

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 PHILIPS NORTH AMERICA MASTER RETIREMENT TRUST
1b Three-digit plan number (PN) 999
1c Effective date of plan
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) PHILIPS NORTH AMERICA LLC 222 JACOBS STREET, 3RD FLOOR CAMBRIDGE, MA 02141
2b Employer Identification Number (EIN) 13-6326118
2c Plan Sponsor's telephone number 617-245-5900
2d Business code (see instructions)

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

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

Table with 4 columns: SIGN HERE, Signature, Date, and Name. Rows include: 1. Filed with authorized/valid electronic signature. 2. Signature of plan administrator. 3. Signature of employer/plan sponsor. 4. Filed with authorized/valid electronic signature. 5. Signature of DFE.

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

Form 5500 (2024) v. 240311

3a Plan administrator's name and address <input 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> <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
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10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

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

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

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

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

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

Receipt Confirmation Code _____

SCHEDULE C (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	<small>OMB No. 1210-0110</small> 2024 This Form is Open to Public Inspection.
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For calendar plan year 2024 or fiscal plan year beginning **01/01/2024** and ending **12/31/2024**

A Name of plan PHILIPS NORTH AMERICA MASTER RETIREMENT TRUST	B Three-digit plan number (PN) ▶	999
C Plan sponsor's name as shown on line 2a of Form 5500 PHILIPS NORTH AMERICA LLC	D Employer Identification Number (EIN) 13-6326118	

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

JP MORGAN INVESTMENT MANAGEMENT INC

13-3200244

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

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

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

JP MORGAN INVESTMENT MANAGEMENT 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 52	INVESTMENT MANAGER	1055412	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 50	TRUSTEE	76967	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)

DELOITTE TAX LLP

86-1065772

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	TAX PREPARER	72791	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"/>

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 <hr/> 2024 This Form is Open to Public Inspection.
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A Name of plan <u>PHILIPS NORTH AMERICA MASTER RETIREMENT TRUST</u>	B Three-digit plan number (PN) ▶	<u>999</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>PHILIPS NORTH AMERICA LLC</u>	D Employer Identification Number (EIN) <u>13-6326118</u>	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: <u>NTGI COLLECTIVE GOVT SHORT TERM INV</u>		
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST GLOBAL INVESTMENTS</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>239889552</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>VALUE ADVANTAGE FUND</u>		
b Name of sponsor of entity listed in (a): <u>JPMORGAN CHASE BANK, N.A.</u>		
c EIN-PN <u>26-3467496-001</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>0</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>GROWTH ADVANTAGE FUND</u>		
b Name of sponsor of entity listed in (a): <u>JPMORGAN CHASE BANK, N.A.</u>		
c EIN-PN <u>26-3467461-001</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>0</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>GLOBAL SELECT EQUITY FUND</u>		
b Name of sponsor of entity listed in (a): <u>JPMORGAN CHASE BANK, N.A.</u>		
c EIN-PN <u>82-2394528-001</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>0</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>COMM PENSION TRUST FUND VALUE PLUS</u>		
b Name of sponsor of entity listed in (a): <u>JPMORGAN CHASE BANK, N.A.</u>		
c EIN-PN <u>13-7275156-001</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>0</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>COMM PEN TRUST FUND (INT CREDIT)</u>		
b Name of sponsor of entity listed in (a): <u>JPMORGAN CHASE BANK, N.A.</u>		
c EIN-PN <u>13-7197339-001</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>23535347</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>EMERGING MKETS RESEARCH ENHCD EQT F</u>		
b Name of sponsor of entity listed in (a): <u>JPMORGAN CHASE BANK, N.A.</u>		
c EIN-PN <u>83-1362114-001</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>0</u>

a Name of MTIA, CCT, PSA, or 103-12 IE: EAFE EQUITY INDEX FUND

b Name of sponsor of entity listed in (a): JPMORGAN CHASE BANK, N.A.

c EIN-PN 81-5213748-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
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a Name of MTIA, CCT, PSA, or 103-12 IE: EMERGING MARKETS EQUITY FOCUSED FND

b Name of sponsor of entity listed in (a): JPMORGAN CHASE BANK, N.A.

c EIN-PN 13-4179575-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
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a Name of MTIA, CCT, PSA, or 103-12 IE: EQUITY INDEX FUND

b Name of sponsor of entity listed in (a): JPMORGAN CHASE BANK, N.A.

c EIN-PN 20-2266703-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
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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)
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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)
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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)
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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)
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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)
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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)
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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)
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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	PHILIPS NORTH AMERICA PENSION PLAN	
b Name of plan sponsor	PHILIPS NORTH AMERICA LLC	c EIN-PN 13-3429115-007

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

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

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

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

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

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

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

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

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

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

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

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	<small>OMB No. 1210-0110</small> 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A Name of plan PHILIPS NORTH AMERICA MASTER RETIREMENT TRUST	B Three-digit plan number (PN) ▶ 999
C Plan sponsor's name as shown on line 2a of Form 5500 PHILIPS NORTH AMERICA LLC	D Employer Identification Number (EIN) 13-6326118

Part I	Asset and Liability Statement
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1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

	(a) Beginning of Year	(b) End of Year
Assets		
a Total noninterest-bearing cash	1a	
b Receivables (less allowance for doubtful accounts):		
(1) Employer contributions	1b(1)	
(2) Participant contributions	1b(2)	
(3) Other	1b(3)	8490785 3268435
c General investments:		
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	619994 0
(2) U.S. Government securities	1c(2)	64580169 40169294
(3) Corporate debt instruments (other than employer securities):		
(A) Preferred	1c(3)(A)	44174285 17862110
(B) All other	1c(3)(B)	314806615 148274780
(4) Corporate stocks (other than employer securities):		
(A) Preferred	1c(4)(A)	
(B) Common	1c(4)(B)	
(5) Partnership/joint venture interests	1c(5)	
(6) Real estate (other than employer real property)	1c(6)	
(7) Loans (other than to participants)	1c(7)	
(8) Participant loans	1c(8)	
(9) Value of interest in common/collective trusts	1c(9)	55372816 263424899
(10) Value of interest in pooled separate accounts	1c(10)	
(11) Value of interest in master trust investment accounts	1c(11)	
(12) Value of interest in 103-12 investment entities	1c(12)	
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)	
(15) Other	1c(15)	4074099 3794012

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	492118763	476793530
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	3102079	216463
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	3102079	216463
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	489016684	476577067

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)		
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A)	9257	
(B) U.S. Government securities.....	2b(1)(B)	459556	
(C) Corporate debt instruments.....	2b(1)(C)	15396797	
(D) Loans (other than to participants).....	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)		
(F) Other.....	2b(1)(F)	434792	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		16300402
(2) Dividends:			
(A) Preferred stock.....	2b(2)(A)		
(B) Common stock.....	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)		
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets:			
(A) Aggregate proceeds.....	2b(4)(A)	313274130	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	310395716	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result.....	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets:			
(A) Real estate.....	2b(5)(A)		
(B) Other.....	2b(5)(B)	-13173015	
(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)		7962457
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		
c Other income	2c		53640
d Total income. Add all income amounts in column (b) and enter total	2d		14021898

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)		
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees	2i(2)		
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	822351	
(6) Bank or trust company trustee/custodial fees	2i(6)	76967	
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	72791	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		972109
j Total expenses. Add all expense amounts in column (b) and enter total	2j		972109

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		13049789
l Transfers of assets:			
(1) To this plan	2l(1)		542612397
(2) From this plan	2l(2)		568101803

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

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

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

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

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

Form 5500

Annual Return/Report of Employee Benefit Plan

OMB Nos. 1210-0110 1210-0089

Department of the Treasury Internal Revenue Service

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).

2024

Department of Labor Employee Benefits Security Administration

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

Pension Benefit Guaranty Corporation

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, a single-employer plan, a DFE (specify) M, B This return/report is: the first return/report, the final return/report, an amended return/report, a short plan year return/report, C If the plan is a collectively-bargained plan, check here, D Check box if filing under: Form 5558, automatic extension, the DFVC program, special extension, E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here

Part II Basic Plan Information—enter all requested information

1a Name of plan: PHILIPS NORTH AMERICA MASTER RETIREMENT TRUST
1b Three-digit plan number (PN): 999
1c Effective date of plan
2a Plan sponsor's name (employer, if for a single-employer plan): PHILIPS NORTH AMERICA LLC
2b Employer Identification Number (EIN): 13-6326118
2c Plan Sponsor's telephone number: (617) 245-5900
2d Business code (see instructions)

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

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

Table with 4 columns: SIGN HERE, Signature, Date, and Name. Rows include Signature of plan administrator, Signature of employer/plan sponsor, and Signature of 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> <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 _____ (4) <input checked="" type="checkbox"/> C (Service Provider Information) (5) <input checked="" type="checkbox"/> D (DFE/Participating Plan Information) (6) <input type="checkbox"/> G (Financial Transaction Schedules)
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Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

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

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

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

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

Receipt Confirmation Code _____

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number PHIALL
Account Name PHILIPS NA ALL ACCOUNTS

◆ 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	225,400,000.000	8 Oct 24	1.0000			0.00	225,400,000.00	225,400,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 489,433,427.80

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number PHIALL
Account Name PHILIPS NA ALL ACCOUNTS

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◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

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

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 489,433,427.80

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number PHIALL
Account Name PHILIPS NA ALL ACCOUNTS

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

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
CF JPMCB INTERMEDIATE CR FND CUSIP: 00999NM17	Total acquisitions	3	27,500,000.00			0.00	27,500,000.00	27,500,000.00
	Total dispositions	1		14,000,000.00		0.00	13,331,367.08	14,000,000.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	Total acquisitions	261	372,737,320.21			0.00	372,737,320.21	372,737,320.21
	Total dispositions	238		146,620,315.06		0.00	146,620,315.06	146,620,315.06

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 489,433,427.80

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number PHIALL
Account Name PHILIPS NA ALL ACCOUNTS

