

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2024 This Form is Open to Public Inspection
--	---	---

Part I	Annual Report Identification Information
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A	This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☐ a single-employer plan ☒ a DFE (specify) M
B	This return/report is: ☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C	If the plan is a collectively-bargained plan, check here. ▶ ☐
D	Check box if filing under: ☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ ☐

Part II	Basic Plan Information—enter all requested information
1a	Name of plan AVANGRID, INC. DEFINED BENEFIT MASTER TRUST
1b	Three-digit plan number (PN) ▶ 001
1c	Effective date of plan
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) AVANGRID MANAGEMENT COMPANY LLC 180 MARSH HILL ROAD ORANGE, CT 06477-3629
2b	Employer Identification Number (EIN) 04-6931375
2c	Plan Sponsor's telephone number 203-499-3179
2d	Business code (see instructions)

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

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

SIGN HERE			
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	10/14/2025	BRIAN WILLIAMSON
	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	BRIAN WILLIAMSON
	Signature of DFE	Date	Enter name of individual signing as DFE

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

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

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

9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☐ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☐ Trust (4) ☐ General assets of the sponsor
--	--

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 1
- (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 A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance 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. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	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 AVANGRID, INC. DEFINED BENEFIT MASTER TRUST	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 AVANGRID MANAGEMENT COMPANY LLC	D Employer Identification Number (EIN) 04-6931375	

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions	Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.
--------	---	--

1 Coverage Information:

(a) Name of insurance carrier
METROPOLITAN LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
13-5581829	65978	0160419	433	01/01/2024	12/31/2024

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid
0	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4 Current value of plan's interest under this contract in the general account at year end	4	
5 Current value of plan's interest under this contract in separate accounts at year end.....	5	2141202

6 Contracts With Allocated Funds:**a** State the basis of premium rates ▶

b Premiums paid to carrier	6b	
c Premiums due but unpaid at the end of the year	6c	
d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. Specify nature of costs ▶	6d	

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity
(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☒ immediate participation guarantee
(3) ☐ guaranteed investment (4) ☐ other ▶

b Balance at the end of the previous year	7b	11700
--	-----------	-------

c Additions: (1) Contributions deposited during the year	7c(1)		
	7c(2)		
	7c(3)	635	
	7c(4)	219284	
	7c(5)		

▶

(6) Total additions	7c(6)	219919
---------------------------	--------------	--------

d Total of balance and additions (add lines 7b and 7c(6))	7d	231619
---	-----------	--------

e Deductions:

(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	204417	
(2) Administration charge made by carrier	7e(2)	14206	
(3) Transferred to separate account	7e(3)		
(4) Other (specify below)	7e(4)	661	

▶ RISK CHARGES

(5) Total deductions	7e(5)	219284
----------------------------	--------------	--------

f Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	12335
---	-----------	-------

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
b ☐ Dental
c ☐ Vision
d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
f ☐ Long-term disability
g ☐ Supplemental unemployment
h ☐ Prescription drug
i ☐ Stop loss (large deductible)
j ☐ HMO contract
k ☐ PPO contract
l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.	10b	

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

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 AVANGRID, INC. DEFINED BENEFIT MASTER TRUST	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 AVANGRID MANAGEMENT COMPANY LLC	D Employer Identification Number (EIN) 04-6931375	

Part I	Service Provider Information (see instructions)
--------	---

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

- a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions)..... ☒ Yes ☐ No
- b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
VANGUARD
23-1945930

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

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

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

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

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

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

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

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

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

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

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

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

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

MERCER INVESTMENTS LLC

99 HIGH STREET
BOSTON, MA 02110

30-0282430

(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?
51	FIDUCIARY	620578	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WELLINGTON TRUST COMPANY

04-2755549

(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	NONE	468426	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WILLIAM BLAIR INVESTMENT MANAGEMENT

47-2614791

(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	NONE	288148	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)

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
25	NONE	63801	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JOHN HANCOCK MUTUAL LIFE INS CO

04-1414660

(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?
22	NONE	62168	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BLACKROCK

94-3112180

(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	NONE	49853	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)

STATE STREET RESEARCH & MANAGEMENT

13-3142135

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	45784	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

METROPOLITAN LIFE INSURANCE COMPANY

13-5581829

(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?
22	NONE	41221	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

STATE STREET GLOBAL ADVISORS TRUST

81-4017137

(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?
51 19 18	NONE	36518	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection.
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan AVANGRID, INC. DEFINED BENEFIT MASTER TRUST		B Three-digit plan number (PN) ▶ 001
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 AVANGRID MANAGEMENT COMPANY LLC		D Employer Identification Number (EIN) 04-6931375
Part I Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)		
a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE SHORT TERM INV FUND		
b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENT, INC.		
c EIN-PN 45-6138589-084	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 82200639
a Name of MTIA, CCT, PSA, or 103-12 IE: UBS EMERGING MARKETS EQUITY OPPORTU		
b Name of sponsor of entity listed in (a): UBS (US) GROUP TRUST		
c EIN-PN 36-3762086-140	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 26895622
a Name of MTIA, CCT, PSA, or 103-12 IE: WILLIAM BLAIR EMERGING MARKETS GROW		
b Name of sponsor of entity listed in (a): GLOBAL TRUST COMPANY		
c EIN-PN 27-6331814-003	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 27322542
a Name of MTIA, CCT, PSA, or 103-12 IE: WTC-CTF OPPORTUNISTIC FX INC ALLOCA		
b Name of sponsor of entity listed in (a): WELLINGTON TRUST COMPANY, NA		
c EIN-PN 90-6110062-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 164966426
a Name of MTIA, CCT, PSA, or 103-12 IE: DAILY MSCI EAFE INDX NL FUND		
b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS		
c EIN-PN 04-0025081-182	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 122977668
a Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL 1000 INDEX NL FUND		
b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS		
c EIN-PN 90-0337987-160	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 220536388
a Name of MTIA, CCT, PSA, or 103-12 IE: INTERMEDIAT GOVERNMENT BOND IND NL		
b Name of sponsor of entity listed in (a): BLACKROCK		
c EIN-PN 94-3112180-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 142372383
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.		
Schedule D (Form 5500) 2024 v. 240311		

a Name of MTIA, CCT, PSA, or 103-12 IE: LOW VOLATILITY EQUITY PORTFOLIO**b** Name of sponsor of entity listed in (a): MERCER GLOBAL ADVISORS

c EIN-PN 74-3257877-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 41774311
--------------------------------	------------------------	--

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):

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

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):

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

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):

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

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):

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

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):

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

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):

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

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):

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

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):

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

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):

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

Part II Information on Participating Plans (to be completed by DFEs, other than DCGs)

