

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2024 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A	This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☐ a single-employer plan ☒ a DFE (specify) M ☐ 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 DAIMLER TRUCK N.A. LLC MASTER RETIREMENT TRUST
1b	Three-digit plan number (PN) ▶ 009
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) DAIMLER TRUCK NORTH AMERICA LLC 4747 NORTH CHANNEL AVENUE PORTLAND, OR 97217
2b	Employer Identification Number (EIN) 93-0790608
2c	Plan Sponsor's telephone number 503-745-7837
2d	Business code (see instructions)

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

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

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

3a Plan administrator's name and address ☐ Same as Plan Sponsor DAIMLER TRUCK N.A. LLC MASTER RETIREMENT TRUST P.O. BOX 3920 PORTLAND, OR 97208-3920	3b Administrator's EIN 93-0907146
	3c Administrator's telephone number 503-745-7837
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	6a(1) 6a(2) 6b 6c 6d 6e 6f 6g(1) 6g(2) 6h
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7

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

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

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

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

Receipt Confirmation Code _____

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

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

A Name of plan DAIMLER TRUCK N.A. LLC MASTER RETIREMENT TRUST	B Three-digit plan number (PN) ▶ 009
C Plan sponsor's name as shown on line 2a of Form 5500 DAIMLER TRUCK NORTH AMERICA LLC	D Employer Identification Number (EIN) 93-0790608

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

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

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

NISA

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	N/A	688501	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

STW/SCHRODERS

43-4620259

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	N/A	561666	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BANK OF NEW YORK

95-3571558

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19 21 50	N/A	315007	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

RV KUHN

93-0910652

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	N/A	233722	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LSV ASSET MANAGEMENT

23-2772200

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	N/A	225996	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

UBS

760 SW 9TH STREET
PORTLAND, OR 97205

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	N/A	219273	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

WILLIAM BLAIR

36-2214610

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	N/A	200983	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DODGE & COX

94-1441976

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	N/A	185142	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JENNISON ASSOCIATES

13-2631109

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	N/A	151279	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

WESTWOOD MANAGEMENT GROUP

13-3160186

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	N/A	109973	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ARTISAN PARTNERS

39-1807188

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	N/A	103289	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

HARBOURVEST

ONE LINCOLN ST, STE 1700
BOSTON, MA 02111

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	N/A	22347	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection.
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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 DAIMLER TRUCK N.A. LLC MASTER RETIREMENT TRUST	B Three-digit plan number (PN) ▶	009
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 DAIMLER TRUCK NORTH AMERICA LLC	D Employer Identification Number (EIN) 93-0790608	

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: CT GOVERNMENT SHORT TERM INVESTMENT		
b Name of sponsor of entity listed in (a): THE BANK OF NEW YORK MELLON		
c EIN-PN 81-6243181-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 158866166
a Name of MTIA, CCT, PSA, or 103-12 IE: LSV INTL VALUE EQUITY FUND		
b Name of sponsor of entity listed in (a): THE NORTHERN TRUST COMPANY		
c EIN-PN 90-6169542-004	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 37762023
a Name of MTIA, CCT, PSA, or 103-12 IE: WB INTERNATIONAL GROWTH CIF		
b Name of sponsor of entity listed in (a): GLOBAL TRUST COMPANY		
c EIN-PN 27-6331814-002	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 37952758
a Name of MTIA, CCT, PSA, or 103-12 IE: MSCI ACWI EX USA IMI NL FUND		
b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST CO		
c EIN-PN 90-0337987-156	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 7903588
a Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL 2000(R) INDX NL FUND		
b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST CO		
c EIN-PN 04-0025081-013	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 6074370
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

[illegible]

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

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

A Name of plan DAIMLER TRUCK N.A. LLC MASTER RETIREMENT TRUST	B Three-digit plan number (PN) 009
C Plan sponsor's name as shown on line 2a of Form 5500 DAIMLER TRUCK NORTH AMERICA LLC	D Employer Identification Number (EIN) 93-0790608

Part I	Asset and Liability Statement		
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	1211173	137174
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	77257251	12847052
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	238655	1745984
(2) U.S. Government securities	1c(2)	417825636	287469178
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred.....	1c(3)(A)	264607759	309967732
(B) All other.....	1c(3)(B)	287217462	331607384
(4) Corporate stocks (other than employer securities):			
(A) Preferred.....	1c(4)(A)		
(B) Common	1c(4)(B)	163048269	141846450
(5) Partnership/joint venture interests	1c(5)	227938822	246857472
(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)	155184742	248558905
(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)	43791207	37106216

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	1638320976	1618143547
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	4855776	338886
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	4855776	338886
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	1633465200	1617804661

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)	-365	
(B) U.S. Government securities.....	2b(1)(B)	14374353	
(C) Corporate debt instruments.....	2b(1)(C)	32263120	
(D) Loans (other than to participants).....	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)		
(F) Other.....	2b(1)(F)	2790182	
(G) Total interest. Add lines 2b(1)(A) through (F).....	2b(1)(G)		49427290
(2) Dividends: (A) Preferred stock.....	2b(2)(A)		
(B) Common stock.....	2b(2)(B)	1899785	
(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)		1899785
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds.....	2b(4)(A)	2865202120	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	2864194473	
(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)	-22049839	
(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)		14692902
(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		2101809
d Total income. Add all income amounts in column (b) and enter total	2d		47079594

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)	2702171	
(6) Bank or trust company trustee/custodial fees	2i(6)	315007	
(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)		
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		3017178
j Total expenses. Add all expense amounts in column (b) and enter total	2j		3017178

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		44062416
l Transfers of assets:			
(1) To this plan	2l(1)		774421350
(2) From this plan	2l(2)		834144305

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

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

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)
DAIMLER TRUCK NA PENSION PLAN	93-0790608	001
DAIMLER TRUCK NA UAW PENSION PLAN	93-0790608	003
DETROIT DIESEL CORPORATION EMPLOYEES PENSION PLAN	38-2772023	001
DETROIT DIESEL CORPORATION HOURLY-RATE EMPLOYEES PENSION PLAN	38-2772023	002

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

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



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

TOTAL PENSION CONSOL - DT4G02000000

01/01/2024 - 12/31/2024

DAIMLER TRUCKS NORTH AMERICA

	Beginning of Year 01/01/2024	End of Year 12/31/2024
ASSETS		
A. NON-INTEREST BEARING CASH		
110000 CASH	1,211,172.82	137,174.29
B. RECEIVABLES		
(1) EMPLOYER CONTRIBUTIONS	0.00	0.00
(2) PARTICIPANT CONTRIBUTIONS	0.00	0.00
(3) OTHER		
120020 DIVIDENDS RECEIVABLE	128,023.45	87,696.07
120021 UNREALIZED GAIN/LOSS DIVIDEND RECEIVABLE	0.00	(11.35)
120025 DIVIDENDS RECEIVABLE RECLAIM	1,594.24	938.20
120026 UNREALIZED GAIN/LOSS DIVIDEND RECLAIM RECEIVABLE	0.43	(28.55)
120030 INTEREST RECEIVABLE	11,036,413.58	12,461,099.10
120010 RECEIVABLE FOR INVESTMENTS SOLD	3,818,556.29	297,358.47
120016 RECEIVABLE FOR UNITS ISSUED	62,272,663.00	0.00
TOTAL OTHER	77,257,250.99	12,847,051.94
C. GENERAL INVESTMENTS		
(1) INTEREST BEARING CASH		
BNY MELLON CASH RESERVE 0.100% 12/31/2049 DD 06/26/97	21,467.84	0.00
EUR (EURO)	0.87	0.05
110110 CASH - BROKER	217,186.77	1,745,984.12
TOTAL INTEREST BEARING CASH	238,655.48	1,745,984.17
(2) U.S. GOVERNMENT SECURITIES		
FHLMC POOL #SD-8090 2.000% 08/01/2050 DD 08/01/20	0.00	3,362,513.58
FHLMC POOL #SD-8266 4.500% 10/01/2052 DD 10/01/22	0.00	5,024,384.66
FHLMC POOL #SD-8476 6.000% 10/01/2054 DD 10/01/24	0.00	7,475,751.43
FHLMC MULTICLASS MTG 159 A2 VAR RT 07/25/2033 DD 09/01/23	3,143,617.30	0.00
FHLMC MULTICLASS MTG 160 A2 VAR RT 08/25/2033 DD 10/01/23	3,732,666.89	2,243,183.48
FHLMC MULTICLASS MTG 161 A2 4.900% 10/25/2033 DD 11/01/23	5,216,968.42	3,130,129.69
FNMA POOL #0MA4208 2.000% 12/01/2050 DD 11/01/20	0.00	3,358,553.13
FNMA POOL #0MA4398 2.000% 08/01/2051 DD 07/01/21	0.00	4,167,236.55
FNMA POOL #0MA4548 2.500% 01/01/2051 DD 01/01/22	0.00	6,058,946.17
U S TREASURY BD CPN STRIP 0.000% 02/15/2040 DD 02/16/10	0.00	371,607.23
U S TREASURY BD CPN STRIP 0.000% 05/15/2040 DD 05/17/10	0.00	549,051.33
U S TREASURY BD CPN STRIP 0.000% 05/15/2041 DD 05/16/11	0.00	1,957,371.05
U S TREASURY BD PRIN STRIP 0.000% 02/15/2052 DD 02/15/22	1,776,229.17	924,905.88
U S TREASURY BILL 0.000% 02/20/2025 DD 02/22/24	0.00	1,289,528.77
U S TREASURY BILL 0.000% 03/05/2024 DD 11/07/23	4,453,412.07	0.00
U S TREASURY BILL 0.000% 03/20/2025 DD 03/21/24	0.00	2,206,543.14
U S TREASURY BILL 0.000% 05/16/2024 DD 05/18/23	2,571,726.43	0.00
U S TREASURY BOND 1.125% 05/15/2040 DD 05/15/20	1,087,275.00	1,303,651.37
U S TREASURY BOND 1.125% 08/15/2040 DD 08/15/20	772,376.75	0.00



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

TOTAL PENSION CONSOL - DT4G02000000

01/01/2024 - 12/31/2024

DAIMLER TRUCKS NORTH AMERICA

	Beginning of Year 01/01/2024	End of Year 12/31/2024
U S TREASURY BOND 1.250% 05/15/2050 DD 05/15/20	1,498,500.38	0.00
U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20	551,984.76	1,333,754.30
U S TREASURY BOND 1.375% 11/15/2040 DD 11/15/20	0.00	1,059,665.63
U S TREASURY BOND 1.625% 11/15/2050 DD 11/15/20	4,112,564.06	650,366.60
U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	2,534,902.73	0.00
U S TREASURY BOND 1.875% 02/15/2041 DD 02/15/21	6,983,762.72	1,871,261.70
U S TREASURY BOND 1.875% 02/15/2051 DD 02/15/21	0.00	1,740,966.81
U S TREASURY BOND 1.875% 11/15/2051 DD 11/15/21	17,529,774.75	917,279.68
U S TREASURY BOND 2.000% 02/15/2050 DD 02/15/20	6,597,916.97	1,401,848.05
U S TREASURY BOND 2.000% 08/15/2051 DD 08/15/21	13,517,210.33	4,318,645.33
U S TREASURY BOND 2.000% 11/15/2041 DD 11/15/21	47,076,531.67	26,203,996.32
U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	11,421,837.89	3,946,641.16
U S TREASURY BOND 2.250% 08/15/2046 DD 08/15/16	2,874,573.25	578,533.59
U S TREASURY BOND 2.250% 08/15/2049 DD 08/15/19	0.00	728,683.59
U S TREASURY BOND 2.375% 02/15/2042 DD 02/15/22	14,606,049.38	10,148,793.37
U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	10,221,035.09	0.00
U S TREASURY BOND 2.375% 11/15/2049 DD 11/15/19	0.00	1,024,739.85
U S TREASURY BOND 2.500% 02/15/2046 DD 02/15/16	1,235,893.75	479,281.25
U S TREASURY BOND 2.500% 05/15/2046 DD 05/15/16	958,790.04	3,712,384.01
U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17	1,587,840.63	0.00
U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17	0.00	607,797.66
U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13	0.00	2,202,805.09
U S TREASURY BOND 2.875% 05/15/2049 DD 05/15/19	0.00	67,446.29
U S TREASURY BOND 2.875% 05/15/2052 DD 05/15/22	14,506,832.81	7,966,619.12
U S TREASURY BOND 2.875% 11/15/2046 DD 11/15/16	1,190,243.75	294,605.86
U S TREASURY BOND 3.000% 02/15/2047 DD 02/15/17	0.00	1,673,104.29
U S TREASURY BOND 3.000% 02/15/2048 DD 02/15/18	2,206,004.89	730,897.46
U S TREASURY BOND 3.000% 02/15/2049 DD 02/15/19	465,975.00	1,413,547.65
U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17	2,789,195.30	0.00
U S TREASURY BOND 3.000% 08/15/2048 DD 08/15/18	1,848,079.70	870,373.44
U S TREASURY BOND 3.000% 08/15/2052 DD 08/15/22	3,516,882.54	2,004,197.32
U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13	0.00	407,272.46
U S TREASURY BOND 3.125% 05/15/2048 DD 05/15/18	1,895,521.88	945,147.66
U S TREASURY BOND 3.125% 08/15/2044 DD 08/15/14	0.00	1,803,800.00
U S TREASURY BOND 3.250% 05/15/2042 DD 05/15/22	8,877,093.72	4,081,011.67
U S TREASURY BOND 3.375% 08/15/2042 DD 08/15/22	34,674,708.22	16,894,168.20
U S TREASURY BOND 3.375% 11/15/2048 DD 11/15/18	1,978,117.97	2,017,945.39
U S TREASURY BOND 3.500% 02/15/2039 DD 02/15/09	318,354.69	0.00
U S TREASURY BOND 3.625% 02/15/2044 DD 02/15/14	386,317.97	0.00
U S TREASURY BOND 3.625% 02/15/2053 DD 02/15/23	4,628,782.35	2,989,822.51
U S TREASURY BOND 3.625% 05/15/2053 DD 05/15/23	20,405,650.04	9,779,624.10
U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13	3,958,698.06	500,324.61



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

TOTAL PENSION CONSOL - DT4G02000000

01/01/2024 - 12/31/2024

DAIMLER TRUCKS NORTH AMERICA

	Beginning of Year 01/01/2024	End of Year 12/31/2024
U S TREASURY BOND 3.750% 11/15/2043 DD 11/15/13	2,495,100.77	0.00
U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23	6,513,022.93	1,147,205.69
U S TREASURY BOND 3.875% 05/15/2043 DD 05/15/23	37,574,567.50	23,372,795.02
U S TREASURY BOND 4.000% 11/15/2042 DD 11/15/22	9,089,372.57	5,238,806.65
U S TREASURY BOND 4.000% 11/15/2052 DD 11/15/22	2,363,133.99	1,298,250.87
U S TREASURY BOND 4.125% 08/15/2044 DD 08/15/24	0.00	10,574,102.50
U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23	43,680,000.00	3,671,904.55
U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24	0.00	6,337,950.07
U S TREASURY BOND 4.250% 05/15/2039 DD 05/15/09	0.00	1,310,083.60
U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	0.00	16,629,633.88
U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10	1,866,775.38	0.00
U S TREASURY BOND 4.375% 02/15/2038 DD 02/15/08	658,789.06	0.00
U S TREASURY BOND 4.375% 05/15/2040 DD 05/15/10	3,005,922.06	0.00
U S TREASURY BOND 4.375% 08/15/2043 DD 08/15/23	2,525,469.53	3,761,533.80
U S TREASURY BOND 4.375% 11/15/2039 DD 11/15/09	0.00	316,580.86
U S TREASURY BOND 4.500% 02/15/2044 DD 02/15/24	0.00	3,158,779.69
U S TREASURY BOND 4.500% 05/15/2038 DD 05/15/08	980,662.50	0.00
U S TREASURY BOND 4.500% 08/15/2039 DD 08/15/09	366,306.44	355,604.10
U S TREASURY BOND 4.500% 11/15/2054 DD 11/15/24	0.00	547,304.53
U S TREASURY BOND 4.625% 02/15/2040 DD 02/15/10	671,508.79	4,453,965.60
U S TREASURY BOND 4.625% 05/15/2044 DD 05/15/24	0.00	3,548,227.84
U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	0.00	8,248,850.58
U S TREASURY BOND 4.625% 11/15/2044 DD 11/15/24	0.00	2,106,256.25
U S TREASURY BOND 4.750% 11/15/2043 DD 11/15/23	11,682,237.03	5,418,696.77
U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23	18,134,876.30	7,852,882.41
U S TREASURY NOTE 0.625% 08/15/2030 DD 08/15/20	0.00	1,177,385.50
U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	983,139.74	0.00
U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23	665,519.53	0.00
U S TREASURY NOTE 4.000% 12/15/2027 DD 12/15/24	0.00	3,167,070.48
U S TREASURY NOTE 4.250% 11/15/2034 DD 11/15/24	0.00	6,135,629.69
U S TREASURY NOTE 4.375% 12/31/2029 DD 12/31/24	0.00	979,392.40
U S TREASURY NOTE 4.500% 11/15/2033 DD 11/15/23	4,859,332.35	0.00
U S TREASURY NOTE 4.500% 12/31/2031 DD 12/31/24	0.00	5,869,574.70
TOTAL U.S. GOVERNMENT SECURITIES	417,825,635.79	287,469,177.51
(3) CORPORATE DEBT INSTRUMENTS		
(A) PREFERRED		
ABBOTT LABORATORIES 4.750% 04/15/2043 DD 10/15/16	499,611.66	103,915.63
ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16	251,291.49	0.00
ABBOTT LABORATORIES 6.150% 11/30/2037 DD 11/09/07	51,833.37	49,056.65
ABBVIE INC 4.050% 11/21/2039 DD 05/21/20	1,676,712.57	727,012.02
ABBVIE INC 4.450% 05/14/2046 DD 05/12/16	810,739.86	370,246.07



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ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	439,893.43	0.00
ABBVIE INC 4.750% 03/15/2045 DD 09/15/20	376,439.21	0.00
ABBVIE INC 4.850% 06/15/2044 DD 06/15/20	312,584.32	154,308.80
ABBVIE INC 5.500% 03/15/2064 DD 02/26/24	0.00	340,680.15
ADVANCED MICRO DEVICES INC 4.393% 06/01/2052 DD 06/09/22	104,711.76	92,070.81
AEP TEXAS INC 5.250% 05/15/2052 DD 05/18/22	160,026.20	0.00
AEP TEXAS INC 5.700% 05/15/2034 DD 05/22/24	0.00	301,930.09
AEP TRANSMISSION CO LLC 3.150% 09/15/2049 DD 09/11/19	0.00	131,986.29
AEP TRANSMISSION CO LLC 3.650% 04/01/2050 DD 04/01/20	0.00	141,073.65
AEP TRANSMISSION CO LLC 3.750% 12/01/2047 DD 09/28/17	103,462.62	0.00
AEP TRANSMISSION CO LLC 5.150% 04/01/2034 DD 03/13/24	0.00	300,108.04
AETNA INC 3.875% 08/15/2047 DD 08/10/17	180,515.71	0.00
AETNA INC 4.750% 03/15/2044 DD 03/07/14	482,324.01	0.00
AETNA INC 6.625% 06/15/2036 DD 06/09/06	342,216.38	0.00
AFLAC INC 4.000% 10/15/2046 DD 09/19/16	181,585.22	82,429.42
AFLAC INC 4.750% 01/15/2049 DD 10/31/18	0.00	96,453.55
AHS HOSPITAL CORP 2.780% 07/01/2051 DD 01/27/21	70,314.69	0.00
AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20	0.00	919,987.40
AIR PRODUCTS AND CHEMICALS INC 2.700% 05/15/2040 DD 04/30/20	133,656.63	124,929.22
AIR PRODUCTS AND CHEMICALS INC 4.850% 02/08/2034 DD 02/08/24	0.00	341,955.18
ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19	0.00	272,218.81
ALABAMA POWER CO 3.750% 03/01/2045 DD 03/11/15	362,697.86	187,747.43
ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14	283,440.92	197,442.43
ALABAMA POWER CO 4.300% 07/15/2048 DD 06/28/18	260,998.31	0.00
ALIBABA GROUP HOLDING LTD 3.150% 02/09/2051 DD 02/09/21	243,504.74	125,740.75
ALIBABA GROUP HOLDING LTD 4.000% 12/06/2037 DD 12/06/17	107,559.70	106,934.16
ALIBABA GROUP HOLDING LTD 4.400% 12/06/2057 DD 12/06/17	326,762.59	178,333.20
ALIBABA GROUP HOLDING LTD 144A 5.625% 11/26/2054 DD 11/26/24	0.00	238,061.66
ALLSTATE CORP/THE 4.500% 06/15/2043 DD 06/07/13	193,910.32	308,008.37
ALLSTATE CORP/THE 5.950% 04/01/2036 DD 03/24/06	0.00	319,764.18
ALPHABET INC 2.050% 08/15/2050 DD 08/05/20	387,322.90	0.00
ALTRIA GROUP INC 3.400% 02/04/2041 DD 02/04/21	742,703.41	158,973.32
ALTRIA GROUP INC 4.500% 05/02/2043 DD 05/02/13	280,221.49	273,621.62
AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20	520,524.96	271,919.88
AMAZON.COM INC 2.700% 06/03/2060 DD 06/03/20	0.00	287,410.00
AMAZON.COM INC 2.875% 05/12/2041 DD 05/12/21	374,443.39	0.00
AMAZON.COM INC 3.100% 05/12/2051 DD 05/12/21	754,177.20	455,946.78
AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18	213,914.80	0.00
AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18	135,780.57	74,451.96
AMEREN ILLINOIS CO 3.250% 03/15/2050 DD 11/26/19	0.00	235,492.91
AMEREN ILLINOIS CO 3.700% 12/01/2047 DD 11/28/17	382,669.84	354,361.99
AMEREN ILLINOIS CO 4.150% 03/15/2046 DD 12/14/15	0.00	99,162.99



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AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	202,374.53	0.00
AMERICA MOVIL SAB DE CV 6.375% 03/01/2035 DD 02/25/05	263,451.36	247,861.95
AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12	166,353.33	280,749.99
AMERICAN EXPRESS CO VAR RT 02/16/2028 DD 02/16/24	0.00	402,332.00
AMERICAN EXPRESS CO VAR RT 04/25/2035 DD 04/25/24	0.00	281,000.50
AMERICAN EXPRESS CO VAR RT 07/26/2035 DD 07/26/24	0.00	1,315,506.15
AMERICAN TOWER CORP 3.700% 10/15/2049 DD 10/03/19	1,321,147.78	0.00
AMERICAN TRANSMISSION SYS 144A 5.000% 09/01/2044 DD 09/25/14	0.00	165,061.14
ANALOG DEVICES INC 2.950% 10/01/2051 DD 10/05/21	154,713.46	136,785.36
ANHEUSER-BUSCH COS LLC 6.500% 05/01/2042 DD 05/02/02	134,806.69	130,039.68
ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19	1,125,684.32	0.00
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	459,990.62	172,926.40
ANHEUSER-BUSCH INBEV FINANCE I 4.000% 01/17/2043 DD 01/17/13	629,566.54	0.00
ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16	0.00	511,903.57
ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16	0.00	801,076.83
ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17	665,544.28	0.00
ANHEUSER-BUSCH INBEV WORLDWIDE 8.000% 11/15/2039 DD 11/15/10	524,571.66	149,213.40
AON CORP / AON GLOBAL HOLDINGS 2.900% 08/23/2051 DD 08/23/21	343,936.64	273,688.08
AON NORTH AMERICA INC 5.750% 03/01/2054 DD 03/01/24	0.00	249,492.55
APPLE INC 2.375% 02/08/2041 DD 02/08/21	0.00	416,634.72
APPLE INC 2.650% 02/08/2051 DD 02/08/21	172,034.27	707,323.75
APPLE INC 2.650% 05/11/2050 DD 05/11/20	1,275,084.98	1,215,625.30
APPLE INC 2.700% 08/05/2051 DD 08/05/21	839,749.64	374,874.00
APPLE INC 2.800% 02/08/2061 DD 02/08/21	0.00	892,720.85
APPLE INC 2.850% 08/05/2061 DD 08/05/21	0.00	297,178.20
APPLE INC 2.950% 09/11/2049 DD 09/11/19	92,171.73	830,974.89
APPLE INC 3.450% 02/09/2045 DD 02/09/15	217,267.16	88,226.85
APPLE INC 3.750% 11/13/2047 DD 11/13/17	90,114.24	0.00
APPLE INC 3.850% 08/04/2046 DD 08/04/16	431,676.07	226,037.80
APPLE INC 3.950% 08/08/2052 DD 08/08/22	0.00	1,028,052.60
APPLE INC 4.375% 05/13/2045 DD 05/13/15	1,018,739.41	777,937.60
APPLIED MATERIALS INC 5.850% 06/15/2041 DD 06/08/11	210,073.79	466,270.75
ARCH CAPITAL GROUP US INC 5.144% 11/01/2043 DD 12/13/13	194,423.40	0.00
ARCHER-DANIELS-MIDLAND CO 4.016% 04/16/2043 DD 10/16/12	86,125.84	24,802.24
ARCHER-DANIELS-MIDLAND CO 4.500% 03/15/2049 DD 12/03/18	83,924.27	75,879.61
ARIZONA PUBLIC SERVICE CO 3.750% 05/15/2046 DD 05/06/16	80,133.98	0.00
ARIZONA PUBLIC SERVICE CO 4.350% 11/15/2045 DD 11/06/15	101,258.75	0.00
ARIZONA PUBLIC SERVICE CO 5.550% 08/01/2033 DD 06/30/23	579,420.88	0.00
ASCENSION HEALTH 3.106% 11/15/2039 DD 10/23/19	0.00	757,930.00
ASCENSION HEALTH 3.945% 11/15/2046 DD 05/11/16	0.00	107,784.40
ASTRAZENECA PLC 4.000% 09/18/2042 DD 09/18/12	342,075.69	87,049.20
AT&T INC 3.300% 02/01/2052 DD 08/04/20	2,156,566.19	0.00



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AT&T INC 3.500% 09/15/2053 DD 03/15/21	0.00	2,133,679.25
ATMOS ENERGY CORP 4.150% 01/15/2043 DD 01/11/13	0.00	431,475.20
AVISTA CORP 4.350% 06/01/2048 DD 05/22/18	143,995.73	147,758.27
BALTIMORE GAS AND ELECTRIC CO 3.750% 08/15/2047 DD 08/24/17	102,980.99	0.00
BANK OF AMERICA CORP 4.875% 04/01/2044 DD 04/01/14	0.00	164,835.28
BANK OF AMERICA CORP 5.000% 01/21/2044 DD 01/21/14	0.00	126,201.83
BANK OF AMERICA CORP 7.750% 05/14/2038 DD 05/14/08	0.00	157,747.90
BANK OF AMERICA CORP VAR RT 01/20/2048 DD 01/20/17	0.00	312,008.85
BANK OF AMERICA CORP VAR RT 03/08/2037 DD 03/08/22	0.00	1,187,186.40
BANK OF AMERICA CORP VAR RT 03/15/2050 DD 03/15/19	0.00	73,777.45
BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21	966,130.12	823,361.61
BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19	420,371.09	0.00
BANK OF AMERICA CORP VAR RT 04/27/2033 DD 04/27/22	4,132,075.93	3,869,865.65
BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	0.00	3,122,030.72
BANK OF AMERICA CORP VAR RT 09/15/2034 DD 09/15/23	230,870.60	0.00
BANK OF AMERICA CORP VAR RT 10/20/2032 DD 10/20/21	1,616,518.24	0.00
BANK OF AMERICA CORP VAR RT 10/24/2051 DD 10/21/20	0.00	123,140.28
BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06	477,367.55	715,802.62
BAPTIST HEALTH SOUTH FLORIDA F 3.115% 11/15/2071 DD 08/10/21	47,972.78	0.00
BARCLAYS PLC VAR RT 09/13/2034 DD 09/13/23	1,938,919.70	0.00
BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09	0.00	310,315.83
BAT CAPITAL CORP 2.726% 03/25/2031 DD 09/25/20	2,171,874.81	0.00
BAYLOR SCOTT & WHITE HOLDINGS 2.839% 11/15/2050 DD 01/21/21	239,440.87	165,510.52
BERKSHIRE HATHAWAY ENERGY CO 4.250% 10/15/2050 DD 10/15/20	879,699.18	457,798.72
BERKSHIRE HATHAWAY FINANCE COR 2.500% 01/15/2051 DD 01/15/21	449,644.69	0.00
BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20	2,356,314.43	1,906,752.84
BERKSHIRE HATHAWAY FINANCE COR 3.850% 03/15/2052 DD 03/15/22	676,645.08	697,113.30
BHP BILLITON FINANCE USA LTD 5.500% 09/08/2053 DD 09/08/23	585,108.55	0.00
BLACK HILLS CORP 6.150% 05/15/2034 DD 09/15/23	892,388.02	0.00
BLACKROCK FUNDING INC 5.250% 03/14/2054 DD 03/14/24	0.00	1,310,469.49
BLACKROCK FUNDING INC 5.350% 01/08/2055 DD 07/26/24	0.00	267,804.86
BOEING CO/THE 3.625% 03/01/2048 DD 02/23/18	392,720.65	0.00
BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09	0.00	57,966.42
BON SECOURS MERCY HEALTH INC 3.205% 06/01/2050 DD 10/15/20	24,844.06	0.00
BOSTON PROPERTIES LP 3.250% 01/30/2031 DD 05/05/20	958,930.72	0.00
BP CAPITAL MARKETS AMERICA INC 2.772% 11/10/2050 DD 08/10/20	342,683.20	210,295.04
BP CAPITAL MARKETS AMERICA INC 3.000% 02/24/2050 DD 02/24/20	725,223.47	385,281.82
BP CAPITAL MARKETS AMERICA INC 5.227% 11/17/2034 DD 05/17/24	0.00	453,450.54
BRISTOL-MYERS SQUIBB CO 2.350% 11/13/2040 DD 11/13/20	129,771.46	196,025.14
BRISTOL-MYERS SQUIBB CO 2.550% 11/13/2050 DD 11/13/20	764,223.42	851,904.25
BRISTOL-MYERS SQUIBB CO 3.250% 08/01/2042 DD 07/31/12	50,375.11	0.00
BRISTOL-MYERS SQUIBB CO 3.550% 03/15/2042 DD 03/02/22	168,249.68	282,393.75