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

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

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 489,433,427.80

5500 Supplemental Schedules

01 JAN 24 - 31 DEC 24

Account number PHIALL
Account Name PHILIPS NA ALL ACCOUNTS

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJDRSH3	ABBVIE INC 4.25% DUE 11-21-2049 REG	Acquisitions	5,000,000.00	-4,347,676.20	
		Dispositions	-4,580,000.00		4,017,072.20
SBPRBTZ8	ANALOG DEVICES INC 5.3% 04-01-2054	Acquisitions	1,430,000.00	-1,422,564.00	
		Dispositions	-1,430,000.00		1,474,272.80
SBSNYFK9	B A T CAP CORP 6% DUE 02-20-2034	Acquisitions	560,000.00	-556,847.20	
		Dispositions	-560,000.00		564,508.00
C06051GMA4	BANK OF AMERICA CORPORATION 5.468% 01-23-2035	Acquisitions	1,510,000.00	-1,510,000.00	
		Dispositions	-1,510,000.00		1,497,300.90
SBN14QY7	BARCLAYS PLC 5.335% 09-10-2035	Acquisitions	1,080,000.00	-1,080,000.00	
		Dispositions	-1,080,000.00		1,078,920.00
SBPBMPF9	BARCLAYS PLC 6.036% 03-12-2055	Acquisitions	260,000.00	-260,000.00	
		Dispositions	-260,000.00		278,808.40
SBRJ50G0	BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053	Acquisitions	560,000.00	-590,307.20	
		Dispositions	-560,000.00		612,276.00
SBMH0WZ5	BAXTER INTERNATIONAL INC 3.132% 12-01-2051	Acquisitions	836,000.00	-540,521.92	
		Dispositions	-836,000.00		557,586.92
SBPK6XW5	BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064	Acquisitions	390,000.00	-388,342.50	
		Dispositions	-390,000.00		406,231.80
SBSLL988	BROOKFIELD FIN INC 5.968% 03-04-2054	Acquisitions	850,000.00	-850,000.00	
		Dispositions	-850,000.00		915,851.20
SBSBGJ4	CARDINAL HEALTH INC 5.45% 02-15-2034	Acquisitions	230,000.00	-229,843.60	
		Dispositions	-230,000.00		229,848.20
SBMG7QR7	CISCO SYS INC 5.3% 02-26-2054	Acquisitions	1,010,000.00	-1,005,939.80	
		Dispositions	-640,000.00		664,102.40
C172967PL9	CITIGROUP INC 5.449% 06-11-2035	Acquisitions	1,610,000.00	-1,610,000.00	

5500 Supplemental Schedules

01 JAN 24 - 31 DEC 24

Account number PHIALL
Account Name PHILIPS NA ALL ACCOUNTS

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,610,000.00		1,658,895.70
SBS56224	COCA COLA CO 5.4% 05-13-2064	Acquisitions	1,320,000.00	-1,314,865.20	
		Dispositions	-1,320,000.00		1,385,247.60
SBSBGTN8	CUMMINS INC 5.45% 02-20-2054	Acquisitions	690,000.00	-685,659.90	
		Dispositions	-690,000.00		715,060.80
SBQ0MLB5	CVS HEALTH CORP 5.875% 06-01-2053	Acquisitions	280,000.00	-268,508.80	
		Dispositions	-730,000.00		710,085.60
SBGL9DP3	DOWDUPONT INC 5.319% DUE 11-15-2038	Acquisitions	653,000.00	-715,159.07	
		Dispositions	-653,000.00		696,907.72
SBSHRLF1	ELI LILLY AND COMPANY 5.0% 02-09-2054	Acquisitions	790,000.00	-785,504.90	
		Dispositions	-790,000.00		779,311.50
SBQZCJF0	ENBRIDGE INC 5.95% 04-05-2054	Acquisitions	340,000.00	-339,622.60	
		Dispositions	-340,000.00		345,929.60
SBT8P849	ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055	Acquisitions	610,000.00	-607,944.30	
		Dispositions	-610,000.00		625,341.50
SBJP4010	EXXON MOBIL CORP 3.095% DUE 08-16-2049	Acquisitions	570,000.00	-401,411.10	
		Dispositions	-774,000.00		558,115.92
SBPLHQR3	FORD MTR CO DEL 3.25% 02-12-2032	Acquisitions	910,000.00	-741,677.30	
		Dispositions	-910,000.00		766,201.80
C999599GH0	FUT DEC 24 CBT UL T-BONDS	Free Delivery	-583.00		
		Free Receipt	583.00	-77,495,601.56	
C999599GH0	FUT DEC 24 CBT UL T-BONDS	Free Delivery	-583.00		
		Free Receipt	583.00	-77,495,601.56	
C999599GH0	FUT DEC 24 CBT UL T-NOTE	Free Delivery	-282.00		
		Free Receipt	282.00	-32,874,218.49	
C999599GH0	FUT DEC 24 CBT UL T-NOTE				

5500 Supplemental Schedules

01 JAN 24 - 31 DEC 24

Account number PHIALL
Account Name PHILIPS NA ALL ACCOUNTS

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-282.00		
		Free Receipt	282.00	-32,874,218.49	
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE				
		Free Delivery	-52.00		
		Free Receipt	52.00	-5,691,968.88	
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE				
		Free Delivery	-52.00		
		Free Receipt	52.00	-5,691,968.88	
C999599GH0	FUT DEC 24 IMM CAD				
		Free Delivery	-3.00		
		Free Receipt	3.00	-221,657.00	
C999599GH0	FUT DEC 24 IMM CAD				
		Free Delivery	-3.00		
		Free Receipt	3.00	-221,657.00	
C999599GH0	FUT DEC 24 ME S&P CAN 60				
		Free Delivery	-1.00		
		Free Receipt	1.00	-209,455.43	
C999599GH0	FUT DEC 24 ME S&P CAN 60				
		Free Delivery	-1.00		
		Free Receipt	1.00	-209,455.43	
C999599GH0	FUT DEC 24 U.S. T-BONDS				
		Free Delivery	-944.00		
		Free Receipt	944.00	-115,655,093.75	
C999599GH0	FUT DEC 24 U.S. T-BONDS				
		Free Delivery	-944.00		
		Free Receipt	944.00	-115,655,093.75	
C999599GH0	FUT DEC 24 US 2YR T-NOTE				
		Free Delivery	-134.00		
		Free Receipt	134.00	-27,805,195.31	
C999599GH0	FUT DEC 24 US 2YR T-NOTE				
		Free Delivery	-134.00		
		Free Receipt	134.00	-27,805,195.31	
C999599GH0	FUT DEC 24 10 YR T-NOTES				
		Free Delivery	-52.00		
		Free Receipt	52.00	-5,925,437.61	
C999599GH0	FUT DEC 24 10 YR T-NOTES				
		Free Delivery	-52.00		
		Free Receipt	52.00	-5,925,437.61	

5500 Supplemental Schedules

01 JAN 24 - 31 DEC 24

Account number PHIALL
Account Name PHILIPS NA ALL ACCOUNTS

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 24 CBT UL T-BONDS	Free Delivery	-741.00		
		Free Receipt	741.00	-92,649,437.52	
C999599GH0	FUT JUN 24 CBT UL T-BONDS	Free Delivery	-741.00		
		Free Receipt	741.00	-92,649,437.52	
C999599GH0	FUT JUN 24 CBT ULT TNOTE	Free Delivery	-335.00		
		Free Receipt	335.00	-37,822,632.77	
C999599GH0	FUT JUN 24 CBT ULT TNOTE	Free Delivery	-335.00		
		Free Receipt	335.00	-37,822,632.77	
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE	Free Delivery	-60.00		
		Free Receipt	60.00	-6,401,765.52	
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE	Free Delivery	-60.00		
		Free Receipt	60.00	-6,401,765.52	
C999599GH0	FUT JUN 24 IMM CAD	Free Delivery	-5.00		
		Free Receipt	5.00	-371,075.00	
C999599GH0	FUT JUN 24 IMM CAD	Free Delivery	-5.00		
		Free Receipt	5.00	-371,075.00	
C999599GH0	FUT JUN 24 ME S&P CAN 60	Free Delivery	-3.00		
		Free Receipt	3.00	-588,006.68	
C999599GH0	FUT JUN 24 ME S&P CAN 60	Free Delivery	-3.00		
		Free Receipt	3.00	-588,006.68	
C999599GH0	FUT JUN 24 U.S. T-BONDS	Free Delivery	-852.00		
		Free Receipt	852.00	-100,364,195.33	
C999599GH0	FUT JUN 24 U.S. T-BONDS	Free Delivery	-852.00		
		Free Receipt	852.00	-100,364,195.33	
C999599GH0	FUT JUN 24 US 2YR T-NOTE	Free Delivery	-101.00		

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	101.00	-20,499,601.56	
C999599GH0	FUT JUN 24 US 2YR T-NOTE	Free Delivery	-101.00		
		Free Receipt	101.00	-20,499,601.56	
C999599GH0	FUT JUN 24 10 YR T-NOTES	Free Delivery	-60.00		
		Free Receipt	60.00	-6,608,000.20	
C999599GH0	FUT JUN 24 10 YR T-NOTES	Free Delivery	-60.00		
		Free Receipt	60.00	-6,608,000.20	
C999599GH0	FUT MAR 24 CBT UL T-BONDS	Free Delivery	-196.00		
		Free Receipt	691.00	-84,681,359.38	
C999599GH0	FUT MAR 24 CBT UL T-BONDS	Free Delivery	-691.00		
		Free Receipt	196.00	-24,505,187.50	
C999599GH0	FUT MAR 24 CBT UL T-NOTE	Free Delivery	-146.00		
		Free Receipt	140.00	-15,980,797.46	
C999599GH0	FUT MAR 24 CBT UL T-NOTE	Free Delivery	-140.00		
		Free Receipt	146.00	-16,673,047.46	
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE	Free Delivery	-68.00		
		Free Receipt	3.00	-322,804.68	
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE	Free Delivery	-3.00		
		Free Receipt	68.00	-7,247,843.58	
C999599GH0	FUT MAR 24 U.S. T-BONDS	Free Delivery	-346.00		
		Free Receipt	530.00	-62,519,112.56	
C999599GH0	FUT MAR 24 U.S. T-BONDS	Free Delivery	-530.00		
		Free Receipt	346.00	-41,032,125.00	
C999599GH0	FUT MAR 24 US 2YR T-NOTE	Free Delivery	-206.00		
		Free Receipt	208.00	-42,776,945.31	
C999599GH0	FUT MAR 24 US 2YR T-NOTE				

