS BOFAGB2U 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFL2L	-400,000.000	0.00	0.00
ICE_CDS BOFAGB2U 12/20/2026 SELL VERIZON COMMUNICATIONS SWPC0KE65 SEDOL: 9L26M6U	300,000.000	7,368.44	3,778.11
ICE_CDS BOFAGB2U 12/20/2026 SELL VERIZON COMMUNICATIONS SWPC0KE65 SEDOL: 9L26M6L	-300,000.000	0.00	0.00
ICE_CDS BOFAGB2U 12/20/2028 SELL FORD MOTOR COMPANY 4.3 SWPC0M9M2 SEDOL: 9M4KR0L	-300,000.000	0.00	0.00
ICE_CDS BOFAGB2U 12/20/2028 SELL FORD MOTOR COMPANY 4.3 SWPC0M9M2 SEDOL: 9M4KR0U	300,000.000	44,726.38	41,506.05
ICE_CDS MSNYUS33 12/20/2026 SELL BANK OF AMERICA CORP 3 SWPC0N4D5 SEDOL: 9MYEMJL	-400,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL BANK OF AMERICA CORP 3 SWPC0N4D5 SEDOL: 9MYEMJU	400,000.000	5,896.88	5,035.60
ICE_CD_X BOFAGB2U 12/20/2029 SELL CDX.NA.IG.43 SWPC0MWQ7 SEDOL: 9MXARLU	47,500,000.000	1,114,588.55	1,076,065.00
ICE_CD_X BOFAGB2U 12/20/2029 SELL CDX.NA.IG.43 SWPC0MWQ7 SEDOL: 9MXARLL	-47,500,000.000	0.00	0.00
ICE_CD_X GOLDUS33 12/20/2029 BUY CDX.NA.HY.43 Z96SC1NX4 SEDOL: 9MXFARU	6,451,000.000	0.00	0.00
ICE_CD_X GOLDUS33 12/20/2029 BUY CDX.NA.HY.43 Z96SC1NX4 SEDOL: 9MXFARL	-6,451,000.000	-481,137.08	-507,209.88
ICE_CD_X GOLDUS33 12/20/2029 BUY CDX.NA.IG.43 Z96RY64H7 SEDOL: 9MX9TXL	-22,765,040.000	-526,526.45	-515,719.22
ICE_CD_X GOLDUS33 12/20/2029 BUY CDX.NA.IG.43 Z96RY64H7 SEDOL: 9MX9TXU	22,765,040.000	0.00	0.00

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ILLINOIS ST TAXABLE-SER 1-BUILD AMER 6.63% DUE 02-01-2035 BEO TAXABLE SEDOL: B6257Y7	143,846.160	163,660.96	149,115.14
ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY REV 6.184% 01-01-2034 BEO TAXABLE SEDOL: B4QTD76	230,000.000	296,895.50	239,452.59
ISRAEL ST U S GOVT GTD NTS ZERO COUPON 05-15-2025 CUSIP: 465139TG8	1,900,000.000	1,542,135.00	1,867,927.79
LCH_OIS BOFAGB2U 05/31/2028 USD P 3.667% / R 1DSOFR SWU020M68 SEDOL: 9M5BEYL	-1,100,000.000	0.00	0.00
LCH_OIS BOFAGB2U 05/31/2028 USD P 3.667% / R 1DSOFR SWU020M68 SEDOL: 9M5BEYU	1,100,000.000	0.00	23,125.85
LCH_OIS BOFAGB2U 05/31/2029 USD P 4.059% / R 1DSOFR SWU02DX50 SEDOL: 9MYVK6L	-9,000,000.000	0.00	-11,122.20
LCH_OIS BOFAGB2U 05/31/2029 USD P 4.059% / R 1DSOFR SWU02DX50 SEDOL: 9MYVK6U	9,000,000.000	0.00	0.00
LCH_OIS BOFAGB2U 05/31/2029 USD P 4.061% / R 1DSOFR SWU02DWX0 SEDOL: 9MYWQXL	-4,700,000.000	-11,917.93	-6,219.04
LCH_OIS BOFAGB2U 05/31/2029 USD P 4.061% / R 1DSOFR SWU02DWX0 SEDOL: 9MYWQXU	4,700,000.000	0.00	0.00