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BRISTOL-MYERS SQUIBB CO 3.700% 03/15/2052 DD 03/02/22	220,959.90	645,149.39
BRISTOL-MYERS SQUIBB CO 3.900% 03/15/2062 DD 03/02/22	94,025.11	0.00
BRISTOL-MYERS SQUIBB CO 4.250% 10/26/2049 DD 04/26/20	0.00	250,885.82
BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20	274,763.42	103,310.02
BRISTOL-MYERS SQUIBB CO 4.500% 03/01/2044 DD 10/31/13	0.00	121,096.14
BRISTOL-MYERS SQUIBB CO 4.625% 05/15/2044 DD 05/15/20	553,473.60	165,958.50
BRISTOL-MYERS SQUIBB CO 5.700% 10/15/2040 DD 04/15/20	266,817.53	258,070.44
BRISTOL-MYERS SQUIBB CO 6.400% 11/15/2063 DD 11/13/23	1,204,282.51	123,407.40
BROOKFIELD FINANCE INC 3.625% 02/15/2052 DD 02/04/22	0.00	125,450.72
BROOKFIELD FINANCE INC 5.675% 01/15/2035 DD 06/21/24	0.00	171,304.47
BROWN-FORMAN CORP 4.500% 07/15/2045 DD 06/29/15	218,738.91	100,614.37
BURLINGTON NORTHERN SANTA FE L 2.875% 06/15/2052 DD 12/08/21	0.00	236,894.14
BURLINGTON NORTHERN SANTA FE L 3.300% 09/15/2051 DD 04/06/21	0.00	219,759.06
BURLINGTON NORTHERN SANTA FE L 3.550% 02/15/2050 DD 07/24/19	137,513.88	68,753.47
BURLINGTON NORTHERN SANTA FE L 3.900% 08/01/2046 DD 05/16/16	149,180.31	0.00
BURLINGTON NORTHERN SANTA FE L 4.150% 04/01/2045 DD 03/09/15	164,865.11	152,267.16
BURLINGTON NORTHERN SANTA FE L 4.150% 12/15/2048 DD 08/02/18	0.00	80,289.24
BURLINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD 08/23/12	73,858.70	597,718.51
BURLINGTON NORTHERN SANTA FE L 4.400% 03/15/2042 DD 03/02/12	236,036.02	221,388.69
BURLINGTON NORTHERN SANTA FE L 4.450% 01/15/2053 DD 06/07/22	0.00	775,907.60
BURLINGTON NORTHERN SANTA FE L 4.550% 09/01/2044 DD 08/18/14	800,231.85	440,422.63
BURLINGTON NORTHERN SANTA FE L 4.700% 09/01/2045 DD 08/20/15	197,026.29	0.00
BURLINGTON NORTHERN SANTA FE L 4.950% 09/15/2041 DD 08/22/11	328,493.32	307,415.47
BURLINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD 09/10/10	606,873.09	572,662.18
BURLINGTON NORTHERN SANTA FE L 5.200% 04/15/2054 DD 06/09/23	386,693.25	0.00
BURLINGTON NORTHERN SANTA FE L 5.400% 06/01/2041 DD 05/19/11	115,524.90	0.00
BURLINGTON NORTHERN SANTA FE L 5.500% 03/15/2055 DD 06/07/24	0.00	231,566.50
CAMDEN PROPERTY TRUST 3.350% 11/01/2049 DD 10/07/19	1,267,097.30	1,193,297.96
CANADIAN PACIFIC RAILWAY CO 4.200% 11/15/2069 DD 04/19/23	45,736.85	0.00
CASE WESTERN RESERVE UNIVERSIT 5.405% 06/01/2122 DD 06/15/22	546,217.50	299,299.12
CATERPILLAR INC 3.250% 09/19/2049 DD 09/19/19	0.00	128,616.92
CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12	268,543.11	0.00
CATERPILLAR INC 4.300% 05/15/2044 DD 05/08/14	737,638.99	0.00
CATERPILLAR INC 5.200% 05/27/2041 DD 05/27/11	643,503.00	0.00
CENTERPOINT ENERGY HOUSTON ELE 2.900% 07/01/2050 DD 06/05/20	0.00	84,733.76
CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22	0.00	168,178.13
CENTERPOINT ENERGY HOUSTON ELE 3.950% 03/01/2048 DD 02/28/18	51,118.95	46,125.67
CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 01/15/19	163,644.06	76,749.68
CENTERPOINT ENERGY HOUSTON ELE 5.050% 03/01/2035 DD 11/04/24	0.00	132,030.97
CHARTER COMMUNICATIONS OPERATI 3.500% 03/01/2042 DD 10/12/21	1,646,247.40	0.00
CHARTER COMMUNICATIONS OPERATI 3.500% 06/01/2041 DD 03/04/21	650,069.84	0.00
CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20	801,918.92	0.00



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CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD 10/12/21	413,779.38	0.00
CHARTER COMMUNICATIONS OPERATI 4.400% 12/01/2061 DD 06/02/21	988,800.33	0.00
CHEVRON CORP 2.236% 05/11/2030 DD 05/11/20	0.00	1,762,360.00
CHEVRON USA INC 2.343% 08/12/2050 DD 08/12/20	112,196.70	0.00
CHUBB CORP/THE 6.000% 05/11/2037 DD 05/11/07	12,191.23	414,893.61
CHUBB CORP/THE 6.500% 05/15/2038 DD 05/06/08	0.00	336,542.18
CHUBB INA HOLDINGS LLC 5.000% 03/15/2034 DD 03/07/24	0.00	1,472,776.08
CHUBB INA HOLDINGS LLC 6.700% 05/15/2036 DD 05/22/06	99,089.08	94,312.04
CIGNA GROUP/THE 3.200% 03/15/2040 DD 03/16/20	545,032.41	0.00
CIGNA GROUP/THE 3.400% 03/15/2050 DD 03/16/20	342,014.09	0.00
CIGNA GROUP/THE 3.875% 10/15/2047 DD 04/15/20	621,011.77	320,899.20
CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24	0.00	2,531,057.16
CIGNA GROUP/THE 6.125% 11/15/2041 DD 05/15/20	224,953.28	66,191.71
CISCO SYSTEMS INC 5.900% 02/15/2039 DD 02/17/09	133,461.15	2,399,958.39
CITIGROUP INC 5.875% 01/30/2042 DD 01/26/12	0.00	199,403.26
CITIGROUP INC 6.875% 02/15/2098 DD 02/15/98	35,723.75	33,591.10
CITIGROUP INC 8.125% 07/15/2039 DD 07/23/09	0.00	290,229.83
CITIGROUP INC VAR RT 09/29/2026 DD 09/29/22	0.00	2,543,737.90
CITIGROUP INC VAR RT 11/03/2042 DD 11/03/21	158,109.96	0.00
CLECO SECURITIZATION I LLC 4.646% 09/01/2044 DD 06/22/22	0.00	140,893.52
COCA-COLA CO/THE 2.600% 06/01/2050 DD 05/01/20	301,895.55	0.00
COCA-COLA CO/THE 5.200% 01/14/2055 DD 08/14/24	0.00	613,370.88
COMCAST CORP 2.800% 01/15/2051 DD 05/28/20	0.00	74,551.90
COMCAST CORP 2.887% 11/01/2051 DD 05/01/22	1,254,255.54	630,322.37
COMCAST CORP 2.987% 11/01/2063 DD 05/01/22	152,331.94	0.00
COMCAST CORP 3.250% 11/01/2039 DD 11/05/19	1,313,507.49	1,027,743.33
COMCAST CORP 3.400% 07/15/2046 DD 07/19/16	0.00	66,782.75
COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	374,906.20	500,504.81
COMCAST CORP 3.999% 11/01/2049 DD 10/19/17	427,080.19	839,965.04
COMCAST CORP 4.000% 03/01/2048 DD 02/08/18	0.00	178,733.99
COMCAST CORP 4.049% 11/01/2052 DD 10/19/17	88,876.93	79,075.07
COMCAST CORP 4.600% 10/15/2038 DD 10/05/18	0.00	27,172.73
COMCAST CORP 4.950% 10/15/2058 DD 10/05/18	0.00	86,573.54
COMCAST CORP 5.350% 05/15/2053 DD 05/09/23	93,512.60	222,597.30
COMCAST CORP 5.500% 05/15/2064 DD 05/09/23	0.00	602,566.93
COMMONSPIRIT HEALTH 3.910% 10/01/2050 DD 10/28/20	577,056.66	357,622.01
COMMONSPIRIT HEALTH 4.187% 10/01/2049 DD 08/21/19	778,431.62	525,103.37
COMMONSPIRIT HEALTH 5.318% 12/01/2034 DD 03/20/24	0.00	475,032.00
COMMONSPIRIT HEALTH 6.461% 11/01/2052 DD 10/25/22	182,223.43	0.00
COMMONWEALTH EDISON CO 2.750% 09/01/2051 DD 08/12/21	336,592.91	527,447.70
COMMONWEALTH EDISON CO 3.125% 03/15/2051 DD 03/09/21	248,836.46	324,412.42
COMMONWEALTH EDISON CO 3.200% 11/15/2049 DD 11/12/19	104,494.08	96,490.25



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COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15	226,557.18	106,947.71
COMMONWEALTH EDISON CO 3.750% 08/15/2047 DD 08/23/17	282,600.29	261,638.77
COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12	203,204.23	90,823.50
COMMONWEALTH EDISON CO 3.850% 03/15/2052 DD 03/15/22	0.00	48,156.33
COMMONWEALTH EDISON CO 4.000% 03/01/2049 DD 02/19/19	0.00	404,801.04
COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15	144,780.77	138,498.62
COMMONWEALTH EDISON CO 4.600% 08/15/2043 DD 08/19/13	301,070.35	282,362.89
COMMONWEALTH EDISON CO 5.300% 02/01/2053 DD 01/10/23	987,761.78	849,205.59
CONAGRA BRANDS INC 5.300% 11/01/2038 DD 10/22/18	500,322.89	0.00
CONAGRA BRANDS INC 5.400% 11/01/2048 DD 10/22/18	218,507.56	0.00
CONOCOPHILLIPS 4.875% 10/01/2047 DD 04/01/22	0.00	207,914.35
CONOCOPHILLIPS 6.500% 02/01/2039 DD 02/03/09	0.00	207,751.70
CONOCOPHILLIPS CO 4.300% 11/15/2044 DD 11/12/14	479,183.01	816,397.06
CONOCOPHILLIPS CO 5.300% 05/15/2053 DD 05/23/23	2,292,811.40	163,002.60
CONOCOPHILLIPS CO 5.500% 01/15/2055 DD 12/05/24	0.00	2,377,801.80
CONOCOPHILLIPS CO 5.550% 03/15/2054 DD 08/17/23	431,618.33	159,202.91
CONOCOPHILLIPS CO 5.650% 01/15/2065 DD 12/05/24	0.00	37,830.95
CONOCOPHILLIPS CO 5.700% 09/15/2063 DD 08/17/23	946,143.24	463,897.25
CONSOLIDATED EDISON CO OF NEW 3.000% 12/01/2060 DD 11/13/20	134,185.54	0.00
CONSOLIDATED EDISON CO OF NEW 3.700% 11/15/2059 DD 11/08/19	198,567.30	185,031.54
CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16	244,890.17	0.00
CONSOLIDATED EDISON CO OF NEW 3.950% 03/01/2043 DD 02/28/13	106,621.29	0.00
CONSOLIDATED EDISON CO OF NEW 4.200% 03/15/2042 DD 03/13/12	273,071.85	262,870.01
CONSOLIDATED EDISON CO OF NEW 4.300% 12/01/2056 DD 11/16/16	525,691.59	132,602.15
CONSOLIDATED EDISON CO OF NEW 5.500% 03/15/2055 DD 11/18/24	0.00	187,548.05
CONSOLIDATED EDISON CO OF NEW 5.500% 12/01/2039 DD 12/04/09	126,442.88	123,683.13
CONSOLIDATED EDISON CO OF NEW 5.700% 06/15/2040 DD 06/07/10	51,675.11	0.00
CONSUMERS ENERGY CO 3.950% 05/15/2043 DD 05/17/13	163,796.76	299,292.70
COOPERATIEVE RABOBANK UA 5.250% 05/24/2041 DD 05/24/11	0.00	781,969.87
COOPERATIEVE RABOBANK UA 5.750% 12/01/2043 DD 11/29/13	77,320.77	0.00
CORNING INC 3.900% 11/15/2049 DD 11/19/19	165,508.77	0.00
CSX CORP 3.350% 09/15/2049 DD 09/12/19	326,451.89	135,482.10
CSX CORP 4.400% 03/01/2043 DD 02/28/12	27,422.65	25,964.88
CSX CORP 4.650% 03/01/2068 DD 02/20/18	0.00	413,333.83
CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	5,515,614.01	0.00
DANAHER CORP 2.600% 10/01/2050 DD 10/06/20	0.00	140,039.44
DANAHER CORP 2.800% 12/10/2051 DD 12/10/21	0.00	108,103.18
DH EUROPE FINANCE II SARL 3.250% 11/15/2039 DD 11/07/19	0.00	1,076,551.28
DIAGEO CAPITAL PLC 5.875% 09/30/2036 DD 09/28/06	16,497.39	0.00
DIAGEO INVESTMENT CORP 7.450% 04/15/2035 DD 04/26/95	97,441.41	93,045.25
DICK'S SPORTING GOODS INC 4.100% 01/15/2052 DD 01/14/22	71,586.03	0.00
DOMINION ENERGY SOUTH CAROLINA 4.600% 06/15/2043 DD 06/14/13	338,610.10	322,483.87



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DOMINION ENERGY SOUTH CAROLINA 5.450% 02/01/2041 DD 01/27/11	401,408.16	385,831.69
DOMINION ENERGY SOUTH CAROLINA 6.250% 10/15/2053 DD 10/06/23	461,716.54	0.00
DTE ELECTRIC CO 2.950% 03/01/2050 DD 02/26/20	0.00	74,830.59
DTE ELECTRIC CO 3.250% 04/01/2051 DD 03/29/21	0.00	88,765.12
DTE ELECTRIC CO 4.050% 05/15/2048 DD 05/07/18	191,229.04	88,112.88
DUKE ENERGY CAROLINAS LLC 3.550% 03/15/2052 DD 03/04/22	0.00	126,927.19
DUKE ENERGY CAROLINAS LLC 3.700% 12/01/2047 DD 11/14/17	385,793.23	254,244.76
DUKE ENERGY CAROLINAS LLC 3.750% 06/01/2045 DD 03/12/15	0.00	53,589.60
DUKE ENERGY CAROLINAS LLC 3.875% 03/15/2046 DD 03/11/16	1,045,240.35	997,005.68
DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	123,949.34	0.00
DUKE ENERGY CAROLINAS LLC 5.400% 01/15/2054 DD 06/15/23	0.00	105,863.39
DUKE ENERGY CAROLINAS LLC 6.050% 04/15/2038 DD 04/14/08	168,446.43	78,884.99
DUKE ENERGY FLORIDA LLC 3.400% 10/01/2046 DD 09/09/16	217,915.22	106,359.98
DUKE ENERGY FLORIDA LLC 3.850% 11/15/2042 DD 11/20/12	326,925.72	165,521.70
DUKE ENERGY FLORIDA LLC 5.950% 11/15/2052 DD 11/10/22	181,239.75	279,984.85
DUKE ENERGY FLORIDA LLC 6.200% 11/15/2053 DD 11/09/23	200,480.30	116,092.53
DUKE ENERGY FLORIDA LLC 6.400% 06/15/2038 DD 06/18/08	358,823.75	177,701.32
DUKE ENERGY INDIANA LLC 2.750% 04/01/2050 DD 03/12/20	348,528.85	258,267.00
DUKE ENERGY INDIANA LLC 3.250% 10/01/2049 DD 09/27/19	418,717.23	296,177.59
DUKE ENERGY INDIANA LLC 3.750% 05/15/2046 DD 05/12/16	391,335.30	365,691.85
DUKE ENERGY INDIANA LLC 4.200% 03/15/2042 DD 03/15/12	117,696.47	110,733.62
DUKE ENERGY INDIANA LLC 5.400% 04/01/2053 DD 03/23/23	3,809,564.16	2,111,755.39
DUKE ENERGY INDIANA LLC 6.350% 08/15/2038 DD 08/21/08	200,409.72	85,845.45
DUKE ENERGY INDIANA LLC 6.450% 04/01/2039 DD 03/23/09	212,615.47	91,829.19
DUKE ENERGY OHIO INC 3.700% 06/15/2046 DD 06/23/16	307,765.40	229,035.62
DUKE ENERGY OHIO INC 5.650% 04/01/2053 DD 03/22/23	162,995.40	0.00
DUKE ENERGY PROGRESS LLC 3.600% 09/15/2047 DD 09/08/17	0.00	98,328.95
DUKE ENERGY PROGRESS LLC 4.100% 03/15/2043 DD 03/12/13	269,056.75	331,270.41
DUKE ENERGY PROGRESS LLC 4.100% 05/15/2042 DD 05/18/12	112,428.60	106,967.30
DUKE ENERGY PROGRESS LLC 4.150% 12/01/2044 DD 11/20/14	119,546.04	166,962.98
DUKE ENERGY PROGRESS LLC 4.200% 08/15/2045 DD 08/13/15	426,181.22	251,381.08
DUKE ENERGY PROGRESS LLC 4.375% 03/30/2044 DD 03/06/14	641,634.70	353,684.93
DUKE ENERGY PROGRESS LLC 5.350% 03/15/2053 DD 03/09/23	274,513.92	0.00
DUKE ENERGY PROGRESS NC STORM 2.799% 07/01/2043 DD 11/24/21	0.00	1,074,065.40
DUKE UNIVERSITY 2.832% 10/01/2055 DD 05/19/20	95,635.84	220,883.12
ECOLAB INC 2.750% 08/18/2055 DD 08/18/21	0.00	202,974.60
ELEVANCE HEALTH INC 3.600% 03/15/2051 DD 03/17/21	653,160.60	0.00
ELEVANCE HEALTH INC 5.700% 02/15/2055 DD 10/31/24	0.00	154,413.79
ELI LILLY & CO 3.700% 03/01/2045 DD 03/05/15	0.00	75,040.27
ELI LILLY & CO 3.950% 05/15/2047 DD 05/09/17	157,219.29	0.00
ELI LILLY & CO 4.700% 02/27/2033 DD 02/27/23	0.00	588,222.00
ELI LILLY & CO 4.875% 02/27/2053 DD 02/27/23	447,273.12	267,606.28



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ELI LILLY & CO 4.950% 02/27/2063 DD 02/27/23	0.00	67,403.56
ELI LILLY & CO 5.000% 02/09/2054 DD 02/09/24	0.00	2,232,846.44
ELI LILLY & CO 5.050% 08/14/2054 DD 08/14/24	0.00	680,181.10
ELI LILLY & CO 5.100% 02/09/2064 DD 02/09/24	0.00	407,460.11
ELI LILLY & CO 5.200% 08/14/2064 DD 08/14/24	0.00	93,214.93
ENBRIDGE INC 6.700% 11/15/2053 DD 11/09/23	1,855,292.82	0.00
ENEL FINANCE INTERNATIONA 144A 5.500% 06/26/2034 DD 06/26/24	0.00	472,096.44
ENERGY TRANSFER LP 5.400% 10/01/2047 DD 09/21/17	846,508.45	449,529.78
ENERGY TRANSFER LP VAR RT 05/15/2044 DD 11/15/15	92,436.07	90,590.37
ENTERGY ARKANSAS LLC 2.650% 06/15/2051 DD 09/11/20	157,718.69	70,894.59
ENTERGY ARKANSAS LLC 3.350% 06/15/2052 DD 03/30/21	137,950.11	57,005.02
ENTERGY ARKANSAS LLC 4.200% 04/01/2049 DD 03/19/19	0.00	99,404.15
ENTERGY LOUISIANA LLC 3.100% 06/15/2041 DD 03/10/21	0.00	614,111.85
ENTERGY LOUISIANA LLC 4.200% 04/01/2050 DD 03/12/19	97,516.07	59,218.50
ENTERGY LOUISIANA LLC 4.200% 09/01/2048 DD 08/14/18	96,410.50	0.00
ENTERGY LOUISIANA LLC 4.750% 09/15/2052 DD 08/24/22	1,361,887.30	1,131,118.20
ENTERGY MISSISSIPPI LLC 3.850% 06/01/2049 DD 06/05/19	0.00	133,803.18
ENTERGY TEXAS INC 3.550% 09/30/2049 DD 09/20/19	0.00	31,688.82
ENTERGY TEXAS INC 4.500% 03/30/2039 DD 01/08/19	251,693.93	244,186.07
ENTERGY TEXAS INC 5.800% 09/01/2053 DD 08/11/23	123,764.60	0.00
ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18	440,851.71	0.00
ENTERPRISE PRODUCTS OPERATING 4.450% 02/15/2043 DD 08/13/12	0.00	1,237,632.73
ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	616,951.46	0.00
ENTERPRISE PRODUCTS OPERATING 4.850% 08/15/2042 DD 02/15/12	0.00	347,879.09
ENTERPRISE PRODUCTS OPERATING 5.550% 02/16/2055 DD 08/08/24	0.00	1,477,185.66
ENTERPRISE PRODUCTS OPERATING 6.450% 09/01/2040 DD 05/20/10	0.00	403,927.78
ENTERPRISE PRODUCTS OPERATING 6.650% 10/15/2034 DD 10/04/04	0.00	114,181.38
EOG RESOURCES INC 4.950% 04/15/2050 DD 04/14/20	0.00	93,508.27
EOG RESOURCES INC 5.100% 01/15/2036 DD 01/14/16	173,503.52	170,736.06
EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19	209,262.77	0.00
EQUINOR ASA 3.625% 04/06/2040 DD 04/06/20	116,929.57	181,949.07
EQUINOR ASA 3.700% 04/06/2050 DD 04/06/20	186,593.38	0.00
EQUINOR ASA 3.950% 05/15/2043 DD 05/15/13	0.00	332,063.13
EQUINOR ASA 4.250% 11/23/2041 DD 11/23/11	189,197.48	175,929.79
EQUINOR ASA 4.800% 11/08/2043 DD 11/08/13	157,668.19	483,500.04
EQUINOR ASA 5.100% 08/17/2040 DD 08/17/10	447,172.77	597,703.69
ERP OPERATING LP 4.500% 06/01/2045 DD 05/14/15	29,675.38	29,654.77
ESSENTIAL UTILITIES INC 3.351% 04/15/2050 DD 04/15/20	255,180.43	0.00
ESSENTIAL UTILITIES INC 5.300% 05/01/2052 DD 05/20/22	105,335.36	0.00
ESSEX PORTFOLIO LP 5.500% 04/01/2034 DD 03/14/24	0.00	415,282.20
ESTEE LAUDER COS INC/THE 4.375% 06/15/2045 DD 06/04/15	0.00	118,688.10
ESTEE LAUDER COS INC/THE 5.150% 05/15/2053 DD 05/12/23	970,903.76	0.00



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EVERGY KANSAS CENTRAL INC 3.250% 09/01/2049 DD 08/19/19	148,520.79	139,507.36
EVERGY KANSAS CENTRAL INC 4.100% 04/01/2043 DD 03/28/13	501,997.86	72,681.95
EVERGY KANSAS CENTRAL INC 4.125% 03/01/2042 DD 03/01/12	189,648.15	179,782.04
EVERGY MISSOURI WEST STORM FUN 5.104% 12/01/2040 DD 02/23/24	0.00	3,833,261.15
EXELON CORP 4.700% 04/15/2050 DD 04/01/20	320,345.88	0.00
EXXON MOBIL CORP 2.995% 08/16/2039 DD 08/16/19	354,274.47	2,076,402.19
EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20	764,527.17	1,284,768.77
EXXON MOBIL CORP 3.567% 03/06/2045 DD 03/06/15	247,240.91	0.00
EXXON MOBIL CORP 4.114% 03/01/2046 DD 03/03/16	102,882.23	0.00
EXXON MOBIL CORP 4.227% 03/19/2040 DD 03/19/20	177,003.32	0.00
EXXON MOBIL CORP 4.327% 03/19/2050 DD 03/19/20	854,084.33	979,952.00
FISERV INC 5.625% 08/21/2033 DD 08/21/23	1,860,819.69	0.00
FIVE CORNERS FUNDING TRUS 144A 5.997% 02/15/2053 DD 03/08/23	1,436,992.05	0.00
FLORIDA POWER & LIGHT CO 3.150% 10/01/2049 DD 09/13/19	114,115.91	104,673.34
FLORIDA POWER & LIGHT CO 3.700% 12/01/2047 DD 11/16/17	430,061.15	397,802.21
FLORIDA POWER & LIGHT CO 3.950% 03/01/2048 DD 02/28/18	0.00	137,618.34
FLORIDA POWER & LIGHT CO 4.125% 06/01/2048 DD 05/08/18	0.00	92,171.80
FLORIDA POWER & LIGHT CO 4.950% 06/01/2035 DD 06/07/05	86,553.58	82,769.87
FLORIDA POWER & LIGHT CO 5.250% 02/01/2041 DD 12/09/10	152,914.47	145,602.54
FLORIDA POWER & LIGHT CO 5.300% 06/15/2034 DD 06/03/24	0.00	295,964.38
FLORIDA POWER & LIGHT CO 5.600% 06/15/2054 DD 06/03/24	0.00	188,967.10
FLORIDA POWER & LIGHT CO 5.960% 04/01/2039 DD 03/17/09	177,504.77	26,146.83
FMC CORP 6.375% 05/18/2053 DD 05/18/23	523,872.31	0.00
FORD FOUNDATION/THE 2.815% 06/01/2070 DD 06/25/20	63,840.32	0.00
FRED HUTCHINSON CANCER CENTER 4.966% 01/01/2052 DD 06/30/22	0.00	133,111.29
GENERAL DYNAMICS CORP 2.250% 06/01/2031 DD 05/10/21	0.00	512,220.00
GENERAL DYNAMICS CORP 2.850% 06/01/2041 DD 05/10/21	0.00	21,405.90
GENERAL ELECTRIC CO 6.875% 01/10/2039 DD 01/09/09	669,189.57	0.00
GENERAL MOTORS FINANCIAL CO IN 5.850% 04/06/2030 DD 04/06/23	0.00	1,164,795.00
GENERAL MOTORS FINANCIAL CO IN 6.100% 01/07/2034 DD 12/07/23	252,376.19	0.00
GEORGIA POWER CO 3.250% 03/15/2051 DD 02/26/21	0.00	114,786.10
GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	226,241.25	217,036.07
GILEAD SCIENCES INC 2.600% 10/01/2040 DD 09/30/20	0.00	354,576.87
GILEAD SCIENCES INC 4.150% 03/01/2047 DD 09/20/16	244,572.77	0.00
GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	0.00	278,852.26
GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15	0.00	52,034.19
GILEAD SCIENCES INC 4.800% 04/01/2044 DD 03/07/14	382,532.25	712,192.23
GILEAD SCIENCES INC 5.100% 06/15/2035 DD 11/20/24	0.00	443,203.67
GILEAD SCIENCES INC 5.500% 11/15/2054 DD 11/20/24	0.00	331,324.91
GILEAD SCIENCES INC 5.600% 11/15/2064 DD 11/20/24	0.00	352,842.13
GILEAD SCIENCES INC 5.650% 12/01/2041 DD 12/13/11	235,936.98	220,123.01
GLAXOSMITHKLINE CAPITAL INC 6.375% 05/15/2038 DD 05/13/08	0.00	682,863.18



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GOLDMAN SACHS BANK USA/NEW YOR VAR RT 05/21/2027 DD 05/21/24	0.00	634,920.30
GOLDMAN SACHS GROUP INC/THE 2.600% 02/07/2030 DD 02/07/20	850,549.48	856,452.25
GOLDMAN SACHS GROUP INC/THE 4.750% 10/21/2045 DD 10/21/15	0.00	119,586.17
GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	0.00	159,253.56
GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11	0.00	658,299.24
GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2043 DD 01/24/22	227,310.01	14,897.80
GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2032 DD 04/22/21	2,715,969.34	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2042 DD 04/22/21	2,066,787.47	915,709.30
GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2042 DD 07/21/21	0.00	410,363.29
GOLDMAN SACHS GROUP INC/THE VAR RT 07/23/2035 DD 07/23/24	0.00	230,913.35
GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2032 DD 10/21/21	1,960,646.95	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	0.00	813,216.00
GOLDMAN SACHS GROUP INC/THE VAR RT 11/19/2045 DD 11/19/24	0.00	4,306,305.92
HALLIBURTON CO 4.500% 11/15/2041 DD 11/14/11	0.00	451,794.00
HALLIBURTON CO 4.750% 08/01/2043 DD 08/05/13	404,555.06	470,863.71
HALLIBURTON CO 6.700% 09/15/2038 DD 09/12/08	0.00	518,438.75
HALLIBURTON CO 7.450% 09/15/2039 DD 03/13/09	0.00	1,169,180.00
HARTFORD INSURANCE GROUP INC/T 5.950% 10/15/2036 DD 10/03/06	133,401.99	0.00
HCA INC 5.250% 06/15/2049 DD 06/12/19	23,324.86	0.00
HCA INC 6.100% 04/01/2064 DD 02/23/24	0.00	81,200.81
HEALTH CARE SERVICE CORP 144A 5.875% 06/15/2054 DD 06/10/24	0.00	798,949.91
HERSHEY CO/THE 3.375% 08/15/2046 DD 08/09/16	0.00	126,253.80
HOAG MEMORIAL HOSPITAL PRESBYT 3.803% 07/15/2052 DD 03/30/22	539,889.04	0.00
HOME DEPOT INC/THE 1.875% 09/15/2031 DD 09/21/21	0.00	495,732.00
HOME DEPOT INC/THE 2.750% 09/15/2051 DD 09/21/21	0.00	76,330.31
HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20	567,970.44	509,634.70
HOME DEPOT INC/THE 3.250% 04/15/2032 DD 03/28/22	0.00	535,368.00
HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20	0.00	136,171.90
HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	0.00	148,748.26
HOME DEPOT INC/THE 4.200% 04/01/2043 DD 04/05/13	757,531.31	313,161.17
HOME DEPOT INC/THE 4.250% 04/01/2046 DD 06/02/15	126,905.40	0.00
HOME DEPOT INC/THE 4.400% 03/15/2045 DD 06/12/14	0.00	119,772.79
HOME DEPOT INC/THE 4.500% 12/06/2048 DD 12/06/18	80,501.95	72,695.14
HOME DEPOT INC/THE 4.850% 06/25/2031 DD 06/25/24	0.00	334,956.45
HOME DEPOT INC/THE 4.950% 09/15/2052 DD 09/19/22	0.00	127,663.60
HONEYWELL INTERNATIONAL INC 4.700% 02/01/2030 DD 08/01/24	0.00	642,271.65
HONEYWELL INTERNATIONAL INC 5.000% 03/01/2035 DD 03/01/24	0.00	151,991.74
HONEYWELL INTERNATIONAL INC 5.250% 03/01/2054 DD 03/01/24	0.00	136,028.15
HORMEL FOODS CORP 3.050% 06/03/2051 DD 06/03/21	185,095.28	234,173.82
HSBC HOLDINGS PLC VAR RT 03/09/2044 DD 03/09/23	1,307,775.91	787,129.75
HSBC HOLDINGS PLC VAR RT 09/12/2026 DD 09/12/18	0.00	696,801.00
HSBC HOLDINGS PLC VAR RT 11/13/2034 DD 11/13/23	0.00	543,525.00