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-208.00		
		Free Receipt	206.00	-42,368,992.19	
C999599GH0	FUT MAR 25 CBT UL T-BONDS				
		Free Delivery	-4.00		
		Free Receipt	278.00	-34,105,718.75	
C999599GH0	FUT MAR 25 CBT UL T-BONDS				
		Free Delivery	-278.00		
		Free Receipt	4.00	-490,729.77	
C999599GH0	FUT MAR 25 CBT UL T-NOTE				
		Free Delivery	-155.00		
		Free Receipt	86.00	-9,699,023.91	
C999599GH0	FUT MAR 25 CBT UL T-NOTE				
		Free Delivery	-86.00		
		Free Receipt	155.00	-17,567,750.20	
C999599GH0	FUT MAR 25 U.S. T-BONDS				
		Free Delivery	-353.00		
		Free Receipt	153.00	-17,816,085.95	
C999599GH0	FUT MAR 25 U.S. T-BONDS				
		Free Delivery	-153.00		
		Free Receipt	353.00	-41,266,703.14	
C999599GH0	FUT SEP 24 CBT UL T-BONDS				
		Free Delivery	-668.00		
		Free Receipt	668.00	-83,543,960.94	
C999599GH0	FUT SEP 24 CBT UL T-BONDS				
		Free Delivery	-668.00		
		Free Receipt	668.00	-83,543,960.94	
C999599GH0	FUT SEP 24 CBT UL T-NOTE				
		Free Delivery	-178.00		
		Free Receipt	178.00	-20,124,703.68	
C999599GH0	FUT SEP 24 CBT UL T-NOTE				
		Free Delivery	-178.00		
		Free Receipt	178.00	-20,124,703.68	
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE				
		Free Delivery	-55.00		
		Free Receipt	55.00	-5,819,148.61	
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE				
		Free Delivery	-55.00		
		Free Receipt	55.00	-5,819,148.61	

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 24 IMM CAD	Free Delivery	-10.00		
		Free Receipt	10.00	-729,767.00	
C999599GH0	FUT SEP 24 IMM CAD	Free Delivery	-10.00		
		Free Receipt	10.00	-729,767.00	
C999599GH0	FUT SEP 24 ME S&P CAN 60	Free Delivery	-4.00		
		Free Receipt	4.00	-754,000.10	
C999599GH0	FUT SEP 24 ME S&P CAN 60	Free Delivery	-4.00		
		Free Receipt	4.00	-754,000.10	
C999599GH0	FUT SEP 24 U.S. T-BONDS	Free Delivery	-856.00		
		Free Receipt	856.00	-101,928,156.27	
C999599GH0	FUT SEP 24 U.S. T-BONDS	Free Delivery	-856.00		
		Free Receipt	856.00	-101,928,156.27	
C999599GH0	FUT SEP 24 US 2YR T-NOTE	Free Delivery	-292.00		
		Free Receipt	292.00	-59,902,031.25	
C999599GH0	FUT SEP 24 US 2YR T-NOTE	Free Delivery	-292.00		
		Free Receipt	292.00	-59,902,031.25	
C999599GH0	FUT SEP 24 10 YR T-NOTES	Free Delivery	-53.00		
		Free Receipt	53.00	-5,775,328.15	
C999599GH0	FUT SEP 24 10 YR T-NOTES	Free Delivery	-53.00		
		Free Receipt	53.00	-5,775,328.15	
SBPRBTV4	GENERAL MOTORS FINANCIAL CO 5.95% 04-04-2034	Acquisitions	500,000.00	-499,890.00	
		Dispositions	-500,000.00		511,180.00
SBD7XTT4	HESS CORP 5.8% DUE 04-01-2047	Acquisitions	540,000.00	-554,684.35	
		Dispositions	-540,000.00		560,703.60
SBQBCWR7	HONEYWELL INTERNATIONAL INC 5.35% 03-01-2064	Acquisitions	640,000.00	-638,425.60	

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-640,000.00		660,697.60
SBS6QL48	HP ENTERPRISE CO 5.0% 10-15-2034	Acquisitions	270,000.00	-267,510.60	
		Dispositions	-270,000.00		265,007.70
SBRSF135	HP ENTERPRISE CO 5.6% 10-15-2054	Acquisitions	260,000.00	-255,023.60	
		Dispositions	-260,000.00		253,908.20
SBPH14Q4	HSBC HOLDINGS PLC 6.332% 03-09-2044	Acquisitions	400,000.00	-424,232.00	
		Dispositions	-640,000.00		711,398.40
SBQ1JDD1	KELLANOVA SR NT 5.75% 05-16-2054	Acquisitions	440,000.00	-439,124.40	
		Dispositions	-440,000.00		467,803.60
SBQ5J5X1	KLA CORP 4.95% 07-15-2052	Acquisitions	1,360,000.00	-1,330,909.60	
		Dispositions	-1,602,000.00		1,546,269.30
SBSFVBC2	KROGER CO 5.5% 09-15-2054	Acquisitions	120,000.00	-119,505.60	
		Dispositions	-120,000.00		118,890.00
SBSFVBD3	KROGER CO 5.65% 09-15-2064	Acquisitions	290,000.00	-288,709.50	
		Dispositions	-290,000.00		288,120.80
SBRJC5M2	LLOYDS BKG GROUP PLC 5.679% 01-05-2035	Acquisitions	1,230,000.00	-1,230,000.00	
		Dispositions	-1,230,000.00		1,195,572.30
SBMGK096	META PLATFORMS INC FIXED 4.45% DUE 08-15-2052	Acquisitions	2,360,000.00	-2,008,675.50	
		Dispositions	-1,460,000.00		1,321,519.00
SBLDCHK8	MORGAN STANLEY 5.831% 04-19-2035	Acquisitions	690,000.00	-690,000.00	
		Dispositions	-690,000.00		688,544.10
SBMFF9Z1	NATWEST GROUP PLC 6.475% 06-01-2034	Acquisitions	770,000.00	-770,000.00	
		Dispositions	-770,000.00		770,500.50
SBR2NKZ0	NETFLIX INC 5.4% 08-15-2054	Acquisitions	350,000.00	-349,265.00	
		Dispositions	-350,000.00		364,651.00
C65339KDB3	NEXTERA ENERGY CAPITAL 6.75% 06-15-2054				

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	320,000.00	-320,000.00	
		Dispositions	-320,000.00		332,800.00
SBS2G0M3	NORTHROP GRUMMAN CORP 5.2% 06-01-2054	Acquisitions	400,000.00	-398,456.00	
		Dispositions	-400,000.00		399,448.00
SBMYLXC5	ORACLE CORP 3.95% DUE 03-25-2051	Acquisitions	530,000.00	-389,454.60	
		Dispositions	-530,000.00		404,358.20
SBQ66TB7	PFIZER INVESTMENT ENTER 5.34% 05-19-2063	Acquisitions	1,850,000.00	-1,779,344.00	
		Dispositions	-370,000.00		371,269.10
SBSMRJG3	PPL CAPITAL FUNDING INC 5.25% 09-01-2034	Acquisitions	190,000.00	-189,023.40	
		Dispositions	-190,000.00		193,176.80
SBPDYZG4	PROLOGIS L P 5.25% 03-15-2054	Acquisitions	660,000.00	-648,252.00	
		Dispositions	-660,000.00		657,511.80
C00135TAE4	PVTPL AIB GROUP PLC 5.871% 03-28-2035	Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		205,896.00
C00188LAB3	PVTPL APA INFRASTRUCTURE LTD 5.75% 09-16-2044	Acquisitions	185,000.00	-183,104.25	
		Dispositions	-185,000.00		184,241.50
SBRXGPY2	PVTPL BIMBO BAKERIES USA INC 5.375% 01-09-2036	Acquisitions	1,271,000.00	-1,264,407.69	
		Dispositions	-1,271,000.00		1,307,693.77
SBQ66HN5	PVTPL BOEING CO 6.858% 05-01-2054	Acquisitions	190,000.00	-190,000.00	
		Dispositions	-190,000.00		204,637.60
SBQ66HK2	PVTPL BOEING CO 7.008% 05-01-2064	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		330,330.00
C29286DAC9	PVTPL ENGIE S A 5.875% 04-10-2054	Acquisitions	340,000.00	-334,723.20	
		Dispositions	-340,000.00		349,635.60
C26874RAP3	PVTPL ENI S P A 5.95% 05-15-2054	Acquisitions	400,000.00	-395,312.00	
		Dispositions	-400,000.00		406,776.00