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

a Plan name NYSEG AND RGE PENSION PLAN**b** Name of plan sponsor RGS ENERGY GROUP, INC.**c** EIN-PN 51-0437533-001**a** Plan name CMP PENSION PLAN**b** Name of plan sponsor CENTRAL MAINE POWER COMPANY**c** EIN-PN 01-0042740-001**a** Plan name AVANGRID RENEWABLES LLC RETIREMENT PLAN**b** Name of plan sponsor AVANGRID RENEWABLES LLC**c** EIN-PN 93-1177933-001**a** Plan name BGC PENSION PLAN**b** Name of plan sponsor BERKSHIRE GAS COMPANY**c** EIN-PN 04-1731220-001**a** Plan name CNG PENSION PLAN**b** Name of plan sponsor CONNECTICUT NATURAL GAS CORPORATION**c** EIN-PN 06-0383860-001**a** Plan name SCG PENSION PLAN**b** Name of plan sponsor THE SOUTHERN CONNECTICUT GAS COMPANY**c** EIN-PN 06-0835501-001**a** Plan name THE UNITED ILLUMINATING COMPANY PENSION PLAN**b** Name of plan sponsor THE UNITED ILLUMINATING COMPANY**c** EIN-PN 06-0571640-001**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN

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

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

A Name of plan AVANGRID, INC. DEFINED BENEFIT MASTER TRUST	B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 AVANGRID MANAGEMENT COMPANY LLC	D Employer Identification Number (EIN) 04-6931375

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	1299084	2478851
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	41811525	11574760
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities	1c(2)	261203130	273295645
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	45937760	19594682
(B) All other	1c(3)(B)	661695120	568833007
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	58685450	53406536
(5) Partnership/joint venture interests	1c(5)	107304826	87059500
(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)	839825798	829045978
(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)	107250685	92905429
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	25925633	23786208
(15) Other.....	1c(15)	85084390	49279036

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	2236023401	2011259632
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	67940926	1549553
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	67940926	1549553
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	2168082475	2009710079

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)	1598428	
(B) U.S. Government securities.....	2b(1)(B)	6172388	
(C) Corporate debt instruments.....	2b(1)(C)	32653562	
(D) Loans (other than to participants).....	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)		
(F) Other.....	2b(1)(F)	5392942	
(G) Total interest. Add lines 2b(1)(A) through (F).....	2b(1)(G)		45817320
(2) Dividends: (A) Preferred stock.....			
	2b(2)(A)	0	
(B) Common stock.....	2b(2)(B)	517296	
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	5161287	
(D) Total dividends. Add lines 2b(2)(A), (B), and (C).....	2b(2)(D)		5678583
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds.....			
	2b(4)(A)	2486308165	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	2537716553	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result.....	2b(4)(C)		-51408388
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate.....			
	2b(5)(A)		
(B) Other.....	2b(5)(B)	-23892612	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B).....	2b(5)(C)		-23892612

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		68313232
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		167618
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		-1352890
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		8505104
c Other income	2c		
d Total income. Add all income amounts in column (b) and enter total	2d		51827967

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	189058222	
(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)		189058222
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)	170665	
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	4373729	
(6) Bank or trust company trustee/custodial fees	2i(6)	567047	
(7) Actuarial fees	2i(7)	621703	
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	15408997	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		21142141
j Total expenses. Add all expense amounts in column (b) and enter total	2j		210200363

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-158372396
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

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

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

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

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

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Non-Interest Bearing Cash - USD</i>						
AUD - Australian dollar	6.750	1.000000	6.75	7.17	0.00	-0.42
CAD - Canadian dollar	- 0.430	1.000000	-0.43	-0.46	0.00	0.03
EUR - Euro	69.180	1.000000	69.18	73.26	0.00	-4.08
GBP - British pound sterling	5.720	1.000000	5.72	5.85	0.00	-0.13
JPY - Japanese yen	0.150	1.000000	0.15	0.15	0.00	0.00
USD - United States dollar	2,478,770.070	1.000000	2,478,770.07	2,478,770.07	0.00	0.00
Total - all currencies			2,478,851.44	2,478,856.04	0.00	-4.60
Total Non-Interest Bearing Cash - USD			2,478,851.44	2,478,856.04	0.00	-4.60

Receivable Income - USD

Income	0.000	0.000000	10,380,582.07	10,380,582.07	0.00	0.00
Total - all currencies			10,380,582.07	10,380,582.07	0.00	0.00
Total Receivable Income - USD			10,380,582.07	10,380,582.07	0.00	0.00

Receivables - Other - USD

Pending trade sales: United States dollar	0.000	0.000000	1,057,388.90	1,057,388.90	0.00	0.00
Total - all currencies			1,057,388.90	1,057,388.90	0.00	0.00
Total Receivables - Other - USD			1,057,388.90	1,057,388.90	0.00	0.00

*U.S. Government Securities***United States - USD**

UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 SBSLSLK5	1,050,000.000	90.593750	951,234.38	961,570.31	0.00	-10,335.93
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG SBYZ2TS9	420,000.000	68.179688	286,354.69	307,715.63	0.00	-21,360.94
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051 SBMWVP21	955,000.000	57.246094	546,700.20	626,942.58	0.00	-80,242.38
UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2045 SBVVT273	615,000.000	69.464844	427,208.79	443,544.73	0.00	-16,335.94

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
United States - USD						
UNITED STATES OF AMER TREAS BONDS 3.375% 05-15-2044 SBYQLTW9	1,010,000.000	81.136719	819,480.86	884,539.06	0.00	-65,058.20
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG SBJLVKG0	1,520,000.000	82.636719	1,256,078.13	1,327,743.75	0.00	-71,665.62
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 SBQXLPR3	1,370,000.000	81.386719	1,114,998.05	1,254,610.28	0.00	-139,612.23
UNITED STATES OF AMER TREAS BONDS 3.75% 11-15-2043 SBGK9QZ5	4,030,000.000	86.199219	3,473,828.53	3,694,219.14	0.00	-220,390.61
UNITED STATES OF AMER TREAS NOTES 1.0% 07-31-2028 SBMD9ZD5	3,545,000.000	89.011719	3,155,465.44	3,159,288.48	0.00	-3,823.04
UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032 REG SBPSSLY0	2,785,000.000	89.808594	2,501,169.34	2,542,833.98	0.00	-41,664.64
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 SBS2G1B9	8,560,000.000	95.753906	8,196,534.35	8,314,903.13	0.00	-118,368.78
UNITED STATES OF AMER TREAS NOTES 4.125% 10-31-2029 SBSZ7PN9	160,000.000	98.835938	158,137.50	158,868.75	0.00	-731.25
UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 SBTKW387	406,000.000	97.421875	395,532.81	396,101.72	0.00	-568.91
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 SBQSB5K1	1,850,000.000	98.484375	1,821,960.94	1,842,871.70	0.00	-20,910.76
UNITED STATES OF AMER TREAS NOTES 4.5% 05-15-2027 SBQSB5L2	505,000.000	100.488281	507,465.82	507,150.20	0.00	315.62
UNITED STATES OF AMER TREAS STRIP TBOND 0.0% 05-15-2053 SBQRHD39	13,565,000.000	26.440873	3,586,704.43	4,086,456.25	0.00	-499,751.82
UNITED STATES OF AMER TREAS STRIP 0%02-15-2053 SBNDTCM0	3,255,000.000	26.650733	867,481.36	986,102.25	0.00	-118,620.89
UNITED STATES TREAS BDS 1.375% 11-15-2040 SBNG0BM3	20,765,000.000	61.968750	12,867,810.94	13,688,024.81	0.00	-820,213.87
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046 SBZ1BP67	26,595,000.000	72.742188	19,345,784.89	20,170,911.13	0.00	-825,126.24
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SB89T3Q0	3,435,000.000	79.082031	2,716,467.76	2,898,545.33	0.00	-182,077.57
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040 SBKVKF47	7,035,000.000	59.699219	4,199,840.06	4,509,270.10	0.00	-309,430.04
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG SBZ56WH8	7,920,000.000	74.820312	5,925,768.71	6,429,431.29	0.00	-503,662.58
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050 SBN7JWV5	595,000.000	52.238281	310,817.77	355,001.17	0.00	-44,183.40
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 SBF53YK6	665,000.000	70.421875	468,305.47	481,810.20	0.00	-13,504.73
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049 SBJ7G9G2	2,990,000.000	72.863281	2,178,612.10	2,236,776.95	0.00	-58,164.85