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HSBC USA INC 7.200% 07/15/2097 DD 07/22/97	141,311.07	135,910.71
HUMANA INC 5.500% 03/15/2053 DD 03/13/23	760,631.06	0.00
HUMANA INC 5.950% 03/15/2034 DD 11/09/23	321,716.34	0.00
IBM INTERNATIONAL CAPITAL PTE 5.250% 02/05/2044 DD 02/05/24	0.00	99,572.01
IBM INTERNATIONAL CAPITAL PTE 5.300% 02/05/2054 DD 02/05/24	0.00	683,813.27
INDIANA MICHIGAN POWER CO 3.750% 07/01/2047 DD 06/29/17	65,267.55	63,236.14
INDIANA UNIVERSITY HEALTH INC 2.852% 11/01/2051 DD 07/01/21	0.00	134,822.66
INTEL CORP 3.250% 11/15/2049 DD 11/21/19	943,078.70	0.00
INTERCONTINENTAL EXCHANGE INC 2.650% 09/15/2040 DD 08/20/20	317,261.25	770,110.92
INTERCONTINENTAL EXCHANGE INC 3.000% 06/15/2050 DD 05/26/20	94,182.40	356,239.52
INTERCONTINENTAL EXCHANGE INC 5.200% 06/15/2062 DD 05/23/22	107,327.85	0.00
INTERNATIONAL BUSINESS MACHINE 2.850% 05/15/2040 DD 05/07/20	610,920.28	531,144.67
INTERNATIONAL BUSINESS MACHINE 2.950% 05/15/2050 DD 05/07/20	51,778.28	0.00
INTERNATIONAL BUSINESS MACHINE 3.430% 02/09/2052 DD 02/09/22	0.00	71,744.43
INTERNATIONAL BUSINESS MACHINE 4.000% 06/20/2042 DD 06/20/12	379,888.37	400,633.60
INTERNATIONAL BUSINESS MACHINE 4.150% 05/15/2039 DD 05/15/19	186,713.17	98,973.60
INTERNATIONAL BUSINESS MACHINE 7.125% 12/01/2096 DD 12/06/96	37,774.31	36,577.88
INTUIT INC 5.500% 09/15/2053 DD 09/15/23	317,140.26	284,411.93
JBS USA HOLDING LUX SARL/ 144A 7.250% 11/15/2053 DD 09/19/23	271,660.63	0.00
JOHNSON & JOHNSON 2.100% 09/01/2040 DD 08/25/20	977,595.41	131,069.98
JOHNSON & JOHNSON 2.450% 09/01/2060 DD 08/25/20	0.00	271,605.00
JOHNSON & JOHNSON 3.400% 01/15/2038 DD 11/10/17	88,846.02	284,434.54
JOHNSON & JOHNSON 3.550% 03/01/2036 DD 03/01/16	393,859.20	266,422.11
JOHNSON & JOHNSON 3.625% 03/03/2037 DD 03/03/17	589,845.40	949,920.28
JOHNSON & JOHNSON 3.700% 03/01/2046 DD 03/01/16	188,876.30	0.00
JOHNSON & JOHNSON 3.750% 03/03/2047 DD 03/03/17	326,846.87	202,772.33
JOHNSONVILLE AERODERIVATIVE CO 5.078% 10/01/2054 DD 10/02/24	0.00	336,129.17
JPMORGAN CHASE & CO 4.850% 02/01/2044 DD 01/28/14	0.00	151,954.42
JPMORGAN CHASE & CO 5.400% 01/06/2042 DD 12/22/11	311,742.01	553,090.25
JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	57,399.10	378,374.08
JPMORGAN CHASE & CO 5.600% 07/15/2041 DD 07/21/11	0.00	277,647.79
JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08	0.00	229,284.09
JPMORGAN CHASE & CO VAR RT 01/23/2028 DD 01/23/24	0.00	963,494.40
JPMORGAN CHASE & CO VAR RT 01/23/2049 DD 01/23/18	433,082.78	338,721.92
JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	0.00	99,436.98
JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20	753,023.83	530,536.21
JPMORGAN CHASE & CO VAR RT 04/22/2042 DD 04/22/21	757,873.10	1,339,853.87
JPMORGAN CHASE & CO VAR RT 04/22/2051 DD 04/22/20	957,035.59	0.00
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	0.00	503,777.40
JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	264,926.21	375,027.93
JPMORGAN CHASE & CO VAR RT 10/23/2034 DD 10/23/23	2,248,140.91	0.00
JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17	0.00	2,515,824.96



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JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20	966,670.18	1,742,057.93
JPMORGAN CHASE & CO VAR RT 11/29/2045 DD 11/29/24	0.00	849,951.54
KAISER FOUNDATION HOSPITALS 2.810% 06/01/2041 DD 06/15/21	150,918.10	155,854.89
KAISER FOUNDATION HOSPITALS 3.002% 06/01/2051 DD 06/15/21	504,465.18	354,479.25
KANSAS GAS SERVICE SECURITIZAT 5.486% 08/01/2034 DD 11/18/22	0.00	1,279,309.42
KELLANOVA 4.500% 04/01/2046 DD 03/07/16	143,489.43	0.00
KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15	432,461.47	232,269.92
KENTUCKY UTILITIES CO 4.650% 11/15/2043 DD 11/14/13	214,844.27	128,017.91
KENVUE INC 5.050% 03/22/2053 DD 09/22/23	914,265.97	162,455.32
KENVUE INC 5.200% 03/22/2063 DD 09/22/23	0.00	481,343.95
KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21	446,133.52	0.00
KIMBERLY-CLARK CORP 5.300% 03/01/2041 DD 02/03/11	31,317.94	29,456.69
KIMBERLY-CLARK CORP 6.625% 08/01/2037 DD 07/30/07	0.00	96,144.46
KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	133,335.55	0.00
KLA CORP 3.300% 03/01/2050 DD 02/28/20	0.00	356,298.00
KLA CORP 5.250% 07/15/2062 DD 06/23/22	0.00	356,275.16
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	0.00	327,961.76
LAM RESEARCH CORP 4.875% 03/15/2049 DD 03/04/19	259,900.62	121,420.63
LBJ INFRASTRUCTURE GROUP 144A 3.797% 12/31/2057 DD 12/10/21	167,112.17	0.00
LELAND STANFORD JUNIOR UNIVERS 3.647% 05/01/2048 DD 04/11/17	0.00	92,815.72
LINDE INC/CT 2.000% 08/10/2050 DD 08/10/20	0.00	558,929.84
LOCKHEED MARTIN CORP 2.800% 06/15/2050 DD 05/20/20	99,821.89	335,671.55
LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12	216,955.12	617,594.67
LOCKHEED MARTIN CORP 4.090% 09/15/2052 DD 09/07/17	205,197.87	0.00
LOCKHEED MARTIN CORP 4.700% 05/15/2046 DD 11/23/15	343,537.30	360,724.63
LOCKHEED MARTIN CORP 4.700% 12/15/2031 DD 12/11/24	0.00	196,904.05
LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23	511,258.26	287,467.19
LOCKHEED MARTIN CORP 5.900% 11/15/2063 DD 10/24/22	240,557.02	0.00
LOUISIANA LOCAL GOVERNMENT A3 4.275% 02/01/2036 DD 05/19/22	898,379.06	544,270.39
LOUISIANA LOCAL GOVERNMENT A4 4.475% 08/01/2039 DD 05/19/22	3,041,557.55	2,924,322.02
LOUISVILLE GAS AND ELECTRIC CO 4.250% 04/01/2049 DD 04/01/19	203,801.72	190,863.43
LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16	75,239.29	0.00
LOWE'S COS INC 4.250% 09/15/2044 DD 09/10/14	19,770.81	0.00
LOWE'S COS INC 4.375% 09/15/2045 DD 09/16/15	78,872.58	0.00
MANUFACTURERS & TRADERS TRUST 4.650% 01/27/2026 DD 01/27/23	0.00	1,595,440.00
MARSH & MCLENNAN COS INC 2.900% 12/15/2051 DD 12/08/21	94,596.56	87,287.08
MARSH & MCLENNAN COS INC 4.200% 03/01/2048 DD 03/01/18	0.00	158,300.64
MARSH & MCLENNAN COS INC 4.350% 01/30/2047 DD 01/12/17	175,561.86	96,087.45
MARSH & MCLENNAN COS INC 4.900% 03/15/2049 DD 01/15/19	0.00	112,040.43
MARSH & MCLENNAN COS INC 5.000% 03/15/2035 DD 11/08/24	0.00	673,830.06
MARSH & MCLENNAN COS INC 5.450% 03/15/2053 DD 03/09/23	0.00	101,539.84
MARSH & MCLENNAN COS INC 5.700% 09/15/2053 DD 09/11/23	108,709.55	0.00



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MASSACHUSETTS ELECTRIC CO 144A 5.900% 11/15/2039 DD 11/18/09	507,495.04	0.00
MASSACHUSETTS INSTITUTE OF TEC 3.067% 04/01/2052 DD 03/08/22	0.00	60,497.41
MASSACHUSETTS MUTUAL LIFE 144A 3.375% 04/15/2050 DD 04/16/20	80,517.29	73,546.79
MASTERCARD INC 3.650% 06/01/2049 DD 05/31/19	580,203.89	615,790.33
MASTERCARD INC 4.550% 01/15/2035 DD 09/05/24	0.00	640,273.80
MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19	406,461.73	0.00
MEMORIAL SLOAN-KETTERING CANCE 4.200% 07/01/2055 DD 02/11/15	118,018.79	0.00
MERCK & CO INC 2.350% 06/24/2040 DD 06/24/20	1,001,129.80	721,654.68
MERCK & CO INC 2.450% 06/24/2050 DD 06/24/20	0.00	132,571.41
MERCK & CO INC 2.750% 12/10/2051 DD 12/10/21	669,811.10	962,320.07
MERCK & CO INC 2.900% 12/10/2061 DD 12/10/21	235,250.75	362,010.44
MERCK & CO INC 3.900% 03/07/2039 DD 03/07/19	182,331.66	169,467.42
MERCK & CO INC 6.550% 09/15/2037 DD 09/17/07	227,892.70	55,427.64
MERCK SHARP & DOHME CORP 5.850% 06/30/2039 DD 06/25/09	260,864.24	248,536.80
META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22	0.00	557,796.00
META PLATFORMS INC 4.450% 08/15/2052 DD 08/09/22	110,653.89	0.00
META PLATFORMS INC 4.650% 08/15/2062 DD 08/09/22	1,197,462.26	796,645.39
META PLATFORMS INC 5.400% 08/15/2054 DD 08/09/24	0.00	213,187.32
META PLATFORMS INC 5.550% 08/15/2064 DD 08/09/24	0.00	1,830,764.25
META PLATFORMS INC 5.750% 05/15/2063 DD 05/03/23	0.00	1,127,809.53
METHODIST HOSPITAL/THE 2.705% 12/01/2050 DD 08/27/20	179,806.39	0.00
METLIFE INC 4.050% 03/01/2045 DD 03/05/15	0.00	96,168.71
METLIFE INC 4.125% 08/13/2042 DD 08/13/12	231,147.61	215,868.03
METLIFE INC 4.875% 11/13/2043 DD 11/13/13	0.00	495,285.10
METLIFE INC 5.300% 12/15/2034 DD 06/05/24	0.00	662,872.39
METLIFE INC 5.875% 02/06/2041 DD 08/06/10	0.00	250,315.28
MICROSOFT CORP 2.500% 09/15/2050 DD 03/15/24	0.00	354,563.21
MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	2,604,016.25	977,731.56
MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21	211,372.26	0.00
MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16	843,947.34	538,387.22
MICROSOFT CORP 4.000% 02/12/2055 DD 02/12/15	211,769.44	0.00
MICROSOFT CORP 4.450% 11/03/2045 DD 11/03/15	73,953.05	0.00
MICROSOFT CORP 4.500% 06/15/2047 DD 12/15/23	0.00	135,474.76
MIDAMERICAN ENERGY CO 3.950% 08/01/2047 DD 02/01/17	376,076.73	194,668.99
MIDAMERICAN ENERGY CO 4.250% 05/01/2046 DD 10/15/15	187,547.69	305,349.90
MIDAMERICAN ENERGY CO 4.250% 07/15/2049 DD 01/09/19	0.00	121,804.85
MIDAMERICAN ENERGY CO 4.400% 10/15/2044 DD 04/03/14	331,872.23	226,644.64
MIDAMERICAN ENERGY CO 4.800% 09/15/2043 DD 09/19/13	202,606.15	193,415.51
MIDAMERICAN ENERGY CO 5.800% 10/15/2036 DD 10/06/06	107,179.55	0.00
MIDAMERICAN ENERGY CO 5.850% 09/15/2054 DD 09/07/23	1,249,219.47	295,374.16
MISSISSIPPI POWER CO 3.100% 07/30/2051 DD 06/29/21	0.00	97,524.98
MISSISSIPPI POWER CO 4.250% 03/15/2042 DD 03/09/12	328,993.77	320,850.90



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MISSISSIPPI POWER CO 4.750% 10/15/2041 DD 10/19/11	0.00	25,509.21
MITSUBISHI UFJ FINANCIAL GROUP 3.751% 07/18/2039 DD 07/18/19	0.00	998,612.30
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 04/17/2035 DD 04/17/24	0.00	430,742.33
MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15	0.00	478,495.10
MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17	334,390.07	263,351.60
MORGAN STANLEY VAR RT 03/24/2051 DD 03/24/20	0.00	178,204.73
MORGAN STANLEY VAR RT 04/22/2039 DD 04/24/18	588,936.98	188,126.40
MORGAN STANLEY VAR RT 04/22/2042 DD 04/22/21	1,459,242.00	0.00
MORGAN STANLEY VAR RT 07/21/2034 DD 07/21/23	477,944.13	0.00
MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	381,323.57	1,101,811.90
MORGAN STANLEY VAR RT 11/01/2034 DD 11/01/23	793,108.20	0.00
MORGAN STANLEY VAR RT 11/19/2055 DD 11/20/24	0.00	1,419,778.67
MORGAN STANLEY BANK NA VAR RT 01/14/2028 DD 01/18/24	0.00	1,001,350.00
MOUNT NITTANY MEDICAL CENTER O 3.799% 11/15/2052 DD 02/23/22	142,257.17	0.00
MUTUAL OF OMAHA INSURANCE 144A VAR RT 01/16/2064 DD 01/16/24	0.00	148,306.00
NARRAGANSETT ELECTRIC CO/ 144A 5.638% 03/15/2040 DD 03/22/10	0.00	216,063.99
NATURE CONSERVANCY/THE 3.957% 03/01/2052 DD 03/03/22	0.00	59,882.02
NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	0.00	170,505.78
NESTLE CAPITAL CORP 144A 5.100% 03/12/2054 DD 03/12/24	0.00	70,736.78
NESTLE HOLDINGS INC 144A 2.625% 09/14/2051 DD 09/14/21	89,281.25	78,256.72
NESTLE HOLDINGS INC 144A 4.000% 09/24/2048 DD 09/24/18	0.00	143,346.00
NESTLE HOLDINGS INC 144A 4.700% 01/15/2053 DD 09/13/22	0.00	110,549.64
NEVADA POWER CO 5.450% 05/15/2041 DD 05/12/11	243,989.93	236,760.89
NEVADA POWER CO 5.900% 05/01/2053 DD 10/19/22	1,589,723.97	1,109,227.03
NEW ENGLAND POWER CO 144A 3.800% 12/05/2047 DD 12/05/17	0.00	230,047.02
NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2116 DD 06/28/16	357,925.46	186,171.49
NEW YORK STATE ELECTRIC & 144A 5.300% 08/15/2034 DD 08/06/24	0.00	147,763.22
NEXTERA ENERGY CAPITAL HOLDING 5.250% 02/28/2053 DD 02/09/23	1,591,852.78	0.00
NORFOLK SOUTHERN CORP 3.050% 05/15/2050 DD 05/11/20	356,754.94	0.00
NORFOLK SOUTHERN CORP 5.950% 03/15/2064 DD 11/22/23	358,667.21	0.00
NORTHERN STATES POWER CO/MN 2.600% 06/01/2051 DD 06/15/20	170,849.54	48,414.54
NORTHERN STATES POWER CO/MN 3.400% 08/15/2042 DD 08/13/12	163,269.15	155,797.09
NORTHERN STATES POWER CO/MN 3.600% 05/15/2046 DD 05/31/16	121,504.66	115,791.94
NORTHERN STATES POWER CO/MN 3.600% 09/15/2047 DD 09/13/17	0.00	73,968.94
NORTHERN STATES POWER CO/MN 6.200% 07/01/2037 DD 06/26/07	76,978.88	0.00
NORTHWESTERN UNIVERSITY 3.662% 12/01/2057 DD 10/12/17	0.00	80,818.61
NOVANT HEALTH INC 3.168% 11/01/2051 DD 04/15/21	336,885.55	178,654.85
NOVANT HEALTH INC 3.318% 11/01/2061 DD 04/15/21	167,341.35	0.00
NOVARTIS CAPITAL CORP 4.000% 11/20/2045 DD 11/20/15	171,275.63	0.00
NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14	513,790.66	469,718.69
NOVARTIS CAPITAL CORP 4.700% 09/18/2054 DD 09/18/24	0.00	742,574.10
NUCOR CORP 2.979% 12/15/2055 DD 06/15/21	125,536.03	68,411.87



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NUVEEN LLC 144A 5.850% 04/15/2034 DD 04/11/24	0.00	288,602.56
NVIDIA CORP 3.500% 04/01/2050 DD 03/31/20	506,987.71	249,312.59
NXP BV / NXP FUNDING LLC 5.350% 03/01/2026 DD 03/01/22	0.00	1,003,920.00
NXP BV / NXP FUNDING LLC / NXP 3.250% 11/30/2051 DD 11/30/21	198,062.52	0.00
OCCIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16	293,076.00	0.00
OGLETHORPE POWER CORP 3.750% 08/01/2050 DD 02/01/21	0.00	49,885.22
OHIOHEALTH CORP 2.834% 11/15/2041 DD 10/26/21	204,931.43	0.00
OKLAHOMA DEVELOPMENT FI ONG A2 4.380% 11/01/2045 DD 08/25/22	214,660.51	0.00
OKLAHOMA DEVELOPMENT FI PSO A1 4.135% 12/01/2033 DD 09/07/22	0.00	422,163.66
OKLAHOMA DEVELOPMENT FI PSO A2 4.623% 06/01/2044 DD 09/07/22	3,183,105.57	1,700,005.66
ONCOR ELECTRIC DELIVERY C 144A 4.950% 09/15/2052 DD 03/15/23	735,560.66	0.00
ONCOR ELECTRIC DELIVERY CO LLC 2.700% 11/15/2051 DD 11/16/21	0.00	94,486.39
ONCOR ELECTRIC DELIVERY CO LLC 3.100% 09/15/2049 DD 09/12/19	298,889.98	302,115.09
ONCOR ELECTRIC DELIVERY CO LLC 3.700% 05/15/2050 DD 03/20/20	0.00	175,695.23
ONCOR ELECTRIC DELIVERY CO LLC 3.750% 04/01/2045 DD 10/01/15	49,914.99	88,450.35
ONCOR ELECTRIC DELIVERY CO LLC 3.800% 06/01/2049 DD 05/23/19	90,347.34	83,122.47
ONCOR ELECTRIC DELIVERY CO LLC 4.600% 06/01/2052 DD 12/01/22	93,597.10	83,862.40
ONCOR ELECTRIC DELIVERY CO LLC 4.950% 09/15/2052 DD 09/08/22	0.00	304,200.33
ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	1,469,265.24	0.00
OWENS CORNING 4.400% 01/30/2048 DD 01/25/18	135,331.31	0.00
PACIFIC GAS AND ELECTRIC CO 4.450% 04/15/2042 DD 04/16/12	121,063.44	0.00
PACIFIC GAS AND ELECTRIC CO 4.500% 12/15/2041 DD 12/01/11	328,970.28	101,899.14
PACIFIC GAS AND ELECTRIC CO 4.600% 06/15/2043 DD 06/14/13	0.00	240,503.31
PACIFIC GAS AND ELECTRIC CO 4.750% 02/15/2044 DD 02/21/14	740,690.98	0.00
PACIFIC GAS AND ELECTRIC CO VAR RT 08/15/2042 DD 08/16/12	206,057.90	304,652.05
PACIFICORP 2.900% 06/15/2052 DD 07/09/21	96,863.97	89,365.08
PACIFICORP 4.125% 01/15/2049 DD 07/13/18	655,299.57	275,848.07
PACIFICORP 6.350% 07/15/2038 DD 07/17/08	102,668.95	99,406.85
PAYPAL HOLDINGS INC 5.050% 06/01/2052 DD 05/23/22	96,154.44	87,867.52
PAYPAL HOLDINGS INC 5.500% 06/01/2054 DD 05/28/24	0.00	102,641.18
PEACEHEALTH OBLIGATED GROUP 3.218% 11/15/2050 DD 10/08/20	78,740.92	76,600.72
PEACEHEALTH OBLIGATED GROUP 4.787% 11/15/2048 DD 10/31/18	148,989.97	144,146.10
PECO ENERGY CO 2.800% 06/15/2050 DD 06/08/20	0.00	99,893.10
PECO ENERGY CO 3.000% 09/15/2049 DD 09/10/19	0.00	58,781.65
PECO ENERGY CO 3.050% 03/15/2051 DD 03/08/21	181,206.69	165,113.90
PECO ENERGY CO 3.700% 09/15/2047 DD 09/18/17	221,752.23	206,258.53
PECO ENERGY CO 3.900% 03/01/2048 DD 02/23/18	0.00	93,199.51
PECO ENERGY CO 4.150% 10/01/2044 DD 09/15/14	0.00	140,281.71
PECO ENERGY CO 4.375% 08/15/2052 DD 08/23/22	1,238,686.53	707,776.79
PECO ENERGY CO 5.250% 09/15/2054 DD 09/10/24	0.00	156,379.19
PEPSICO INC 2.625% 10/21/2041 DD 10/21/21	725,774.87	0.00
PEPSICO INC 2.875% 10/15/2049 DD 10/09/19	0.00	75,191.86

	Beginning of Year 01/01/2024	End of Year 12/31/2024
PEPSICO INC 3.375% 07/29/2049 DD 07/29/19	91,934.31	82,542.84
PEPSICO INC 3.450% 10/06/2046 DD 10/06/16	0.00	172,969.35
PEPSICO INC 3.625% 03/19/2050 DD 03/19/20	126,368.26	145,400.21
PEPSICO INC 4.000% 03/05/2042 DD 03/05/12	363,197.98	622,343.90
PEPSICO INC 4.450% 04/14/2046 DD 10/14/15	149,132.53	26,806.18
PEPSICO INC 4.875% 11/01/2040 DD 10/26/10	194,871.94	179,071.20
PEPSICO INC 5.250% 07/17/2054 DD 07/17/24	0.00	333,313.51
PEPSICO INC 5.500% 01/15/2040 DD 01/14/10	0.00	789,774.28
PFIZER INC 2.550% 05/28/2040 DD 05/28/20	388,773.80	161,517.97
PFIZER INC 3.900% 03/15/2039 DD 03/11/19	691,758.51	780,988.92
PFIZER INC 4.125% 12/15/2046 DD 11/21/16	0.00	76,624.53
PFIZER INC 5.600% 09/15/2040 DD 09/15/15	42,308.75	40,456.02
PFIZER INVESTMENT ENTERPRISES 5.110% 05/19/2043 DD 05/19/23	174,921.45	0.00
PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23	0.00	515,789.46
PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23	4,158,605.73	2,105,520.86
PG&E ENERGY RECOVERY FUNDING L 2.822% 07/15/2048 DD 11/12/21	2,226,998.25	2,167,289.02
PG&E RECOVERY FUNDING LLC 5.231% 06/01/2042 DD 08/01/24	0.00	277,734.80
PG&E RECOVERY FUNDING LLC 5.529% 06/01/2051 DD 08/01/24	0.00	3,238,484.78
PG&E WILDFIRE RECOVERY FUNDING 4.263% 06/01/2038 DD 05/10/22	0.00	220,660.59
PG&E WILDFIRE RECOVERY FUNDING 4.377% 06/03/2041 DD 05/10/22	351,255.19	243,347.72
PG&E WILDFIRE RECOVERY FUNDING 4.451% 12/01/2049 DD 05/10/22	607,032.82	400,058.79
PG&E WILDFIRE RECOVERY FUNDING 4.674% 12/01/2053 DD 05/10/22	357,819.04	208,948.33
PG&E WILDFIRE RECOVERY FUNDING 4.722% 06/01/2039 DD 07/20/22	476,073.06	243,652.15
PG&E WILDFIRE RECOVERY FUNDING 5.081% 06/01/2043 DD 07/20/22	368,310.30	6,094,807.75
PG&E WILDFIRE RECOVERY FUNDING 5.099% 06/01/2054 DD 07/20/22	1,669,164.90	957,929.17
PG&E WILDFIRE RECOVERY FUNDING 5.212% 12/01/2049 DD 07/20/22	1,467,667.57	1,399,393.71
PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	176,592.32	170,210.74
PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	0.00	345,652.67
PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11	302,319.64	579,142.83
PHILIP MORRIS INTERNATIONAL IN 4.500% 03/20/2042 DD 03/20/12	242,766.20	234,245.92
PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13	367,862.46	0.00
PNC FINANCIAL SERVICES GROUP I VAR RT 01/21/2028 DD 01/22/24	0.00	1,008,490.00
PNC FINANCIAL SERVICES GROUP I VAR RT 08/18/2034 DD 08/18/23	2,629,044.51	2,238,368.02
PNC FINANCIAL SERVICES GROUP I VAR RT 10/20/2034 DD 10/20/23	1,019,908.39	1,002,769.03
POLAR TANKERS INC 144A 5.951% 05/10/2037 DD 05/10/07	174,158.05	164,680.64
POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	178,641.96	74,470.27
PPL ELECTRIC UTILITIES CORP 3.950% 06/01/2047 DD 05/11/17	1,623,213.35	954,766.94
PPL ELECTRIC UTILITIES CORP 4.125% 06/15/2044 DD 06/05/14	52,143.54	49,941.18
PPL ELECTRIC UTILITIES CORP 4.150% 06/15/2048 DD 06/14/18	41,451.29	187,599.54
PPL ELECTRIC UTILITIES CORP 5.250% 05/15/2053 DD 03/02/23	331,214.93	0.00
PRINCIPAL FINANCIAL GROUP INC 5.500% 03/15/2053 DD 03/08/23	156,921.28	0.00
PROGRESSIVE CORP/THE 3.700% 01/26/2045 DD 01/26/15	0.00	146,270.59



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PROGRESSIVE CORP/THE 3.950% 03/26/2050 DD 03/26/20	0.00	120,083.13
PROGRESSIVE CORP/THE 4.200% 03/15/2048 DD 03/14/18	563,151.69	298,363.75
PROLOGIS LP 2.125% 10/15/2050 DD 08/20/20	0.00	52,510.50
PROLOGIS LP 3.050% 03/01/2050 DD 09/01/22	207,239.36	0.00
PROLOGIS LP 4.375% 09/15/2048 DD 06/20/18	44,302.30	41,357.33
PROLOGIS LP 5.000% 01/31/2035 DD 07/23/24	0.00	538,286.34
PROLOGIS LP 5.000% 03/15/2034 DD 01/25/24	0.00	102,638.55
PROLOGIS LP 5.250% 06/15/2053 DD 03/30/23	0.00	68,230.58
PROVIDENCE ST JOSEPH HEALTH OB 2.700% 10/01/2051 DD 10/01/21	355,980.75	0.00
PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17	315,608.44	119,782.02
PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17	735,289.98	317,098.95
PRUDENTIAL FINANCIAL INC 4.350% 02/25/2050 DD 02/25/19	0.00	69,368.69
PRUDENTIAL FINANCIAL INC 4.418% 03/27/2048 DD 03/27/18	220,578.97	206,655.02
PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17	0.00	196,924.31
PUBLIC SERVICE CO OF COLORADO 4.050% 09/15/2049 DD 03/13/19	329,278.59	310,544.92
PUBLIC SERVICE CO OF COLORADO 4.300% 03/15/2044 DD 03/10/14	202,969.69	193,242.03
PUBLIC SERVICE CO OF COLORADO 4.500% 06/01/2052 DD 05/17/22	245,955.75	231,822.49
PUBLIC SERVICE ELECTRIC AND GA 2.050% 08/01/2050 DD 08/06/20	38,057.35	34,406.79
PUBLIC SERVICE ELECTRIC AND GA 2.700% 05/01/2050 DD 05/08/20	295,726.95	143,601.38
PUBLIC SERVICE ELECTRIC AND GA 3.000% 03/01/2051 DD 03/04/21	0.00	67,945.79
PUBLIC SERVICE ELECTRIC AND GA 3.150% 01/01/2050 DD 01/09/20	574,968.12	0.00
PUBLIC SERVICE ELECTRIC AND GA 3.200% 08/01/2049 DD 08/12/19	22,224.38	20,480.55
PUBLIC SERVICE ELECTRIC AND GA 3.650% 09/01/2042 DD 09/13/12	183,784.85	105,274.11
PUBLIC SERVICE ELECTRIC AND GA 3.800% 01/01/2043 DD 01/11/13	0.00	55,394.50
PUBLIC SERVICE ELECTRIC AND GA 3.850% 05/01/2049 DD 05/08/19	237,589.45	115,073.18
PUBLIC SERVICE ENTERPRISE GROU 5.450% 04/01/2034 DD 03/27/24	0.00	159,667.20
PUBLIC STORAGE OPERATING CO 5.350% 08/01/2053 DD 07/26/23	136,416.37	164,730.37
PUGET SOUND ENERGY INC 3.250% 09/15/2049 DD 08/30/19	238,190.34	153,898.89
PUGET SOUND ENERGY INC 4.223% 06/15/2048 DD 06/14/18	400,839.17	212,597.84
PUGET SOUND ENERGY INC 4.434% 11/15/2041 DD 11/16/11	30,320.77	28,635.38
PUGET SOUND ENERGY INC 5.685% 06/15/2054 DD 06/11/24	0.00	314,069.45
PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10	208,573.62	0.00
QUALCOMM INC 4.300% 05/20/2047 DD 05/26/17	243,248.02	335,121.26
QUALCOMM INC 4.800% 05/20/2045 DD 05/20/15	0.00	479,427.51
QUALCOMM INC 6.000% 05/20/2053 DD 11/09/22	988,489.96	779,394.35
REALTY INCOME CORP 5.125% 02/15/2034 DD 01/16/24	0.00	44,102.70
RIO TINTO FINANCE USA LTD 2.750% 11/02/2051 DD 11/02/21	0.00	149,688.85
RIO TINTO FINANCE USA PLC 5.125% 03/09/2053 DD 03/09/23	490,649.33	435,569.01
ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21	494,052.13	122,183.90
ROCKEFELLER FOUNDATION/THE 2.492% 10/01/2050 DD 10/15/20	75,905.62	69,660.33
RTX CORP 4.150% 05/15/2045 DD 05/04/15	296,653.63	0.00
RTX CORP 4.500% 06/01/2042 DD 06/01/12	455,506.07	0.00