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP2C2M4	PVTPL FOUNDRY JV HOLDCO LLC 6.4% 01-25-2038	Acquisitions	620,000.00	-618,301.20	
		Dispositions	-620,000.00		646,833.60
SBPBJYQ4	PVTPL NESTLE CAPITAL CORPORATION 5.1% 03-12-2054	Acquisitions	1,280,000.00	-1,275,904.00	
		Dispositions	-650,000.00		656,851.00
SBM8H4B5	PVTPL ROCHE HLDGS INC 5.21% DUE 03-08-2054 BEO	Acquisitions	950,000.00	-961,769.60	
		Dispositions	-630,000.00		666,319.28
SBPBSCD4	PVTPL RWE FINANCE US LLC 6.25% 04-16-2054	Acquisitions	790,000.00	-788,830.80	
		Dispositions	-790,000.00		800,830.90
SBQBCWY4	PVTPL SOLVENTUM CORP 5.9% 04-30-2054	Acquisitions	1,080,000.00	-1,075,410.00	
		Dispositions	-1,080,000.00		1,073,205.20
SBPTK7J3	SAN DIEGO GAS & ELEC CO 5.55% 04-15-2054	Acquisitions	1,350,000.00	-1,336,284.00	
		Dispositions	-1,350,000.00		1,405,039.50
SBSRJBM4	SONOCO PRODUCTS CO 4.45% 09-01-2026	Acquisitions	370,000.00	-369,733.60	
		Dispositions	-370,000.00		367,994.60
SBNRPV50	STATE STREET CORP 6.7% 12-31-2049	Acquisitions	280,000.00	-280,000.00	
		Dispositions	-280,000.00		280,612.50
SBS6Z6Y0	SUMITOMO MITSUI FINL GROUP INC 5.836% 07-09-2044	Acquisitions	440,000.00	-440,000.00	
		Dispositions	-440,000.00		455,281.20
SBR876T2	T-MOBILE US INC 5.5% 01-15-2055	Acquisitions	310,000.00	-309,677.60	
		Dispositions	-310,000.00		314,786.40
SBS558R8	TAKE-TWO INTERACTIVE SOF 5.6% 06-12-2034	Acquisitions	520,000.00	-542,190.30	
		Dispositions	-520,000.00		537,420.00
SBMCJZD6	TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063	Acquisitions	330,000.00	-317,823.00	
		Dispositions	-1,220,000.00		1,192,476.80
SBPW6WP9	TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064	Acquisitions	690,000.00	-690,000.00	

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-690,000.00		710,982.90
SBP4YH45	UBER TECHNOLOGIES INC 5.35% 09-15-2054	Acquisitions	160,000.00	-159,689.60	
		Dispositions	-160,000.00		156,073.60
SBPRC4Z6	UNION ELECTRIC COMPANY 5.25% 01-15-2054	Acquisitions	820,000.00	-813,989.40	
		Dispositions	-820,000.00		819,926.20
SBT02B05	UNITED PARCEL SVC INC 5.6% 05-22-2064	Acquisitions	1,710,000.00	-1,704,170.40	
		Dispositions	-940,000.00		992,301.60
C91159HJR2	US BANCORP 5.678% 01-23-2035	Acquisitions	440,000.00	-440,000.00	
		Dispositions	-440,000.00		442,657.60
SBSMRJZ2	VIRGINIA ELEC & PWR CO 5.55% 08-15-2054	Acquisitions	80,000.00	-79,652.00	
		Dispositions	-80,000.00		82,920.80
SBQWR464	WELLS FARGO & COMPANY 5.499% 01-23-2035	Acquisitions	1,770,000.00	-1,770,000.00	
		Dispositions	-1,770,000.00		1,754,370.90

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

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
EUR - Euro	565.900	565.90	565.90
USD - United States dollar	156,412.300	156,412.30	156,412.30
Total - all currencies		156,978.20	156,978.20
Total Non-Interest Bearing Cash - USD		156,978.20	156,978.20
<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #AN7472 3.47% 04-01-2035 BEO CUSIP: 3138LLJS5	1,755,162.880	2,055,597.41	1,559,694.78
FNMA POOL #BL6967 2.38% DUE 06-01-2040 BEO CUSIP: 3140HYW53	554,746.090	574,508.90	422,852.77
FNMA POOL #BL6986 2.18% 06-01-2035 BEO CUSIP: 3140HYXQ6	611,087.550	632,857.56	489,582.13
FNMA POOL #BL6990 1.99% DUE 06-01-2035 BEO CUSIP: 3140HYXU7	1,585,795.760	1,623,458.41	1,248,072.37
FNMA POOL #BL7071 1.91% DUE 06-01-2035 BEO CUSIP: 3140HY2D9	697,000.000	707,019.38	523,819.71
FNMA POOL #BL7124 1.93% DUE 06-01-2035 BEO CUSIP: 3140HY4J4	2,201,266.500	2,204,018.09	1,728,597.28
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	580,000.000	547,625.05	530,020.31
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 SEDOL: BRT3QG6	1,110,000.000	1,107,832.03	1,056,537.89
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	1,720,000.000	1,802,067.51	1,674,043.75
UNITED STATES TREAS BDS 4.625% 05-15-2044 SEDOL: BPZRN8	3,947,000.000	4,059,625.04	3,830,440.16
UNITED STATES TREAS BDS 4.625% 11-15-2044 SEDOL: BTPH0B9	1,805,000.000	1,842,228.13	1,751,978.13
UNITED STATES TREAS SEC STRIPPED INT PMT00838 02-15-2034 (UNDDATE) REG SEDOL: B4PYQ73	5,209,400.000	4,528,114.67	3,380,744.68
UNITED STATES TREAS SEC STRIPPED INT PMT00885 11-15-2032 (UNDDATE) REG SEDOL: B2RGHN6	3,760,000.000	2,511,416.80	2,596,432.28

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

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

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STS TREAS NTS .5% 10-31-2027 SEDOL: BMYVTX8	3,725,000.000	3,353,518.55	3,352,500.00
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2030 SEDOL: B4NYPS9	16,316,500.000	11,314,213.49	12,602,072.76
Total United States - USD		38,864,101.02	36,747,389.00
Total U.S. Government Securities		38,864,101.02	36,747,389.00
Corporate Debt Instruments - Preferred			
United States - USD			
ABBOTT LABS 4.9% DUE 11-30-2046 SEDOL: BYQH58	1,206,000.000	1,648,843.22	1,126,916.56
ALABAMA PWR CO 3.45% DUE 10-01-2049 SEDOL: BJYDFQ8	398,000.000	409,191.76	281,411.23
ALABAMA PWR CO 4.3% DUE 01-02-2046 SEDOL: BDFY6J8	744,000.000	867,867.25	618,216.37
BURL NORTHN SANTA 5.75% DUE 05-01-2040 SEDOL: B4PXK12	74,000.000	101,226.08	76,029.74
BURL NORTHN 4.4 DUE 03-15-2042 SEDOL: B787QZ8	159,000.000	186,427.50	138,042.36
CAROLINA PWR & LT 4.1% DUE 03-15-2043 SEDOL: B8L5GP6	493,000.000	563,926.80	403,250.15
CN LT & PWR CO 4.3% DUE 04-15-2044 SEDOL: BLRVS9	284,000.000	336,178.90	237,522.74
CONSUMERS ENERGY 3.5% DUE 08-01-2051 SEDOL: BLR95V2	1,284,000.000	1,488,612.11	935,849.34
DTE ELEC CO FIXED 3.25% DUE 04-01-2051 SEDOL: BKVD2T0	1,025,000.000	1,016,441.25	699,878.83
DUKE ENERGY FIXED 3.7% DUE 12-01-2047 SEDOL: BDRYRQ0	313,000.000	342,818.67	232,007.61
DUKE ENERGY IND 3.75% DUE 05-15-2046 SEDOL: BYQHP07	273,000.000	299,684.85	203,742.58
DUKE ENERGY IND 4.2% DUE 03-15-2042 SEDOL: B5490M9	76,000.000	81,588.69	62,338.92
DUKE ENERGY OH INC 3.7% DUE 06-15-2046 SEDOL: BYQHNY7	301,000.000	310,586.99	222,386.20

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

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

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
DUKE ENERGY 3.7% DUE 10-15-2046 SEDOL: BD8G594	708,000.000	629,802.83	525,228.45
DUKE ENERGY 4.2% DUE 08-15-2045 SEDOL: BYV3CD2	321,000.000	371,636.83	260,301.06
ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052 SEDOL: BNG44B5	295,000.000	293,165.10	197,840.96
ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051 SEDOL: BJN50H1	1,220,000.000	1,214,667.00	751,314.28
ENTERGY LA LLC 4.2% 04-01-2050 SEDOL: BJKGSC8	960,000.000	800,582.40	757,992.41
FL PWR & LT CO 3.7% 12-01-2047 SEDOL: BF3RG04	1,122,000.000	1,227,492.99	842,139.93
FLORIDA PWR CORP 6.4% DUE 06-15-2038 SEDOL: B39XY20	189,000.000	84,276.14	203,548.79
LSVLE GAS & ELEC 4.375% DUE 10-01-2045 SEDOL: BYTX3K8	397,000.000	475,852.14	328,726.49
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 SEDOL: BJ1STS6	409,000.000	471,656.31	332,121.22
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044 SEDOL: BL9FK80	141,000.000	172,858.95	120,592.05
NEVADA PWR CO 3.125% DUE 08-01-2050 SEDOL: BKT3043	178,000.000	180,418.58	113,780.33
NV PWR CO NV PWR CO 6.75 DUE 07-01-2037 BEO SEDOL: B1Z7WW8	375,000.000	538,466.25	411,414.82
PPL ELEC UTILS 4.75 DUE 07-15-2043 SEDOL: BBWX6K5	285,000.000	196,415.48	256,493.29
PPL ELEC UTILS 6.25% DUE 05-15-2039 SEDOL: BMFDH73	232,000.000	100,991.90	249,813.88
PRECISION 4.375% DUE 06-15-2045 SEDOL: BZ0YDV8	757,000.000	953,918.41	645,715.33
PUB SVC ELEC GAS CO FIXED 3.2% 05-15-2029 REG SEDOL: BJXS092	303,000.000	323,124.31	283,910.45
PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG SEDOL: BJXS069	277,000.000	276,952.91	212,501.81
PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG SEDOL: B8BHNS4	539,000.000	606,456.58	439,336.81