LCH_OIS BOFAGB2U 06/15/2027 USD P 1.75% / R 1DSOFR SWU01H5P9 SEDOL: 9L62YRU	9,000,000.000	584,952.32	648,945.90
LCH_OIS BOFAGB2U 06/15/2027 USD P 1.75% / R 1DSOFR SWU01H5P9 SEDOL: 9L62YRL	-9,000,000.000	0.00	0.00
LCH_OIS BOFAGB2U 08/05/2034 USD P 3.85% / R 1DSOFR SWU028KU0 SEDOL: 9M99F3L	-150,000.000	0.00	0.00
LCH_OIS BOFAGB2U 08/05/2034 USD P 3.85% / R 1DSOFR SWU028KU0 SEDOL: 9M99F3U	150,000.000	0.00	3,297.62
LCH_OIS BOFAGB2U 08/19/2034 USD P 3.586% / R 1DSOFR SWU028ZY6 SEDOL: 9M9KAKL	-400,000.000	0.00	0.00
LCH_OIS BOFAGB2U 08/19/2034 USD P 3.586% / R 1DSOFR SWU028ZY6 SEDOL: 9M9KAKU	400,000.000	0.00	17,343.88
LCH_OIS BOFAGB2U 08/28/2034 USD P 3.555% / R 1DSOFR SWU02A7Z9 SEDOL: 9M9QVJL	-400,000.000	0.00	0.00
LCH_OIS BOFAGB2U 08/28/2034 USD P 3.555% / R 1DSOFR SWU02A7Z9 SEDOL: 9M9QVJU	400,000.000	0.00	18,213.92
LCH_OIS BOFAGB2U 09/04/2034 USD P 3.525% / R 1DSOFR SWU02ABR2 SEDOL: 9M9TC7U	500,000.000	0.00	23,873.25

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
LCH_OIS BOFAGB2U 09/04/2034 USD P 3.525% / R 1DSOFR SWU02ABR2 SEDOL: 9M9TC7L	-500,000.000	0.00	0.00
LCH_OIS BOFAGB2U 12/18/2025 USD P 1DSOFR / R 3% SWU01JLE2 SEDOL: 9M1WDHL	-47,400,000.000	-351,014.31	-551,873.46
LCH_OIS BOFAGB2U 12/18/2025 USD P 1DSOFR / R 3% SWU01JLE2 SEDOL: 9M1WDHU	47,400,000.000	0.00	0.00
LCH_OIS BOFAGB2U 12/18/2026 USD P 1DSOFR / R 4% SWU01VZU4 SEDOL: 9M2ACCL	-66,400,000.000	-46,714.00	0.00
LCH_OIS BOFAGB2U 12/18/2026 USD P 1DSOFR / R 4% SWU01VZU4 SEDOL: 9M2ACCU	66,400,000.000	66,239.09	7,476.64
LCH_OIS BOFAGB2U 12/18/2026 USD P 4% / R 1DSOFR SWU01VZV2 SEDOL: 9M2ABVU	33,000,000.000	98,482.05	59,198.70
LCH_OIS BOFAGB2U 12/18/2026 USD P 4% / R 1DSOFR SWU01VZV2 SEDOL: 9M2ABVL	-33,000,000.000	-40,734.33	0.00
LCH_OIS BOFAGB2U 12/18/2029 USD P 3.75% / R 1DSOFR SWU025TR4 SEDOL: 9M8EJ2U	3,800,000.000	53,509.53	50,902.52
LCH_OIS BOFAGB2U 12/18/2029 USD P 3.75% / R 1DSOFR SWU025TR4 SEDOL: 9M8EJ2L	-3,800,000.000	0.00	0.00
LOS ANGELES CALIF DEPT WTR & PWR REV 6.574% 07-01-2045 BEO TAXABLE SEDOL: B42HW33	1,135,000.000	1,415,866.20	1,230,269.74
LOS ANGELES CNTY CALIF PUB WKS FING AUTHLEASE REV 7.618% 08-01-2040 BEO TAXABLE SEDOL: B4LZW83	2,250,000.000	2,250,000.00	2,620,625.18
METROPOLITAN TRANSN AUTH N Y REV 6.648% 11-15-2039 BEO TAXABLE SEDOL: B60B758	1,025,000.000	1,035,812.75	1,086,834.87
METROPOLITAN TRANSN AUTH N Y REV 6.668% 11-15-2039 BEO TAXABLE SEDOL: B5NGB40	400,000.000	414,260.00	426,493.24
METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEO TAXABLE SEDOL: B669YV1	450,000.000	581,024.82	482,839.52
MISSOURI JT MUN ELEC UTIL COMMN PWR PROJREV 7.73% 01-01-2039 BEO TAXABLE SEDOL: BGP07H2	2,000,000.000	2,054,980.00	2,359,945.20
MUNICIPAL ELEC AUTH GA 6.655% 04-01-2057BEO TAXABLE SEDOL: B669JY9	748,000.000	808,228.96	802,441.91
NEW JERSEY ST TRANSN TR FD AUTH 6.561% 12-15-2040 BEO TAXABLE SEDOL: B5P3Y06	1,775,000.000	2,033,606.17	1,894,431.76
NEW YORK N Y CITY MUN WTR FIN AUTH WTR &SWR SYS REV 5.44% 06-15-2043 BEO TAXABLE SEDOL: B3L4RJ9	2,000,000.000	2,343,497.02	1,891,935.80

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.267% 05-01-2027 BEO TAXABLE SEDOL: B4JQFY5	400,000.000	400,000.00	403,691.64
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.467% 05-01-2036 BEO TAXABLE SEDOL: BH0PWJ6	600,000.000	591,654.00	593,131.68
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.508% 08-01-2037 BEO TAXABLE SEDOL: B4XCYP3	700,000.000	700,000.00	690,127.62
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE SEDOL: B56SPB8	1,100,000.000	1,100,000.00	1,092,532.98
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.051% 09-15-2027 BEO TAXABLE SEDOL: BP82M62	1,700,000.000	1,700,000.00	1,713,918.92
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE SEDOL: B40VJC5	90,000.000	90,000.00	90,888.36
NY N Y TAXABLE-BUILD AMER BDS-F-1 6.271 DUE 12-01-2037 SEDOL: B5BC128	625,000.000	656,631.25	656,041.56
OTC CASH COLL RECEIVABLE USD MLPFUS31 31 DEC 2050 CCBOSHUS6 SEDOL: 9E8XP4U	646,000.000	646,000.00	646,000.00
OTC DER CASH COLL REC FROM BARCLAYS SEDOL: 9A32GFU	280,000.000	280,000.00	280,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	988,454.000	988,454.00	988,454.00
PORT AUTH N Y & N J 3.139% 02-15-2051 BEO TAXABLE SEDOL: BLB7619	745,000.000	745,000.00	525,698.45
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE SEDOL: B8FPQ52	3,380,000.000	3,339,326.00	2,839,171.95
PORT AUTH N Y & N J 5.31% 08-01-2046 BEOTAXABLE SEDOL: BHHB7W5	100,000.000	100,000.00	95,475.10
PUT SWO USD BNPAFRPP P 3.84% / R 1DSOFR 317U7QAA5 01/06/2025 SEDOL: 9MYM15U	-300,000.000	-787.50	-5,716.32
PUT SWO USD BOFAUS6S P 4.1% / R 1DSOFR 317U7SEA7 01/16/2025 SEDOL: 9MYSM7U	-100,000.000	-280.00	-556.36
PUT SWO USD CHASUS33 P 3.85% / R 1DSOFR 317U7QCA3 01/06/2025 SEDOL: 9MYM55U	-100,000.000	-262.50	-1,826.60
PUT SWO USD CHASUS33 P 3.933% / R 1DSOFR 317U7P1A7 01/02/2025 SEDOL: 9MYJTHU	-300,000.000	-952.50	-3,423.54