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S&P GLOBAL INC 3.900% 03/01/2062 DD 03/01/23	0.00	26,086.68
SALESFORCE INC 2.700% 07/15/2041 DD 07/12/21	567,921.67	325,595.63
SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21	255,044.89	195,277.96
SALESFORCE INC 3.050% 07/15/2061 DD 07/12/21	0.00	95,799.64
SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18	85,575.45	23,858.10
SAN DIEGO GAS & ELECTRIC CO 5.550% 04/15/2054 DD 03/22/24	0.00	184,431.92
SCE RECOVERY FUNDING LLC 4.697% 06/15/2042 DD 04/27/23	0.00	275,086.91
SCHLUMBERGER INVESTMENT SA 5.000% 06/01/2034 DD 05/29/24	0.00	301,337.98
SHELL FINANCE US INC 3.750% 09/12/2046 DD 09/12/24	0.00	361,014.34
SHELL FINANCE US INC 4.000% 05/10/2046 DD 05/10/24	0.00	333,209.86
SHELL FINANCE US INC 4.375% 05/11/2045 DD 05/11/24	0.00	2,436,799.69
SHELL FINANCE US INC 4.550% 08/12/2043 DD 08/12/24	0.00	336,751.47
SHELL INTERNATIONAL FINANCE BV 2.875% 11/26/2041 DD 11/26/21	900,968.72	256,829.47
SHELL INTERNATIONAL FINANCE BV 3.125% 11/07/2049 DD 11/07/19	0.00	108,859.62
SHELL INTERNATIONAL FINANCE BV 3.250% 04/06/2050 DD 04/06/20	199,983.25	0.00
SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12	356,118.42	156,643.85
SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16	796,758.27	0.00
SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16	548,540.17	0.00
SHELL INTERNATIONAL FINANCE BV 4.375% 05/11/2045 DD 05/11/15	242,717.14	0.00
SHELL INTERNATIONAL FINANCE BV 4.550% 08/12/2043 DD 08/12/13	459,798.02	0.00
SHELL INTERNATIONAL FINANCE BV 6.375% 12/15/2038 DD 12/11/08	236,639.01	0.00
SHERWIN-WILLIAMS CO/THE 4.550% 08/01/2045 DD 07/31/15	179,589.32	0.00
SIEMENS FINANCIERINGSMAAT 144A 2.875% 03/11/2041 DD 03/11/21	94,224.72	0.00
SIERRA PACIFIC POWER CO 5.900% 03/15/2054 DD 03/15/24	0.00	250,441.33
SIMON PROPERTY GROUP LP 4.250% 11/30/2046 DD 11/23/16	0.00	816,610.00
SIMON PROPERTY GROUP LP 5.850% 03/08/2053 DD 03/08/23	213,163.68	0.00
SIMON PROPERTY GROUP LP 6.750% 02/01/2040 DD 01/25/10	0.00	1,108,140.00
SOUTHERN CALIFORNIA EDISON CO 3.450% 02/01/2052 DD 01/13/22	175,976.43	0.00
SOUTHERN CALIFORNIA EDISON CO 3.600% 02/01/2045 DD 01/16/15	0.00	25,877.58
SOUTHERN CALIFORNIA EDISON CO 3.650% 02/01/2050 DD 01/09/20	1,298,381.78	745,478.36
SOUTHERN CALIFORNIA EDISON CO 3.900% 12/01/2041 DD 11/22/11	24,459.25	23,389.55
SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	257,807.43	246,547.05
SOUTHERN CALIFORNIA EDISON CO 4.050% 03/15/2042 DD 03/13/12	249,779.29	141,651.67
SOUTHERN CALIFORNIA EDISON CO 5.450% 06/01/2052 DD 05/23/22	0.00	136,424.72
SOUTHERN CALIFORNIA EDISON CO 5.500% 03/15/2040 DD 03/11/10	309,519.83	151,199.62
SOUTHERN CALIFORNIA EDISON CO 5.750% 04/15/2054 DD 03/01/24	0.00	108,151.00
SOUTHERN CALIFORNIA EDISON CO 5.875% 12/01/2053 DD 05/22/23	0.00	238,733.07
SOUTHERN CALIFORNIA EDISON CO 6.000% 01/15/2034 DD 01/14/04	427,654.94	0.00
SOUTHERN CALIFORNIA GAS CO 3.750% 09/15/2042 DD 09/21/12	311,133.03	188,206.94
SOUTHERN CALIFORNIA GAS CO 5.750% 06/01/2053 DD 05/23/23	58,047.62	621,925.11
SOUTHWESTERN ELECTRIC POWER CO 3.250% 11/01/2051 DD 11/03/21	338,459.99	0.00
SOUTHWESTERN PUBLIC SERVICE CO 3.700% 08/15/2047 DD 08/09/17	270,672.63	258,117.67



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SOUTHWESTERN PUBLIC SERVICE CO 3.750% 06/15/2049 DD 06/18/19	0.00	101,848.47
SOUTHWESTERN PUBLIC SERVICE CO 4.400% 11/15/2048 DD 11/05/18	876,821.34	117,658.44
STANFORD HEALTH CARE 3.795% 11/15/2048 DD 01/17/18	173,105.35	99,919.14
SUMITOMO MITSUI FINANCIAL GROU 5.558% 07/09/2034 DD 07/09/24	0.00	711,970.57
SUMITOMO MITSUI FINANCIAL GROU 5.836% 07/09/2044 DD 07/09/24	0.00	762,761.88
SUNCOR ENERGY INC 4.000% 11/15/2047 DD 11/15/17	524,252.21	0.00
SUTTER HEALTH 3.361% 08/15/2050 DD 10/29/20	96,905.70	0.00
SUTTER HEALTH 5.547% 08/15/2053 DD 06/08/23	170,626.01	0.00
SWPECO STORM RECOVERY FUNDING 4.880% 09/01/2041 DD 12/18/24	0.00	635,329.50
TAMPA ELECTRIC CO 4.100% 06/15/2042 DD 06/05/12	0.00	118,948.87
TAMPA ELECTRIC CO 4.450% 06/15/2049 DD 10/04/18	0.00	267,935.45
TARGET CORP 3.900% 11/15/2047 DD 10/20/17	134,158.55	0.00
TARGET CORP 4.500% 09/15/2032 DD 09/13/22	0.00	580,470.00
TARGET CORP 4.800% 01/15/2053 DD 01/24/23	393,712.44	0.00
TARGET CORP 6.500% 10/15/2037 DD 10/05/07	162,353.26	153,834.29
TEACHERS INSURANCE & ANNU 144A 3.300% 05/15/2050 DD 05/07/20	100,004.77	33,376.37
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18	341,748.00	0.00
TEXAS INSTRUMENTS INC 5.000% 03/14/2053 DD 03/14/23	169,647.03	233,957.99
TEXAS INSTRUMENTS INC 5.050% 05/18/2063 DD 05/18/23	0.00	433,291.09
TEXAS INSTRUMENTS INC 5.150% 02/08/2054 DD 02/08/24	0.00	145,410.42
THE CAMPBELL'S COMPANY 4.800% 03/15/2048 DD 03/16/18	397,742.69	0.00
THERMO FISHER SCIENTIFIC INC 2.800% 10/15/2041 DD 08/23/21	739,052.57	267,562.53
THERMO FISHER SCIENTIFIC INC 4.977% 08/10/2030 DD 08/10/23	0.00	605,082.00
THOMAS JEFFERSON UNIVERSITY 3.847% 11/01/2057 DD 02/02/22	259,103.01	157,026.99
TOTALENERGIES CAPITAL INTERNAT 2.986% 06/29/2041 DD 06/29/20	128,708.73	894,731.32
TOTALENERGIES CAPITAL INTERNAT 3.127% 05/29/2050 DD 05/29/20	504,517.67	259,165.12
TOTALENERGIES CAPITAL SA 5.425% 09/10/2064 DD 09/10/24	0.00	468,883.75
TOTALENERGIES CAPITAL SA 5.488% 04/05/2054 DD 04/05/24	0.00	3,306,517.20
TOTALENERGIES CAPITAL SA 5.638% 04/05/2064 DD 04/05/24	0.00	823,955.56
TRANSATLANTIC HOLDINGS INC 8.000% 11/30/2039 DD 11/23/09	0.00	975,302.40
TRAVELERS COS INC/THE 2.550% 04/27/2050 DD 04/27/20	0.00	88,569.33
TRAVELERS COS INC/THE 3.050% 06/08/2051 DD 06/08/21	0.00	22,203.67
TRAVELERS COS INC/THE 3.750% 05/15/2046 DD 05/11/16	127,884.46	118,723.80
TRAVELERS COS INC/THE 4.000% 05/30/2047 DD 05/22/17	0.00	83,095.41
TRAVELERS COS INC/THE 4.100% 03/04/2049 DD 03/04/19	0.00	103,886.67
TRINITY HEALTH CORP 2.632% 12/01/2040 DD 01/20/21	79,723.25	0.00
TRUSTEES OF PRINCETON UNIVERSI 2.516% 07/01/2050 DD 06/15/20	122,930.15	18,679.43
TRUSTEES OF THE UNIVERSITY OF 2.396% 10/01/2050 DD 07/14/20	215,479.78	0.00
TWDC ENTERPRISES 18 CORP 4.375% 08/16/2041 DD 08/22/11	0.00	527,081.95
UBS AG/LONDON 4.500% 06/26/2048 DD 06/26/23	0.00	119,168.69
UBS AG/STAMFORD CT 7.500% 02/15/2028 DD 01/09/23	0.00	2,141,740.00
UBS GROUP AG 4.875% 05/15/2045 DD 11/15/15	386,932.92	76,189.75



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UBS GROUP AG 144A VAR RT 09/06/2045 DD 09/06/24	0.00	233,662.02
UMASS MEMORIAL HEALTH CARE OBL 5.363% 07/01/2052 DD 06/08/22	665,262.21	349,503.39
UNILEVER CAPITAL CORP 4.625% 08/12/2034 DD 08/12/24	0.00	308,294.71
UNION ELECTRIC CO 2.625% 03/15/2051 DD 10/09/20	124,684.50	115,283.45
UNION ELECTRIC CO 3.250% 10/01/2049 DD 10/01/19	424,250.85	0.00
UNION ELECTRIC CO 3.650% 04/15/2045 DD 04/06/15	270,822.74	136,144.07
UNION ELECTRIC CO 3.900% 04/01/2052 DD 04/01/22	132,381.78	161,060.61
UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	83,793.33	0.00
UNION ELECTRIC CO 4.000% 04/01/2048 DD 04/06/18	0.00	50,544.27
UNION ELECTRIC CO 5.300% 08/01/2037 DD 07/21/05	41,478.73	39,622.22
UNION ELECTRIC CO 8.450% 03/15/2039 DD 03/20/09	0.00	183,637.50
UNION PACIFIC CORP 2.950% 03/10/2052 DD 09/10/21	146,089.69	234,052.39
UNION PACIFIC CORP 2.973% 09/16/2062 DD 03/16/21	101,140.03	86,473.79
UNION PACIFIC CORP 3.250% 02/05/2050 DD 01/31/20	0.00	170,934.51
UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16	252,399.05	239,646.58
UNION PACIFIC CORP 3.550% 05/20/2061 DD 05/20/21	260,434.42	230,356.37
UNION PACIFIC CORP 3.600% 09/15/2037 DD 09/19/17	0.00	205,648.73
UNION PACIFIC CORP 3.750% 02/05/2070 DD 01/31/20	0.00	93,579.76
UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20	249,951.25	374,664.91
UNION PACIFIC CORP 3.950% 08/15/2059 DD 08/05/19	184,572.28	163,856.66
UNION PACIFIC CORP 4.000% 04/15/2047 DD 04/05/17	0.00	419,399.65
UNION PACIFIC CORP 4.050% 11/15/2045 DD 10/29/15	0.00	374,297.09
UNITED AIRLINES 2014-1 CLASS A 4.000% 10/11/2027 DD 04/07/14	0.00	285,675.84
UNITED AIRLINES 2014-2 CLASS A 3.750% 03/03/2028 DD 08/11/14	0.00	127,203.43
UNITED ELECTRIC SECURITIZ 144A 5.109% 06/01/2033 DD 12/14/22	0.00	825,473.25
UNITED PARCEL SERVICE INC 3.625% 10/01/2042 DD 09/27/12	0.00	4,674.77
UNITED PARCEL SERVICE INC 4.250% 03/15/2049 DD 03/15/19	0.00	122,485.16
UNITED PARCEL SERVICE INC 4.875% 11/15/2040 DD 11/12/10	0.00	107,228.30
UNITED PARCEL SERVICE INC 5.600% 05/22/2064 DD 05/22/24	0.00	83,517.62
UNITEDHEALTH GROUP INC 2.750% 05/15/2040 DD 05/18/20	632,008.28	590,822.09
UNITEDHEALTH GROUP INC 2.900% 05/15/2050 DD 05/18/20	397,141.36	220,727.02
UNITEDHEALTH GROUP INC 3.050% 05/15/2041 DD 05/19/21	1,046,729.65	1,182,951.15
UNITEDHEALTH GROUP INC 3.250% 05/15/2051 DD 05/19/21	196,618.28	0.00
UNITEDHEALTH GROUP INC 3.500% 08/15/2039 DD 07/25/19	549,844.08	185,932.61
UNITEDHEALTH GROUP INC 3.700% 08/15/2049 DD 07/25/19	0.00	477,188.07
UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	194,342.79	302,223.62
UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12	0.00	8,033.95
UNITEDHEALTH GROUP INC 4.200% 01/15/2047 DD 12/20/16	0.00	109,195.19
UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17	250,718.58	227,150.00
UNITEDHEALTH GROUP INC 4.625% 11/15/2041 DD 11/10/11	167,830.33	26,448.66
UNITEDHEALTH GROUP INC 4.750% 05/15/2052 DD 05/20/22	530,964.05	236,028.29
UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	97,439.31	0.00



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UNITEDHEALTH GROUP INC 5.000% 04/15/2034 DD 03/21/24	0.00	380,908.28
UNITEDHEALTH GROUP INC 5.050% 04/15/2053 DD 03/28/23	4,015,190.88	2,594,851.60
UNITEDHEALTH GROUP INC 5.200% 04/15/2063 DD 03/28/23	312,714.04	0.00
UNITEDHEALTH GROUP INC 5.375% 04/15/2054 DD 03/21/24	0.00	342,745.45
UNITEDHEALTH GROUP INC 5.500% 04/15/2064 DD 03/21/24	0.00	664,539.54
UNITEDHEALTH GROUP INC 5.500% 07/15/2044 DD 07/25/24	0.00	3,732,798.23
UNITEDHEALTH GROUP INC 5.625% 07/15/2054 DD 07/25/24	0.00	155,603.85
UNITEDHEALTH GROUP INC 5.700% 10/15/2040 DD 10/25/10	107,627.21	100,064.69
UNITEDHEALTH GROUP INC 5.875% 02/15/2053 DD 10/28/22	0.00	145,595.67
UNIVERSITY OF CHICAGO/THE 2.547% 04/01/2050 DD 09/02/20	231,427.78	112,135.56
UNIVERSITY OF SOUTHERN CALIFOR 2.945% 10/01/2051 DD 04/14/21	0.00	258,646.70
UNIVERSITY OF SOUTHERN CALIFOR 3.841% 10/01/2047 DD 04/18/17	60,163.06	56,353.33
US BANCORP VAR RT 01/23/2035 DD 01/23/24	0.00	1,966,791.68
US BANCORP VAR RT 06/12/2034 DD 06/12/23	2,817,370.67	2,780,379.12
US BANCORP VAR RT 11/03/2036 DD 11/03/21	0.00	852,151.79
VERIZON COMMUNICATIONS INC 2.650% 11/20/2040 DD 11/20/20	1,560,068.29	0.00
VIRGINIA ELECTRIC AND POWER CO 3.800% 09/15/2047 DD 09/13/17	0.00	82,432.02
VIRGINIA ELECTRIC AND POWER CO 4.000% 01/15/2043 DD 01/08/13	0.00	354,531.50
VIRGINIA ELECTRIC AND POWER CO 4.625% 05/15/2052 DD 05/31/22	0.00	96,925.90
VIRGINIA ELECTRIC AND POWER CO 5.050% 08/15/2034 DD 08/12/24	0.00	112,233.24
VIRGINIA ELECTRIC AND POWER CO 5.450% 04/01/2053 DD 03/30/23	273,991.87	0.00
VIRGINIA ELECTRIC AND POWER CO 5.550% 08/15/2054 DD 08/12/24	0.00	343,679.16
VISA INC 2.000% 08/15/2050 DD 08/17/20	0.00	75,622.36
VISA INC 2.700% 04/15/2040 DD 04/02/20	425,687.80	995,726.00
VISA INC 4.300% 12/14/2045 DD 12/14/15	402,242.57	1,747,015.87
WALMART INC 2.500% 09/22/2041 DD 09/22/21	0.00	757,790.00
WALMART INC 3.625% 12/15/2047 DD 10/20/17	0.00	459,978.00
WALMART INC 3.950% 06/28/2038 DD 06/27/18	444,138.61	336,155.73
WALMART INC 4.050% 06/29/2048 DD 06/27/18	0.00	493,590.00
WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19	0.00	1,491,060.05
WALT DISNEY CO/THE 3.500% 05/13/2040 DD 05/13/20	29,547.60	393,250.70
WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20	0.00	412,530.20
WALT DISNEY CO/THE 4.625% 03/23/2040 DD 03/23/20	307,770.01	0.00
WALT DISNEY CO/THE 4.750% 09/15/2044 DD 09/15/19	0.00	179,226.00
WALT DISNEY CO/THE 4.950% 10/15/2045 DD 10/15/19	0.00	224,253.40
WALT DISNEY CO/THE 5.400% 10/01/2043 DD 10/01/19	126,119.39	176,941.80
WALT DISNEY CO/THE 6.650% 11/15/2037 DD 11/15/19	0.00	329,016.45
WASHINGTON UNIVERSITY/THE 3.524% 04/15/2054 DD 04/07/22	1,311,008.41	205,743.19
WASHINGTON UNIVERSITY/THE 4.349% 04/15/2122 DD 04/07/22	0.00	61,938.61
WASTE MANAGEMENT INC 4.875% 02/15/2034 DD 08/03/23	1,226,251.94	0.00
WASTE MANAGEMENT INC 4.950% 03/15/2035 DD 11/04/24	0.00	429,100.35
WASTE MANAGEMENT INC 5.350% 10/15/2054 DD 11/04/24	0.00	798,558.55



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WASTE MANAGEMENT INC 144A 3.875% 01/15/2029 DD 07/15/24	0.00	385,404.00
WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16	539,510.06	0.00
WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	344,720.92	0.00
WELLS FARGO & CO VAR RT 04/24/2034 DD 04/24/23	979,951.81	963,394.45
WELLS FARGO & CO VAR RT 04/25/2053 DD 04/25/22	1,048,595.34	140,684.76
WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20	5,607,404.49	4,290,428.20
WELLS FARGO & CO VAR RT 07/25/2034 DD 07/25/23	2,151,720.91	1,960,980.41
WELLS FARGO & CO VAR RT 10/23/2034 DD 10/23/23	1,765,868.06	0.00
WELLS FARGO & CO VAR RT 12/03/2035 DD 12/03/24	0.00	1,191,188.04
WELLS FARGO BANK NA 5.850% 02/01/2037 DD 01/29/07	168,266.38	0.00
WESTPAC BANKING CORP 3.133% 11/18/2041 DD 11/18/21	157,831.39	0.00
WESTPAC BANKING CORP 4.421% 07/24/2039 DD 07/24/19	0.00	886,370.00
WILLIS-KNIGHTON MEDICAL CENTER 4.813% 09/01/2048 DD 10/25/18	101,684.60	0.00
WYETH LLC 5.950% 04/01/2037 DD 03/27/07	126,845.13	120,091.96
WYETH LLC 6.000% 02/15/2036 DD 11/14/05	210,042.21	200,176.51
XCEL ENERGY INC 5.500% 03/15/2034 DD 02/29/24	0.00	1,569,251.25
TOTAL PREFERRED	268,494,945.91	309,967,731.73
(B) ALL OTHER		
3M CO 3.250% 08/26/2049 DD 08/26/19	469,696.75	0.00
ABBVIE INC 4.050% 11/21/2039 DD 05/21/20	0.00	508,909.45
ABBVIE INC 4.250% 11/21/2049 DD 05/21/20	0.00	981,182.20
ABBVIE INC 4.400% 11/06/2042 DD 05/06/13	549,074.59	420,445.73
ABBVIE INC 4.850% 06/15/2044 DD 06/15/20	0.00	136,155.00
ACCENTURE CAPITAL INC 4.500% 10/04/2034 DD 10/04/24	0.00	323,141.90
ADVENTIST HEALTH SYSTEM/WEST 5.757% 12/01/2034 DD 05/23/24	0.00	176,201.99
AEP TEXAS INC 3.450% 05/15/2051 DD 05/06/21	86,092.78	0.00
AEP TEXAS INC 3.800% 10/01/2047 DD 09/22/17	0.00	226,799.71
AEP TRANSMISSION CO LLC 3.150% 09/15/2049 DD 09/11/19	269,777.62	0.00
AEP TRANSMISSION CO LLC 3.650% 04/01/2050 DD 04/01/20	87,011.93	0.00
AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21	0.00	387,076.00
AERCAP IRELAND CAPITAL DAC / A 3.000% 10/29/2028 DD 10/29/21	0.00	1,851,480.00
AERCAP IRELAND CAPITAL DAC / A 3.850% 10/29/2041 DD 10/29/21	1,627,196.86	797,246.64
AETNA INC 4.125% 11/15/2042 DD 11/07/12	92,132.20	0.00
AETNA INC 4.750% 03/15/2044 DD 03/07/14	0.00	248,365.93
AETNA INC 6.625% 06/15/2036 DD 06/09/06	0.00	363,626.55
AETNA INC 6.750% 12/15/2037 DD 12/04/07	202,413.39	242,877.91
AIR LEASE CORP 5.200% 07/15/2031 DD 06/25/24	0.00	1,975,740.00
AIR PRODUCTS AND CHEMICALS INC 4.850% 02/08/2034 DD 02/08/24	0.00	283,335.80
AKER BP ASA 144A 5.800% 10/01/2054 DD 10/01/24	0.00	381,202.24
ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19	147,175.56	0.00
ALEXANDRIA REAL ESTATE EQUITIE 2.000% 05/18/2032 DD 02/18/21	894,378.22	333,342.46



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ALEXANDRIA REAL ESTATE EQUITIE 3.000% 05/18/2051 DD 02/18/21	142,277.30	64,382.49
ALEXANDRIA REAL ESTATE EQUITIE 3.550% 03/15/2052 DD 02/16/22	3,838,352.52	372,868.02
ALEXANDRIA REAL ESTATE EQUITIE 4.000% 02/01/2050 DD 07/15/19	107,095.19	0.00
ALEXANDRIA REAL ESTATE EQUITIE 4.300% 01/15/2026 DD 11/17/15	0.00	994,960.00
ALEXANDRIA REAL ESTATE EQUITIE 5.250% 05/15/2036 DD 02/15/24	0.00	168,908.76
ALLSTATE CORP/THE 4.200% 12/15/2046 DD 12/08/16	285,434.66	20,092.21
AMAZON.COM INC 3.100% 05/12/2051 DD 05/12/21	0.00	1,215,864.00
AMEREN ILLINOIS CO 3.250% 03/15/2050 DD 11/26/19	447,600.05	0.00
AMEREN ILLINOIS CO 5.550% 07/01/2054 DD 06/27/24	0.00	277,359.41
AMERICA MOVIL SAB DE CV 6.125% 11/15/2037 DD 10/30/07	287,052.75	272,364.69
AMERICAN ELECTRIC POWER CO INC 3.250% 03/01/2050 DD 03/05/20	132,180.73	0.00
AMERICAN EXPRESS CO VAR RT 07/28/2034 DD 07/28/23	636,863.18	0.00
AMERICAN HONDA FINANCE CORP 2.250% 01/12/2029 DD 01/13/22	0.00	739,779.40
AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15	88,042.53	0.00
AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14	262,578.25	110,617.56
AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15	849,453.53	0.00
AMERICAN TOWER CORP 3.700% 10/15/2049 DD 10/03/19	0.00	1,283,161.67
AMERICAN TRANSMISSION SYS 144A 5.000% 09/01/2044 DD 09/25/14	310,915.23	0.00
AMGEN INC 2.770% 09/01/2053 DD 03/01/21	345,126.78	379,151.62
AMGEN INC 3.150% 02/21/2040 DD 02/21/20	1,306,937.74	529,610.21
AMGEN INC 3.375% 02/21/2050 DD 02/21/20	751,109.72	162,221.48
AMGEN INC 4.200% 02/22/2052 DD 02/22/22	276,167.81	1,183,251.55
AMGEN INC 4.563% 06/15/2048 DD 12/15/16	0.00	133,465.67
AMGEN INC 4.663% 06/15/2051 DD 12/15/16	515,566.04	335,712.20
AMGEN INC 4.875% 03/01/2053 DD 08/18/22	0.00	167,447.27
AMGEN INC 4.950% 10/01/2041 DD 09/16/10	574,256.09	541,480.51
AMGEN INC 5.150% 11/15/2041 DD 11/10/11	224,465.55	134,139.76
AMGEN INC 5.600% 03/02/2043 DD 03/02/23	1,083,104.54	0.00
AMGEN INC 5.750% 03/02/2063 DD 03/02/23	105,419.87	269,436.82
ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16	1,510,416.97	0.00
ANHEUSER-BUSCH INBEV WORLDWIDE 4.350% 06/01/2040 DD 04/03/20	196,897.16	0.00
ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	0.00	479,145.37
ANHEUSER-BUSCH INBEV WORLDWIDE 5.450% 01/23/2039 DD 01/23/19	0.00	330,871.93
AON CORP / AON GLOBAL HOLDINGS 3.900% 02/28/2052 DD 02/28/22	207,478.48	136,001.55
AON GLOBAL LTD 4.450% 05/24/2043 DD 05/24/13	24,798.58	24,685.33
AON GLOBAL LTD 4.600% 06/14/2044 DD 05/28/14	314,983.73	296,351.29
APPALACHIAN POWER CO 4.450% 06/01/2045 DD 05/18/15	177,822.95	84,902.54
APPALACHIAN POWER CO 4.500% 03/01/2049 DD 03/06/19	215,601.95	204,486.45
APPALACHIAN POWER CO 6.700% 08/15/2037 DD 08/17/07	76,805.00	74,222.39
APPALACHIAN POWER CO 7.000% 04/01/2038 DD 03/25/08	0.00	736,866.00
APPLE INC 3.750% 09/12/2047 DD 09/12/17	398,530.97	401,675.04
APPLE INC 3.850% 08/04/2046 DD 08/04/16	0.00	173,565.20



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APTIV SWISS HOLDINGS LTD 3.100% 12/01/2051 DD 11/23/21	0.00	234,358.42
APTIV SWISS HOLDINGS LTD 4.150% 05/01/2052 DD 02/18/22	1,339,085.01	0.00
APTIV SWISS HOLDINGS LTD 5.750% 09/13/2054 DD 09/13/24	0.00	157,191.81
ARCH CAPITAL GROUP US INC 5.144% 11/01/2043 DD 12/13/13	0.00	188,003.22
ARIZONA PUBLIC SERVICE CO 2.650% 09/15/2050 DD 09/11/20	0.00	133,402.27
ARIZONA PUBLIC SERVICE CO 3.750% 05/15/2046 DD 05/06/16	0.00	77,666.16
ARIZONA PUBLIC SERVICE CO 4.350% 11/15/2045 DD 11/06/15	0.00	190,954.83
ARIZONA PUBLIC SERVICE CO 5.700% 08/15/2034 DD 05/09/24	0.00	869,545.01
ARTHUR J GALLAGHER & CO 3.500% 05/20/2051 DD 05/20/21	278,991.45	396,068.98
ARTHUR J GALLAGHER & CO 5.150% 02/15/2035 DD 12/19/24	0.00	932,432.58
ARTHUR J GALLAGHER & CO 5.550% 02/15/2055 DD 12/19/24	0.00	197,865.31
ARTHUR J GALLAGHER & CO 5.750% 03/02/2053 DD 03/02/23	331,331.45	0.00
ARTHUR J GALLAGHER & CO 6.750% 02/15/2054 DD 11/02/23	146,069.03	0.00
ASTRAZENECA PLC 4.375% 11/16/2045 DD 11/16/15	325,049.56	0.00
AT&T INC 3.500% 06/01/2041 DD 05/28/20	1,402,264.93	0.00
AT&T INC 3.500% 09/15/2053 DD 03/15/21	754,507.37	152,261.29
AT&T INC 3.550% 09/15/2055 DD 03/15/21	1,398,957.40	482,416.37
AT&T INC 3.650% 06/01/2051 DD 05/28/20	0.00	321,703.37
AT&T INC 3.650% 09/15/2059 DD 03/15/21	732,742.02	586,415.61
AT&T INC 3.800% 12/01/2057 DD 06/01/21	465,931.66	1,105,453.74
AT&T INC 4.300% 12/15/2042 DD 06/15/13	0.00	109,934.72
AT&T INC 4.500% 03/09/2048 DD 09/07/16	1,091,860.84	643,132.98
AT&T INC 4.500% 05/15/2035 DD 05/04/15	1,973,345.03	1,654,820.98
AT&T INC 4.650% 06/01/2044 DD 06/01/19	0.00	136,098.20
AT&T INC 4.850% 03/01/2039 DD 02/19/19	0.00	374,616.91
AT&T INC 5.150% 02/15/2050 DD 08/14/18	1,856,262.01	1,729,178.88
AT&T INC 5.250% 03/01/2037 DD 02/09/17	698,927.22	0.00
AT&T INC 5.350% 09/01/2040 DD 03/01/11	103,887.48	101,747.72
AT&T INC 6.300% 01/15/2038 DD 12/06/07	170,952.32	0.00
AVALONBAY COMMUNITIES INC 5.300% 12/07/2033 DD 12/07/23	416,527.63	0.00
BANCO SANTANDER SA 5.179% 11/19/2025 DD 11/19/15	0.00	599,328.00
BANCO SANTANDER SA VAR RT 03/14/2028 DD 03/14/24	0.00	2,017,340.00
BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	3,000,074.17	0.00
BANK OF MONTREAL VAR RT 01/10/2037 DD 01/10/22	5,979,997.89	6,191,189.25
BANK OF NOVA SCOTIA/THE VAR RT 05/04/2037 DD 04/12/22	0.00	477,105.20
BARCLAYS PLC VAR RT 05/09/2027 DD 05/09/23	0.00	2,213,520.60
BARCLAYS PLC VAR RT 05/09/2034 DD 05/09/23	557,020.26	0.00
BARCLAYS PLC VAR RT 06/27/2034 DD 06/27/23	752,772.80	0.00
BARCLAYS PLC VAR RT 09/10/2035 DD 09/10/24	0.00	297,829.11
BARCLAYS PLC VAR RT 09/23/2035 DD 09/23/20	2,723,844.52	679,957.10
BARCLAYS PLC VAR RT 11/02/2026 DD 11/02/22	0.00	610,830.00
BARCLAYS PLC VAR RT 11/24/2042 DD 11/24/21	307,681.34	0.00