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Corporate Debt Instruments - Preferred			
United States - USD			
PUB SVC ELEC GAS 3.8% DUE 03-01-2046 SEDOL: BYYD0H9	85,000.000	82,106.60	65,904.91
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049 SEDOL: BK5HXM8	440,000.000	457,723.20	300,381.35
S CAROLINA ELEC & 4.6% DUE 06-15-2043 SEDOL: BBHV6D7	224,000.000	247,016.18	195,233.30
SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049 SEDOL: BHTBS75	1,400,000.000	1,666,196.00	1,098,207.33
SHELL FIN US INC NT 4.55% 08-12-2043 SEDOL: BR4TTY8	1,354,000.000	1,697,106.82	1,184,315.04
SHELL FIN US INC 4.375% 05-11-2045 SEDOL: BR4TTW6	610,000.000	550,544.83	510,632.81
SOUTHERN CALIF GAS CO 4.3% 01-15-2049 SEDOL: BFZF9Z2	178,000.000	190,878.41	144,582.82
UNION ELEC CO 5.45% 03-15-2053 SEDOL: BMXMYJ3	1,500,000.000	1,516,888.00	1,438,090.32
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042 SEDOL: BBNBGG4	106,000.000	117,905.92	85,159.90
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047 SEDOL: BD9GGT0	373,000.000	427,136.02	302,597.15
WESTAR ENERGY INC 4.1% DUE 04-01-2043 SEDOL: B95XFC3	454,000.000	492,105.45	366,640.05
Total United States - USD		24,017,736.61	17,862,109.97
Total Corporate Debt Instruments - Preferred		24,017,736.61	17,862,109.97
Corporate Debt Instruments - Other			
Australia - USD			
PVTPL CSL FINANCE PLC 4.75% DUE 04-27-2052 BEO CUSIP: 12661PAE9	740,000.000	737,883.60	639,195.10
RIO TINTO FIN USA 5.125% DUE 03-09-2053 SEDOL: BNKDB17	520,000.000	514,938.20	481,907.13
Total Australia - USD		1,252,821.80	1,121,102.23

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Corporate Debt Instruments - Other			
Belgium - USD			
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 SEDOL: BK5XW52	471,000.000	478,934.42	446,493.51
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	1,139,000.000	1,094,962.93	1,036,648.29
Total Belgium - USD		1,573,897.35	1,483,141.80
Canada - USD			
BANK NOVA SCOTIA B C 5.65% 02-01-2034 SEDOL: BM9S8B5	1,920,000.000	1,918,099.20	1,955,936.68
BROOKFIELD FINANCE INC 5.675% 01-15-2035 SEDOL: BL56991	740,000.000	777,051.80	745,678.26
Total Canada - USD		2,695,151.00	2,701,614.94
France - USD			
PVTPL BNP PARIBAS 5.894% 12-05-2034 CUSIP: 05581KAG6	1,180,000.000	1,180,000.00	1,207,846.82
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG SEDOL: BMYC5X3	2,272,000.000	1,677,002.40	1,490,691.51
TOTALENERGIES CAPITAL SA 5.488% 04-05-2054 SEDOL: BPW6WH1	460,000.000	460,000.00	441,637.26
Total France - USD		3,317,002.40	3,140,175.59
Hong Kong - USD			
PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.2% DUE 09-16-2040 CUSIP: 00131LAK1	329,000.000	328,470.31	245,524.13
PVTPL AIA GROUP LTD 5.4% 09-30-2054 CUSIP: 00131LAS4	470,000.000	467,443.20	436,048.82
Total Hong Kong - USD		795,913.51	681,572.95
Japan - USD			
MITSUBISHI UFJ 3.751% DUE 07-18-2039 SEDOL: BKFH1R9	529,000.000	616,961.28	443,918.26
Total Japan - USD		616,961.28	443,918.26

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Corporate Debt Instruments - Other			
Switzerland - USD			
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051 SEDOL: BLDBF01	630,000.000	417,688.62	375,491.98
UBS GROUP AG 6.442% 08-11-2028 CUSIP: 225401AV0	740,000.000	740,000.00	764,751.45
Total Switzerland - USD		1,157,688.62	1,140,243.43
United Arab Emirates - USD			
PVTPL GALAXY PIPELINE ASSETS BIDCO LTD 2.94% DUE 09-30-2040 CUSIP: 36321PAE0	695,499.020	695,499.02	549,253.97
Total United Arab Emirates - USD		695,499.02	549,253.97
United Kingdom - USD			
ASTRAZENECA PLC 4.375% 08-17-2048 SEDOL: BDTYM18	760,000.000	945,234.80	644,976.41
ASTRAZENECA PLC 6.45% DUE 09-15-2037 SEDOL: B7FFL50	327,000.000	334,791.27	358,802.82
HSBC HOLDINGS PLC 6.332% 03-09-2044 SEDOL: BPH14Q4	590,000.000	601,623.48	623,365.77
NATWEST GROUP PLC FIXED 7.472% DUE 11-10-2026 SEDOL: BP4TLQ0	310,000.000	310,000.00	316,436.01
NATWEST GROUP PLC 4.892% 05-18-2029 SEDOL: BG4R9B2	217,000.000	207,784.01	214,867.14
Total United Kingdom - USD		2,399,433.56	2,158,448.15
United States - USD			
ABBOTT LABS 4.75% DUE 11-30-2036 SEDOL: BYVQ5V0	176,000.000	232,418.56	170,079.54
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	1,760,000.000	1,569,468.67	1,433,095.12
ABBVIE INC 4.4% DUE 11-06-2042 SEDOL: BCZM189	527,000.000	664,083.24	456,854.55
ABBVIE INC 5.4% 03-15-2054 SEDOL: BSNSFM3	630,000.000	627,839.10	606,618.38
ABBVIE INC 5.5% 03-15-2064 SEDOL: BSNTZ60	1,320,000.000	1,286,370.60	1,263,196.07

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Corporate Debt Instruments - Other			
United States - USD			
ADVANCED MICRO DEVICES INC 4.393% DUE 06-01-2052 CUSIP: 007903BG1	805,000.000	805,000.00	673,790.92
ADVOCATE HEALTH & HOSPS CORP 4.272% 08-15-2048 SEDOL: BJGSS51	130,000.000	150,247.93	108,261.34
AEP TRANSP CO LLC 3.75% DUE 12-01-2047 CUSIP: 00115AAH2	100,000.000	108,201.00	74,272.03
ALLINA HEALTH SYS 3.887% DUE 04-15-2049 SEDOL: BKF1Q87	166,000.000	180,312.20	126,930.68
AMAZON COM INC FIXED 3.875% DUE 08-22-2037 CUSIP: 023135BF2	2,803,000.000	2,823,206.21	2,476,398.87
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP: 023135CB0	1,646,000.000	1,197,965.24	1,111,834.66
AMAZON COM INC NT 3.25% 05-12-2061 SEDOL: BNVX8J3	1,220,000.000	1,209,996.00	795,433.16
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO SEDOL: BPBK6K5	480,000.000	476,289.60	339,971.69
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP: 037833DW7	2,550,000.000	1,629,008.31	1,589,659.88
APPLE INC 2.65% 02-08-2051 SEDOL: BKP9GX6	910,000.000	651,432.60	562,149.71
APPLE INC 3.45% DUE 02-09-2045 CUSIP: 037833BA7	2,966,000.000	3,283,321.81	2,275,470.53
APPLE INC 3.85% DUE 05-04-2043 CUSIP: 037833AL4	699,000.000	856,738.18	579,802.17
ASCENSION HLTH 3.945% DUE 11-15-2046 SEDOL: BYYXY44	247,000.000	281,034.13	197,205.54
ATMOS ENERGY CORP 5.0% 12-15-2054 SEDOL: BQFN005	280,000.000	278,006.40	253,051.95
ATMOS ENERGY CORP 5.75% DUE 10-15-2052 SEDOL: BNDXTC1	465,000.000	484,362.32	466,372.89
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8	5,997,000.000	5,643,223.79	4,169,891.91
BANK OF AMERICA CORPORATION 4.078% 04-23-2040 CUSIP: 06051GHU6	1,874,000.000	2,215,123.93	1,594,432.88
BAYLOR SCOTT & 4.185% DUE 11-15-2045 CUSIP: 072863AC7	337,000.000	388,371.45	280,756.81

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Corporate Debt Instruments - Other			
United States - USD			
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050 SEDOL: BN0XP59	1,921,000.000	1,957,653.20	1,207,672.82
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL: BKP9NP7	1,210,000.000	986,972.80	916,856.92
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5	2,338,000.000	1,877,271.42	1,488,907.28
BRISTOL MYERS FIXED 4.125% DUE 06-15-2039 SEDOL: BMWV9D0	194,000.000	205,770.58	167,521.43
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SEDOL: BMW2G98	2,413,000.000	3,202,143.27	1,952,862.88
BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054 SEDOL: BPK6XT2	1,660,000.000	1,620,671.70	1,610,822.92
BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045 SEDOL: BD04819	92,000.000	118,715.88	81,376.07
BURL NORTHN SANTA 4.15% DUE 04-01-2045 SEDOL: BD04808	905,000.000	1,182,319.15	744,874.48
BURL NORTHN SANTA 4.375% DUE 09-01-2042 SEDOL: B8NWVK5	403,000.000	476,860.61	349,101.87
BURL NORTHN SANTA 5.4% DUE 06-01-2041 SEDOL: B4WWNH9	387,000.000	494,771.76	380,793.29
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 SEDOL: BRBD9B0	1,010,000.000	1,009,454.60	952,601.93
CADENCE DESIGN SYS 4.7% 09-10-2034 SEDOL: BP4YG93	310,000.000	309,411.00	297,316.48
CALIFORNIA INSTITUTE OF TECHNOLOGY 3.65% 09-01-2119 SEDOL: BJX9954	394,000.000	393,003.18	250,792.28
CARRIER GLOBAL CORP 6.2% 03-15-2054 SEDOL: BPVFWH9	277,000.000	276,542.95	293,180.68
CENTERPOINT ENERGY 4.1% DUE 09-01-2047 SEDOL: BF1D1V0	97,000.000	92,515.69	75,837.09
CISCO SYS INC 5.3% 02-26-2054 SEDOL: BMG7QR7	370,000.000	368,512.60	359,925.93
CITIBANK N A 5.57% 04-30-2034 CUSIP: 17325FBG2	320,000.000	320,000.00	323,649.15
CITIGROUP INC 5.316% 09-26-2020 REG SEDOL: BLCBFR9	2,335,000.000	3,064,722.80	2,249,771.29