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
United States - USD						
UNITED STATES TREAS BDS WIT 1 7/8 08-15-2041 REG SBLDBLR0 08/15/41 1.75% DUE	4,245,000.000	64.832031	2,752,119.72	2,964,369.72	0.00	-212,250.00
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG SBYSJ1Z8	2,730,000.000	73.843750	2,015,934.39	2,158,149.20	0.00	-142,214.81
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SBMT9GQ9	20,375,000.000	67.070312	13,665,576.07	14,707,407.28	0.00	-1,041,831.21
UNITED STATES TREAS BDS 2.0% 02-15-2052 SBM96PW9	400,000.000	60.734375	242,937.50	267,515.63	0.00	-24,578.13
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG SBMCXZ94	5,440,000.000	71.046875	3,864,950.00	4,159,900.01	0.00	-294,950.01
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG SBMHV4V8	1,025,000.000	62.992188	645,669.92	732,234.38	0.00	-86,564.46
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SB8W8CX4	995,000.000	75.828125	754,489.84	782,085.55	0.00	-27,595.71
UNITED STATES TREAS BDS 2% 11-15-2041 SBPBMDF5	10,435,000.000	67.222656	7,014,684.16	6,961,670.51	0.00	53,013.65
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044 SBPYD753	3,305,000.000	77.750000	2,569,637.50	2,722,323.42	0.00	-152,685.92
UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND SBJT0ZC0	725,000.000	84.468750	612,398.44	652,216.79	0.00	-39,818.35
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043 SBCZQWC2	16,225,000.000	84.800781	13,758,926.72	13,935,150.54	0.00	-176,223.82
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG SBF0T9Z9	8,865,000.000	73.996094	6,559,753.73	6,898,874.41	0.00	-339,120.68
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG SBSJWZQ3	3,570,000.000	75.980469	2,712,502.74	2,835,009.38	0.00	-122,506.64
UNITED STATES TREAS BDS 3% DUE 05-1 5-2045 SBXC4FZ0	8,460,000.000	75.644531	6,399,527.33	6,591,460.55	0.00	-191,933.22
UNITED STATES TREAS BDS 4.625% 05-15-2044 SBPZRN8	1,000,000.000	97.046875	970,468.75	981,406.25	0.00	-10,937.50
UNITED STATES TREAS BDS 4.625% 11-15-2044 SBTPH0B9	1,263,000.000	97.062500	1,225,899.38	1,240,612.20	0.00	-14,712.82
UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG SBMHCRF6	2,030,000.000	82.042969	1,665,472.27	1,658,267.97	0.00	7,204.30
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033 SBQXLPX9	4,385,000.000	93.035156	4,079,591.59	4,211,786.32	0.00	-132,194.73
UNITED STATES TREAS NTS DTD 11/30/2022 3.875% 11-30-2027 SBP4XZ15	315,000.000	98.859375	311,407.03	311,653.13	0.00	-246.10
UNITED STATES TREAS NTS 2.75% 08-15-2032 SBQHM4D1	1,280,000.000	88.683594	1,135,150.00	1,158,050.00	0.00	-22,900.00
UNITED STATES TREAS SEC STRIPPED 08-15-2038 SB4P9XY4	12,675,000.000	51.190841	6,488,439.10	6,790,161.80	0.00	-301,722.70

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
U.S. Government Securities						
United States - USD						
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 08-15-2041 (UNDDATE) REG SBPCX7H7	1,390,000.000	43.034024	598,172.93	632,867.00	0.00	-34,694.07
UNITED STATES TREAS SEC STRIPPED INT PMTNT 194 08-15-2040 (UNDDATE) REG SB3TF8B3	1,045,000.000	45.543805	475,932.76	501,526.85	0.00	-25,594.09
UNITED STATES TREAS SEC STRIPPED INT PMT00091 11-15-2038 (UNDDATE) REG SB4RKCF9	35,295,000.000	50.471732	17,813,997.80	18,547,938.50	0.00	-733,940.70
UNITED STATES TREAS SEC STRIPPED INT PMT00754 11-15-2036 (UNDDATE) REG SB2RG7W5	27,570,000.000	56.415102	15,553,643.62	16,076,894.10	0.00	-523,250.48
UNITED STATES TREAS SEC STRIPPED INT PMT00873 08-15-2036 SB1XFKP3	3,640,000.000	57.066949	2,077,236.94	2,145,488.80	0.00	-68,251.86
UNITED STATES TREAS 2.375% DUE 02-15-2042 REG SBNYF3R9	3,020,000.000	71.269531	2,152,339.84	2,224,175.00	0.00	-71,835.16
UNITED STS TREAS BILLS 0% T-BILL 01-09-2025 SBT5FHZ6	7,135,000.000	99.918207	7,129,164.07	7,101,221.72	0.00	27,942.35
UNITED STS TREAS NTS .625% 11-30-2027 SBLH34Q2	960,000.000	90.054688	864,525.00	862,687.50	0.00	1,837.50
US TREAS SEC STRIPPED INT PMT NT 200 0 11-15-2040 REG SB7LNMS8	8,685,000.000	44.911276	3,900,544.32	4,105,660.05	0.00	-205,115.73
US TREAS SEC STRIPPED INT PMT 00116 11-15-2039 SB5012P6	12,765,000.000	47.524441	6,066,494.89	6,391,350.95	0.00	-324,856.06
US TREAS SEC 0 DUE 11-15-2041 SBP8YH07	6,335,000.000	42.589576	2,698,049.63	2,850,116.50	0.00	-152,066.87
US TREASURY N/B 3.875% 08-15-2034 SBR2NN62	935,000.000	94.578125	884,305.47	894,130.27	0.00	-9,824.80
US TREASURY N/B 4.25% 08-15-2054 SBR2NN95	19,661,000.000	91.484375	17,986,742.97	18,898,736.95	0.00	-911,993.98
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2044 SBP9F4J7	28,475,000.000	38.117450	10,853,943.89	11,338,460.25	0.00	-484,516.36
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2039 SB4L98T8	10,010,000.000	48.093628	4,814,172.17	5,086,981.90	0.00	-272,809.73
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2037 SB4QJWQ8	33,850,000.000	53.309511	18,045,269.48	18,689,997.00	0.00	-644,727.52
WI TREASURY SEC 3.375% DUE 11-15-2048 REG SBGRW851	2,985,000.000	78.214844	2,334,713.09	2,408,664.26	0.00	-73,951.17
WI TREASURY SEC 3% DUE 05-15-2045 REG SBXC4FZ0	195,000.000	75.644531	147,506.84	155,931.45	0.00	-8,424.61
Total United States - USD			271,922,035.21	283,898,367.01	0.00	-11,976,331.80
Total U.S. Government Securities			271,922,035.21	283,898,367.01	0.00	-11,976,331.80