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BARRICK INTERNATIONAL BAR 144A 6.350% 10/15/2036 DD 10/12/06	163,721.82	157,963.34
BARRICK NORTH AMERICA FINANCE 5.700% 05/30/2041 DD 06/01/11	909,119.10	1,022,658.97
BARRICK NORTH AMERICA FINANCE 5.750% 05/01/2043 DD 05/02/13	0.00	133,519.05
BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09	281,144.37	0.00
BAT CAPITAL CORP 3.734% 09/25/2040 DD 09/25/20	1,116,887.62	945,873.99
BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18	0.00	202,945.96
BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18	1,056,047.07	644,053.63
BAT CAPITAL CORP 4.758% 09/06/2049 DD 09/06/19	111,423.85	372,907.54
BAT CAPITAL CORP 5.650% 03/16/2052 DD 03/16/22	1,939,895.92	1,319,366.30
BAT CAPITAL CORP 6.421% 08/02/2033 DD 08/02/23	1,574,340.62	1,585,549.07
BAT CAPITAL CORP 7.079% 08/02/2043 DD 08/02/23	2,228,323.18	2,323,014.99
BAT CAPITAL CORP 7.081% 08/02/2053 DD 08/02/23	445,258.16	0.00
BAXTER INTERNATIONAL INC 3.132% 12/01/2051 DD 06/01/22	107,083.75	0.00
BAYCARE HEALTH SYSTEM INC 3.831% 11/15/2050 DD 04/16/20	58,262.60	0.00
BAYER US FINANCE II LLC 144A 4.400% 07/15/2044 DD 07/15/18	0.00	71,261.49
BAYER US FINANCE II LLC 144A 4.625% 06/25/2038 DD 06/25/18	0.00	174,962.69
BAYER US FINANCE II LLC 144A 4.700% 07/15/2064 DD 07/15/18	486,473.26	0.00
BAYER US FINANCE II LLC 144A 4.875% 06/25/2048 DD 06/25/18	190,418.64	85,820.21
BAYER US FINANCE LLC 144A 6.500% 11/21/2033 DD 11/21/23	614,371.96	0.00
BAYER US FINANCE LLC 144A 6.875% 11/21/2053 DD 11/21/23	1,065,641.28	383,723.60
BEACON FUNDING TRUST 144A 6.266% 08/15/2054 DD 11/05/24	0.00	2,094,852.50
BELL TELEPHONE CO OF CANADA OR 4.300% 07/29/2049 DD 05/13/19	738,295.96	575,305.51
BELL TELEPHONE CO OF CANADA OR 4.464% 04/01/2048 DD 03/29/18	0.00	101,205.96
BELL TELEPHONE CO OF CANADA OR 5.550% 02/15/2054 DD 02/15/24	0.00	455,560.57
BIOGEN INC 3.150% 05/01/2050 DD 04/30/20	148,764.01	0.00
BLACK HILLS CORP 4.200% 09/15/2046 DD 08/19/16	136,252.92	133,363.91
BLACK HILLS CORP 6.000% 01/15/2035 DD 05/16/24	0.00	273,612.50
BOEING CO/THE 3.250% 02/01/2035 DD 07/31/19	0.00	339,077.00
BOEING CO/THE 3.375% 06/15/2046 DD 05/18/16	0.00	139,412.77
BOEING CO/THE 3.500% 03/01/2039 DD 02/15/19	274,974.46	256,158.53
BOEING CO/THE 3.550% 03/01/2038 DD 02/23/18	449,384.77	223,357.28
BOEING CO/THE 3.625% 03/01/2048 DD 02/23/18	0.00	269,924.90
BOEING CO/THE 3.750% 02/01/2050 DD 07/31/19	868,915.43	772,827.00
BOEING CO/THE 3.825% 03/01/2059 DD 02/15/19	0.00	93,486.93
BOEING CO/THE 3.900% 05/01/2049 DD 05/02/19	405,122.78	289,288.99
BOEING CO/THE 3.950% 08/01/2059 DD 07/31/19	119,138.83	139,334.57
BOEING CO/THE 5.705% 05/01/2040 DD 05/04/20	285,387.32	0.00
BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20	1,633,385.56	2,530,418.44
BOEING CO/THE 5.875% 02/15/2040 DD 07/28/09	202,470.54	188,643.70
BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20	1,632,686.44	468,009.38
BOEING CO/THE 7.008% 05/01/2064 DD 11/01/24	0.00	318,898.26
BOSTON PROPERTIES LP 2.550% 04/01/2032 DD 03/16/21	3,868,699.38	1,316,677.91



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BOSTON PROPERTIES LP 5.750% 01/15/2035 DD 08/26/24	0.00	919,824.50
BOSTON SCIENTIFIC CORP 4.550% 03/01/2039 DD 02/25/19	128,856.79	0.00
BP CAPITAL MARKETS AMERICA INC 5.227% 11/17/2034 DD 05/17/24	0.00	345,016.00
BRISTOL-MYERS SQUIBB CO 4.125% 06/15/2039 DD 06/15/20	0.00	185,654.65
BRISTOL-MYERS SQUIBB CO 4.250% 10/26/2049 DD 04/26/20	0.00	125,443.05
BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20	0.00	157,031.20
BRISTOL-MYERS SQUIBB CO 4.625% 05/15/2044 DD 05/15/20	0.00	225,103.80
BROADCOM INC 4.800% 10/15/2034 DD 10/02/24	0.00	593,531.41
BROADCOM INC 144A 3.137% 11/15/2035 DD 09/30/21	329,181.12	428,834.68
BROADCOM INC 144A 3.187% 11/15/2036 DD 09/30/21	701,939.85	503,636.83
BROADCOM INC 144A 3.500% 02/15/2041 DD 01/19/21	692,055.72	679,696.27
BROADCOM INC 144A 4.926% 05/15/2037 DD 04/18/22	0.00	309,286.25
BROOKLYN UNION GAS CO/THE 144A 6.415% 07/18/2054 DD 07/18/24	0.00	861,673.59
BROWN UNIVERSITY 2.924% 09/01/2050 DD 05/27/20	0.00	109,558.34
BURLINGTON NORTHERN SANTA FE L 3.300% 09/15/2051 DD 04/06/21	148,797.64	0.00
BURLINGTON NORTHERN SANTA FE L 4.150% 12/15/2048 DD 08/02/18	88,373.54	0.00
CAIXABANK SA 144A VAR RT 06/15/2035 DD 03/15/24	0.00	267,228.65
CAMERON LNG LLC 144A 3.402% 01/15/2038 DD 12/13/19	223,515.70	219,982.28
CAMERON LNG LLC 144A 3.701% 01/15/2039 DD 12/13/19	195,628.65	0.00
CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04	239,800.52	236,068.51
CANADIAN NATURAL RESOURCES LTD 6.250% 03/15/2038 DD 03/19/07	697,473.84	679,588.17
CANADIAN NATURAL RESOURCES LTD 6.750% 02/01/2039 DD 01/17/08	456,342.23	879,909.64
CANADIAN PACIFIC RAILWAY CO 3.100% 12/02/2051 DD 12/02/21	439,085.70	413,536.50
CANADIAN PACIFIC RAILWAY CO 3.500% 05/01/2050 DD 04/19/23	427,878.42	88,702.99
CANADIAN PACIFIC RAILWAY CO 4.200% 11/15/2069 DD 04/19/23	0.00	40,436.24
CANADIAN PACIFIC RAILWAY CO 4.800% 09/15/2035 DD 09/11/15	142,210.55	138,307.41
CAPITAL ONE FINANCIAL CORP VAR RT 06/08/2034 DD 06/08/23	319,541.25	0.00
CAPITAL ONE FINANCIAL CORP VAR RT 10/30/2031 DD 11/01/23	0.00	1,562,626.95
CARDINAL HEALTH INC 4.600% 03/15/2043 DD 02/22/13	0.00	315,359.07
CARGILL INC 144A 4.375% 04/22/2052 DD 04/22/22	220,294.24	90,830.10
CARRIER GLOBAL CORP 3.377% 04/05/2040 DD 10/05/20	91,768.63	0.00
CARRIER GLOBAL CORP 3.577% 04/05/2050 DD 10/05/20	779,003.68	67,532.05
CARRIER GLOBAL CORP 144A 5.900% 03/15/2034 DD 11/30/23	130,099.23	0.00
CARRIER GLOBAL CORP 144A 6.200% 03/15/2054 DD 11/30/23	214,904.12	0.00
CBRE SERVICES INC 5.950% 08/15/2034 DD 06/23/23	178,314.19	175,339.60
CENOVUS ENERGY INC 3.750% 02/15/2052 DD 09/13/21	1,056,975.39	112,721.40
CENOVUS ENERGY INC 5.250% 06/15/2037 DD 04/07/17	0.00	936,550.00
CENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17	0.00	169,244.60
CENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10	0.00	1,072,260.00
CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22	163,351.95	0.00
CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 01/15/19	0.00	72,710.10
CENTERPOINT ENERGY RESOURCES C 5.400% 07/01/2034 DD 06/20/24	0.00	888,432.90



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CHARTER COMMUNICATIONS OPERATI 3.500% 03/01/2042 DD 10/12/21	0.00	1,034,519.69
CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20	130,588.97	0.00
CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21	5,354,693.66	1,812,693.70
CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD 10/12/21	0.00	128,129.25
CHARTER COMMUNICATIONS OPERATI 4.400% 12/01/2061 DD 06/02/21	0.00	406,929.31
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19	529,317.39	0.00
CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	0.00	115,034.16
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	0.00	286,635.72
CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16	0.00	217,523.19
CHEVRON CORP 3.078% 05/11/2050 DD 05/11/20	238,868.65	199,523.67
CHILDREN'S HEALTH SYSTEM OF TE 2.511% 08/15/2050 DD 08/04/20	59,364.22	0.00
CHURCH & DWIGHT CO INC 5.000% 06/15/2052 DD 06/02/22	85,486.58	0.00
CIGNA GROUP/THE 3.200% 03/15/2040 DD 03/16/20	0.00	509,871.84
CIGNA GROUP/THE 3.875% 10/15/2047 DD 04/15/20	0.00	233,382.40
CIGNA GROUP/THE 4.900% 12/15/2048 DD 06/15/19	0.00	187,732.32
CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24	0.00	1,453,559.00
CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15	196,151.41	0.00
CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20	1,033,754.52	0.00
CITIGROUP INC VAR RT 02/13/2035 DD 02/13/24	0.00	7,011,659.75
CITIGROUP INC VAR RT 05/25/2034 DD 05/25/23	1,990,323.67	0.00
CITIGROUP INC VAR RT 06/03/2031 DD 06/03/20	995,726.84	0.00
CITIZENS FINANCIAL GROUP INC 4.300% 12/03/2025 DD 12/03/15	0.00	596,028.00
CITIZENS FINANCIAL GROUP INC VAR RT 01/23/2030 DD 01/23/24	0.00	1,924,145.10
CLECO SECURITIZATION I LLC 4.646% 09/01/2044 DD 06/22/22	146,397.13	0.00
CMS ENERGY CORP 4.700% 03/31/2043 DD 03/22/13	17,950.71	17,027.84
CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14	257,383.16	120,232.62
COCA-COLA CO/THE 2.500% 06/01/2040 DD 05/01/20	439,934.39	0.00
COCA-COLA CO/THE 2.875% 05/05/2041 DD 05/05/21	182,698.89	0.00
COCA-COLA CO/THE 5.200% 01/14/2055 DD 08/14/24	0.00	366,119.60
COCA-COLA CO/THE 5.300% 05/13/2054 DD 05/13/24	0.00	109,187.38
COCA-COLA CO/THE 5.400% 05/13/2064 DD 05/13/24	0.00	843,499.36
COLUMBIA PIPELINES OPERAT 144A 6.497% 08/15/2043 DD 08/08/23	1,377,259.45	1,331,251.50
COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23	1,831,885.65	1,044,264.18
COMCAST CORP 2.800% 01/15/2051 DD 05/28/20	304,714.19	0.00
COMCAST CORP 2.937% 11/01/2056 DD 05/01/22	1,171,558.26	529,820.11
COMCAST CORP 3.400% 07/15/2046 DD 07/19/16	105,004.89	0.00
COMCAST CORP 5.500% 05/15/2064 DD 05/09/23	1,289,523.35	0.00
COMCAST CORP 5.650% 06/15/2035 DD 06/09/05	53,709.50	0.00
COMMONWEALTH EDISON CO 4.000% 03/01/2049 DD 02/19/19	206,170.99	0.00
CONOCOPHILLIPS CO 3.758% 03/15/2042 DD 09/15/22	0.00	638,879.40
CONOCOPHILLIPS CO 4.025% 03/15/2062 DD 09/15/22	0.00	144,696.32
CONSOLIDATED EDISON CO OF NEW 3.200% 12/01/2051 DD 12/02/21	369,278.84	0.00



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CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16	0.00	229,338.00
CONSOLIDATED EDISON CO OF NEW 3.875% 06/15/2047 DD 06/08/17	186,551.75	175,541.05
CONSOLIDATED EDISON CO OF NEW 4.125% 05/15/2049 DD 05/09/19	0.00	141,811.16
CONSTELLATION BRANDS INC 4.100% 02/15/2048 DD 02/07/18	0.00	116,486.13
CONSTELLATION ENERGY GENERATIO 6.250% 10/01/2039 DD 09/23/09	0.00	1,476,354.40
CONSUMERS ENERGY CO 3.750% 02/15/2050 DD 05/28/19	235,512.01	0.00
CONSUMERS ENERGY CO 4.625% 05/15/2033 DD 02/23/23	0.00	207,429.85
COREBRIDGE FINANCIAL INC 4.400% 04/05/2052 DD 04/05/23	740,528.41	0.00
CORNING INC 5.450% 11/15/2079 DD 11/19/19	226,916.50	139,477.25
CORNING INC 5.750% 08/15/2040 DD 08/10/10	169,510.00	0.00
COTERRA ENERGY INC 5.400% 02/15/2035 DD 12/17/24	0.00	68,420.01
COTERRA ENERGY INC 5.900% 02/15/2055 DD 12/17/24	0.00	89,882.95
COX COMMUNICATIONS INC 144A 5.950% 09/01/2054 DD 08/20/24	0.00	1,225,365.64
CROWN CASTLE INC 2.900% 04/01/2041 DD 02/16/21	418,914.51	0.00
CROWN CASTLE INC 5.800% 03/01/2034 DD 12/06/23	544,563.25	0.00
CSX CORP 3.800% 11/01/2046 DD 10/18/16	120,899.56	0.00
CSX CORP 4.100% 03/15/2044 DD 10/22/12	359,481.72	0.00
CSX CORP 4.250% 11/01/2066 DD 10/18/16	72,729.13	64,351.49
CSX CORP 4.500% 11/15/2052 DD 07/28/22	116,509.98	0.00
CSX CORP 4.650% 03/01/2068 DD 02/20/18	778,446.57	0.00
CSX CORP 4.750% 05/30/2042 DD 11/01/11	239,385.18	113,186.25
CVS HEALTH CORP 2.700% 08/21/2040 DD 08/21/20	279,006.93	0.00
CVS HEALTH CORP 4.125% 04/01/2040 DD 03/31/20	284,260.17	163,935.20
CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	0.00	190,257.82
CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	0.00	4,845,186.02
CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	622,607.21	261,831.28
CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13	887,873.57	323,016.32
CVS HEALTH CORP 5.875% 06/01/2053 DD 06/02/23	867,750.70	787,147.59
CVS HEALTH CORP 6.000% 06/01/2044 DD 05/09/24	0.00	454,251.79
CVS HEALTH CORP 6.050% 06/01/2054 DD 05/09/24	0.00	4,703.45
CVS HEALTH CORP 6.125% 09/15/2039 DD 09/11/09	159,682.67	146,564.16
DCP MIDSTREAM OPERATING L 144A 6.750% 09/15/2037 DD 09/17/07	98,958.51	0.00
DCP MIDSTREAM OPERATING LP 5.600% 04/01/2044 DD 03/13/14	127,177.88	121,493.23
DELL INTERNATIONAL LLC / EMC C 3.375% 12/15/2041 DD 06/15/23	0.00	47,861.72
DELL INTERNATIONAL LLC / EMC C 3.450% 12/15/2051 DD 06/15/23	1,299,655.63	771,276.67
DELL INTERNATIONAL LLC / EMC C 4.850% 02/01/2035 DD 10/08/24	0.00	384,708.79
DELL INTERNATIONAL LLC / EMC C 8.100% 07/15/2036 DD 01/15/21	136,832.12	131,677.25
DEUTSCHE BANK AG/NEW YORK NY VAR RT 11/24/2026 DD 11/24/20	0.00	2,534,168.00
DEVON ENERGY CORP 4.750% 05/15/2042 DD 05/14/12	582,755.85	1,106,798.49
DEVON ENERGY CORP 5.600% 07/15/2041 DD 07/12/11	0.00	527,848.50
DEVON ENERGY CORP 5.750% 09/15/2054 DD 08/28/24	0.00	1,572,864.10
DH EUROPE FINANCE II SARL 3.250% 11/15/2039 DD 11/07/19	678,232.40	0.00



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DIAMONDBACK ENERGY INC 4.250% 03/15/2052 DD 03/17/22	105,331.23	0.00
DIAMONDBACK ENERGY INC 4.400% 03/24/2051 DD 03/24/21	282,422.99	0.00
DIAMONDBACK ENERGY INC 5.750% 04/18/2054 DD 04/18/24	0.00	2,197,391.79
DIAMONDBACK ENERGY INC 5.900% 04/18/2064 DD 04/18/24	0.00	1,447,969.62
DICK'S SPORTING GOODS INC 4.100% 01/15/2052 DD 01/14/22	0.00	307,573.94
DISCOVERY COMMUNICATIONS LLC 4.000% 09/15/2055 DD 03/15/21	328,655.65	0.00
DISCOVERY COMMUNICATIONS LLC 5.200% 09/20/2047 DD 09/21/17	483,941.05	0.00
DISCOVERY COMMUNICATIONS LLC 5.300% 05/15/2049 DD 05/21/19	323,852.34	180,395.57
DOLLAR GENERAL CORP 5.450% 07/05/2033 DD 06/07/23	178,518.92	0.00
DOMINION ENERGY INC 3.375% 04/01/2030 DD 04/03/20	0.00	1,430,739.95
DOMINION ENERGY INC 4.050% 09/15/2042 DD 09/13/12	93,866.65	91,010.26
DOMINION ENERGY INC 4.900% 08/01/2041 DD 08/05/11	78,736.90	0.00
DOW CHEMICAL CO/THE 4.375% 11/15/2042 DD 11/14/12	434,062.43	484,301.84
DOW CHEMICAL CO/THE 4.800% 05/15/2049 DD 11/15/19	220,723.16	542,196.73
DOW CHEMICAL CO/THE 5.250% 11/15/2041 DD 11/14/11	0.00	357,654.45
DOW CHEMICAL CO/THE 5.550% 11/30/2048 DD 05/30/19	45,999.19	42,199.09
DOW CHEMICAL CO/THE 9.400% 05/15/2039 DD 05/13/09	0.00	304,986.52
DTE ELECTRIC CO 2.950% 03/01/2050 DD 02/26/20	80,607.13	0.00
DTE ELECTRIC CO 5.400% 04/01/2053 DD 03/03/23	453,184.67	0.00
DUKE ENERGY CAROLINAS LLC 3.450% 04/15/2051 DD 04/01/21	90,820.93	41,465.49
DUKE ENERGY CAROLINAS LLC 3.700% 12/01/2047 DD 11/14/17	0.00	108,962.28
DUKE ENERGY CAROLINAS LLC 5.350% 01/15/2053 DD 01/06/23	0.00	71,430.77
DUKE ENERGY CORP 3.300% 06/15/2041 DD 06/10/21	794,840.70	0.00
DUKE ENERGY CORP 3.500% 06/15/2051 DD 06/10/21	313,692.75	273,698.95
DUKE ENERGY CORP 3.950% 08/15/2047 DD 08/10/17	291,187.85	272,107.65
DUKE ENERGY CORP 4.200% 06/15/2049 DD 06/07/19	0.00	85,075.79
DUKE ENERGY CORP 5.000% 08/15/2052 DD 08/11/22	356,219.14	0.00
DUKE ENERGY CORP 5.800% 06/15/2054 DD 06/07/24	0.00	117,000.93
DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18	316,354.73	445,054.78
DUKE ENERGY INDIANA LLC 2.750% 04/01/2050 DD 03/12/20	246,631.22	142,137.58
DUKE ENERGY PROGRESS LLC 3.700% 10/15/2046 DD 09/16/16	145,334.69	89,021.77
DUKE ENERGY PROGRESS NC STORM 2.799% 07/01/2043 DD 11/24/21	1,093,504.47	0.00
EASTERN ENERGY GAS HOLDINGS LL 5.650% 10/15/2054 DD 10/09/24	0.00	94,461.68
EASTMAN CHEMICAL CO 4.650% 10/15/2044 DD 05/15/14	171,683.72	0.00
EASTMAN CHEMICAL CO 5.625% 02/20/2034 DD 02/20/24	0.00	820,153.85
ECOLAB INC 2.750% 08/18/2055 DD 08/18/21	405,677.66	0.00
ELECTRICITE DE FRANCE SA 144A 4.950% 10/13/2045 DD 10/13/15	0.00	136,507.23
ELECTRICITE DE FRANCE SA 144A 6.000% 04/22/2064 DD 04/22/24	0.00	435,416.03
ELECTRICITE DE FRANCE SA 144A 6.900% 05/23/2053 DD 05/23/23	0.00	150,329.12
ELEVANCE HEALTH INC 3.600% 03/15/2051 DD 03/17/21	0.00	338,198.07
ELEVANCE HEALTH INC 3.700% 09/15/2049 DD 09/09/19	118,107.69	106,284.86
ELEVANCE HEALTH INC 4.375% 12/01/2047 DD 11/21/17	456,125.34	411,952.35



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ELEVANCE HEALTH INC 4.550% 05/15/2052 DD 04/29/22	183,246.09	0.00
ELEVANCE HEALTH INC 4.650% 01/15/2043 DD 09/10/12	78,723.97	0.00
ELEVANCE HEALTH INC 4.850% 08/15/2054 DD 08/12/14	75,211.22	70,600.15
ELEVANCE HEALTH INC 5.100% 01/15/2044 DD 08/06/13	156,566.10	0.00
ELEVANCE HEALTH INC 5.125% 02/15/2053 DD 02/08/23	1,194,317.14	885,201.34
ELEVANCE HEALTH INC 5.650% 06/15/2054 DD 05/30/24	0.00	95,970.41
ELEVANCE HEALTH INC 5.950% 12/15/2034 DD 12/09/04	102,004.21	98,579.60
ELEVANCE HEALTH INC 6.375% 06/15/2037 DD 06/08/07	305,566.74	222,654.92
ENBRIDGE ENERGY PARTNERS LP 5.500% 09/15/2040 DD 09/13/10	182,697.19	177,294.62
ENBRIDGE ENERGY PARTNERS LP 7.375% 10/15/2045 DD 10/06/15	288,974.02	401,674.63
ENBRIDGE ENERGY PARTNERS LP 7.500% 04/15/2038 DD 04/03/08	133,979.15	130,907.35
ENBRIDGE INC 6.700% 11/15/2053 DD 11/09/23	0.00	1,097,633.48
ENEL FINANCE INTERNATIONA 144A 5.500% 06/26/2034 DD 06/26/24	0.00	784,844.53
ENEL FINANCE INTERNATIONA 144A 7.750% 10/14/2052 DD 10/14/22	1,852,220.02	1,766,901.26
ENERGY TRANSFER LP 4.900% 03/15/2035 DD 03/12/15	52,467.97	0.00
ENERGY TRANSFER LP 4.950% 01/15/2043 DD 01/10/13	209,249.14	206,745.88
ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20	0.00	310,085.98
ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13	147,180.70	714,986.74
ENERGY TRANSFER LP 5.150% 03/15/2045 DD 03/12/15	280,584.14	170,951.10
ENERGY TRANSFER LP 5.300% 04/01/2044 DD 04/03/14	0.00	210,386.10
ENERGY TRANSFER LP 5.300% 04/15/2047 DD 01/17/17	505,931.35	487,129.48
ENERGY TRANSFER LP 5.350% 05/15/2045 DD 11/17/14	0.00	162,215.20
ENERGY TRANSFER LP 5.400% 10/01/2047 DD 09/21/17	0.00	314,671.00
ENERGY TRANSFER LP 5.950% 05/15/2054 DD 01/25/24	0.00	879,740.25
ENERGY TRANSFER LP 5.950% 10/01/2043 DD 09/19/13	98,723.13	0.00
ENERGY TRANSFER LP 6.000% 06/15/2048 DD 06/08/18	343,634.92	328,860.90
ENERGY TRANSFER LP 6.050% 09/01/2054 DD 06/21/24	0.00	3,880,555.19
ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15	333,282.02	0.00
ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12	0.00	549,318.29
ENERGY TRANSFER LP 7.500% 07/01/2038 DD 03/28/08	133,388.06	0.00
ENTERGY CORP 3.750% 06/15/2050 DD 05/19/20	0.00	74,537.37
ENTERGY LOUISIANA LLC 3.100% 06/15/2041 DD 03/10/21	552,922.74	0.00
ENTERGY MISSISSIPPI LLC 3.850% 06/01/2049 DD 06/05/19	144,759.04	0.00
ENTERGY MISSISSIPPI LLC 5.850% 06/01/2054 DD 05/16/24	0.00	115,068.68
ENTERGY TEXAS INC 3.550% 09/30/2049 DD 09/20/19	34,070.66	0.00
ENTERGY TEXAS INC 5.000% 09/15/2052 DD 08/25/22	685,568.68	0.00
ENTERPRISE PRODUCTS OPERATING 4.450% 02/15/2043 DD 08/13/12	292,950.98	0.00
ENTERPRISE PRODUCTS OPERATING 4.850% 08/15/2042 DD 02/15/12	682,698.34	0.00
ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	105,336.31	0.00
ENTERPRISE PRODUCTS OPERATING 5.950% 02/01/2041 DD 01/13/11	0.00	67,833.22
ENTERPRISE PRODUCTS OPERATING 6.125% 10/15/2039 DD 10/05/09	186,073.20	1,038,990.00
ENTERPRISE PRODUCTS OPERATING 6.450% 09/01/2040 DD 05/20/10	425,218.20	0.00



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ENTERPRISE PRODUCTS OPERATING 6.650% 10/15/2034 DD 10/04/04	120,419.43	0.00
EOG RESOURCES INC 4.950% 04/15/2050 DD 04/14/20	0.00	93,508.80
EOG RESOURCES INC 5.650% 12/01/2054 DD 11/21/24	0.00	240,249.78
EQUINIX INC 3.000% 07/15/2050 DD 06/22/20	105,660.08	0.00
ERAC USA FINANCE LLC 144A 4.200% 11/01/2046 DD 10/18/16	499,325.08	0.00
ERAC USA FINANCE LLC 144A 4.900% 05/01/2033 DD 05/01/23	135,125.50	0.00
ESSENTIAL UTILITIES INC 3.351% 04/15/2050 DD 04/15/20	0.00	343,204.71
ESSENTIAL UTILITIES INC 4.276% 05/01/2049 DD 04/26/19	129,065.19	121,398.31
ESSENTIAL UTILITIES INC 5.300% 05/01/2052 DD 05/20/22	0.00	132,041.35
EVEREST REINSURANCE HOLDINGS I 3.125% 10/15/2052 DD 10/04/21	436,519.19	0.00
EVEREST REINSURANCE HOLDINGS I 3.500% 10/15/2050 DD 10/07/20	136,464.55	0.00
EVEREST REINSURANCE HOLDINGS I 4.868% 06/01/2044 DD 06/05/14	0.00	867,330.00
EVERGY KANSAS CENTRAL INC 3.450% 04/15/2050 DD 04/09/20	102,680.38	0.00
EVERGY KANSAS CENTRAL INC 4.250% 12/01/2045 DD 11/13/15	140,397.28	20,227.21
EVERGY METRO INC 5.300% 10/01/2041 DD 09/20/11	0.00	312,520.47
EVERSOURCE ENERGY 3.375% 03/01/2032 DD 02/25/22	0.00	832,000.50
EVERSOURCE ENERGY 5.000% 01/01/2027 DD 01/19/24	0.00	1,002,590.00
EVERSOURCE ENERGY 5.450% 03/01/2028 DD 03/06/23	0.00	714,193.20
EVERSOURCE ENERGY 5.500% 01/01/2034 DD 01/19/24	0.00	342,346.95
EXELON CORP 5.300% 03/15/2033 DD 02/21/23	0.00	1,002,919.65
EXELON CORP 5.625% 06/15/2035 DD 06/09/05	268,209.12	100,407.00
EXPAND ENERGY CORP 5.700% 01/15/2035 DD 12/02/24	0.00	857,577.66
EXTRA SPACE STORAGE LP 2.350% 03/15/2032 DD 09/22/21	0.00	1,438,184.00
EXTRA SPACE STORAGE LP 5.350% 01/15/2035 DD 08/12/24	0.00	152,927.65
FAIRFAX FINANCIAL HOLDING 144A 6.100% 03/15/2055 DD 06/24/24	0.00	118,567.91
FAIRFAX FINANCIAL HOLDINGS LTD 6.350% 03/22/2054 DD 09/22/24	0.00	325,576.10
FEDEX CORP 4.050% 02/15/2048 DD 01/31/18	117,035.74	0.00
FEDEX CORP 4.100% 02/01/2045 DD 01/09/15	240,166.70	227,075.95
FEDEX CORP 4.100% 04/15/2043 DD 04/11/13	238,410.50	111,288.14
FEDEX CORP 4.400% 01/15/2047 DD 01/06/17	480,342.71	324,035.20
FEDEX CORP 4.550% 04/01/2046 DD 03/24/16	552,562.68	808,947.83
FEDEX CORP 4.750% 11/15/2045 DD 10/23/15	244,990.19	206,075.87
FEDEX CORP 4.950% 10/17/2048 DD 10/17/18	223,775.86	91,770.60
FEDEX CORP 5.250% 05/15/2050 DD 04/07/20	0.00	128,337.43
FIDELITY NATIONAL INFORMATION 4.500% 08/15/2046 DD 08/16/16	80,566.25	77,269.50
FIDELITY NATIONAL INFORMATION 4.750% 05/15/2048 DD 05/16/18	21,584.64	20,617.45
FIDELITY NATIONAL INFORMATION 5.625% 07/15/2052 DD 07/13/22	91,933.82	0.00
FIRSTENERGY CORP VAR RT 07/15/2047 DD 06/21/17	0.00	200,424.29
FISERV INC 4.400% 07/01/2049 DD 06/24/19	88,428.67	0.00
FISERV INC 4.750% 03/15/2030 DD 08/12/24	0.00	523,883.80
FLORIDA POWER & LIGHT CO 2.875% 12/04/2051 DD 11/18/21	330,511.93	84,529.68
FLORIDA POWER & LIGHT CO 4.125% 06/01/2048 DD 05/08/18	200,005.06	0.00



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FLORIDA POWER & LIGHT CO 5.300% 04/01/2053 DD 03/03/23	257,121.81	0.00
FMC CORP 4.500% 10/01/2049 DD 09/20/19	242,253.94	236,367.30
FORD MOTOR CREDIT CO LLC 6.125% 03/08/2034 DD 03/08/24	0.00	2,301,278.78
FOX CORP 5.576% 01/25/2049 DD 01/25/20	218,021.36	0.00
FRED HUTCHINSON CANCER CENTER 4.966% 01/01/2052 DD 06/30/22	263,765.46	0.00
GATX CORP 3.100% 06/01/2051 DD 02/03/21	76,005.92	72,781.90
GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16	340,225.85	46,190.76
GENERAL ELECTRIC CO 6.875% 01/10/2039 DD 01/09/09	0.00	623,390.78
GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17	166,016.08	0.00
GENERAL MOTORS CO 5.200% 04/01/2045 DD 11/12/14	221,188.38	0.00
GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14	0.00	564,499.55
GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21	0.00	963,370.00
GENERAL MOTORS FINANCIAL CO IN 5.800% 06/23/2028 DD 06/23/23	0.00	877,122.60
GENERAL MOTORS FINANCIAL CO IN 6.050% 10/10/2025 DD 10/12/22	0.00	605,154.00
GEORGIA POWER CO 3.250% 03/15/2051 DD 02/26/21	236,246.32	0.00
GEORGIA POWER CO 3.700% 01/30/2050 DD 01/10/20	98,971.65	0.00
GILEAD SCIENCES INC 2.600% 10/01/2040 DD 09/30/20	524,439.70	0.00
GILEAD SCIENCES INC 2.800% 10/01/2050 DD 09/30/20	0.00	76,963.52
GILEAD SCIENCES INC 5.550% 10/15/2053 DD 09/14/23	749,948.66	0.00
GLOBAL ATLANTIC FIN CO 144A 6.750% 03/15/2054 DD 03/15/24	0.00	142,296.46
GLOBAL PAYMENTS INC 5.950% 08/15/2052 DD 08/22/22	235,116.03	0.00
GLOBE LIFE INC 5.850% 09/15/2034 DD 08/23/24	0.00	341,992.40
GLP CAPITAL LP / GLP FINANCING 6.250% 09/15/2054 DD 08/06/24	0.00	1,739,019.93
GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15	0.00	212,175.60
GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07	1,506,184.07	155,851.80
GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2042 DD 07/21/21	128,109.38	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	909,913.01	0.00
GRUPO TELEVISA SAB 5.000% 05/13/2045 DD 05/13/14	0.00	72,205.25
GRUPO TELEVISA SAB 6.625% 01/15/2040 DD 11/30/09	136,305.55	117,295.10
HALEON US CAPITAL LLC 4.000% 03/24/2052 DD 09/24/22	0.00	85,005.86
HARTFORD INSURANCE GROUP INC/T 6.625% 04/15/2042 DD 04/05/12	0.00	133,025.41
HCA INC 3.500% 07/15/2051 DD 06/30/21	862,239.28	385,509.87
HCA INC 4.375% 03/15/2042 DD 03/15/23	300,843.28	216,483.70
HCA INC 4.625% 03/15/2052 DD 03/15/23	85,371.01	346,725.99
HCA INC 5.250% 06/15/2049 DD 06/12/19	0.00	71,974.28
HCA INC 5.950% 09/15/2054 DD 08/12/24	0.00	273,398.66
HCA INC 6.000% 04/01/2054 DD 02/23/24	0.00	1,567,475.38
HESS CORP 5.600% 02/15/2041 DD 08/10/10	216,014.75	93,900.41
HEWLETT PACKARD ENTERPRISE CO 5.600% 10/15/2054 DD 09/26/24	0.00	216,909.42
HIGHWOODS REALTY LP 7.650% 02/01/2034 DD 11/21/23	0.00	1,788,291.40
HILL CITY FUNDING TRUST 144A 4.046% 08/15/2041 DD 11/17/21	2,087,418.17	0.00
HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	301,825.00	0.00