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Corporate Debt Instruments - Other			
United States - USD			
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114 SEDOL: BYT8J72	511,000.000	556,896.79	425,527.52
COCA COLA CO FIXED 2.5% DUE 06-01-2040 SEDOL: BLB7Z01	2,166,000.000	2,171,893.40	1,518,194.73
COCA COLA CO 5.3% 05-13-2054 SEDOL: BS5WKY0	860,000.000	855,012.00	830,985.84
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 SEDOL: BFW31L9	913,000.000	987,366.02	691,511.69
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3	2,236,000.000	1,701,390.32	1,347,419.53
COMCAST CORP NEW 2.937% 11-01-2056 CUSIP: 20030NDU2	2,295,000.000	2,069,064.44	1,340,614.29
COMCAST CORP NEW 2.987% 11-01-2063 SEDOL: BQB4RF6	2,093,000.000	1,859,966.21	1,183,209.55
COMCAST CORP NEW 3.25% 11-01-2039 CUSIP: 20030NCY5	670,000.000	730,923.10	508,183.62
COMCAST CORP NEW 3.9% DUE 03-01-2038 SEDOL: BFY1N04	197,000.000	213,985.97	165,779.23
COMMONSPIRIT HLTH 3.817% DUE 10-01-2049 SEDOL: BFZ5JS5	150,000.000	149,509.69	111,397.04
COMMONWEALTH EDISON CO 5.3% 02-01-2053 SEDOL: BMTX122	830,000.000	787,877.50	783,157.15
COMMONWEALTH EDISON CO 5.65% 06-01-2054 SEDOL: BS5WKX9	650,000.000	645,788.00	642,221.31
COMWLTH EDISON CO 3.7% DUE 03-01-2045 SEDOL: BW01ZS9	1,021,000.000	1,098,745.12	779,954.36
COMWLTH EDISON CO 4.35% DUE 11-15-2045 SEDOL: BYQ6HF3	148,000.000	169,574.14	124,229.07
CONNECTICUT LIGHT & POWER CO 4.0% 04-01-2048 CUSIP: 207597EL5	556,000.000	647,020.11	436,518.86
CONOCOPHILLIPS CO 5.55% 03-15-2054 SEDOL: BQD1VB9	1,800,000.000	1,790,637.80	1,736,759.03
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG SEDOL: BJZD6Q4	183,000.000	210,934.83	156,453.52
CONS EDISON CO N Y 3.85% DUE 06-15-2046 SEDOL: BD03ZS2	321,000.000	354,442.54	245,392.62

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CONS EDISON CO N Y 3.95% DUE 03-01-2043 SEDOL: B8MJ1K7	178,000.000	208,512.76	142,556.54
CONS EDISON CO N Y 4.2% DUE 03-15-2042 SEDOL: B7RDY08	114,000.000	128,587.44	95,133.68
CONS EDISON CO N Y 4.5% DUE 12-01-2045 SEDOL: BD60YD5	220,000.000	255,450.15	186,643.37
CONS EDISON CO N Y 4.625% DUE 12-01-2054 SEDOL: BSQC9Q4	92,000.000	95,318.44	77,252.80
CONS EDISON CO N Y 5.3% DUE 03-01-2035 SEDOL: B06H855	106,000.000	136,046.76	105,274.58
CSX CORP 4.5% 11-15-2052 SEDOL: BNDW393	900,000.000	750,852.00	760,200.53
DISNEY WALT CO NEW 4.375% DUE 08-16-2041 SEDOL: B4PCG66	264,000.000	328,973.04	228,114.16
DISNEY WALT CO 2.75% DUE 09-01-2049 SEDOL: BJJJTB4	912,000.000	874,181.66	569,927.40
DISNEY WALT CO 3.5% DUE 05-13-2040 REG SEDOL: BMFKW68	1,018,000.000	1,160,722.28	816,999.72
DUKE ENERGY FLA 4.2% DUE 07-15-2048 CUSIP: 26444HAF8	541,000.000	613,214.11	433,828.29
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050 SEDOL: BL6BZT7	391,000.000	389,412.00	236,492.74
DUKE ENERGY 3.2% DUE 08-15-2049 SEDOL: BKFV9W2	483,000.000	483,701.17	322,218.38
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 SEDOL: BZ4DLN9	208,000.000	227,325.84	164,574.93
ELI LILLY & CO 4.95% 02-27-2063 SEDOL: BQMRY20	440,000.000	449,989.00	395,434.20
ELI LILLY AND CO 4.875% DUE 02-27-2053 SEDOL: BQMRY08	500,000.000	508,645.00	453,569.96
ENERGY TEX RESTORATION FDG II LLC 3.697% 12-15-2036 SEDOL: BRCFSC9	1,800,000.000	1,799,974.62	1,629,835.38
ENTERPRISE PRODS 3.7% DUE 01-31-2051 SEDOL: BL397H6	1,980,000.000	1,523,590.20	1,422,437.46
EXXON MOBIL CORP 4.227% DUE 03-19-2040 SEDOL: BL68H58	1,841,000.000	2,284,543.25	1,616,627.46

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United States - USD			
FL PWR & LT CO 4.05% DUE 06-01-2042 SEDOL: B8C07L3	1,077,000.000	1,323,552.30	888,501.95
FL PWR & LT CO 4.95% DUE 06-01-2035 SEDOL: B0B0N65	378,000.000	475,977.60	368,082.50
GEORGETOWN UNIV 4.315% DUE 04-01-2049 SEDOL: BHZS9L1	299,000.000	361,132.90	248,898.51
GEORGETOWN UNIV 5.215% 10-01-2118 SEDOL: BJ791C1	130,000.000	173,236.52	113,938.44
GOLDMAN SACHS FIXED 2.615% 04-22-2032 CUSIP: 38141GYB4	1,900,000.000	1,905,244.00	1,619,906.18
GOLDMAN SACHS GROUP INC 4.017% 10-31-2038 CUSIP: 38148YAA6	2,369,000.000	2,335,431.12	2,006,784.61
GOLDMAN SACHS GROUP INC 4.411% 04-23-2039 CUSIP: 38141GXA7	1,087,000.000	1,295,718.18	959,147.32
HACKENSACK 4.211% 07-01-2048 SEDOL: BDFXP32	157,000.000	180,597.65	127,956.43
HARTFORD 3.447% DUE 07-01-2054 SEDOL: BKT5YK3	72,000.000	72,000.00	50,091.90
HOME DEPOT INC 3.3% DUE 04-15-2040 REG SEDOL: BMQ5MC8	2,470,000.000	2,911,010.74	1,926,144.53
HOME DEPOT INC 3.9% DUE 06-15-2047 SEDOL: BDGLXQ4	72,000.000	81,675.13	56,367.76
HOME DEPOT INC 4.2% DUE 04-01-2043 SEDOL: B9N1J94	567,000.000	635,836.85	479,899.09
HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054 SEDOL: BQBCWS8	640,000.000	638,560.00	600,400.11
HSBC BK USA N A 7 DUE 01-15-2039 SEDOL: BG48WG1	414,000.000	604,758.28	461,399.84
IN MICH PWR CO 3.75% DUE 07-01-2047 SEDOL: BDRM6Q7	100,000.000	106,376.00	74,395.46
INDIANA UNIV HEALTH INC 3.97% BNDS 11-01-2048 SEDOL: BFZPKG0	299,000.000	347,557.60	237,422.75
INTUIT INC 5.5% 09-15-2053 SEDOL: BNNJDM7	250,000.000	247,930.00	245,182.70
JOHNS HOPKINS UNIV 2.813% DUE 01-01-2060 SEDOL: BLBKJ19	120,000.000	120,000.00	71,019.93

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United States - USD			
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049 SEDOL: BKS7M84	129,000.000	129,641.06	89,547.83
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047 SEDOL: BF0YLL4	372,000.000	437,798.46	303,730.22
KENVUE INC 5.2% 03-22-2063 SEDOL: BQS8YG1	490,000.000	500,352.60	453,574.11
KLA CORP 3.3% 03-01-2050 SEDOL: BL1LXW1	266,000.000	187,604.48	184,029.76
KLA CORP 4.95% 07-15-2052 SEDOL: BQ5J5X1	998,000.000	982,473.88	908,416.48
LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054 SEDOL: BQXQQS6	1,140,000.000	1,134,511.97	1,161,851.34
MA INST TECH FIXED 2.989% DUE 07-01-2050 SEDOL: BKZ91M0	171,000.000	171,000.00	115,147.92
MA INST TECH 3.885% DUE 07-01-2116 CUSIP: 575718AF8	315,000.000	353,994.59	221,039.44
MA INST TECH 4.678% DUE 07-01-2114 SEDOL: BM7SF38	202,000.000	149,193.70	171,099.29
MEM 4.2% DUE 07-01-2055 SEDOL: BVFB1T0	370,000.000	439,737.60	297,372.82
MEMORIAL SLOAN-KETTERING CANCER CTR TAXABLE BD SER 2012A 4.125 7-1-52 SEDOL: B90DSL8	90,000.000	97,739.49	72,942.43
MEMORIAL SLOAN-KETTERING 5 7-1-2042 SEDOL: B7DX7R0	198,000.000	129,384.12	186,707.13
MERCK & CO INC 2.9% DUE 12-10-2061 SEDOL: BLHM7R1	725,000.000	659,723.39	416,598.62
MERCK & CO INC 2.75% DUE 12-10-2051 BEO SEDOL: BLHM7Q0	1,365,000.000	1,361,669.40	828,748.83
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052 SEDOL: BMGK096	900,000.000	766,020.32	759,811.95
META PLATFORMS INC 5.55% 08-15-2064 CUSIP: 30303M8W5	790,000.000	786,587.20	773,423.80
META PLATFORMS INC 5.6% DUE 05-15-2053 CUSIP: 30303M8Q8	1,270,000.000	1,242,284.50	1,272,193.91
METLIFE INC 5.0% 07-15-2052 SEDOL: BP9RBD6	480,000.000	479,179.20	435,107.10