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Preferred						
United States - USD						
ACE INA HLDGS INC 6.7% DUE 05-15-2036 SB14VKK5	105,000.000	110.955339	116,503.11	124,449.15	0.00	-7,946.04
ALABAMA POWER CO 3.125% DUE 07-15-2051 BEO SBKP8VJ4	150,000.000	65.819858	98,729.79	106,553.35	0.00	-7,823.56
ALABAMA PWR CO 3.45% DUE 10-01-2049 SBJYDFQ8	388,000.000	70.706340	274,340.60	290,017.08	0.00	-15,676.48
ALABAMA PWR CO 3.75% DUE 03-01-2045 SBYZ5H95	305,000.000	76.631605	233,726.40	248,590.67	0.00	-14,864.27
ALABAMA PWR CO 3.85% DUE 12-01-2042 SB905R28	55,000.000	79.550463	43,752.75	46,495.19	0.00	-2,742.44
AMEREN ILL CO 4.15% DUE 03-15-2046 SBD03C36	135,000.000	82.635821	111,558.36	114,165.45	0.00	-2,607.09
AMEREN ILL CO 4.5% 03-15-2049 SBF5M0D8	35,000.000	84.540322	29,589.11	32,150.80	0.00	-2,561.69
AMEREN ILLINOIS CO 3.25% DUE 03-15-2050 SBKMJWW0	220,000.000	68.258814	150,169.39	160,408.39	0.00	-10,239.00
ANTHEM INC 4.55% 03-01-2048 SBGB6FS1	234,000.000	82.234241	192,428.13	207,052.02	0.00	-14,623.89
ARCHER DANIELS 4.535 DUE 03-26-2042 SB7F2JD5	110,000.000	87.266223	95,992.85	101,873.71	0.00	-5,880.86
ARCHER-DANIELS 4.5% DUE 03-15-2049 SBH31WX5	15,000.000	84.310678	12,646.60	13,987.38	0.00	-1,340.78
BALT GAS & ELEC CO 3.2% DUE 09-15-2049 SBK70MM8	218,000.000	66.191359	144,297.16	158,424.21	0.00	-14,127.05
BURL NORTHN DEB 5.05 DUE 03-01-2041 SB3N60C7	245,000.000	94.654835	231,904.35	245,758.53	0.00	-13,854.18
BURL NORTHN SANTA 4.45% DUE 03-15-2043 SB7YGHX4	106,000.000	87.021438	92,242.72	99,448.14	0.00	-7,205.42
BURL NORTHN SANTA 4.95% DUE 09-15-2041 SB61QXW1	342,000.000	93.156385	318,594.83	338,430.76	0.00	-19,835.93
BURL NORTHN SANTA 6.15% DUE 05-01-2037 SB1W13G4	72,000.000	106.887502	76,959.00	81,035.59	0.00	-4,076.59
BURL NORTHN 4.4 DUE 03-15-2042 SB787QZ8	103,000.000	86.819095	89,423.67	95,340.04	0.00	-5,916.37
BURLINGTON NORTHN SANTA 4.55 09-01-2044 SBQ26P46	195,000.000	87.212402	170,064.18	182,509.02	0.00	-12,444.84
CAROLINA PWR & LT 4.1 DUE 05-15-2042 SB88N0G2	227,000.000	82.282540	186,781.37	196,317.62	0.00	-9,536.25
CAROLINA PWR & LT 4.1% DUE 03-15-2043 SB8L5GP6	75,000.000	81.795162	61,346.37	62,977.29	0.00	-1,630.92
CATERPILLAR INS 4.3% DUE 05-15-2044 SBMJJM94	130,000.000	86.443672	112,376.77	123,732.99	0.00	-11,356.22

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Preferred						
United States - USD						
CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050 SBKPD746	45,000.000	62.765751	28,244.59	29,033.55	0.00	-788.96
CENTERPOINT ENERGY HOUSTON ELEC LLC GENERAL MTG BD SER AF 3.35% 04-01-2051 SBN92ZW4	50,000.000	68.567653	34,283.83	36,443.00	0.00	-2,159.17
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049 SBJ52166	105,000.000	80.789132	84,828.59	92,879.07	0.00	-8,050.48
CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6%DUE 03-01-2052 BEO SBLNKQ72	176,000.000	71.565162	125,954.69	134,760.31	0.00	-8,805.62
CHUBB CORP 6.5% DUE 05-15-2038 SB87C800	240,000.000	110.341528	264,819.67	271,355.63	0.00	-6,535.96
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042 SB8DXN80	100,000.000	78.976955	78,976.96	82,940.50	0.00	-3,963.54
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO SBHQ3TB5	187,000.000	77.104929	144,186.22	152,192.16	0.00	-8,005.94
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG SBKPD531	517,000.000	55.183843	285,300.47	311,605.74	0.00	-26,305.27
CONSUMERS ENERGY CO 2.65% 08-15-2052 SBM8NHWS	131,000.000	60.423875	79,155.28	86,979.32	0.00	-7,824.04
CONSUMERS ENERGY 3.25% DUE 08-15-2046 SBYQHNP8	255,000.000	72.220859	184,163.19	201,305.28	0.00	-17,142.09
DTE ELEC CO FIXED 3.25% DUE 04-01-2051 SBKVD2T0	48,000.000	68.280861	32,774.81	31,755.84	0.00	1,018.97
DTE ELEC CO 2.95% DUE 03-01-2050 SBLP53Z2	632,000.000	65.070082	411,242.92	422,069.08	0.00	-10,826.16
DTE ELEC CO 3.75% DUE 08-15-2047 SBF08MX5	20,000.000	75.340453	15,068.09	15,411.80	0.00	-343.71
DTE ELECTRIC CO 3.95% 03-01-2049 SBJ68680	161,000.000	78.047674	125,656.76	135,456.47	0.00	-9,799.71
DUKE ENERGY CAROLINAS LLC 3.45% DUE 04-15-2051 BEO SBKP32L8	210,000.000	69.109152	145,129.22	159,790.32	0.00	-14,661.10
DUKE ENERGY FIXED 3.7% DUE 12-01-2047 SBDYRQ0	709,000.000	74.123836	525,538.00	557,351.44	0.00	-31,813.44
DUKE ENERGY FLA 3.4% DUE 10-01-2046 SBYQHNW5	135,000.000	70.906653	95,723.98	101,443.29	0.00	-5,719.31
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 SBKDP7D3	190,000.000	67.313088	127,894.87	138,358.74	0.00	-10,463.87
DUKE ENERGY IND 3.75% DUE 05-15-2046 SBYQHP07	245,000.000	74.630980	182,845.90	190,261.31	0.00	-7,415.41
DUKE ENERGY IND 4.2% DUE 03-15-2042 SB5490M9	80,000.000	82.024901	65,619.92	69,746.06	0.00	-4,126.14
DUKE ENERGY IND 4.9 DUE 07-15-2043 SBBWX683	95,000.000	90.870997	86,327.45	91,293.75	0.00	-4,966.30