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HONEYWELL INTERNATIONAL INC 5.000% 03/01/2035 DD 03/01/24	0.00	313,788.80
HOWARD UNIVERSITY 5.209% 10/01/2052 DD 03/15/22	309,458.37	156,811.08
HSBC HOLDINGS PLC 6.800% 06/01/2038 DD 06/01/22	0.00	52,443.50
HSBC HOLDINGS PLC VAR RT 11/13/2034 DD 11/13/23	994,185.26	0.00
HSBC HOLDINGS PLC VAR RT 11/18/2035 DD 11/18/24	0.00	1,351,027.13
HUMANA INC 5.750% 04/15/2054 DD 03/13/24	0.00	478,007.78
INDIANA MICHIGAN POWER CO 3.250% 05/01/2051 DD 04/29/21	200,124.37	98,695.07
INTEL CORP 2.800% 08/12/2041 DD 08/12/21	97,684.71	0.00
INTEL CORP 3.050% 08/12/2051 DD 08/12/21	102,624.06	0.00
INTEL CORP 3.250% 11/15/2049 DD 11/21/19	0.00	276,812.04
INTEL CORP 3.734% 12/08/2047 DD 06/08/18	623,399.12	841,776.57
INTEL CORP 4.100% 05/11/2047 DD 05/11/17	0.00	124,457.21
INTEL CORP 4.100% 05/19/2046 DD 05/19/16	0.00	88,962.24
INTEL CORP 4.250% 12/15/2042 DD 12/11/12	0.00	212,841.29
INTEL CORP 4.900% 07/29/2045 DD 07/29/15	0.00	80,869.86
INTEL CORP 4.900% 08/05/2052 DD 08/05/22	0.00	27,675.53
INTEL CORP 5.050% 08/05/2062 DD 08/05/22	1,380,310.92	414,026.74
INTERNATIONAL BUSINESS MACHINE 2.850% 05/15/2040 DD 05/07/20	0.00	363,604.50
INTERNATIONAL FLAVORS & F 144A 3.468% 12/01/2050 DD 09/16/20	109,647.58	0.00
INTERNATIONAL FLAVORS & FRAGRA 4.375% 06/01/2047 DD 05/18/17	100,101.76	101,772.97
INTERNATIONAL PAPER CO 4.350% 08/15/2048 DD 08/09/17	192,374.50	108,796.28
INTERNATIONAL PAPER CO 4.800% 06/15/2044 DD 06/10/14	243,943.14	0.00
INTERNATIONAL PAPER CO 6.000% 11/15/2041 DD 11/16/11	185,455.27	578,656.25
INTERSTATE POWER AND LIGHT CO 3.700% 09/15/2046 DD 09/15/16	353,796.23	189,230.46
INTERSTATE POWER AND LIGHT CO 4.950% 09/30/2034 DD 09/06/24	0.00	230,840.68
INTERSTATE POWER AND LIGHT CO 5.450% 09/30/2054 DD 09/06/24	0.00	113,651.27
INTESA SANPAOLO SPA 144A 4.700% 09/23/2049 DD 09/23/19	291,307.65	0.00
INTESA SANPAOLO SPA 144A 7.800% 11/28/2053 DD 11/28/23	6,110,251.64	2,336,146.74
J M SMUCKER CO/THE 6.500% 11/15/2043 DD 10/25/23	680,995.17	0.00
JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22	0.00	264,290.50
JBS USA HOLDING LUX SARL/ JBS 4.375% 02/02/2052 DD 08/02/23	294,143.90	146,960.92
JBS USA HOLDING LUX SARL/ JBS 6.500% 12/01/2052 DD 06/01/23	201,395.80	157,669.33
JOHNS HOPKINS UNIVERSITY 2.813% 01/01/2060 DD 03/16/20	108,534.59	0.00
JOHNSON CONTROLS INTERNATIONAL 5.125% 09/14/2045 DD 09/14/16	1,921.34	0.00
JOHNSON CONTROLS INTERNATIONAL 6.000% 01/15/2036 DD 07/15/16	139,467.98	135,444.41
JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2064 DD 07/02/2016	266,694.85	247,066.24
JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	106,516.73	0.00
JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23	385,797.15	0.00
JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17	1,921,427.96	0.00
KENVUE INC 5.200% 03/22/2063 DD 09/22/23	708,969.13	0.00
KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21	0.00	228,207.66
KEURIG DR PEPPER INC 4.420% 12/15/2046 DD 12/14/16	53,425.18	49,271.07



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KEYBANK NA/CLEVELAND OH 3.400% 05/20/2026 DD 05/20/16	0.00	586,338.00
KILROY REALTY LP 6.250% 01/15/2036 DD 01/12/24	0.00	438,632.57
KIMCO REALTY OP LLC 3.700% 10/01/2049 DD 08/29/19	183,864.55	83,598.34
KIMCO REALTY OP LLC 4.125% 12/01/2046 DD 11/10/16	0.00	228,311.20
KIMCO REALTY OP LLC 6.400% 03/01/2034 DD 10/12/23	1,630,115.56	604,019.43
KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	0.00	340,620.65
KINDER MORGAN ENERGY PARTNERS 5.000% 03/01/2043 DD 02/28/13	0.00	872,380.00
KINDER MORGAN ENERGY PARTNERS 5.400% 09/01/2044 DD 09/11/14	0.00	321,463.81
KINDER MORGAN ENERGY PARTNERS 5.500% 03/01/2044 DD 02/24/14	0.00	445,041.88
KINDER MORGAN ENERGY PARTNERS 6.500% 09/01/2039 DD 09/16/09	0.00	271,965.20
KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10	486,339.91	478,210.52
KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07	214,518.81	206,049.16
KINDER MORGAN ENERGY PARTNERS 7.500% 11/15/2040 DD 11/19/10	333,833.99	332,125.35
KINDER MORGAN INC 3.250% 08/01/2050 DD 08/05/20	0.00	79,292.66
KINDER MORGAN INC 3.600% 02/15/2051 DD 02/11/21	78,942.85	226,631.28
KINDER MORGAN INC 5.450% 08/01/2052 DD 08/03/22	187,239.06	0.00
KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14	294,429.90	102,779.60
KINDER MORGAN INC 5.950% 08/01/2054 DD 07/31/24	0.00	410,919.60
KLA CORP 3.300% 03/01/2050 DD 02/28/20	199,285.52	0.00
KLA CORP 5.250% 07/15/2062 DD 06/23/22	932,787.78	0.00
KONINKLIJKE PHILIPS NV 6.875% 03/11/2038 DD 03/11/08	263,676.13	0.00
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	464,277.43	0.00
KRAFT HEINZ FOODS CO 4.625% 10/01/2039 DD 10/01/20	480,105.40	460,878.46
KRAFT HEINZ FOODS CO 4.875% 10/01/2049 DD 10/01/20	0.00	659,171.67
KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	363,345.45	58,789.90
KRAFT HEINZ FOODS CO 6.875% 01/26/2039 DD 07/26/12	173,369.81	165,453.00
KROGER CO/THE 3.875% 10/15/2046 DD 10/03/16	70,922.33	67,398.99
KROGER CO/THE 4.450% 02/01/2047 DD 01/24/17	411,733.17	214,166.82
KROGER CO/THE 5.500% 09/15/2054 DD 08/27/24	0.00	233,879.19
KROGER CO/THE 5.650% 09/15/2064 DD 08/27/24	0.00	216,635.03
L3HARRIS TECHNOLOGIES INC 5.350% 06/01/2034 DD 03/13/24	0.00	84,704.20
L3HARRIS TECHNOLOGIES INC 5.600% 07/31/2053 DD 07/31/23	117,558.55	0.00
LABORATORY CORP OF AMERICA HOL 4.700% 02/01/2045 DD 01/30/15	92,408.19	86,060.77
LBJ INFRASTRUCTURE GROUP 144A 3.797% 12/31/2057 DD 12/10/21	0.00	164,742.48
LELAND STANFORD JUNIOR UNIVERS 2.413% 06/01/2050 DD 06/04/20	0.00	95,081.78
LIBERTY MUTUAL GROUP INC 144A 3.950% 05/15/2060 DD 05/07/20	972,551.39	0.00
LIBERTY MUTUAL GROUP INC 144A 5.500% 06/15/2052 DD 06/06/22	3,043,072.33	1,516,269.73
LINCOLN NATIONAL CORP 4.375% 06/15/2050 DD 05/15/20	351,798.07	0.00
LINDE INC/CT 2.000% 08/10/2050 DD 08/10/20	162,920.54	0.00
LLOYDS BANKING GROUP PLC VAR RT 01/05/2028 DD 01/05/24	0.00	2,016,800.00
LLOYDS BANKING GROUP PLC VAR RT 01/05/2035 DD 01/05/24	0.00	2,560,979.68
LLOYDS BANKING GROUP PLC VAR RT 12/14/2046 DD 12/14/21	446,084.47	0.00



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LOCKHEED MARTIN CORP 1.850% 06/15/2030 DD 05/20/20	0.00	514,380.00
LOCKHEED MARTIN CORP 4.300% 06/15/2062 DD 05/05/22	0.00	134,880.72
LOUISIANA LOCAL GOVERNMENT A3 4.275% 02/01/2036 DD 05/19/22	0.00	331,296.00
LOWE'S COS INC 2.800% 09/15/2041 DD 09/20/21	234,641.30	109,885.51
LOWE'S COS INC 3.000% 10/15/2050 DD 10/22/20	1,123,985.64	785,361.95
LOWE'S COS INC 3.500% 04/01/2051 DD 03/31/21	289,011.93	0.00
LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17	165,156.23	0.00
LOWE'S COS INC 4.250% 09/15/2044 DD 09/10/14	0.00	18,600.08
LOWE'S COS INC 4.375% 09/15/2045 DD 09/16/15	0.00	74,321.96
LOWE'S COS INC 4.450% 04/01/2062 DD 03/24/22	294,789.54	58,192.50
LOWE'S COS INC 4.550% 04/05/2049 DD 04/05/19	0.00	103,339.03
LOWE'S COS INC 5.125% 04/15/2050 DD 03/26/20	397,101.99	112,020.00
LOWE'S COS INC 5.750% 07/01/2053 DD 03/30/23	1,532,205.17	1,455,210.22
LYB INTERNATIONAL FINANCE BV 5.250% 07/15/2043 DD 07/16/13	0.00	795,077.50
LYB INTERNATIONAL FINANCE III 3.375% 10/01/2040 DD 10/08/20	557,444.96	394,274.66
LYB INTERNATIONAL FINANCE III 3.625% 04/01/2051 DD 10/08/20	342,985.97	339,683.41
LYB INTERNATIONAL FINANCE III 4.200% 05/01/2050 DD 04/20/20	55,986.10	97,017.12
LYB INTERNATIONAL FINANCE III 4.200% 10/15/2049 DD 10/10/19	378,397.31	357,475.68
LYB INTERNATIONAL FINANCE III 5.500% 03/01/2034 DD 02/28/24	0.00	73,692.00
M&T BANK CORP VAR RT 10/30/2029 DD 10/30/23	0.00	493,271.80
MACQUARIE GROUP LTD 144A VAR RT 06/23/2032 DD 06/23/21	1,622,938.02	0.00
MAGELLAN MIDSTREAM PARTNERS LP 3.950% 03/01/2050 DD 08/19/19	241,522.93	0.00
MAGELLAN MIDSTREAM PARTNERS LP 4.200% 10/03/2047 DD 10/03/17	206,424.53	0.00
MAGELLAN MIDSTREAM PARTNERS LP 5.150% 10/15/2043 DD 10/10/13	121,420.95	0.00
MARATHON OIL CORP 5.200% 06/01/2045 DD 06/10/15	1,263,883.82	0.00
MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07	58,284.46	0.00
MARATHON PETROLEUM CORP 4.500% 04/01/2048 DD 04/01/19	407,550.87	379,220.02
MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14	2,473,689.22	1,602,444.76
MARATHON PETROLEUM CORP 5.850% 12/15/2045 DD 12/14/15	236,246.18	114,224.40
MARKEL GROUP INC 5.000% 04/05/2046 DD 04/05/16	0.00	380,964.30
MARKEL GROUP INC 5.000% 05/20/2049 DD 05/20/19	70,030.84	0.00
MARKEL GROUP INC 6.000% 05/16/2054 DD 05/16/24	0.00	125,160.19
MARS INC 144A 2.375% 07/16/2040 DD 07/16/20	201,531.99	0.00
MARSH & MCLENNAN COS INC 4.750% 03/15/2039 DD 01/15/19	92,542.85	0.00
MASSACHUSETTS ELECTRIC CO 144A 5.900% 11/15/2039 DD 11/18/09	0.00	740,455.33
MASSACHUSETTS INSTITUTE OF TEC 2.294% 07/01/2051 DD 05/07/20	0.00	57,537.54
MASSACHUSETTS INSTITUTE OF TEC 2.989% 07/01/2050 DD 12/20/19	0.00	191,913.20
MASTERCARD INC 4.875% 05/09/2034 DD 05/09/24	0.00	787,808.84
MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19	0.00	397,793.36
MCDONALD'S CORP 4.200% 04/01/2050 DD 03/27/20	1,699,000.28	1,518,927.49
MCDONALD'S CORP 4.700% 12/09/2035 DD 12/09/15	84,139.75	0.00
MCDONALD'S CORP 4.875% 07/15/2040 DD 08/02/10	48,818.63	0.00



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MCDONALD'S CORP 6.300% 03/01/2038 DD 02/29/08	39,942.97	0.00
MCDONALD'S CORP 6.300% 10/15/2037 DD 10/18/07	141,901.65	0.00
META PLATFORMS INC 5.750% 05/15/2063 DD 05/03/23	1,477,984.02	0.00
METLIFE INC 10.750% 08/01/2069 DD 07/08/09	167,243.13	0.00
METLIFE INC 5.250% 01/15/2054 DD 01/06/23	92,828.20	0.00
MICRON TECHNOLOGY INC 3.366% 11/01/2041 DD 11/01/21	220,421.80	106,004.90
MICROSOFT CORP 2.675% 06/01/2060 DD 06/01/20	0.00	1,528,774.00
MICROSOFT CORP 4.250% 02/06/2047 DD 02/06/17	35,856.16	0.00
MICROSOFT CORP 4.500% 02/06/2057 DD 02/06/17	1,045,673.61	0.00
MICROSOFT CORP 4.750% 11/03/2055 DD 11/03/15	610,830.01	27,711.08
MICROSOFT CORP 144A 2.500% 09/15/2050 DD 09/15/23	213,701.57	0.00
MIDAMERICAN ENERGY CO 4.250% 07/15/2049 DD 01/09/19	249,019.92	0.00
MISSISSIPPI POWER CO 3.100% 07/30/2051 DD 06/29/21	175,230.40	0.00
MISSISSIPPI POWER CO 4.750% 10/15/2041 DD 10/19/11	26,297.02	0.00
MOLSON COORS BEVERAGE CO 4.200% 07/15/2046 DD 07/07/16	0.00	103,902.85
MOLSON COORS BEVERAGE CO 5.000% 05/01/2042 DD 05/03/12	395,969.65	257,588.73
MONDELEZ INTERNATIONAL INC 2.625% 09/04/2050 DD 09/04/20	0.00	123,156.51
MOODY'S CORP 2.750% 08/19/2041 DD 08/19/21	189,949.84	179,754.20
MOODY'S CORP 3.750% 02/25/2052 DD 02/25/22	172,502.47	0.00
MOODY'S CORP 4.875% 12/17/2048 DD 12/17/18	250,723.46	120,188.36
MOODY'S CORP 5.250% 07/15/2044 DD 07/16/14	91,128.34	194,249.81
MORGAN STANLEY VAR RT 02/07/2039 DD 02/07/24	0.00	2,819,164.41
MORGAN STANLEY VAR RT 04/20/2037 DD 04/20/22	0.00	816,597.60
MOTIVA ENTERPRISES LLC 144A 6.850% 01/15/2040 DD 01/11/10	192,304.05	182,273.31
MOUNT SINAI HOSPITAL/THE 3.737% 07/01/2049 DD 11/21/19	0.00	114,962.08
MPLX LP 4.700% 04/15/2048 DD 02/08/18	421,642.81	691,715.47
MPLX LP 4.950% 03/14/2052 DD 03/14/22	758,224.72	383,048.44
MPLX LP 5.200% 12/01/2047 DD 12/01/19	128,504.40	765,551.00
MPLX LP 5.500% 06/01/2034 DD 05/20/24	0.00	981,607.30
MPLX LP 5.650% 03/01/2053 DD 02/09/23	704,137.63	433,127.14
MYLAN INC 5.200% 04/15/2048 DD 10/15/18	443,642.56	248,629.41
NASDAQ INC 2.500% 12/21/2040 DD 12/21/20	173,843.51	0.00
NASDAQ INC 6.100% 06/28/2063 DD 06/28/23	867,591.74	815,306.01
NATURE CONSERVANCY/THE 3.957% 03/01/2052 DD 03/03/22	137,105.00	0.00
NATWEST GROUP PLC VAR RT 06/01/2034 DD 03/01/24	0.00	174,476.10
NATWEST GROUP PLC VAR RT 11/10/2026 DD 11/10/22	0.00	1,862,887.00
NESTLE HOLDINGS INC 144A 4.000% 09/24/2048 DD 09/24/18	0.00	123,437.35
NETFLIX INC 4.900% 08/15/2034 DD 08/01/24	0.00	33,343.78
NEVADA POWER CO 6.000% 03/15/2054 DD 09/13/23	666,383.54	327,271.46
NEVADA POWER CO 6.650% 04/01/2036 DD 10/01/06	567,570.40	552,688.34
NEW ENGLAND POWER CO 144A 2.807% 10/06/2050 DD 10/06/20	215,376.90	125,676.95
NEW ENGLAND POWER CO 144A 3.800% 12/05/2047 DD 12/05/17	434,833.58	0.00



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NEW YORK STATE ELECTRIC & 144A 5.300% 08/15/2034 DD 08/06/24	0.00	241,347.05
NEWMONT CORP 6.250% 10/01/2039 DD 09/18/09	845,234.86	799,830.63
NEXTERA ENERGY CAPITAL HOLDING VAR RT 09/01/2054 DD 03/01/24	0.00	2,035,580.00
NIAGARA MOHAWK POWER CORP 144A 5.783% 09/16/2052 DD 09/16/22	0.00	339,221.23
NISOURCE INC 3.600% 05/01/2030 DD 04/13/20	0.00	1,067,895.70
NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	30,282.56	167,782.69
NISOURCE INC 4.800% 02/15/2044 DD 04/12/13	274,981.89	353,193.07
NISOURCE INC 5.650% 02/01/2045 DD 10/10/13	302,257.49	151,495.54
NISOURCE INC 5.950% 06/15/2041 DD 06/10/11	177,572.87	0.00
NNN REIT INC 3.000% 04/15/2052 DD 09/24/21	124,205.78	0.00
NNN REIT INC 5.600% 10/15/2033 DD 08/15/23	1,197,803.42	1,805,123.35
NORFOLK SOUTHERN CORP 2.900% 08/25/2051 DD 08/25/21	362,685.44	268,154.06
NORFOLK SOUTHERN CORP 3.050% 05/15/2050 DD 05/11/20	0.00	223,404.02
NORFOLK SOUTHERN CORP 3.155% 05/15/2055 DD 05/15/20	398,664.05	113,993.59
NORFOLK SOUTHERN CORP 3.400% 11/01/2049 DD 11/04/19	0.00	183,419.16
NORFOLK SOUTHERN CORP 3.942% 11/01/2047 DD 05/01/18	347,203.11	319,399.95
NORFOLK SOUTHERN CORP 4.050% 08/15/2052 DD 02/15/18	0.00	69,168.19
NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22	178,789.76	88,094.96
NORTHERN STATES POWER CO/MN 3.600% 09/15/2047 DD 09/13/17	165,639.28	0.00
NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	0.00	227,835.83
NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13	0.00	1,157,089.83
NORTHROP GRUMMAN CORP 4.950% 03/15/2053 DD 02/08/23	527,239.37	250,302.42
NORTHROP GRUMMAN CORP 5.150% 05/01/2040 DD 03/23/20	523,199.93	746,888.12
NORTHROP GRUMMAN CORP 5.250% 05/01/2050 DD 03/23/20	0.00	239,130.57
NUCOR CORP 3.850% 04/01/2052 DD 03/11/22	500,439.29	189,003.41
NUTRIEN LTD 5.400% 06/21/2034 DD 06/21/24	0.00	496,929.63
NXP BV / NXP FUNDING LLC / NXP 3.125% 02/15/2042 DD 02/15/22	0.00	128,878.02
NXP BV / NXP FUNDING LLC / NXP 3.250% 05/11/2041 DD 05/11/22	259,969.56	248,560.27
OCCIDENTAL PETROLEUM CORP 4.400% 08/15/2049 DD 08/08/19	2,820,247.56	0.00
OCCIDENTAL PETROLEUM CORP 4.625% 06/15/2045 DD 06/23/15	121,994.30	117,359.55
OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19	407,837.50	389,334.61
OCCIDENTAL PETROLEUM CORP 7.950% 06/15/2039 DD 06/15/19	0.00	296,552.98
OGLETHORPE POWER CORP 4.500% 04/01/2047 DD 04/01/23	127,724.61	0.00
OGLETHORPE POWER CORP 5.050% 10/01/2048 DD 04/01/19	442,799.75	237,997.53
OGLETHORPE POWER CORP 5.250% 09/01/2050 DD 08/19/11	118,397.45	112,450.48
OGLETHORPE POWER CORP 144A 5.800% 06/01/2054 DD 06/21/24	0.00	137,531.98
OHIO POWER CO 2.900% 10/01/2051 DD 09/13/21	85,043.41	0.00
OKLAHOMA DEVELOPMENT FI PSO A2 4.623% 06/01/2044 DD 09/07/22	0.00	1,167,301.80
ONCOR ELECTRIC DELIVERY C 144A 5.550% 06/15/2054 DD 06/21/24	0.00	695,253.03
ONCOR ELECTRIC DELIVERY CO LLC 3.700% 05/15/2050 DD 03/20/20	0.00	98,828.10
ONCOR ELECTRIC DELIVERY CO LLC 3.800% 09/30/2047 DD 03/30/18	28,304.61	26,566.90
ONCOR ELECTRIC DELIVERY CO LLC 4.100% 11/15/2048 DD 11/15/18	0.00	71,258.97



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ONCOR ELECTRIC DELIVERY CO LLC 5.250% 09/30/2040 DD 03/30/11	133,214.14	126,338.72
ONEOK INC 3.950% 03/01/2050 DD 08/19/19	0.00	103,991.58
ONEOK INC 4.200% 10/03/2047 DD 10/03/17	0.00	197,305.51
ONEOK INC 4.450% 09/01/2049 DD 08/15/19	218,824.32	203,033.39
ONEOK INC 5.700% 11/01/2054 DD 09/24/24	0.00	289,005.26
ONEOK INC 5.850% 11/01/2064 DD 09/24/24	0.00	314,747.80
ONEOK PARTNERS LP 6.125% 02/01/2041 DD 01/26/11	0.00	29,901.60
ORACLE CORP 3.600% 04/01/2040 DD 04/01/20	1,236,766.61	1,464,194.98
ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	0.00	944,544.57
ORACLE CORP 3.650% 03/25/2041 DD 03/24/21	1,189,854.37	1,585,334.97
ORACLE CORP 3.800% 11/15/2037 DD 11/09/17	0.00	417,814.75
ORACLE CORP 3.850% 04/01/2060 DD 04/01/20	746,602.01	640,111.36
ORACLE CORP 3.850% 07/15/2036 DD 07/07/16	69,839.50	235,677.14
ORACLE CORP 3.950% 03/25/2051 DD 03/24/21	782,481.66	504,091.82
ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	0.00	793,512.12
ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	950,700.99	1,056,612.14
ORACLE CORP 4.100% 03/25/2061 DD 03/24/21	206,659.65	284,462.70
ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	0.00	75,005.24
ORACLE CORP 4.500% 07/08/2044 DD 07/08/14	118,068.02	113,973.79
ORACLE CORP 5.375% 07/15/2040 DD 07/15/11	83,767.27	120,467.80
ORACLE CORP 5.500% 09/27/2064 DD 09/27/24	0.00	554,578.17
ORACLE CORP 5.550% 02/06/2053 DD 02/06/23	806,478.80	887,225.23
OVINTIV INC 6.625% 08/15/2037 DD 08/13/07	254,280.22	123,616.80
OVINTIV INC 7.100% 07/15/2053 DD 05/31/23	1,537,664.20	0.00
OWENS CORNING 4.400% 01/30/2048 DD 01/25/18	0.00	124,677.20
PACIFIC GAS AND ELECTRIC CO 3.300% 08/01/2040 DD 06/19/20	117,478.76	30,716.50
PACIFIC GAS AND ELECTRIC CO 3.500% 08/01/2050 DD 06/19/20	707,371.02	510,661.75
PACIFIC GAS AND ELECTRIC CO 3.950% 12/01/2047 DD 11/29/17	527,118.76	231,825.21
PACIFIC GAS AND ELECTRIC CO 4.000% 12/01/2046 DD 12/01/16	0.00	116,819.94
PACIFIC GAS AND ELECTRIC CO 4.300% 03/15/2045 DD 11/06/14	0.00	471,440.30
PACIFIC GAS AND ELECTRIC CO 4.450% 04/15/2042 DD 04/16/12	0.00	124,471.35
PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20	449,321.92	103,691.10
PACIFIC GAS AND ELECTRIC CO 4.750% 02/15/2044 DD 02/21/14	0.00	440,065.86
PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20	527,114.61	619,911.50
PACIFIC GAS AND ELECTRIC CO 6.750% 01/15/2053 DD 01/06/23	1,992,534.54	1,085,947.48
PACIFICORP 3.300% 03/15/2051 DD 04/08/20	0.00	84,721.05
PACIFICORP 4.150% 02/15/2050 DD 03/01/19	222,990.31	65,673.49
PACIFICORP 5.800% 01/15/2055 DD 01/05/24	0.00	189,867.21
PACKAGING CORP OF AMERICA 3.050% 10/01/2051 DD 09/21/21	205,979.24	0.00
PACKAGING CORP OF AMERICA 5.700% 12/01/2033 DD 11/30/23	468,373.72	0.00
PARAMOUNT GLOBAL 4.375% 03/15/2043 DD 03/15/13	355,776.10	52,463.86
PARAMOUNT GLOBAL 4.600% 01/15/2045 DD 01/12/15	64,840.36	62,305.55



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PARAMOUNT GLOBAL 5.250% 04/01/2044 DD 03/11/14	373,812.32	249,681.61
PARAMOUNT GLOBAL 6.875% 04/30/2036 DD 04/12/06	86,466.92	0.00
PECO ENERGY CO 2.800% 06/15/2050 DD 06/08/20	210,190.12	0.00
PECO ENERGY CO 3.900% 03/01/2048 DD 02/23/18	206,856.15	0.00
PEPSICO INC 3.450% 10/06/2046 DD 10/06/16	74,677.72	0.00
PEPSICO INC 4.200% 07/18/2052 DD 07/18/22	69,719.74	0.00
PFIZER INC 4.100% 09/15/2038 DD 09/07/18	834,316.31	0.00
PG&E RECOVERY FUNDING LLC 5.045% 07/15/2034 DD 11/30/22	0.00	2,506,131.94
PG&E RECOVERY FUNDING LLC 5.536% 07/15/2049 DD 11/30/22	295,663.89	283,982.71
PG&E WILDFIRE RECOVERY FUNDING 4.263% 06/01/2038 DD 05/10/22	223,061.65	0.00
PG&E WILDFIRE RECOVERY FUNDING 4.377% 06/03/2041 DD 05/10/22	0.00	101,011.90
PG&E WILDFIRE RECOVERY FUNDING 4.451% 12/01/2049 DD 05/10/22	0.00	286,997.70
PG&E WILDFIRE RECOVERY FUNDING 4.674% 12/01/2053 DD 05/10/22	0.00	128,925.30
PG&E WILDFIRE RECOVERY FUNDING 4.722% 06/01/2039 DD 07/20/22	0.00	219,765.00
PG&E WILDFIRE RECOVERY FUNDING 5.099% 06/01/2054 DD 07/20/22	0.00	613,720.36
PHILLIPS 66 CO 4.680% 02/15/2045 DD 02/15/23	181,472.24	1,003,896.00
PHILLIPS 66 CO 4.900% 10/01/2046 DD 04/01/23	126,455.38	1,269,679.92
PHILLIPS 66 CO 5.500% 03/15/2055 DD 09/11/24	0.00	557,877.35
PIEDMONT NATURAL GAS CO INC 3.640% 11/01/2046 DD 07/28/16	81,752.87	79,008.37
PLAINS ALL AMERICAN PIPELINE L 3.550% 12/15/2029 DD 09/16/19	1,550,343.69	587,696.80
PLAINS ALL AMERICAN PIPELINE L 4.300% 01/31/2043 DD 12/10/12	1,794,370.95	792,320.00
PLAINS ALL AMERICAN PIPELINE L 4.900% 02/15/2045 DD 12/09/14	0.00	293,094.75
PLAINS ALL AMERICAN PIPELINE L 6.650% 01/15/2037 DD 07/15/07	0.00	482,526.20
PPL CAPITAL FUNDING INC 4.000% 09/15/2047 DD 09/08/17	81,732.20	80,874.06
PPL CAPITAL FUNDING INC 5.250% 09/01/2034 DD 08/09/24	0.00	526,921.50
PRINCIPAL FINANCIAL GROUP INC 6.050% 10/15/2036 DD 10/16/06	0.00	1,046,720.00
PROGRESS ENERGY INC 6.000% 12/01/2039 DD 11/19/09	47,383.26	0.00
PROLOGIS LP 5.250% 06/15/2053 DD 03/30/23	427,625.27	0.00
PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17	0.00	230,275.00
PRUDENTIAL FINANCIAL INC VAR RT 09/15/2048 DD 09/18/18	0.00	992,720.00
PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17	211,181.51	0.00
PUBLIC SERVICE CO OF NEW HAMPS 3.600% 07/01/2049 DD 06/28/19	178,080.04	0.00
PUBLIC SERVICE ELECTRIC AND GA 5.125% 03/15/2053 DD 03/27/23	1,817,398.44	605,713.74
PUBLIC STORAGE OPERATING CO 5.350% 08/01/2053 DD 07/26/23	0.00	142,830.00
PUGET SOUND ENERGY INC 6.274% 03/15/2037 DD 09/18/06	156,856.82	0.00
QUALCOMM INC 4.800% 05/20/2045 DD 05/20/15	164,171.36	0.00
QUANTA SERVICES INC 3.050% 10/01/2041 DD 09/23/21	1,905,207.90	1,497,072.22
QUEST DIAGNOSTICS INC 5.000% 12/15/2034 DD 08/19/24	0.00	325,858.21
REGAL REXNORD CORP 6.400% 04/15/2033 DD 04/15/24	0.00	919,768.28
REGENERON PHARMACEUTICALS INC 2.800% 09/15/2050 DD 08/12/20	215,160.96	94,476.25
REPUBLIC SERVICES INC 5.000% 12/15/2033 DD 12/12/23	408,372.53	0.00
REPUBLIC SERVICES INC 6.200% 03/01/2040 DD 03/04/10	84,099.43	79,728.91