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Corporate Debt Instruments - Other			
United States - USD			
MICROSOFT CORP SR NT 2.5% 09-15-2050 SEDOL: BT3CPZ5	2,680,000.000	1,708,928.80	1,624,323.77
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO SEDOL: BM9DJ73	1,780,000.000	1,542,891.53	1,098,713.49
MICROSOFT CORP 2.921% 03-17-2052 USD SEDOL: BMFPJG2	2,000,000.000	1,710,697.93	1,325,789.96
MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050 SEDOL: BKT2JL0	442,000.000	439,507.12	297,058.50
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 SEDOL: B1FTHZ2	894,000.000	790,068.08	940,976.72
MIDMICHIGAN HEALTH 3.409% DUE 06-01-2050 SEDOL: BNG3S98	394,000.000	394,000.00	274,493.74
MORGAN STANLEY 3.971% 07-22-2038 SEDOL: BZ9P947	2,427,000.000	2,868,207.54	2,064,941.11
MORGAN STANLEY 5.466% 01-18-2035 CUSIP: 61747YFL4	690,000.000	690,000.00	686,213.69
MORGAN STANLEY 6.342% 10-18-2033 CUSIP: 61747YFY7	1,200,000.000	1,275,106.00	1,269,754.86
NEW YORK & FIXED 2.606% DUE 08-01-2060 SEDOL: BMW4JP1	787,000.000	787,000.00	427,045.06
NEW YORK & 3.954% DUE 08-01-2119 SEDOL: BK5WMP9	489,000.000	494,104.14	332,266.97
NEW YORK & 4.024% DUE 08-01-2045 SEDOL: BWWD066	211,000.000	249,266.96	172,609.85
NEW YORK & 4.763% DUE 08-01-2116 SEDOL: BD8PHR3	218,000.000	126,141.68	176,458.20
NEW YORK LIFE INS 6.75% DUE 11-15-2039 SEDOL: B4VBR19	139,000.000	207,068.30	154,157.58
NEWMONT CORP/NEWCREST FIN PTY LTD 4.2% 05-13-2050 SEDOL: BSNR2V8	949,000.000	1,067,045.03	766,692.92
NORTHN STS PWR CO 3.4 DUE 08-15-2042 SEDOL: B8KCXG8	504,000.000	514,841.29	383,032.84
NORTHN STS PWR CO 3.6% DUE 05-15-2046 SEDOL: BD96W03	167,000.000	180,849.31	124,756.48
NORTHN STS PWR CO 5.35% DUE 11-01-2039 SEDOL: B56HKK9	885,000.000	1,187,068.41	869,833.10

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NORTHWESTERN UNIV FIXED 3.688% DUE 12-01-2038 SEDOL: BWTYX96	104,000.000	110,552.44	88,746.56
NUCOR CORP NT 3.85% 04-01-2052 SEDOL: BP96092	440,000.000	435,886.00	326,123.53
NYU HOSPS CTR 5.75% DUE 07-01-2043 SEDOL: BCJSQG6	206,000.000	273,656.98	209,915.80
NYU LANGONE HOSPS 3.38% DUE 07-01-2055 SEDOL: BKT3098	199,000.000	199,000.00	133,413.47
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049 SEDOL: BK6FDG5	740,000.000	704,758.66	486,011.23
ONCOR ELEC FIXED 3.8% DUE 09-30-2047 SEDOL: BGJWTV2	83,000.000	95,576.99	63,001.50
ONCOR ELEC 3.75% DUE 04-01-2045 SEDOL: BZ16JQ0	123,000.000	136,322.13	94,603.42
ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041 SEDOL: B8B7B80	960,000.000	1,159,478.40	843,101.94
ORLANDO HEALTH INC 4.089% DUE 10-01-2048 SEDOL: BG13DC2	292,000.000	323,127.02	233,942.49
PEACEHEALTH 4.787% DUE 11-15-2048 SEDOL: BK0Y670	70,000.000	83,352.38	59,354.28
PECO ENERGY CO FIXED 3.9% DUE 03-01-2048 CUSIP: 693304AW7	446,000.000	485,355.69	346,391.50
PFIZER INC 4.4% DUE 05-15-2044 SEDOL: BMMB3K5	1,050,000.000	1,315,356.00	909,580.50
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SEDOL: BQ66T84	1,040,000.000	1,038,450.40	975,310.98
PFIZER INVESTMENT ENTER 5.34% 05-19-2063 SEDOL: BQ66TB7	1,480,000.000	1,423,475.20	1,360,774.99
PG&E RECOVERY FDG LLC SR SECD NT CL A-3 2.822% 07-15-2048 SEDOL: BMFCDP0	720,000.000	719,966.88	505,327.51
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054 SEDOL: BPK8GX3	820,000.000	819,922.76	775,421.44
PG&E WILDFIRE 4.674% DUE 12-01-2053 SEDOL: BPX32J3	1,390,000.000	1,389,952.18	1,235,907.14
PHILIP MORRIS INTL 4.375% DUE 11-15-2041 SEDOL: B6VMZ67	697,000.000	779,244.29	593,621.73

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PHILIP MORRIS INTL 4.5% DUE 03-20-2042 SEDOL: B94Q147	1,157,000.000	1,420,221.25	1,003,784.22
PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG SEDOL: BMCQ6F6	1,233,000.000	1,344,095.06	745,985.32
PROLOGIS L P 5.25% 06-15-2053 SEDOL: BP6V8F2	1,130,000.000	1,128,056.40	1,056,172.04
PRUDENTIAL FINL 3.905% DUE 12-07-2047 SEDOL: BG0KDC4	1,201,000.000	1,139,343.00	916,294.31
PUBLIC STORAGE 5.35% 08-01-2053 SEDOL: BM8K157	400,000.000	398,928.00	380,879.48
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050 CUSIP: 744448CS8	215,000.000	228,278.40	143,051.99
PUBLIC SVC CO COLO 4.3% DUE 03-15-2044 SEDOL: BJZD6P3	72,000.000	75,152.88	59,206.07
PUGET SOUND ENERGY INC 5.448% 06-01-2053 CUSIP: 745332CL8	510,000.000	509,984.70	486,371.21
PVTPL AMERICAN TRANSMISSION SYSTEMS 2.65% 01-15-2032 SEDOL: BP2RQ61	850,000.000	847,654.00	720,725.68
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039 SEDOL: BKPK093	86,000.000	86,000.00	69,343.61
PVTPL EAST OHIO GAS CO 3.0% DUE 06-15-2050 SEDOL: BM9N843	321,000.000	316,428.96	196,837.46
PVTPL NESTLE CAPITAL CORPORATION 5.1% 03-12-2054 SEDOL: BPBJYQ4	630,000.000	627,984.00	594,188.95
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 SEDOL: BLGYKF7	326,000.000	324,008.14	237,373.55
PVTPL NORTHWESTERN MUT LIFE INS CO SURPLUS 3.85% 09-30-2047 SEDOL: BD6NK03	842,000.000	975,010.95	631,732.64
PVTPL PRESIDENT & FELLOWS HARVARD CG TAXABLE BD 2008D 144A 6.5 DUE 01-15-2039 SEDOL: B3KGP47	321,000.000	483,475.49	359,911.62
PVTPL ROCHE HLDGS INC 5.21% DUE 03-08-2054 BEO SEDOL: BM8H4B5	320,000.000	331,769.60	306,157.42
PVTPLNORTHERN NATURAL GAS CO 5.625% 02-01-2054 SEDOL: BQWNV05	120,000.000	119,982.00	115,117.64
QUALCOMM INC 4.5% 05-20-2052 SEDOL: BNG8GG6	1,240,000.000	1,212,980.40	1,041,223.08

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QUALCOMM INC 4.8% DUE 05-20-2045 CUSIP: 747525AK9	109,000.000	137,290.95	98,599.27
REALTY INCOME CORP 5.975% 09-01-2054 SEDOL: BS60CP8	260,000.000	255,772.40	247,202.13
SCE RECOVERY FDG LLC 5.112% 12-15-2047 SEDOL: BMV28B5	200,000.000	199,978.76	188,493.10
SHELL FINANCE US INC 3.75% 09-12-2046 SEDOL: BR4TTZ9	676,000.000	662,708.73	508,428.52
SHELL INTL FIN B V 3.125% DUE 11-07-2049 SEDOL: BG0WNK8	206,000.000	205,430.16	135,909.59
SOUTHERN CALIF EDISON CO 3.65% 02-01-2050 SEDOL: BJVNJQ9	2,633,000.000	2,700,623.29	1,883,727.95
SOUTHN BAPTIST 4.857% DUE 07-15-2045 SEDOL: BYY5G55	139,000.000	161,103.15	123,702.91
SOUTHN CAL EDISON 4.05% DUE 03-15-2042 SEDOL: B7RDY97	282,000.000	302,359.08	228,261.54
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6	232,000.000	248,608.88	178,746.61
STANFORD HLTH CARE 3.795% DUE 11-15-2048 SEDOL: BZ5ZP21	888,000.000	989,048.83	682,524.61
TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050 SEDOL: BK9NX88	342,000.000	376,261.07	244,271.28
TEXAS INSTRS INC 5.15% 02-08-2054 SEDOL: BPSQRF8	540,000.000	535,680.00	506,591.16
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063 SEDOL: BMCJZD6	730,000.000	690,315.10	658,963.39
TRINITY HLTH CORP 4.125% DUE 12-01-2045 SEDOL: BVW5515	276,000.000	162,878.34	225,452.62
UNION PAC CORP 3.5% 02-14-2053 SEDOL: BNYF3J1	1,380,000.000	1,327,003.93	973,927.82
UNION PAC CORP 3.95% DUE 08-15-2059 SEDOL: BK91MW9	487,000.000	503,296.80	354,659.43
UNITED AIR 2019-1 AA PTT 4.15% 08-25-2031 SEDOL: BHWF852	70,793.700	74,263.26	67,559.19
UNITED AIRLINES INC 5.45% 08-15-2038 SEDOL: BNM9JK8	1,070,000.000	1,070,000.00	1,070,196.13