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Preferred						
United States - USD						
DUKE ENERGY IND 6.35% DUE 08-15-2038 SB4M4CP6	110,000.000	107.306809	118,037.49	121,298.55	0.00	-3,261.06
DUKE ENERGY OH INC 3.7% DUE 06-15-2046 SBYQHNY7	240,000.000	73.882457	177,317.90	189,394.09	0.00	-12,076.19
DUKE ENERGY PROGRESS LLC 1ST MTG BD 2.9%08-15-2051 SBM8DBZ6	100,000.000	61.917089	61,917.09	63,647.00	0.00	-1,729.91
DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047 SBF58H68	75,000.000	72.836257	54,627.19	57,108.36	0.00	-2,481.17
DUKE ENERGY 3.7% DUE 10-15-2046 SBD8G594	367,000.000	74.184810	272,258.25	283,708.12	0.00	-11,449.87
DUKE ENERGY 3.75% DUE 06-01-2045 SBYV3C76	75,000.000	76.556574	57,417.43	58,534.50	0.00	-1,117.07
DUKE ENERGY 3.875% DUE 03-15-2046 SBZ58832	108,000.000	77.527452	83,729.65	86,096.34	0.00	-2,366.69
DUKE ENERGY 4 DUE 09-30-2042 SB8GF9H4	119,000.000	81.296040	96,742.29	102,141.24	0.00	-5,398.95
DUKE ENERGY 4.15% DUE 12-01-2044 SBSPCBB4	231,000.000	81.445355	188,138.77	199,073.43	0.00	-10,934.66
DUKE ENERGY 4.25% DUE 12-15-2041 SB799H27	178,000.000	84.860758	151,052.15	155,655.11	0.00	-4,602.96
DUKE ENERGY 4.375% DUE 03-30-2044 SBJZD6S6	220,000.000	84.210697	185,263.53	194,702.94	0.00	-9,439.41
DUKE ENERGY 5.3% DUE 02-15-2040 SB432721	72,000.000	97.900299	70,488.22	75,003.12	0.00	-4,514.90
ELI LILLY & CO 3.95% 05-15-2047 SBDVJY26	52,000.000	79.979503	41,589.34	42,081.00	0.00	-491.66
ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052 SBNG44B5	23,000.000	67.064733	15,424.89	16,699.22	0.00	-1,274.33
ENTERGY ARK LLC 2.65% DUE 06-15-2051 SBM99P28	199,000.000	59.078829	117,566.87	124,384.55	0.00	-6,817.68
ENTERGY ARKANSAS LLC 4.2% 04-01-2049 SBJDRF72	70,000.000	79.523323	55,666.33	56,608.30	0.00	-941.97
ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041 SBNKRL7	235,000.000	71.825849	168,790.75	177,995.68	0.00	-9,204.93
ENTERGY MISS LLC 3.85% DUE 06-01-2049 SBJYNX64	120,000.000	74.335223	89,202.27	96,506.03	0.00	-7,303.76
ENTERGY TEX INC 4.5% 03-30-2039 SBJ2NY41	70,000.000	88.794864	62,156.40	64,067.54	0.00	-1,911.14
ENTERGY TEXAS INC 5.8% 09-01-2053 SBQV0JS1	5,000.000	100.203348	5,010.17	5,381.07	0.00	-370.90
ESTEE LAUDER COS FIXED 4.375% DUE 06-15-2045 SBYZFX42	45,000.000	81.853865	36,834.24	40,932.93	0.00	-4,098.69

5500 Supplemental Schedules

31 DEC 24

Account Name AVANGRID DB MT - NEW & LEGACY Account number AVGMT

Page 8 of 772

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Preferred						
United States - USD						
FL PWR & LT CO 3.7% 12-01-2047 SBF3RG04	285,000.000	75.057035	213,912.55	231,259.30	0.00	-17,346.75
FL PWR & LT CO 3.8% DUE 12-15-2042 SB84TPY7	166,000.000	79.302300	131,641.82	136,335.80	0.00	-4,693.98
FL PWR & LT CO 4.05% DUE 10-01-2044 SBQQCKK5	272,000.000	81.597466	221,945.11	236,401.31	0.00	-14,456.20
FL PWR & LT CO 4.125% DUE 06-01-2048 SBD6R027	147,000.000	80.149395	117,819.62	125,234.14	0.00	-7,414.52
FL PWR & LT CO 5.25% DUE 02-01-2041 SB4V3Q52	120,000.000	97.068360	116,482.03	122,331.58	0.00	-5,849.55
FLORIDA PWR CORP 5.65% DUE 04-01-2040 SB4WTC62	246,000.000	100.778226	247,914.44	255,002.14	0.00	-7,087.70
FLORIDA PWR CORP 6.4% DUE 06-15-2038 SB39XY20	135,000.000	107.697771	145,391.99	151,378.77	0.00	-5,986.78
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042 SB78K6L3	100,000.000	85.112379	85,112.38	88,722.06	0.00	-3,609.68
GEN DYNAMICS CORP 3.6% DUE 11-15-2042 SB8ZQTV2	111,000.000	78.748119	87,410.41	88,342.68	0.00	-932.27
HERSHEY CO 3.375% DUE 08-15-2046 SBYYGSH4	180,000.000	72.145061	129,861.11	137,850.03	0.00	-7,988.92
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SBR30BC4	272,000.000	85.551993	232,701.42	245,875.48	0.00	-13,174.06
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO SB90J106	300,000.000	109.182902	327,548.71	338,343.00	0.00	-10,794.29
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040 SB9L4NM6	379,000.000	99.572212	377,378.68	390,750.58	0.00	-13,371.90
JPMORGAN CHASE & CO 5.6% DUE 07-15-2041 SB6QKFT9	280,000.000	100.962833	282,695.93	290,358.40	0.00	-7,662.47
KANSAS CITY PWR & LT CO 5.3 DUE 10-01-2041 SB7GNW50	215,000.000	94.703325	203,612.15	207,704.30	0.00	-4,092.15
KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO SBMGDH50	135,000.000	67.451123	91,059.02	99,230.79	0.00	-8,171.77
KENTUCKY UTILS CO 4.375% DUE 10-01-2045 SBYTX3J7	190,000.000	82.953544	157,611.73	164,335.36	0.00	-6,723.63
KIMBERLY-CLARK 5.3% DUE 03-01-2041 SB63ZC30	30,000.000	98.188971	29,456.69	31,317.94	0.00	-1,861.25
LILLY ELI & CO 3.7% DUE 03-01-2045 SBW0XTH2	150,000.000	78.989761	118,484.64	121,815.00	0.00	-3,330.36
LILLY ELI & CO 3.95% 03-15-2049 SBJJDP30	23,000.000	78.364625	18,023.86	19,099.89	0.00	-1,076.03
LILLY ELI & CO 4.15% 03-15-2059 SBJJDP41	135,000.000	78.394163	105,832.12	113,680.29	0.00	-7,848.17