PUT SWO USD CHASUS33 P 3.97% / R 1DSOFR 317U7RVA0 01/13/2025 SEDOL: 9MYREZU	-100,000.000	-270.00	-1,101.62

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
PUT SWO USD GSCMUS33 P 3.896% / R 1DSOFR 317U7PSA8 01/06/2025 SEDOL: 9MYKT4U	-200,000.000	-580.00	-2,944.22
PUT SWO USD GSCMUS33 P 3.9% / R 1DSOFR 317U7Q3A3 01/06/2025 SEDOL: 9MYLC9U	-300,000.000	-804.75	-4,326.33
PUT SWO USD GSCMUS33 P 4.071% / R 1DSOFR 317U7S7A5 01/13/2025 SEDOL: 9MYR32U	-200,000.000	-550.00	-1,204.86
PUT SWO USD GSCMUS33 P 4.09% / R 1DSOFR 317U7SOA6 01/17/2025 SEDOL: 9MYTL1U	-300,000.000	-817.50	-1,838.97
PUT SWO USD GSCMUS33 P 4.222% / R 1DSOFR 317U7UVA3 01/21/2025 SEDOL: 9MYWUZU	-300,000.000	-907.50	-934.44
PUT SWO USD GSCMUS33 P 4.275% / R 1DSOFR 317U7UDA3 01/21/2025 SEDOL: 9MYVA7U	-500,000.000	-1,537.50	-1,085.50
PUT SWO USD GSCMUS33 P 4.286% / R 1DSOFR 317U7VZA7 01/27/2025 SEDOL: 9MZ1JPU	-200,000.000	-647.50	-551.50
PUT SWO USD GSCMUS33 P 4.3% / R 1DSOFR 317U7UXA1 01/23/2025 SEDOL: 9MYXDHU	-200,000.000	-650.00	-411.56
PUT SWO USD GSCMUS33 P 4.308% / R 1DSOFR 317U7VKA3 01/24/2025 SEDOL: 9MYXSUU	-200,000.000	-665.00	-413.00
PUT SWO USD GSILGB2X P 3.441% / R 1DSOFR BYD8ZFY21 09/23/2025 SEDOL: 9MXCQDU	-109,660,000.000	-450,010.79	-1,501,333.13
PUT SWO USD GSILGB2X P 3.959% / R 1DSOFR BYD9ZD443 10/16/2025 SEDOL: 9MXSNVU	-45,360,000.000	-470,893.44	-808,319.74
PUT SWO USD GSILGB2X P 4.152% / R 1DSOFR BYDA6RPG1 10/22/2025 SEDOL: 9MXVBAU	10,460,000.000	362,934.81	403,020.66
PUT SWO USD NGFPU33 P 3.88% / R 1DSOFR 317U7QIA7 01/09/2025 SEDOL: 9MYNU1U	-300,000.000	-819.00	-4,882.38
PUT SWO USD NGFPU33 P 4.013% / R 1DSOFR 317U7RZA6 01/13/2025 SEDOL: 9MYRHYU	-400,000.000	-1,105.00	-3,470.44
PUT SWO USD PNBPU33CHA P 3.89% / R 1DSOFR 317U7Q6A0 01/06/2025 SEDOL: 9MYLS7U	-200,000.000	-550.00	-3,034.80
RIVERSIDE CNTY CALIF PENSION OBLIG 3.818% 02-15-2038 BEO TAXABLE SEDOL: BMDNFT3	100,000.000	100,000.00	89,266.44
SAN FRAN CAL CY & CNTY PUB UTILS COMMN WTR REV 3.303 11-01-2039 BEOTAXABLE SEDOL: BK8VPLO	475,000.000	475,000.00	388,535.42
SAN FRANCISCO CALIF CY & CNTY PUB UTILS COMMN WTR REV 6 11-01-2040 BEO TAXABLE SEDOL: B50QD81	675,000.000	679,630.50	690,812.55

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
SOUTH CAROLINA ST PUB SVC AUTH REV 6.454% 01-01-2050 BEO TAXABLE SEDOL: B4YX109	500,000.000	500,000.00	532,445.65
UNIV CALIF REGTS MED CTR POOLED REV 6.583% 05-15-2049 BEO TAXABLE SEDOL: B8C1VQ9	530,000.000	526,777.60	569,072.71
UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE SEDOL: BYSZTY1	275,000.000	310,126.00	224,252.05
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE SEDOL: B7MQN72	560,000.000	658,645.20	465,415.83
UNIVERSITY MASS BLDG AUTH PROJ REV 5.45%11-01-2040 BEO TAXABLE SEDOL: B587WK1	500,000.000	495,605.00	489,177.90
UNIVERSITY MICH UNIV REVS TAXABLE-GEN-SER A 4.454% 04-01-2122 SEDOL: BPJHST1	1,100,000.000	1,100,000.00	863,121.82
Total United States - USD		131,661,159.78	267,759,921.64
Uruguay - USD			
REPUBLICA ORIENT URUGUAY 5.25% T-BOND 09-10-2060 CUSIP: 760942BG6	2,841,000.000	2,821,624.38	2,585,265.82
REPUBLICA ORIENTAL DEL URUGUAY SR NT 5.1% DUE 06-18-2050 REG CUSIP: 760942BA9	511,393.000	492,839.66	468,868.41
Total Uruguay - USD		3,314,464.04	3,054,134.23
Total Other		224,384,746.73	375,912,552.24
<i>Other Liabilities</i>			
United States - USD			
OTC DER CASH COLL PAY TO BARCLAYS	-145,000.000	-145,000.00	-145,000.00
OTC DER CASH COLL PAY TO DEUTSCHE	-40,000.000	-40,000.00	-40,000.00
OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	-870,000.000	-870,000.00	-870,000.00
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	-40,000.000	-40,000.00	-40,000.00
OTC DERIVATIVE CASH COLL PAY TO HSBC	-60,000.000	-60,000.00	-60,000.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	-70,000.000	-70,000.00	-70,000.00
Total United States - USD		-1,225,000.00	-1,225,000.00

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
Pending foreign exchange sales: Australian dollar	0.000	-880,860.28	-842,678.13
Pending foreign exchange sales: Canadian dollar	0.000	-1,425,117.30	-1,392,073.76
Pending foreign exchange sales: Euro	0.000	-3,891,667.59	-3,826,007.32
Pending foreign exchange sales: British pound sterling	0.000	-2,606,733.04	-2,572,154.31
Pending foreign exchange sales: United States dollar	0.000	-410,847.60	-410,847.60
Total - all currencies		-9,215,225.81	-9,043,761.12
Pending trade purchases: United States dollar	0.000	-269.09	-269.09
Total - all currencies		-269.09	-269.09
Pending trade purchases: United States dollar	0.000	-35,714,651.82	-35,714,651.82
Other Payables: United States dollar	0.000	-18,997.08	-18,997.08
Total - all currencies		-35,733,648.90	-35,733,648.90
Total Other Liabilities		-46,174,143.80	-46,002,679.11
Total		2,059,975,866.36	2,152,652,733.52

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