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REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15	231,581.06	0.00
REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	136,100.04	138,272.92
REYNOLDS AMERICAN INC 7.250% 06/15/2037 DD 06/21/07	146,876.88	148,453.88
RIO TINTO ALCAN INC 6.125% 12/15/2033 DD 12/08/03	104,307.60	0.00
RIO TINTO FINANCE USA LTD 2.750% 11/02/2051 DD 11/02/21	271,176.72	0.00
ROCHE HOLDINGS INC 144A 5.593% 11/13/2033 DD 11/13/23	361,914.87	0.00
ROPER TECHNOLOGIES INC 4.900% 10/15/2034 DD 08/21/24	0.00	697,081.08
ROYALTY PHARMA PLC 3.300% 09/02/2040 DD 03/02/21	0.00	177,275.78
ROYALTY PHARMA PLC 3.350% 09/02/2051 DD 07/26/21	112,023.14	92,188.61
ROYALTY PHARMA PLC 3.550% 09/02/2050 DD 03/02/21	0.00	93,364.98
RTX CORP 2.820% 09/01/2051 DD 08/10/21	142,869.87	358,466.09
RTX CORP 3.030% 03/15/2052 DD 11/16/21	516,177.84	183,754.52
RTX CORP 3.125% 07/01/2050 DD 05/18/20	286,526.33	144,341.96
RTX CORP 3.750% 11/01/2046 DD 11/01/16	565,880.71	0.00
RTX CORP 4.050% 05/04/2047 DD 05/04/17	618,477.80	338,026.40
RTX CORP 4.150% 05/15/2045 DD 05/04/15	0.00	198,598.84
RTX CORP 4.350% 04/15/2047 DD 10/15/20	760,417.98	419,332.04
RTX CORP 4.450% 11/16/2038 DD 08/16/18	488,651.43	1,762,416.48
RTX CORP 4.500% 06/01/2042 DD 06/01/12	0.00	476,536.50
RTX CORP 4.700% 12/15/2041 DD 06/15/20	273,589.14	262,107.81
RTX CORP 4.800% 12/15/2043 DD 06/15/20	110,165.18	642,101.54
RTX CORP 4.875% 10/15/2040 DD 10/15/20	451,172.79	0.00
RTX CORP 5.375% 02/27/2053 DD 02/27/23	1,261,471.51	615,319.92
RTX CORP 6.100% 03/15/2034 DD 11/08/23	826,484.40	0.00
RTX CORP 6.400% 03/15/2054 DD 11/08/23	621,734.42	0.00
S&P GLOBAL INC 3.900% 03/01/2062 DD 03/01/23	29,419.29	0.00
SABAL TRAIL TRANSMISSION 144A 4.682% 05/01/2038 DD 04/30/18	149,889.20	141,096.00
SABAL TRAIL TRANSMISSION 144A 4.832% 05/01/2048 DD 04/30/18	170,675.07	157,948.95
SABINE PASS LIQUEFACTION LLC 4.500% 05/15/2030 DD 11/15/20	0.00	339,031.00
SANTANDER HOLDINGS USA INC VAR RT 01/09/2030 DD 01/09/24	0.00	1,081,645.20
SANTANDER HOLDINGS USA INC VAR RT 03/09/2029 DD 03/09/23	0.00	714,154.20
SANTANDER HOLDINGS USA INC VAR RT 09/09/2026 DD 09/09/22	0.00	849,453.15
SEMPRA 4.000% 02/01/2048 DD 01/12/18	2,709,980.59	1,610,485.13
SEMPRA 6.000% 10/15/2039 DD 10/08/09	556,681.08	284,509.71
SHERWIN-WILLIAMS CO/THE 4.550% 08/01/2045 DD 07/31/15	0.00	169,525.97
SIERRA PACIFIC POWER CO 144A 5.900% 03/15/2054 DD 09/15/23	462,186.09	0.00
SMURFIT KAPPA TREASURY UL 144A 5.777% 04/03/2054 DD 04/03/24	0.00	103,918.69
SOCIETE GENERALE SA 144A VAR RT 01/19/2055 DD 01/19/24	0.00	1,697,563.11
SOLVENTUM CORP 144A 5.600% 03/23/2034 DD 02/27/24	0.00	816,531.66
SOUTH BOW USA INFRASTRUCT 144A 6.176% 10/01/2054 DD 08/28/24	0.00	359,588.04
SOUTHERN CALIFORNIA EDISON CO 3.600% 02/01/2045 DD 01/16/15	27,232.73	0.00
SOUTHERN CALIFORNIA EDISON CO 5.700% 03/01/2053 DD 03/02/23	1,121,312.44	613,484.37



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SOUTHERN CO/THE 3.700% 04/30/2030 DD 04/03/20	0.00	230,077.05
SOUTHERN CO/THE 4.250% 07/01/2036 DD 05/24/16	252,771.20	265,137.89
SOUTHERN COPPER CORP 5.250% 11/08/2042 DD 11/08/12	0.00	207,956.46
SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15	148,042.10	141,575.38
SOUTHERN COPPER CORP 6.750% 04/16/2040 DD 04/16/10	156,777.18	149,860.95
SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05	252,014.04	247,102.45
SOUTHERN POWER CO 0.900% 01/15/2026 DD 01/08/21	0.00	499,470.40
SOUTHWESTERN ELECTRIC POWER CO 3.250% 11/01/2051 DD 11/03/21	0.00	253,951.82
SOUTHWESTERN ELECTRIC POWER CO 3.850% 02/01/2048 DD 01/22/18	101,654.94	0.00
SOUTHWESTERN ELECTRIC POWER CO 3.900% 04/01/2045 DD 03/26/15	235,054.55	141,537.11
SOUTHWESTERN PUBLIC SERVICE CO 3.400% 08/15/2046 DD 08/12/16	227,654.33	202,276.10
SOUTHWESTERN PUBLIC SERVICE CO 3.750% 06/15/2049 DD 06/18/19	229,861.25	0.00
SPECTRA ENERGY PARTNERS LP 4.500% 03/15/2045 DD 03/12/15	1,440,784.80	897,124.65
STANLEY BLACK & DECKER INC 2.750% 11/15/2050 DD 11/02/20	266,089.56	0.00
STARBUCKS CORP 3.350% 03/12/2050 DD 03/12/20	0.00	43,478.75
STARBUCKS CORP 3.500% 11/15/2050 DD 05/07/20	0.00	176,559.07
STARBUCKS CORP 3.750% 12/01/2047 DD 11/22/17	92,801.45	84,306.32
STARBUCKS CORP 4.450% 08/15/2049 DD 05/13/19	0.00	102,463.52
SUNCOR ENERGY INC 4.000% 11/15/2047 DD 11/15/17	0.00	490,128.56
SUNCOR ENERGY INC 5.950% 12/01/2034 DD 12/01/03	157,309.51	0.00
SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08	314,569.85	529,249.92
SUNCOR ENERGY INC 6.850% 06/01/2039 DD 06/06/08	126,832.52	1,082,180.00
SYENSQO FINANCE AMERICA L 144A 5.850% 06/04/2034 DD 06/04/24	0.00	192,931.70
SYSCO CORP 4.450% 03/15/2048 DD 03/19/18	149,648.11	0.00
SYSCO CORP 4.850% 10/01/2045 DD 09/28/15	332,397.98	263,122.08
SYSCO CORP 5.375% 09/21/2035 DD 09/22/05	123,460.68	120,751.97
SYSCO CORP 6.600% 04/01/2040 DD 04/02/20	560,849.74	539,599.80
SYSCO CORP 6.600% 04/01/2050 DD 04/02/20	653,861.02	543,360.40
SYSTEM ENERGY RESOURCES INC 5.300% 12/15/2034 DD 12/06/24	0.00	73,460.48
T-MOBILE USA INC 3.000% 02/15/2041 DD 02/15/21	172,743.17	0.00
T-MOBILE USA INC 3.300% 02/15/2051 DD 02/15/21	2,965,999.41	1,887,486.68
T-MOBILE USA INC 3.400% 10/15/2052 DD 04/15/22	438,931.13	1,254,184.38
T-MOBILE USA INC 3.600% 11/15/2060 DD 05/15/21	403,906.32	109,276.32
T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21	0.00	89,381.70
T-MOBILE USA INC 4.375% 04/15/2040 DD 04/15/21	153,850.57	0.00
T-MOBILE USA INC 4.500% 04/15/2050 DD 04/15/21	208,485.29	0.00
T-MOBILE USA INC 5.500% 01/15/2055 DD 01/12/24	0.00	98,919.91
T-MOBILE USA INC 5.650% 01/15/2053 DD 09/15/22	2,076,540.22	0.00
T-MOBILE USA INC 5.750% 01/15/2054 DD 05/11/23	0.00	430,830.59
T-MOBILE USA INC 5.800% 09/15/2062 DD 09/15/22	0.00	154,688.05
T-MOBILE USA INC 6.000% 06/15/2054 DD 09/14/23	0.00	457,038.16
TAKEDA PHARMACEUTICAL CO LTD 3.025% 07/09/2040 DD 07/09/20	501,017.43	0.00



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TAKEDA PHARMACEUTICAL CO LTD 3.175% 07/09/2050 DD 07/09/20	531,103.02	353,764.19
TAKEDA PHARMACEUTICAL CO LTD 5.800% 07/05/2064 DD 07/05/24	0.00	130,156.26
TAMPA ELECTRIC CO 5.000% 07/15/2052 DD 07/12/22	205,284.34	0.00
TECK RESOURCES LTD 6.250% 07/15/2041 DD 07/05/11	247,369.81	0.00
TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17	329,734.52	0.00
TELEFONICA EMISIONES SA 5.520% 03/01/2049 DD 03/01/19	208,111.98	0.00
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18	0.00	319,881.49
TEXAS ELECTRIC MARKET STA 144A 4.966% 02/01/2044 DD 06/15/22	560,480.44	0.00
TEXAS ELECTRIC MARKET STA 144A 5.057% 08/01/2048 DD 06/15/22	375,396.39	0.00
TEXAS ELECTRIC MARKET STA 144A 5.167% 02/01/2052 DD 06/15/22	316,181.34	0.00
TEXAS HEALTH RESOURCES 2.328% 11/15/2050 DD 08/11/20	174,574.38	0.00
TEXAS INSTRUMENTS INC 5.050% 05/18/2063 DD 05/18/23	643,494.15	0.00
THE CAMPBELL'S COMPANY 3.125% 04/24/2050 DD 04/24/20	86,535.55	0.00
TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	0.00	97,340.82
TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11	407,725.42	399,595.11
TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	1,448,300.74	1,776,520.62
TRANSCANADA PIPELINES LTD 5.850% 03/15/2036 DD 03/20/06	164,318.48	161,383.67
TRANSCANADA PIPELINES LTD 6.200% 10/15/2037 DD 10/05/07	384,083.43	757,726.98
TRANSCANADA PIPELINES LTD 7.250% 08/15/2038 DD 08/11/08	0.00	1,123,390.00
TRANSCANADA PIPELINES LTD 7.625% 01/15/2039 DD 01/09/09	0.00	724,250.00
TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12	119,247.60	0.00
TRUIST FINANCIAL CORP VAR RT 01/26/2029 DD 01/26/23	0.00	1,989,980.00
TYSON FOODS INC 5.100% 09/28/2048 DD 09/28/18	523,292.95	0.00
TYSON FOODS INC 5.150% 08/15/2044 DD 08/08/14	253,028.85	410,939.75
UBER TECHNOLOGIES INC 5.350% 09/15/2054 DD 09/09/24	0.00	928,979.58
UBS GROUP AG 144A VAR RT 09/22/2034 DD 09/22/23	811,968.12	0.00
UNION ELECTRIC CO 4.000% 04/01/2048 DD 04/06/18	53,361.24	0.00
UNION PACIFIC CORP 3.600% 09/15/2037 DD 09/19/17	219,764.04	0.00
UNION PACIFIC CORP 4.000% 04/15/2047 DD 04/05/17	449,572.99	0.00
UNION PACIFIC CORP 4.050% 11/15/2045 DD 10/29/15	426,291.88	0.00
UNITEDHEALTH GROUP INC 5.750% 07/15/2064 DD 07/25/24	0.00	487,581.53
UNITEDHEALTH GROUP INC 5.875% 02/15/2053 DD 10/28/22	2,046,214.22	0.00
UNUM GROUP 144A 4.046% 08/15/2041 DD 11/17/21	0.00	1,377,896.13
VALE OVERSEAS LTD 6.125% 06/12/2033 DD 06/12/23	498,111.84	0.00
VALE OVERSEAS LTD 6.400% 06/28/2054 DD 06/28/24	0.00	140,605.28
VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06	757,299.05	0.00
VALERO ENERGY CORP 3.650% 12/01/2051 DD 11/29/21	0.00	195,788.80
VALERO ENERGY CORP 6.625% 06/15/2037 DD 06/08/07	390,055.30	881,151.60
VENTAS REALTY LP 4.125% 01/15/2026 DD 07/16/15	0.00	992,020.00
VERALTO CORP 144A 5.450% 09/18/2033 DD 09/18/23	632,542.39	0.00
VERIZON COMMUNICATIONS IN 144A 4.780% 02/15/2035 DD 08/09/24	0.00	271,377.95
VERIZON COMMUNICATIONS INC 2.650% 11/20/2040 DD 11/20/20	0.00	1,457,426.74



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VERIZON COMMUNICATIONS INC 2.850% 09/03/2041 DD 09/03/21	152,050.02	733,443.53
VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20	0.00	5,538.06
VERIZON COMMUNICATIONS INC 2.987% 10/30/2056 DD 04/30/21	709,311.32	376,197.00
VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21	311,579.50	635,981.15
VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21	1,836,719.33	888,301.23
VERIZON COMMUNICATIONS INC 3.850% 11/01/2042 DD 11/07/12	121,768.68	897,991.67
VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15	0.00	251,896.65
VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17	106,651.71	101,540.27
VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15	105,341.05	0.00
VERIZON COMMUNICATIONS INC 5.012% 08/21/2054 DD 02/21/15	63,849.70	57,481.46
VIATRIS INC 3.850% 06/22/2040 DD 06/22/21	447,666.02	30,742.06
VICI PROPERTIES LP 6.125% 04/01/2054 DD 03/18/24	0.00	765,047.21
VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19	591,259.31	295,519.96
VODAFONE GROUP PLC 4.875% 06/19/2049 DD 06/19/19	354,329.59	0.00
VODAFONE GROUP PLC 5.625% 02/10/2053 DD 02/10/23	126,681.89	0.00
VODAFONE GROUP PLC 5.750% 02/10/2063 DD 02/10/23	371,894.73	0.00
VODAFONE GROUP PLC 5.875% 06/28/2064 DD 06/28/24	0.00	1,367,181.84
WALMART INC 2.950% 09/24/2049 DD 09/24/19	0.00	401,730.00
WALMART INC 3.950% 06/28/2038 DD 06/27/18	0.00	80,677.80
WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19	640,534.64	0.00
WALT DISNEY CO/THE 4.750% 09/15/2044 DD 09/15/19	192,296.86	0.00
WARNERMEDIA HOLDINGS INC 5.050% 03/15/2042 DD 03/15/23	1,300,723.13	330,247.03
WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23	2,183,027.60	5,182,465.76
WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23	1,193,179.90	874,957.20
WASTE CONNECTIONS INC 2.950% 01/15/2052 DD 09/20/21	459,792.11	303,096.68
WASTE MANAGEMENT INC 4.875% 02/15/2034 DD 08/03/23	0.00	152,037.95
WESTLAKE CORP 2.875% 08/15/2041 DD 08/19/21	80,956.64	0.00
WESTLAKE CORP 3.375% 08/15/2061 DD 08/19/21	0.00	102,292.00
WESTPAC BANKING CORP 6.820% 11/17/2033 DD 11/17/23	163,154.72	0.00
WEYERHAEUSER CO 4.000% 03/09/2052 DD 03/09/22	435,920.04	0.00
WILLIAMS COS INC/THE 3.500% 10/15/2051 DD 10/08/21	589,810.21	0.00
WILLIAMS COS INC/THE 5.400% 03/04/2044 DD 03/04/14	276,793.88	206,294.00
WILLIAMS COS INC/THE 5.750% 06/24/2044 DD 06/24/14	25,268.61	722,478.69
WILLIAMS COS INC/THE 5.800% 11/15/2043 DD 11/15/13	792,504.80	767,054.83
WILLIAMS COS INC/THE 5.800% 11/15/2054 DD 08/13/24	0.00	1,658,490.67
WILLIS NORTH AMERICA INC 3.875% 09/15/2049 DD 09/10/19	318,131.54	165,412.30
WISCONSIN PUBLIC SERVICE CORP 3.300% 09/01/2049 DD 08/14/19	69,517.29	0.00
XCEL ENERGY INC 3.500% 12/01/2049 DD 11/07/19	81,376.60	217,093.99
XCEL ENERGY INC 5.450% 08/15/2033 DD 08/03/23	0.00	1,055,915.55
ZOETIS INC 4.700% 02/01/2043 DD 08/01/13	398,078.54	0.00
TOTAL ALL OTHER	283,330,274.71	331,607,383.88



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(4) CORPORATE STOCKS		
(A) PREFERRED	0.00	0.00
(B) COMMON		
AAR CORP	0.00	243,955.68
ABBOTT LABORATORIES	0.00	316,594.89
ACADEMY SPORTS & OUTDOORS INC	338,448.00	236,045.59
ADIDAS AG	0.00	475,455.21
ADOBE INC	1,704,486.20	878,687.68
ADVANCED DRAINAGE SYSTEMS INC	96,057.12	0.00
ADVANCED MICRO DEVICES INC	2,537,810.56	803,011.92
AEGON LTD	380,160.00	332,785.00
AIR PRODUCTS AND CHEMICALS INC	0.00	725,100.00
AIRBNB INC	616,578.06	621,043.66
ALAMO GROUP INC	334,412.29	242,984.37
ALBANY INTERNATIONAL CORP	338,466.12	0.00
ALLEGRO MICROSYSTEMS INC	239,223.81	120,076.98
ALNYLAM PHARMACEUTICALS INC	306,256.00	282,372.00
ALPHABET INC	3,245,195.11	2,301,086.52
ALPHABET INC	3,432,602.37	2,564,447.10
AMAZON.COM INC	6,210,243.62	6,308,120.67
AMERICAN ELECTRIC POWER CO INC	0.00	341,251.00
AMERICAN TOWER CORP	799,835.40	0.00
AMERISAFE INC	162,841.18	111,996.42
ANALOG DEVICES INC	0.00	536,886.42
ANHEUSER-BUSCH INBEV SA/NV ADR	1,001,610.00	756,057.00
APPLE INC	3,242,397.73	3,932,345.26
APPLIED INDUSTRIAL TECHNOLOGIE	0.00	225,820.21
APPLOVIN CORP	0.00	190,088.21
ARCBEST CORP	287,902.95	230,033.80
ARGENX SE ADR	698,849.91	0.00
ARM HOLDINGS PLC ADR	72,064.06	0.00
ARM HOLDINGS PLC ADR	296,973.04	0.00
ASCENDIS PHARMA A/S ADR	710,861.80	503,459.19
ASML HOLDING NV	576,016.12	0.00
ASTERA LABS INC	0.00	114,304.35
ASTRAZENECA PLC ADR	767,587.95	567,403.20
ATLANTIC UNION BANKSHARES CORP	319,345.26	227,999.72
AVANOS MEDICAL INC	280,217.99	76,750.32
AVANTOR INC	646,089.00	710,059.00
AVISTA CORP	312,653.52	179,047.44
AXONICS INC	121,037.35	0.00
AZZ INC	182,170.24	184,893.44

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BAKER HUGHES CO	639,166.00	693,238.00
BALDWIN INSURANCE GROUP INC/TH	316,799.78	229,846.80
BANK OF AMERICA CORP	1,077,440.00	496,635.00
BANK OF NEW YORK MELLON CORP/T	1,296,045.00	1,183,182.00
BANK OF NT BUTTERFIELD & SON L	0.00	127,230.55
BANNER CORP	191,959.04	147,227.85
BAXTER INTERNATIONAL INC	413,662.00	507,384.00
BENTLEY SYSTEMS INC	270,553.30	0.00
BENTLEY SYSTEMS INC	61,259.32	0.00
BIOMARIN PHARMACEUTICAL INC	568,878.00	295,785.00
BLACKLINE INC	0.00	136,466.96
BLUE BIRD CORP	0.00	233,363.83
BOEING CO/THE	666,246.96	653,484.00
BOISE CASCADE CO	332,972.64	227,973.48
BOOKING HOLDINGS INC	975,485.50	993,684.00
BOOT BARN HOLDINGS INC	149,144.68	121,304.18
BRIGHT HORIZONS FAMILY SOLUTIO	0.00	62,741.10
BRIGHTHOUSE FINANCIAL INC	232,848.00	159,012.40
BRISTOL-MYERS SQUIBB CO	405,349.00	322,392.00
BROADCOM INC	701,005.00	2,867,628.96
CADENCE DESIGN SYSTEMS INC	798,316.47	962,072.92
CAPITAL ONE FINANCIAL CORP	1,442,320.00	1,114,500.00
CARRIER GLOBAL CORP	402,150.00	368,604.00
CAVA GROUP INC	51,790.90	0.00
CCC INTELLIGENT SOLUTIONS HOLD	160,655.95	281,074.26
CELANESE CORP	450,573.00	337,398.75
CELSIUS HOLDINGS INC	0.00	80,574.06
CENTRAL GARDEN & PET CO	189,548.16	118,616.45
CENTURY COMMUNITIES INC	184,285.08	231,157.36
CHARLES SCHWAB CORP/THE	2,635,040.00	2,249,904.00
CHARTER COMMUNICATIONS INC	1,340,946.00	1,285,387.50
CHIPOTLE MEXICAN GRILL INC	397,931.04	0.00
CHUY'S HOLDINGS INC	167,982.62	0.00
CIGNA GROUP/THE	1,826,645.00	800,806.00
CISCO SYSTEMS INC	606,240.00	532,800.00
CITY HOLDING CO	328,133.76	225,704.40
CLEARWATER ANALYTICS HOLDINGS	220,770.66	270,301.44
COASTAL FINANCIAL CORP/WA	0.00	30,652.51
COGENT COMMUNICATIONS HOLDINGS	176,307.08	121,385.25
COGNIZANT TECHNOLOGY SOLUTIONS	725,088.00	561,370.00
COHERENT CORP	309,063.00	284,190.00
COLLIERS INTERNATIONAL GROUP I	0.00	175,129.36



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DAIMLER TRUCKS NORTH AMERICA

	Beginning of Year 01/01/2024	End of Year 12/31/2024
COMCAST CORP	1,337,425.00	942,003.00
COMFORT SYSTEMS USA INC	166,387.03	0.00
CONFLUENT INC	0.00	114,300.48
CONMED CORP	321,521.36	241,524.76
CONOCOPHILLIPS	603,564.00	436,348.00
CONSTELLIUM SE	173,053.20	180,330.93
COPT DEFENSE PROPERTIES	314,223.80	232,774.95
COSTCO WHOLESALE CORP	1,296,397.12	1,310,266.10
CROCS INC	117,509.78	162,323.46
CROWDSTRIKE HOLDINGS INC	857,619.88	724,352.72
CVS HEALTH CORP	1,042,272.00	1,023,492.00
DATADOG INC	0.00	540,267.09
DAYFORCE INC	393,390.32	276,322.56
DENALI THERAPEUTICS INC	41,289.04	25,250.82
DEXCOM INC	0.00	369,485.27
DISH NETWORK CORP	98,090.00	0.00
DOMINION ENERGY INC	521,700.00	436,266.00
DOUBLEVERIFY HOLDINGS INC	207,439.20	0.00
DUCKHORN PORTFOLIO INC/THE	186,824.95	0.00
DUOLINGO INC	209,836.25	0.00
DUTCH BROS INC	0.00	73,436.76
EASTERLY GOVERNMENT PROPERTIES	180,956.16	0.00
EATON CORP PLC	0.00	438,732.14
ECHOSTAR CORP	0.00	136,596.42
ECOVYST INC	167,819.29	0.00
EDWARDS LIFESCIENCES CORP	0.00	318,551.09
ELANCO ANIMAL HEALTH INC	552,790.00	352,401.00
ELASTIC NV	0.00	125,930.68
ELF BEAUTY INC	40,703.88	0.00
ELI LILLY & CO	2,429,610.56	1,581,056.00
ENCORE WIRE CORP	318,477.60	0.00
ENERPLUS CORP	324,272.26	0.00
ETSY INC	148,483.60	0.00
EXACT SCIENCES CORP	316,042.56	106,423.86
FEDERAL SIGNAL CORP	325,531.08	0.00
FEDEX CORP	1,441,929.00	1,322,251.00
FIDELITY NATIONAL INFORMATION	991,155.00	936,932.00
FIRST BANCORP/SOUTHERN PINES N	320,691.65	236,514.63
FISERV INC	2,059,020.00	2,239,078.00
FIVE BELOW INC	208,044.16	0.00
FLEX LTD	0.00	308,693.99
FLOOR & DECOR HOLDINGS INC	250,229.08	0.00

	Beginning of Year 01/01/2024	End of Year 12/31/2024
FLOWSERVE CORP	0.00	90,536.48
FORTIVE CORP	0.00	236,250.00
FOUR CORNERS PROPERTY TRUST IN	325,661.60	233,186.88
FOX CORP	626,037.00	320,628.00
FOX CORP	207,375.00	260,718.00
FRESHWORKS INC	0.00	62,998.32
GAMING AND LEISURE PROPERTIES	144,891.60	223,269.76
GAP INC/THE	347,106.00	316,642.00
GE AEROSPACE	1,021,040.00	1,318,474.95
GE HEALTHCARE TECHNOLOGIES INC	572,168.00	422,172.00
GILEAD SCIENCES INC	1,304,261.00	1,136,151.00
GITLAB INC	0.00	214,975.25
GMS INC	0.00	234,554.95
GOLDMAN SACHS GROUP INC/THE	1,523,019.96	1,097,712.54
GSK PLC ADR	1,237,804.00	862,410.00
GUIDEWIRE SOFTWARE INC	701,890.48	557,494.06
GULFPORT ENERGY CORP	0.00	136,492.20
H&E EQUIPMENT SERVICES INC	0.00	113,391.36
HALEON PLC ADR	423,022.00	625,098.96
HALOZYME THERAPEUTICS INC	829,345.44	258,126.19
HAMILTON LANE INC	0.00	153,972.00
HAWKINS INC	0.00	188,543.79
HEALTHEQUITY INC	0.00	97,101.40
HEWLETT PACKARD ENTERPRISE CO	473,742.00	0.00
HILTON WORLDWIDE HOLDINGS INC	0.00	471,581.28
HOME DEPOT INC/THE	1,243,421.40	966,640.15
HONDA MOTOR CO LTD ADR	442,013.00	288,355.00
HP INC	526,575.00	414,401.00
HUBSPOT INC	349,485.08	0.00
HUMANA INC	0.00	862,614.00
INCYTE CORP	433,251.00	338,443.00
INNOSPEC INC	165,511.32	119,965.40
INSMED INC	0.00	143,672.24
INSPIRE MEDICAL SYSTEMS INC	0.00	163,134.40
INSTALLED BUILDING PRODUCTS IN	0.00	113,386.75
INTAPP INC	0.00	229,506.29
INTEGER HOLDINGS CORP	0.00	90,378.64
INTERNATIONAL FLAVORS & FRAGRA	404,850.00	667,945.00
INTERPARFUMS INC	82,805.75	122,041.28
INTUITIVE SURGICAL INC	1,180,760.00	687,421.32
IOVANCE BIOTHERAPEUTICS INC	196,949.25	131,216.80
IPG PHOTONICS CORP	81,405.00	0.00

	Beginning of Year 01/01/2024	End of Year 12/31/2024
IRHYTHM TECHNOLOGIES INC	235,166.88	181,061.36
J & J SNACK FOODS CORP	322,078.78	240,606.63
JBT MAREL CORP	68,620.50	190,141.60
JOHNSON CONTROLS INTERNATIONAL	1,239,260.00	1,799,604.00
JUNIPER NETWORKS INC	524,744.00	0.00
KEYSIGHT TECHNOLOGIES INC	334,089.00	607,020.77
KRATOS DEFENSE & SECURITY SOLU	0.00	192,626.76
L'OREAL SA	691,458.82	0.00
LANTHEUS HOLDINGS INC	32,984.00	118,266.12
LATTICE SEMICONDUCTOR CORP	953,579.78	508,660.35
LEGALZOOM.COM INC	157,013.50	0.00
LOAR HOLDINGS INC	0.00	83,887.85
LPL FINANCIAL HOLDINGS INC	0.00	163,255.00
LULULEMON ATHLETICA INC	1,141,710.57	0.00
LVMH MOET HENNESSY LOUIS VUITT ADR	494,822.70	0.00
LYONDELLBASELL INDUSTRIES NV	665,560.00	415,912.00
MACOM TECHNOLOGY SOLUTIONS HOL	362,597.95	414,670.45
MARKETAXESS HOLDINGS INC	264,443.55	218,128.60
MARRIOTT INTERNATIONAL INC/MD	679,010.61	361,506.24
MASONITE INTERNATIONAL CORP	333,306.42	0.00
MASTERCARD INC	1,842,523.20	1,574,444.30
MEDTRONIC PLC	280,092.00	207,688.00
MERCADOLIBRE INC	880,062.40	758,396.24
MERCURY SYSTEMS INC	154,252.26	0.00
MERIT MEDICAL SYSTEMS INC	297,915.12	233,965.68
META PLATFORMS INC	2,998,395.16	4,280,078.10
METLIFE INC	1,679,702.00	1,621,224.00
MICROCHIP TECHNOLOGY INC	640,278.00	0.00
MICROSOFT CORP	6,381,774.84	4,829,968.50
MODEL N INC	101,095.22	0.00
MODINE MANUFACTURING CO	0.00	262,465.52
MOELIS & CO	319,884.87	0.00
MOLSON COORS BEVERAGE CO	440,712.00	309,528.00
MONGODB INC	746,968.95	0.00
MONOLITHIC POWER SYSTEMS INC	639,610.92	0.00
MONRO INC	77,398.92	0.00
MOODY'S CORP	694,415.68	698,220.75
MOOG INC	305,485.80	224,200.76
MYR GROUP INC	79,401.87	190,425.60
NATIONAL BANK HOLDINGS CORP	174,607.05	168,407.66
NETFLIX INC	1,471,838.24	2,420,825.12
NEUROCRINE BIOSCIENCES INC	105,408.00	170,625.00