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Preferred						
United States - USD						
LOUISVILLE GAS & ELEC CO 4.25% 04-01-2049 SBJH0CV0	220,000.000	79.526429	174,958.14	186,818.24	0.00	-11,860.10
MERCK & CO INC NEW 6.55% DUE 09-15-2037 SBG5GXT4	227,000.000	110.855279	251,641.48	262,519.40	0.00	-10,877.92
MIDAMERICAN ENERGY CO 2.7% 08-01-2052 SBN76669	280,000.000	60.613137	169,716.78	184,644.40	0.00	-14,927.62
MIDAMERICAN ENERGY CO 3.95% 08-01-2047 SBDFFSG2	135,000.000	77.867594	105,121.25	112,823.02	0.00	-7,701.77
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 SBJ1STS6	216,000.000	81.203233	175,398.98	188,730.88	0.00	-13,331.90
MIDAMERICAN ENERGY CO 4.25% 05-01-2046 SBZ4C9B0	260,000.000	82.527000	214,570.20	224,391.73	0.00	-9,821.53
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044 SBL9FK80	135,000.000	85.526280	115,460.48	121,088.52	0.00	-5,628.04
MIDAMERICAN ENERGY 4.8% DUE 09-15-2043 SBDWGXX7	100,000.000	89.960700	89,960.70	94,235.42	0.00	-4,274.72
NEVADA PWR CO GEN & REF NT 5.9% 05-01-2053 SBR03SC5	120,000.000	100.473463	120,568.16	125,968.80	0.00	-5,400.64
NEVADA PWR CO 6.65% DUE 04-01-2036 SB1G2SS0	235,000.000	107.318227	252,197.83	258,988.43	0.00	-6,790.60
NOVARTIS CAP CORP 3.7% DUE 09-21-2042 SB8DX0S9	55,000.000	80.607053	44,333.88	47,981.77	0.00	-3,647.89
NV PWR CO 5.45 DUE 05-15-2041 SB68QYC1	125,000.000	96.637097	120,796.37	124,484.66	0.00	-3,688.29
PACIFICORP 6.25% DUE 10-15-2037 SB2853J0	95,000.000	104.935558	99,688.78	101,523.09	0.00	-1,834.31
PECO ENERGY CO 3% DUE 09-15-2049 SBKLMSL1	127,000.000	65.312945	82,947.44	91,518.93	0.00	-8,571.49
PRECISION 3.9% DUE 01-15-2043 SB97H103	95,000.000	80.520007	76,494.01	82,587.08	0.00	-6,093.07
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG SBDRO683	80,000.000	80.647266	64,517.81	68,894.61	0.00	-4,376.80
PROGRESSIVE CORP 3.7% DUE 01-26-2045 SBVJFCF1	200,000.000	76.984520	153,969.04	158,336.00	0.00	-4,366.96
PROGRESSIVE CORP 3.95% DUE 03-26-2050 SBJK15J9	78,000.000	77.472970	60,428.92	67,194.66	0.00	-6,765.74
PROGRESSIVE CORP 4.2% DUE 03-15-2048 SBG0T5R0	274,000.000	81.743492	223,977.17	241,713.65	0.00	-17,736.48
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047 SBD1DFD6	30,000.000	73.840092	22,152.03	24,103.40	0.00	-1,951.37
PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG SBJXS069	200,000.000	76.715455	153,430.91	166,729.44	0.00	-13,298.53

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Preferred						
United States - USD						
PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050 SBMDNW58	295,000.000	52.933517	156,153.88	172,043.49	0.00	-15,889.61
PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050 SBMVX324	818,000.000	61.106969	499,855.01	559,590.35	0.00	-59,735.34
PUBLIC SVC CO N H 3.6% DUE 07-01-2049 SBJBZSV3	205,000.000	72.805936	149,252.17	162,250.70	0.00	-12,998.53
S CAROLINA ELEC & 4.6% DUE 06-15-2043 SBBHV6D7	185,000.000	87.157723	161,241.79	169,305.05	0.00	-8,063.26
S CAROLINA ELEC & 5.45% DUE 02-01-2041 SB4359G8	210,000.000	97.678833	205,125.55	213,406.87	0.00	-8,281.32
SAN DIEGO GAS & ELEC CO 1ST MTG BD SER XXX 3.7% 03-15-2052 SBNSLTD1	139,000.000	72.282855	100,473.17	103,075.66	0.00	-2,602.49
SHELL FIN US INC NT 4.55% 08-12-2043 SBR4TTY8	210,000.000	87.467876	183,682.54	243,392.04	0.00	-59,709.50
SOUTHN CAL GAS CO 3.95% DUE 02-15-2050 SBJQLGX4	150,000.000	76.072751	114,109.13	117,137.38	0.00	-3,028.25
SOUTHN CAL GAS 3.75 DUE 09-15-2042 SB8DRYG7	225,000.000	78.419560	176,444.01	181,830.99	0.00	-5,386.98
TARGET CORP 6.5% DUE 10-15-2037 SBFZDDV0	105,000.000	109.881638	115,375.72	121,764.95	0.00	-6,389.23
TRAVELERS COS INC 3.75% DUE 05-15-2046 SBD8BSC3	95,000.000	76.596001	72,766.20	78,380.79	0.00	-5,614.59
TRAVELERS COS INC 4.1% 03-04-2049 SBJLV1D4	95,000.000	79.912824	75,917.18	78,700.45	0.00	-2,783.27
TRAVELERS COS INC 4.3% 08-25-2045 SBYXMXW7	75,000.000	83.467149	62,600.36	67,229.31	0.00	-4,628.95
TRAVELERS FIXED 2.55% DUE 04-27-2050 SBMDWQ1	147,000.000	59.046223	86,797.95	96,108.62	0.00	-9,310.67
UNION ELEC CO 2.625% DUE 03-15-2051 SBMHZRF5	731,000.000	59.119719	432,165.14	462,294.84	0.00	-30,129.70
UNION ELEC CO 3.25% DUE 10-01-2049 SBKPGX14	74,000.000	69.004701	51,063.48	51,733.81	0.00	-670.33
UNION ELEC CO 4.0% DUE 04-01-2048 SBFY3BS4	60,000.000	77.760419	46,656.25	49,256.53	0.00	-2,600.28
UNION ELECTRIC COMPANY 3.65% DUE 04-15-2045 SBYV3C43	130,000.000	75.635593	98,326.27	102,049.15	0.00	-3,722.88
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SBG08PD3	496,000.000	80.347905	398,525.60	434,480.50	0.00	-35,954.90
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042 SBBNBGG4	438,000.000	80.339531	351,887.15	383,405.47	0.00	-31,518.32
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047 SBD9GGT0	150,000.000	81.125242	121,687.86	134,313.53	0.00	-12,625.67