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Corporate Debt Instruments - Other			
United States - USD			
UNITED PARCEL SVC INC 5.6% 05-22-2064 SEDOL: BT02B05	770,000.000	767,374.98	747,774.00
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG SEDOL: BM95BC8	504,000.000	489,303.36	356,616.47
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO SEDOL: BLPK6R0	1,770,000.000	1,620,847.60	1,280,621.39
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO SEDOL: BLPK6S1	230,000.000	228,516.50	152,080.44
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG SEDOL: B7CL656	143,000.000	181,514.19	121,920.28
UNITEDHEALTH GROUP INC 5.05% 04-15-2053 SEDOL: BN7K9M8	850,000.000	844,254.00	766,640.20
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 SEDOL: BHKDKY1	186,000.000	199,122.30	147,163.69
UNITEDHEALTH GROUP 3.75% 10-15-2047 SEDOL: BYZLN95	269,000.000	296,561.74	200,736.44
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 SEDOL: BHKDL15	2,134,000.000	2,482,793.62	1,512,608.84
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045 SEDOL: BYTRVP1	264,000.000	326,958.72	232,802.47
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 SEDOL: BLBRZS9	500,000.000	494,100.00	511,235.02
UNITEDHEALTH GROUP 6.5% DUE 06-15-2037 SEDOL: BG49587	502,000.000	708,008.22	544,590.52
UNIV OF NOTRE DAME 3.394% DUE 02-15-2048 SEDOL: BYVZLV9	229,000.000	239,926.15	169,431.15
UNIV SOUTHN CAL 3.841% DUE 10-01-2047 SEDOL: BYYHTX0	185,000.000	215,615.65	148,933.80
UNIVERSITY CHICAGO FIXED 2.761% DUE 04-01-2045 SEDOL: BL739C3	829,000.000	829,000.00	629,526.12
UNIVERSITY PA TRUSTEES 4.674 DUE 09-01-2112 REG SEDOL: B4QKL19	70,000.000	95,209.10	57,883.87
UNIVERSITY SOUTHN CALIF 4.976% 10-01-2053 SEDOL: BMTTKH8	1,000,000.000	1,000,000.00	936,005.83
VA ELEC & PWR CO 4.45 02-15-2044 SEDOL: BJSVPB3	328,000.000	378,065.92	278,971.13

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United States - USD			
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 SEDOL: B3FD1W3	122,000.000	218,001.80	158,347.39
VA ELEC & PWR CO 6% DUE 05-15-2037 SEDOL: B1YYQG2	549,000.000	731,220.00	569,423.46
VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043 SEDOL: BD1NQR7	579,000.000	416,001.81	508,236.55
W VA UNIV HLTH SYS 3.129% DUE 06-01-2050 SEDOL: BMCWLF9	115,000.000	115,000.00	73,159.34
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 SEDOL: B7XGYR8	375,000.000	545,930.20	409,089.83
WALMART INC 4.05% DUE 06-29-2048 REG SEDOL: BG08Q52	1,500,000.000	1,327,575.00	1,233,973.85
WALMART INC 4.5% DUE 04-15-2053 SEDOL: BP6LN24	990,000.000	987,257.70	862,830.09
WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033 CUSIP: 95000U2U6	1,730,000.000	1,730,000.00	1,516,942.44
WELLS FARGO & CO 3.068% 04-30-2041 SEDOL: BL6FQ18	4,261,000.000	4,412,496.54	3,104,347.25
WELLS FARGO & CO 4.611% 04-25-2053 SEDOL: BP6P605	460,000.000	411,076.55	385,208.27
WI ELEC PWR CO 4.3% DUE 12-15-2045 SEDOL: BD3DSP7	109,000.000	128,513.18	88,728.96
WI PUB SVC CORP 3.3% DUE 09-01-2049 SEDOL: BK20BN7	181,000.000	182,777.58	124,469.87
WILLIAM MARSH RICE 3.774% DUE 05-15-2055 SEDOL: BWX1XY8	90,000.000	100,308.28	68,494.87
WILLIS-KNIGHTON 4.813% DUE 09-01-2048 SEDOL: BHNG1G6	122,000.000	142,396.99	104,363.17
Total United States - USD		170,788,823.15	134,855,308.99
Total Corporate Debt Instruments - Other		185,293,191.69	148,274,780.31

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<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
CF JPMCB INTERMEDIATE CR FND CUSIP: 00999NM17	802,706.236	22,503,034.92	23,535,346.84
CF JPMCB MORTGAGE PRIV PLACEMENT FD CUSIP: 3R1999A17	0.003	0.16	0.15
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	239,889,551.760	239,889,551.76	239,889,551.76
Total United States - USD		262,392,586.84	263,424,898.75
Total Value of Interest in Common/Collective Trusts		262,392,586.84	263,424,898.75
<i>Other</i>			
Bermuda - USD			
BERMUDA GOVT 3.375% 08-20-2050 CUSIP: 085209AH7	354,000.000	366,210.18	233,817.00
Total Bermuda - USD		366,210.18	233,817.00
Qatar - USD			
QATAR ST 4.4% 144A 04-16-2050 REG CUSIP: 74727PBEO	518,000.000	518,000.00	438,907.62
Total Qatar - USD		518,000.00	438,907.62
Saudi Arabia - USD			
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 5.0% DUE 01-18-2053 CUSIP: 80413TBE8	562,000.000	520,940.28	475,300.26
PVTPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054 CUSIP: 80414L2P9	800,000.000	791,200.00	748,181.60
Total Saudi Arabia - USD		1,312,140.28	1,223,481.86
United Arab Emirates - USD			
ADNOQ MURBAN RSC LTD GLOBAL MEDIUM 5.125% 09-11-2054 CUSIP: 00723L2C2	1,000,000.000	993,300.00	902,099.21
PVPTL ABU DHABI GOVT INTL 3.0% 09-15-2051 CUSIP: 29135LAR1	959,000.000	959,000.00	623,599.34

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<i>Other</i>			
United Arab Emirates - USD			
Total United Arab Emirates - USD		1,952,300.00	1,525,698.55
United States - USD			
ALEXANDRIA LA UTILS REV 3.087% TAXABLE 05-01-2043 BEO SEDOL: BM8LLP0	915,000.000	986,754.30	641,884.30
CALIFORNIA STATE 7.55 MUN BDS DUE SEDOL: B41WHL2 04-01-2039 USD5000	1,055,000.000	1,802,720.70	1,247,045.03
DALLAS FT WORTH TEX INTL ARPT REV 4.087% SEDOL: BP6L8J6 11-01-2051	220,000.000	220,000.00	182,208.09
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	274.000	33,614,988.98	32,580,312.50
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	-274.000	-33,614,988.98	-32,580,312.50
FUT MAR 25 CBT UL T-NOTE CUSIP: 999599GH0	-69.000	-7,868,726.29	-7,680,562.50
FUT MAR 25 CBT UL T-NOTE CUSIP: 999599GH0	69.000	7,868,726.29	7,680,562.50
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	-50.000	-5,340,625.00	-5,315,234.38
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	50.000	5,340,625.00	5,315,234.38
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	-200.000	-23,450,617.19	-22,768,750.00
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	200.000	23,450,617.19	22,768,750.00
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	-61.000	-12,542,132.81	-12,542,171.88
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	61.000	12,542,132.81	12,542,171.88
HOUSTON TEX 3.961% 03-01-2047 BEO SEDOL: BFN6G34 TAXABLE	95,000.000	104,620.65	79,940.76
MISSOURI ST HEALTH & EDL FACS AUTH EDL 01-15-2046 BEO TAXABLE SEDOL: BDGNRD5 FACS REV 3.651%	100,000.000	97,077.50	77,847.31
NEW JERSEY ST TPK AUTH TPK REV 7.414% TAXABLE SEDOL: B3YD6H4 01-01-2040 BEO	153,000.000	239,974.50	175,276.37
NEW YORK ST URBAN DEV CORP REV 5.77% TAXABLE SEDOL: B40VJC5 03-15-2039 BEO	85,000.000	104,761.65	85,839.01

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

5500 Supplemental Schedules

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Account number PHIALL
Account Name PHILIPS NA ALL ACCOUNTS

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

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
NY ST DORM AUTH ST PERS INC TX PURP-SER H 5.389 DUE 03-15-40 SEDOL: B4Y2XV1	55,000.000	70,918.10	53,277.39
SAN JOSE CALIF REDEV AGY SUCC AGY TX ALLOCATION 3.375 08-01-2034 BEO TAXABLE SEDOL: BYVZVK8	105,000.000	100,751.70	93,268.63
TEXAS ST 5.517% 04-01-2039 BEO TAXABLE SEDOL: B78JF35	195,000.000	266,522.10	194,941.01
TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041 SEDOL: BN7BQ75	600,000.000	600,000.00	590,871.36
UNIV CALIF REGTS MED CTR POOLED REV 3.256% 05-15-2060 BEO TAXABLE SEDOL: BL1DF87	495,000.000	502,177.50	319,202.98
UNIVERSITY VA UNIV REVS 4.179% 09-01-2117 BEO TAXABLE SEDOL: BJN9P56	70,000.000	79,297.63	52,409.41
Total United States - USD		5,175,576.33	3,794,011.65
Total Other		9,324,226.79	7,215,916.68
Total		520,048,821.15	473,682,072.91

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