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	Beginning of Year 01/01/2024	End of Year 12/31/2024
NEWS CORP	130,115.00	107,406.00
NIKE INC	828,931.95	0.00
NORFOLK SOUTHERN CORP	898,244.00	985,740.00
NORTHERN OIL & GAS INC	339,931.90	255,735.12
NORTHWESTERN ENERGY GROUP INC	318,724.07	180,587.88
NOVANTA INC	494,620.17	291,179.62
NOVARTIS AG ADR	626,014.00	467,088.00
NOVO NORDISK A/S ADR	1,327,677.30	763,943.62
NVIDIA CORP	4,004,844.14	5,689,330.14
O'REILLY AUTOMOTIVE INC	559,597.12	562,069.20
OCCIDENTAL PETROLEUM CO CW27 WTS EXP 08/03/2027	350,370.00	247,950.00
OCCIDENTAL PETROLEUM CORP	2,036,111.00	1,067,256.00
ONTO INNOVATION INC	0.00	193,003.86
OTIS WORLDWIDE CORP	223,675.00	0.00
PALO ALTO NETWORKS INC	195,210.56	402,131.60
PAPA JOHN'S INTERNATIONAL INC	333,277.56	182,597.22
PARSONS CORP	0.00	185,883.75
PATTERSON COS INC	339,124.00	0.00
PAYCOR HCM INC	130,446.78	0.00
PENUMBRA INC	185,636.52	153,887.04
PERELLA WEINBERG PARTNERS	0.00	185,212.96
PIPER SANDLER COS	334,001.70	229,161.80
PLYMOUTH INDUSTRIAL REIT INC	332,839.96	254,735.80
POTLATCHDELTIC CORP	303,290.70	240,720.25
PRESTIGE CONSUMER HEALTHCARE I	325,874.06	235,597.53
PROCEPT BIOROBOTICS CORP	79,209.90	134,951.52
PROCORE TECHNOLOGIES INC	229,671.96	271,171.67
PROGRESSIVE CORP/THE	0.00	654,614.52
PROVIDENT FINANCIAL SERVICES I	190,360.74	0.00
RAMBUS INC	92,547.00	113,490.42
REGENERON PHARMACEUTICALS INC	878,290.00	534,247.50
RENASANT CORP	327,740.08	239,560.75
REPLIGEN CORP	341,799.80	231,311.58
ROCHE HOLDING AG ADR	557,942.00	390,656.00
RTX CORP	1,640,730.00	1,932,524.00
SAIA INC	346,193.80	233,333.76
SALESFORCE INC	1,643,046.16	1,052,470.84
SANOFI SA ADR	1,929,524.00	1,413,139.00
SBA COMMUNICATIONS CORP	0.00	509,500.00
SEACOAST BANKING CORP OF FLORI	309,047.14	249,311.68
SERVICENOW INC	1,234,238.03	1,054,819.40
SERVICETITAN INC	0.00	66,145.41

	Beginning of Year 01/01/2024	End of Year 12/31/2024
SHARKNINJA INC	80,029.88	248,560.08
SHIFT4 PAYMENTS INC	127,939.14	0.00
SHOCKWAVE MEDICAL INC	518,704.32	0.00
SIMMONS FIRST NATIONAL CORP	0.00	114,848.04
SITEONE LANDSCAPE SUPPLY INC	0.00	111,740.96
SITIO ROYALTIES CORP	320,770.44	196,940.24
SM ENERGY CO	258,765.76	259,498.20
SMARTSHEET INC	126,388.26	0.00
SMITH DOUGLAS HOMES CORP	0.00	82,227.48
SNOWFLAKE INC	905,848.00	394,826.37
SONIC AUTOMOTIVE INC	165,482.24	128,030.35
SPROUT SOCIAL INC	115,015.68	0.00
SPX TECHNOLOGIES INC	414,141.00	358,270.24
STATE STREET CORP	774,600.00	304,265.00
STEPAN CO	322,037.30	239,066.50
STEVANATO GROUP SPA	110,524.50	214,195.70
SUMMIT MATERIALS INC	161,032.02	0.00
SUN COMMUNITIES INC	0.00	467,286.00
SUNSTONE HOTEL INVESTORS INC	159,522.91	115,913.60
T-MOBILE US INC	785,617.00	816,701.00
TE CONNECTIVITY LTD	758,700.00	0.00
TE CONNECTIVITY PLC	0.00	586,177.00
TESLA INC	2,312,603.36	1,979,623.68
THERMON GROUP HOLDINGS INC	0.00	115,137.54
TJX COS INC/THE	778,529.19	487,709.97
TRADE DESK INC/THE	614,178.60	818,478.92
TREX CO INC	390,354.85	126,462.96
TRIUMPH FINANCIAL INC	340,444.28	0.00
TRUIST FINANCIAL CORP	860,236.00	0.00
TWIST BIOSCIENCE CORP	337,342.72	336,535.74
TXNM ENERGY INC	0.00	252,832.14
TYLER TECHNOLOGIES INC	418,956.24	0.00
UBER TECHNOLOGIES INC	1,325,725.24	705,502.72
UBS GROUP AG	410,970.00	248,624.00
UNITEDHEALTH GROUP INC	1,920,562.56	682,911.00
URBAN EDGE PROPERTIES	334,194.60	234,178.00
VALMONT INDUSTRIES INC	313,837.44	0.00
VEECO INSTRUMENTS INC	0.00	203,653.20
VERACYTE INC	449,926.05	420,750.00
VERITEX HOLDINGS INC	178,829.95	79,089.92
VERRA MOBILITY CORP	0.00	252,850.26
VERTEX PHARMACEUTICALS INC	927,709.20	879,496.80

	Beginning of Year 01/01/2024	End of Year 12/31/2024
VERTIV HOLDINGS CO	0.00	435,921.57
VF CORP	268,840.00	309,024.00
VIAVI SOLUTIONS INC	342,430.35	148,904.30
VISA INC	2,016,150.40	1,693,658.36
VITA COCO CO INC/THE	0.00	218,396.47
VITAL ENERGY INC	0.00	273,054.52
VSE CORP	0.00	124,581.00
WALMART INC	0.00	1,148,709.90
WALT DISNEY CO/THE	0.00	1,062,279.00
WEATHERFORD INTERNATIONAL PLC	158,093.28	0.00
WELLMAN INC COM	10.40	10.40
WELLS FARGO & CO	2,672,646.00	1,812,192.00
WESCO INTERNATIONAL INC	147,276.36	0.00
WILLIAMS COS INC/THE	578,178.00	698,148.00
WINGSTOP INC	633,239.44	0.00
WORKIVA INC	507,345.41	251,193.00
YETI HOLDINGS INC	0.00	140,368.95
ZIMMER BIOMET HOLDINGS INC	693,690.00	665,469.00
TOTAL COMMON	163,048,269.42	141,846,449.45
(5) PARTNERSHIP/JOINT VENTURE INTERESTS		
BAIN CAPITAL SR LOAN FUND LP	0.00	74,591,818.58
FARALLON CAP INSTITUTIONAL PTNR	97,307,703.00	54,163,783.00
HARBOURVEST BUYOUT VII PARTNERSHIP FUND LP	0.01	0.01
HARBOURVEST INTL PEP V PTNRSHF FD LP	14,769.17	1.04
HARBOURVEST PARTNERS VIII - VENTURE FUND LP	1,783,028.00	1,851,558.00
HARBOURVEST PTNRS VIII-BUYOUT	142,065.00	36,637.00
HARBOURVEST PTNS CO INVT V FF	17,594,693.00	17,086,408.00
HARBOURVEST VENTURE VII PARTNERSHIP FD LP	64,543.00	30,907.00
MESIROW FIN PE FUND VIII-B LP	10,516,711.00	11,599,988.00
MESIROW FINANCIAL PE PTNRSP FD VI	15,109,366.00	13,018,694.00
MESIROW FINANCIAL PRIVATE EQ PARTNERSHIP FUND III LP	300,748.00	260,764.00
NORTHERN TRUST PRIVATE EQUITY FD NIB(QP) III LP DTNA PENSION	690,688.00	500,946.00
PANTHEON ACCESS (ERISA) LP	40,744,110.00	37,600,380.00
PANTHEON GLOBAL SEC FUND III B	54,863.00	53,557.00
PANTHEON USA FD VIII	4,104,337.00	3,383,937.00
PANTHEON USA FUND VI LP	141,423.00	133,623.00
PANTHEON USA FUND VII LP	2,056,511.00	1,267,813.00
UBS US TRUMBULL PROPERTY FUND LP	37,313,263.52	31,276,657.80
TOTAL PARTNERSHIP/JOINT VENTURE INTERESTS	227,938,821.70	246,857,472.43
(6) REAL ESTATE	0.00	0.00
(7) LOANS OTHER THAN PARTICIPANT	0.00	0.00



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	Beginning of Year 01/01/2024	End of Year 12/31/2024
(8) PARTICIPANT LOANS	0.00	0.00
VALUE OF INTEREST IN:		
(9) COMMON/COLLECTIVE TRUSTS		
COLLECTIVE US GOV'T STIF 20 BPS	46,258,829.01	158,866,166.19
LSV INTL VALUE EQUITY FUND	44,315,763.97	37,762,022.97
MSCI ACWI EX USA IMI NL FUND (ZVAY)	10,826,827.05	7,903,588.52
RUSSELL 2000 (R) INDX NL FUND	8,749,672.80	0.00
RUSSELL 2000x INDEX NL FUND (CM521)	0.00	6,074,369.92
WB INTERNATIONAL GROWTH CIT	45,033,649.09	37,952,757.77
TOTAL COMMON/COLLECTIVE TRUSTS	155,184,741.92	248,558,905.37
(10) POOLED SEPARATE ACCOUNTS	0.00	0.00
(11) MASTER TRUST INVESTMENT ACCTS	0.00	0.00
(12) 103-12 INVESTMENT ENTITIES	0.00	0.00
(13) REGISTERED INVESTMENT COMPANIES	0.00	0.00
(14) VALUE OF FUNDS IN INSURANCE CO ACCT	0.00	0.00
(15) OTHER		
BAY AREA CA TOLL AUTH TOLL BRI 3.126% 04/01/2055 DD 12/21/21	271,090.37	137,521.34
BAY AREA CA TOLL AUTH TOLL BRI 6.263% 04/01/2049 DD 11/05/09	0.00	290,647.36
BAY AREA CA TOLL AUTH TOLL BRI 6.907% 10/01/2050 DD 11/04/10	334,005.28	544,833.63
BERMUDA GOVERNMENT INTERN 144A 3.375% 08/20/2050 DD 08/20/20	7,025.00	0.00
CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09	779,801.32	0.00
CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09	1,275,318.98	857,625.00
CALIFORNIA ST 7.500% 04/01/2034 DD 04/28/09	849,456.65	0.00
CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	1,306,799.69	1,566,192.23
CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	611,154.14	1,137,252.26
CALIFORNIA ST 7.625% 03/01/2040 DD 04/01/10	1,826,165.99	1,584,857.83
CALIFORNIA ST HLTH FACS FING A 4.190% 06/01/2037 DD 04/07/22	411,587.58	308,165.93
CALIFORNIA ST HLTH FACS FING A 4.353% 06/01/2041 DD 04/07/22	398,662.13	390,371.75
CALIFORNIA ST UNIV REVENUE 3.899% 11/01/2047 DD 03/09/17	167,781.12	159,277.99
CHILE GOVERNMENT INTERNATIONAL 3.860% 06/21/2047 DD 06/21/17	0.00	295,075.03
CHILE GOVERNMENT INTERNATIONAL 4.000% 01/31/2052 DD 01/31/22	143,687.22	0.00
CHILE GOVERNMENT INTERNATIONAL 4.340% 03/07/2042 DD 03/07/22	0.00	146,481.11
CHILE GOVERNMENT INTERNATIONAL 4.950% 01/05/2036 DD 07/05/23	1,467,439.27	198,492.29
CHILE GOVERNMENT INTERNATIONAL 5.330% 01/05/2054 DD 07/05/23	1,982,711.10	0.00
DALLAS TX AREA RAPID TRANSIT S 2.613% 12/01/2048 DD 12/01/21	250,673.29	165,896.83
DALLAS TX AREA RAPID TRANSIT S 5.999% 12/01/2044 DD 06/25/09	257,035.30	381,061.22
GOLDEN ST TOBACCO SECURITIZATI 2.746% 06/01/2034 DD 10/07/21	282,007.02	281,935.98
GOLDEN ST TOBACCO SECURITIZATI 3.293% 06/01/2042 DD 10/07/21	1,715,496.64	1,654,181.19
HUNGARY GOVERNMENT INTERN 144A 6.750% 09/25/2052 DD 01/11/23	100,575.00	0.00
INDIANA ST FIN AUTH REVENUE 3.051% 01/01/2051 DD 10/07/21	164,737.52	154,314.01
INDONESIA GOVERNMENT INTERNATI 3.200% 09/23/2061 DD 09/23/21	98,027.94	0.00

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INDONESIA GOVERNMENT INTERNATI 4.750% 09/10/2034 DD 09/10/24	0.00	1,044,178.44
INDONESIA GOVERNMENT INTERNATI 5.450% 09/20/2052 DD 09/20/22	106,875.00	0.00
ISRAEL GOVERNMENT INTERNATIONALA 3.875% 07/03/2050 DD 04/03/20	428,204.70	0.00
ISRAEL GOVERNMENT INTERNATIONALA 4.125% 01/17/2048 DD 01/17/18	92,865.26	87,134.35
ISRAEL GOVERNMENT INTERNATIONALA 4.500% 04/03/2120 DD 04/03/20	627,893.56	0.00
ISRAEL GOVERNMENT INTERNATIONALA 5.750% 03/12/2054 DD 03/12/24	0.00	548,488.80
JOBSONIO BEVERAGE SYS STWD LIQ 2.833% 01/01/2038 DD 02/05/20	175,246.41	0.00
KANSAS ST DEPT OF TRANSPRTN HI 4.596% 09/01/2035 DD 09/01/10	422,206.09	0.00
KANSAS ST DEV FIN AUTH REVENUE 2.774% 05/01/2051 DD 08/26/21	408,901.76	172,184.29
LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10	236,901.99	211,376.84
LOS ANGELES CA DEPT OF ARPTS C 4.242% 05/15/2048 DD 03/16/22	122,526.77	119,471.30
LOS ANGELES CA UNIF SCH DIST 6.758% 07/01/2034 DD 03/04/10	96,010.73	0.00
LOS ANGELES CNTY CA MET TRANSP 5.735% 06/01/2039 DD 11/16/10	374,335.64	0.00
LOUISIANA ST GAS & FUELS TAX R 2.952% 05/01/2041 DD 01/27/22	90,528.37	86,635.85
MARYLAND ST HLTH & HGR EDUCTNL 3.197% 07/01/2050 DD 07/22/20	297,034.42	277,648.71
MASSACHUSETTS ST 5.456% 12/01/2039 DD 12/08/09	99,578.85	94,471.43
MASSACHUSETTS ST SCH BLDG AUTH 5.715% 08/15/2039 DD 12/22/09	0.00	192,694.34
MET TRANSPRTN AUTH NY REVENUE 5.871% 11/15/2039 DD 10/15/09	153,866.34	0.00
MET WASHINGTON DC ARPTS AUTH D 7.462% 10/01/2046 DD 08/12/09	88,773.01	94,735.57
MEXICO GOVERNMENT INTERNATIONALA 3.771% 05/24/2061 DD 11/24/20	240,457.60	458,415.83
MEXICO GOVERNMENT INTERNATIONALA 4.280% 08/14/2041 DD 04/14/21	829,529.62	1,693,987.04
MEXICO GOVERNMENT INTERNATIONALA 4.600% 01/23/2046 DD 01/23/15	0.00	903,487.70
MEXICO GOVERNMENT INTERNATIONALA 4.600% 02/10/2048 DD 10/10/17	0.00	458,266.82
MEXICO GOVERNMENT INTERNATIONALA 4.750% 03/08/2044 DD 03/08/12	1,219,109.52	1,009,151.60
MEXICO GOVERNMENT INTERNATIONALA 5.000% 04/27/2051 DD 04/27/20	0.00	180,111.71
MEXICO GOVERNMENT INTERNATIONALA 5.750% 10/12/2110 DD 10/12/10	0.00	180,622.71
MEXICO GOVERNMENT INTERNATIONALA 6.338% 05/04/2053 DD 04/28/23	3,074,420.70	676,259.93
MEXICO GOVERNMENT INTERNATIONALA 6.350% 02/09/2035 DD 01/09/23	942,829.18	0.00
MEXICO GOVERNMENT INTERNATIONALA 6.400% 05/07/2054 DD 01/08/24	0.00	1,621,725.72
MICHIGAN ST FIN AUTH REVENUE 3.384% 12/01/2040 DD 12/18/19	216,800.82	99,957.40
MUNI ELEC AUTH OF GEORGIA 6.637% 04/01/2057 DD 03/11/10	173,444.84	69,353.71
N TX TOLLWAY AUTH REVENUE 6.718% 01/01/2049 DD 08/12/09	530,558.08	477,885.38
NEW JERSEY ST TURNPIKE AUTH TU 7.102% 01/01/2041 DD 12/15/10	459,376.87	424,375.70
NEW JERSEY ST TURNPIKE AUTH TU 7.414% 01/01/2040 DD 04/28/09	398,711.84	526,975.29
NEW YORK CITY NY MUNI WTR FIN 6.011% 06/15/2042 DD 03/18/10	0.00	116,493.99
NEW YORK NY 5.517% 10/01/2037 DD 10/20/10	124,582.91	119,065.58
NEW YORK NY 6.271% 12/01/2037 DD 12/21/10	0.00	341,141.61
NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/2039 DD 12/01/09	844,288.97	737,205.36
OHIO UNIV GEN RECPTS ATHENS 5.590% 12/01/2114 DD 11/14/14	205,825.87	190,560.20
OKLAHOMA ST DEV FIN AUTH 4.714% 05/01/2052 DD 08/25/22	166,912.09	154,730.11
OKLAHOMA ST DEV FIN AUTH 4.851% 02/01/2045 DD 07/20/22	260,363.69	0.00
OKLAHOMA ST DEV FIN AUTH 5.087% 02/01/2052 DD 07/20/22	1,040,882.02	771,016.18



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

TOTAL PENSION CONSOL - DT4G02000000

01/01/2024 - 12/31/2024

DAIMLER TRUCKS NORTH AMERICA

	Beginning of Year 01/01/2024	End of Year 12/31/2024
ORIENTAL REPUBLIC OF URUGUAY 5.250% 09/10/2060 DD 09/10/24	0.00	295,744.95
PANAMA GOVERNMENT INTERNATIONA 3.870% 07/23/2060 DD 07/23/19	122,421.26	0.00
PANAMA GOVERNMENT INTERNATIONA 4.500% 01/19/2063 DD 01/19/22	355,592.73	0.00
PANAMA GOVERNMENT INTERNATIONA 4.500% 04/01/2056 DD 04/01/20	967,919.84	182,258.84
PANAMA GOVERNMENT INTERNATIONA 4.500% 04/16/2050 DD 04/16/18	702,541.64	0.00
PANAMA GOVERNMENT INTERNATIONA 6.875% 01/31/2036 DD 10/04/23	199,428.14	0.00
PERUVIAN GOVERNMENT INTERNATIO 2.780% 12/01/2060 DD 12/01/20	0.00	328,437.50
PERUVIAN GOVERNMENT INTERNATIO 3.550% 03/10/2051 DD 03/10/21	117,522.55	0.00
PERUVIAN GOVERNMENT INTERNATIO 3.600% 01/15/2072 DD 11/02/21	0.00	94,255.50
PERUVIAN GOVERNMENT INTERNATIO 5.375% 02/08/2035 DD 08/08/24	0.00	1,833,936.60
PERUVIAN GOVERNMENT INTERNATIO 5.625% 11/18/2050 DD 11/18/10	770,858.00	0.00
PERUVIAN GOVERNMENT INTERNATIO 5.875% 08/08/2054 DD 08/08/24	0.00	428,778.01
PHILADELPHIA PA WTR & WSTWTR R 2.926% 07/01/2045 DD 06/30/21	95,325.79	0.00
PHILIPPINE GOVERNMENT INTERNAT 2.950% 05/05/2045 DD 05/05/20	131,133.86	0.00
PHILIPPINE GOVERNMENT INTERNAT 3.200% 07/06/2046 DD 07/06/21	459,637.50	259,958.70
PHILIPPINE GOVERNMENT INTERNAT 4.200% 03/29/2047 DD 03/29/22	1,027,715.61	330,085.20
PHILIPPINE GOVERNMENT INTERNAT 4.750% 03/05/2035 DD 09/05/24	0.00	209,384.46
PHILIPPINE GOVERNMENT INTERNAT 5.175% 09/05/2049 DD 09/05/24	0.00	69,821.82
PHILIPPINE GOVERNMENT INTERNAT 5.250% 05/14/2034 DD 05/14/24	0.00	737,058.30
POMONA CA PENSN OBLG 3.716% 08/01/2040 DD 08/20/20	268,761.37	270,013.92
PORT AUTH OF NEW YORK & NEW JE 3.287% 08/01/2069 DD 08/16/19	272,696.97	136,727.14
PORT AUTH OF NEW YORK & NEW JE 4.810% 10/15/2065 DD 10/20/15	437,058.18	404,032.17
PORT AUTH OF NEW YORK & NEW JE 5.310% 08/01/2046 DD 01/30/14	0.00	334,162.75
REGL TRANSPRTN DIST CO SALES T 5.844% 11/01/2050 DD 11/23/10	0.00	91,139.61
REPUBLIC OF ITALY GOVERNMENT I 3.875% 05/06/2051 DD 05/06/21	412,636.10	0.00
REPUBLIC OF POLAND GOVERNMENT 5.125% 09/18/2034 DD 03/18/24	0.00	372,968.75
REPUBLIC OF POLAND GOVERNMENT 5.500% 03/18/2054 DD 03/18/24	0.00	843,376.55
REPUBLIC OF POLAND GOVERNMENT 5.500% 04/04/2053 DD 04/04/23	197,663.84	0.00
RIVERSIDE CNTY CA PENSN OBLG 3.818% 02/15/2038 DD 05/06/20	132,164.56	0.00
SALES TAX SECURITIZATION CORP 3.820% 01/01/2048 DD 02/22/18	304,119.98	158,034.22
SAN ANTONIO TX ELEC & GAS REVE 5.808% 02/01/2041 DD 11/04/10	289,829.34	270,218.52
SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09	190,769.64	180,991.62
SAN DIEGO CNTY CA REGL TRANSPR 5.911% 04/01/2048 DD 11/10/10	0.00	329,751.13
SAN FRANCISCO CITY & CNTY CA P 6.950% 11/01/2050 DD 12/22/10	123,707.63	38,744.05
SAUDI GOVERNMENT INTERNAT 144A 5.000% 01/18/2053 DD 01/18/23	2,475,666.34	524,352.60
SAUDI GOVERNMENT INTERNAT 144A 5.250% 01/16/2050 DD 01/16/19	127,227.10	0.00
SAUDI GOVERNMENT INTERNAT 144A 5.750% 01/16/2054 DD 01/16/24	0.00	602,184.26
SOUTH CAROLINA ST PUBLIC SVC A 6.454% 01/01/2050 DD 12/21/10	33,797.51	31,946.74
STATE OF ISRAEL 3.375% 01/15/2050 DD 01/15/20	552,825.00	252,903.69
TEXAS NATURAL GAS SECURITIZTN 5.169% 04/01/2041 DD 09/01/23	1,519,080.80	1,363,930.32
TEXAS ST 5.517% 04/01/2039 DD 08/26/09	208,840.22	539,837.25
TEXAS ST A & M UNIV PERM UNIV 3.660% 07/01/2047 DD 10/31/17	298,628.41	149,478.04



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

TOTAL PENSION CONSOL - DT4G02000000

01/01/2024 - 12/31/2024

DAIMLER TRUCKS NORTH AMERICA

	Beginning of Year 01/01/2024	End of Year 12/31/2024
TEXAS ST PRIV ACTIVITY BOND SU 3.922% 12/31/2049 DD 12/17/19	97,158.98	94,940.78
UAE INTERNATIONAL GOVERNMENT 144A 4.857% 07/02/2034 DD 07/02/24	0.00	441,257.55
UNIV OF CALIFORNIA CA RGTS MED 3.706% 05/15/2120 DD 03/05/20	48,676.45	43,824.22
UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD 11/18/10	753,725.52	692,708.87
UNIV OF CALIFORNIA CA RGTS MED 6.583% 05/15/2049 DD 12/17/09	169,517.44	155,689.70
UNIV OF CALIFORNIA REVENUES 4.858% 05/15/2112 DD 03/01/12	189,003.04	0.00
UNIV OF MICHIGAN MI 4.454% 04/01/2122 DD 03/16/22	855,941.67	451,177.32
US 10YR TREAS NTS FUTURE (CBT) EXP MAR 25	0.00	127,367.60
US 10YR ULTRA FUTURE (CBT) EXP DEC 23	201,562.50	0.00
US 10YR ULTRA FUTURE (CBT) EXP MAR 24	484,787.52	0.00
US 10YR ULTRA FUTURE (CBT) EXP MAR 25	0.00	(458,179.30)
US 5YR TREAS NTS FUTURE (CBT) EXP MAR 25	0.00	(14,046.53)
US LONG BOND FUTURE (CBT) EXP MAR 24	84,617.20	0.00
US TREAS BD FUTURE (CBT) EXP MAR 25	0.00	31,596.22
US ULTRA BOND (CBT) EXP DEC 23	(616,281.25)	0.00
US ULTRA BOND (CBT) EXP MAR 24	(524,153.91)	0.00
US ULTRA BOND (CBT) EXP MAR 25	0.00	(518,626.31)
TOTAL OTHER	43,791,207.14	37,106,215.80
D. EMPLOYER RELATED INVESTMENTS		
(1) EMPLOYER SECURITIES	0.00	0.00
(2) EMPLOYER REAL PROPERTY	0.00	0.00
E. BUILDINGS/OTHER PROPERTY USED BY PLAN		
F. TOTAL ASSETS	1,638,320,975.88	1,618,143,546.57
LIABILITIES		
G. BENEFIT CLAIMS PAYABLE	0.00	0.00
H. OPERATING PAYABLES	0.00	0.00
I. ACQUISITION INDEBTEDNESS		
J. OTHER LIABILITIES		
220010 PAYABLE FOR INVESTMENTS PURCHASED	3,875,028.45	323,885.75
220021 PAYABLE FOR UNITS REDEEMED	0.00	15,000.00
TOTAL OTHER LIABILITIES	3,875,028.45	338,885.75 C-02
K. TOTAL LIABILITIES	3,875,028.45	338,885.75
L. TOTAL NET ASSETS	1,634,445,947.43	1,617,804,660.82



Series of Transactions in Excess of Five Percent of Plan Assets

Report ID: T6500

Status: FINAL

TOTAL PENSION CONSOL - DT4G02000000

01/01/2024 - 12/31/2024

DAIMLER TRUCKS NORTH AMERICA

Tran Count	Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions	Cost of Assets Disposed	Gain/Loss
5% VALUE :		81,722,297.37					
89	912810TT5	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23	33,993,100.000	33,273,761.70	0.00	0.00	0.00
134	912810TT5	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23	72,885,300.000	0.00	70,954,704.46	70,252,963.99	701,740.47
226	912810TV0	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23	74,679,200.000	0.00	78,127,971.34	78,603,235.09	(475,263.75)
256	912810TV0	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23	66,508,600.000	69,804,704.40	0.00	0.00	0.00
73	912810TW8	U S TREASURY BOND 4.750% 11/15/2043 DD 11/15/23	44,008,700.000	46,046,566.86	0.00	0.00	0.00
80	912810TW8	U S TREASURY BOND 4.750% 11/15/2043 DD 11/15/23	49,379,400.000	0.00	51,599,884.54	51,561,847.20	38,037.34
234	912810TX6	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24	89,409,500.000	0.00	86,686,313.54	86,933,127.58	(246,814.04)
197	912810TX6	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24	96,345,100.000	93,788,961.65	0.00	0.00	0.00
107	912810TZ1	U S TREASURY BOND 4.500% 02/15/2044 DD 02/15/24	56,133,000.000	55,329,238.34	0.00	0.00	0.00
116	912810TZ1	U S TREASURY BOND 4.500% 02/15/2044 DD 02/15/24	52,827,000.000	0.00	52,522,504.44	52,118,235.13	404,269.31
197	912810UA4	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	125,807,900.000	132,381,164.25	0.00	0.00	0.00
181	912810UA4	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	117,332,600.000	0.00	124,143,200.13	123,649,447.46	493,752.67
87	912810UB2	U S TREASURY BOND 4.625% 05/15/2044 DD 05/15/24	44,110,800.000	44,701,557.12	0.00	0.00	0.00
80	912810UB2	U S TREASURY BOND 4.625% 05/15/2044 DD 05/15/24	40,454,600.000	0.00	41,362,704.35	41,040,217.32	322,487.03
84	912810UC0	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	86,158,000.000	0.00	82,145,948.70	82,655,417.09	(509,468.39)
91	912810UC0	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	104,335,600.000	100,083,429.33	0.00	0.00	0.00
85	912810UD8	U S TREASURY BOND 4.125% 08/15/2044 DD 08/15/24	102,962,000.000	99,352,911.13	0.00	0.00	0.00
74	912810UD8	U S TREASURY BOND 4.125% 08/15/2044 DD 08/15/24	91,290,000.000	0.00	88,838,940.74	88,336,583.65	502,357.09
76	91282CJJ1	U S TREASURY NOTE 4.500% 11/15/2033 DD 11/15/23	59,255,400.000	0.00	60,618,130.93	60,621,094.73	(2,963.80)
77	91282CJJ1	U S TREASURY NOTE	54,636,400.000	55,870,977.12	0.00	0.00	0.00



Series of Transactions in Excess of Five Percent of Plan Assets

Report ID: T6500

Status: FINAL

TOTAL PENSION CONSOL - DT4G02000000

01/01/2024 - 12/31/2024

DAIMLER TRUCKS NORTH AMERICA

Tran Count	Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions	Cost of Assets Disposed	Gain/Loss
5% VALUE :		81,722,297.37					
		4.500% 11/15/2033 DD 11/15/23					
109	91282CJZ5	U S TREASURY NOTE	43,483,000.000	42,244,604.92	0.00	0.00	0.00
		4.000% 02/15/2034 DD 02/15/24					
82	91282CJZ5	U S TREASURY NOTE	43,483,000.000	0.00	42,245,946.60	42,244,604.92	1,341.68
		4.000% 02/15/2034 DD 02/15/24					
79	91282CKQ3	U S TREASURY NOTE	44,076,000.000	0.00	44,432,537.12	44,474,234.17	(41,697.05)
		4.375% 05/15/2034 DD 05/15/24					
119	91282CKQ3	U S TREASURY NOTE	44,076,000.000	44,474,234.17	0.00	0.00	0.00
		4.375% 05/15/2034 DD 05/15/24					
74	91282CLF6	U S TREASURY NOTE	103,387,100.000	103,247,869.72	0.00	0.00	0.00
		3.875% 08/15/2034 DD 08/15/24					
73	91282CLF6	U S TREASURY NOTE	103,387,100.000	0.00	103,473,173.69	103,247,869.72	225,303.97
		3.875% 08/15/2034 DD 08/15/24					
991	999J00341	COLLECTIVE US GOV'T STIF 20 BPS	724,301,937.690	724,301,937.69	0.00	0.00	0.00
847	999J00341	COLLECTIVE US GOV'T STIF 20 BPS	611,694,600.510	0.00	611,694,600.51	611,694,600.51	0.00