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Preferred</i>						
United States - USD						
UTD PARCEL SVC INC 3.625% DUE 10-01-2042 SB6Y3NC9	105,000.000	77.912810	81,808.45	89,396.34	0.00	-7,587.89
WELLPOINT INC 5.1% DUE 01-15-2044 SBCSCZN9	155,000.000	90.978723	141,017.02	151,673.41	0.00	-10,656.39
WESTAR ENERGY INC 4.125 DUE 03-01-2042 SB744PD4	195,000.000	81.719237	159,352.51	168,097.23	0.00	-8,744.72
WISCONSIN PUB SVC CORP 4.55% 12-01-2029 SBPG4QY6	1,000,000.000	98.620012	986,200.12	999,210.00	0.00	-13,009.88
Total United States - USD			19,319,105.42	20,473,941.59	0.00	-1,154,836.17
Total Corporate Debt Instruments - Preferred			19,319,105.42	20,473,941.59	0.00	-1,154,836.17
<i>Corporate Debt Instruments - Other</i>						
Australia - USD						
BARRICK PD 5.95% DUE 10-15-2039 SBG48MX8	30,000.000	101.080140	30,324.04	31,527.00	0.00	-1,202.96
BHP BILLITON FIN USA LTD 4.125 DUE 02-24-2042 REG SB5NNJ47	409,000.000	84.231992	344,508.85	354,076.77	0.00	-9,567.92
PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051 SBPBJK11	634,000.000	65.466140	415,055.33	444,431.78	0.00	-29,376.45
PVTPL GLENCORE FUNDING LLC 5.371% 04-04-2029 SBR57X02	1,595,000.000	100.823269	1,608,131.14	1,614,028.35	0.00	-5,897.21
RIO TINTO FIN USA PLC 4.75 DUE 03-22-2042 REG SB757MN1	90,000.000	91.105616	81,995.05	87,382.28	0.00	-5,387.23
RIO TINTO FIN USA 4.125 DUE 08-21-2042 SB8NWTL2	570,000.000	83.752675	477,390.25	487,292.93	0.00	-9,902.68
RIO TINTO FIN USA 5.125% DUE 03-09-2053 SBNKDB17	355,000.000	92.674448	328,994.29	370,596.84	0.00	-41,602.55
Total Australia - USD			3,286,398.95	3,389,335.95	0.00	-102,937.00
Belgium - USD						
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 SBJ555R4	614,000.000	98.757282	606,369.71	624,425.72	0.00	-18,056.01
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039 SBJ555S5	365,000.000	100.264221	365,964.40	383,990.23	0.00	-18,025.83
ANHEUSER BUSCH 5.8% DUE 01-23-2059 SBJ555P2	1,233,000.000	101.885663	1,256,250.22	1,348,212.59	0.00	-91,962.37
ANHEUSER BUSCH 8% DUE 11-15-2039 SB3RQGZ8	215,000.000	124.344501	267,340.68	285,870.45	0.00	-18,529.77

5500 Supplemental Schedules

31 DEC 24

Account Name AVANGRID DB MT - NEW & LEGACY Account number AVGMT

Page 12 of 772

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
Belgium - USD						
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 SBK5XW52	255,000.000	94.796923	241,732.15	251,425.33	0.00	-9,693.18
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SBJXS2M9	1,408,000.000	91.013897	1,281,475.67	1,378,898.55	0.00	-97,422.88
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.75% 01-23-2029 SBJ88GM2	160,000.000	99.933273	159,893.24	160,764.80	0.00	-871.56
ANHEUSER-BUSCH 4.7% DUE 02-01-2036 SBYMLCL3	220,000.000	94.796923	208,553.23	215,449.15	0.00	-6,895.92
ANHEUSER-BUSCH 4.9% DUE 02-01-2046 SBYMLGZ5	366,000.000	90.517312	331,293.36	359,043.79	0.00	-27,750.43
ANHEUSER-BUSCH 4.95% DUE 01-15-2042 SBDGMR69	561,000.000	93.037887	521,942.55	537,348.55	0.00	-15,406.00
ANHEUSER-BUSCH 5.875% DUE 06-15-2035 SBDGMR47	100,000.000	104.817636	104,817.64	109,150.70	0.00	-4,333.06
Total Belgium - USD			5,345,632.85	5,654,579.86	0.00	-308,947.01
Bermuda - USD						
PVTPL BACARDI LTD 5.25% 01-15-2029 C05635JAA8	530,000.000	99.855104	529,232.05	531,717.20	0.00	-2,485.15
Total Bermuda - USD			529,232.05	531,717.20	0.00	-2,485.15
Brazil - USD						
BRASKEM NETH FIN B 8.0% 15/10/2034 SBS0D9T6	490,000.000	95.370000	467,313.00	489,755.00	0.00	-22,442.00
SITIOS LATINOAMERICA 6% 11-25-2029 C82983PAA1	275,000.000	99.415000	273,391.25	274,062.25	0.00	-671.00
VALE OVERSEAS LTD 6.4% 06-28-2054 SBNZHZ45	315,000.000	98.325370	309,724.92	312,590.25	0.00	-2,865.33
Total Brazil - USD			1,050,429.17	1,076,407.50	0.00	-25,978.33
Canada - USD						
BARRICK GOLD CORP 5.25% DUE 04-01-2042 SB8L1XS6	155,000.000	94.529361	146,520.51	148,293.15	0.00	-1,772.64
BARRICK N AMER FIN 5.75% DUE 05-01-2043 SBCRWZ96	93,000.000	98.902644	91,979.46	98,468.88	0.00	-6,489.42
BELL CANADA 4.464% 04-01-2048 C0778FPAA7	100,000.000	80.964766	80,964.77	81,863.00	0.00	-898.23
BELL CANADA 5.55% 02-15-2054 SBPGLSL8	390,000.000	93.930014	366,327.05	373,535.12	0.00	-7,208.07

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
Canada - USD						
BELL CDA FIXED 4.3% 07-29-2049 C0778FPAB5	375,000.000	78.272757	293,522.84	321,931.38	0.00	-28,408.54
BROOKFIELD FIN INC 5.968% 03-04-2054 SBLL988	135,000.000	101.216878	136,642.79	137,484.00	0.00	-841.21
BROOKFIELD FIN INC 6.3% DUE 01-15-2055 SBNM6CD3	546,000.000	97.781000	533,884.26	545,232.00	0.00	-11,347.74
BROOKFIELD FINANCE INC 5.675% 01-15-2035 SBL56991	1,130,000.000	100.767333	1,138,670.87	1,146,245.80	0.00	-7,574.93
CANADIAN NATL RAILWAY 4.45% DUE 01-20-2049 SBGPMC28	101,000.000	85.368893	86,222.58	90,059.68	0.00	-3,837.10
CANADIAN NATL RY CO 3.65% 02-03-2048 C136375CP5	271,000.000	75.352878	204,206.30	218,353.31	0.00	-14,147.01
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SBP8KQ20	365,000.000	65.123859	237,702.09	255,322.11	0.00	-17,620.02
CANADIAN PAC RY CO 4.2% 11-15-2069 C13648TAH0	145,000.000	73.520428	106,604.62	120,578.98	0.00	-13,974.36
CDN NAT RES LTD 6.25% DUE 03-15-2038 SB7YB643	295,000.000	102.193493	301,470.80	309,405.69	0.00	-7,934.89
CDN NAT RES LTD 6.75% DUE 02-01-2039 SB2NNGB2	380,000.000	106.013359	402,850.76	412,881.06	0.00	-10,030.30
CDN NATL RY CO 2.45% DUE 05-01-2050 SBL6KR43	66,000.000	58.170511	38,392.54	40,010.52	0.00	-1,617.98
CDN NATL RY CO 3.2% DUE 08-02-2046 C136375CK6	140,000.000	70.315394	98,441.55	105,628.77	0.00	-7,187.22
CDN PAC RY CO NEW 5.75% DUE 01-15-2042 SB6SWNL1	52,000.000	97.755485	50,832.85	52,689.85	0.00	-1,857.00
CDN PAC RY CO NEW 5.95% DUE 05-15-2037 SB1X9JN6	150,000.000	103.674697	155,512.05	160,259.88	0.00	-4,747.83
CENOVUS ENERGY INC NT 3.75% 02-15-2052 SBNTFNT6	82,000.000	69.154232	56,706.47	60,525.13	0.00	-3,818.66
CENOVUS ENERGY INC 5.4% 06-15-2047 SBFNL6J5	128,000.000	89.076107	114,017.42	121,252.34	0.00	-7,234.92
EMERA US FIN LP FIXED 2.639% DUE 06-15-2031 SBMG4F71	740,000.000	84.586030	625,936.62	639,101.00	0.00	-13,164.38
EMERA US FIN LP 3.55% DUE 06-15-2026 C29103DAJ5	715,000.000	97.956288	700,387.46	698,719.45	0.00	1,668.01
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044 SBYMLKX1	132,000.000	82.513933	108,918.39	112,956.24	0.00	-4,037.85
ENBRIDGE INC FIXED 5.75% DUE 07-15-2080 C29250NBC8	1,034,000.000	96.687770	999,751.54	958,087.03	0.00	41,664.51
ENBRIDGE INC SR NT 3.4% 08-01-2051 SBLR8ML8	194,000.000	66.982631	129,946.30	140,403.62	0.00	-10,457.32

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
Canada - USD						
ENBRIDGE INC 5.7% 03-08-2033 C29250NBR5	295,000.000	101.087915	298,209.35	301,026.85	0.00	-2,817.50
ENBRIDGE INC 5.95% 04-05-2054 SBQZCJF0	157,000.000	99.168056	155,693.85	162,514.24	0.00	-6,820.39
ENBRIDGE INC 6.7% 11-15-2053 SBN12KN8	374,000.000	108.676582	406,450.42	418,119.04	0.00	-11,668.62
FAIRFAX FINL HLDGS LTD USD SR NT 144A 6.1% 03-15-2055 C303901BQ4	53,000.000	98.806593	52,367.49	52,780.05	0.00	-412.56
FAIRFAX FINL HLDGS LTD 6.35% 03-22-2054 C303901BR2	211,000.000	103.357492	218,084.31	210,669.31	0.00	7,415.00
NUTRIEN LTD FIXED 3.95% DUE 05-13-2050 C67077MAX6	118,000.000	74.576467	88,000.23	91,071.10	0.00	-3,070.87
NUTRIEN LTD 5.0% 04-01-2049 SBJH0CT8	63,000.000	89.052191	56,102.88	56,997.99	0.00	-895.11
PETRO-CDA 6.8% DUE 05-15-2038 SB2RJ2C9	373,000.000	106.488472	397,202.00	408,831.21	0.00	-11,629.21
PVTPL OPEN TEXT CORP 6.9% DUE 12-01-2027/12-01-2022 BEO C683715AF3	480,000.000	103.327000	495,969.60	499,886.40	0.00	-3,916.80
ROGERS COMMUNICATIONS INC 4.3% 02-15-2048 SBYZGJZ8	146,000.000	78.281712	114,291.30	122,131.85	0.00	-7,840.55
ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG SBJYSCK6	1,053,000.000	78.283434	824,324.56	864,575.12	0.00	-40,250.56
ROGERS COMMUNICATIONS INC 4.5 DUE 03-15-2043 SB84QCZ8	425,000.000	83.103943	353,191.76	363,414.64	0.00	-10,222.88
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052 C775109CK5	61,000.000	80.115485	48,870.45	50,623.29	0.00	-1,752.84
ROGERS COMMUNICATIONS INC 5.0% 02-15-2029 SBPGLSS5	1,235,000.000	99.352635	1,227,005.04	1,233,950.25	0.00	-6,945.21
TRANSCANADA 5.85% DUE 03-15-2036 SB11K5C2	40,000.000	100.864638	40,345.86	41,079.62	0.00	-733.76
TRANSCANADA 6.2% DUE 10-15-2037 SB287YY8	150,000.000	103.092422	154,638.63	160,034.76	0.00	-5,396.13
TRANSCANADA 7.625% DUE 01-15-2039 SB3KV7R9	95,000.000	115.879477	110,085.50	113,225.75	0.00	-3,140.25
Total Canada - USD			12,247,246.12	12,500,219.46	0.00	-252,973.34
Chile - USD						
CENCOSUD S A 5.95% DUE 05-28-2031 C15132HAJ0	425,000.000	99.838770	424,314.77	430,270.00	0.00	-5,955.23
PVTPLCELULOSA ARAUCO Y CONSTITUCION 5.5% 04-30-2049 BEO SBJRFDC3	400,000.000	87.550000	350,200.00	344,094.80	0.00	6,105.20
Total Chile - USD			774,514.77	774,364.80	0.00	149.97

5500 Supplemental Schedules

31 DEC 24

Account Name AVANGRID DB MT - NEW & LEGACY Account number AVGMT

Page 15 of 772

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
China - USD						
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051 SBLH23L7	591,000.000	64.482436	381,091.20	388,821.65	0.00	-7,730.45
ALIBABA GROUP HLDG LTD 4.0% 12-06-2037 SBF5BK80	255,000.000	85.547331	218,145.69	219,421.79	0.00	-1,276.10
ALIBABA GROUP HLDG 4.2% DUE 12-06-2047 SBF5BK91	250,000.000	80.164073	200,410.18	204,678.72	0.00	-4,268.54
ALIBABA GROUP HLDG 4.4% DUE 12-06-2057 SBYVHXG4	254,000.000	79.259201	201,318.37	207,529.54	0.00	-6,211.17
ALIBABA GROUP HLDG 5.25% DUE 05-26-2035 C01609WBK7	200,000.000	97.958954	195,917.91	199,298.00	0.00	-3,380.09
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.125% 02-15-2042 C62954HAL2	735,000.000	69.663792	512,028.87	544,120.08	0.00	-32,091.21
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041 C62954HAU2	478,000.000	73.105925	349,446.32	365,486.61	0.00	-16,040.29
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 11-30-2051 C62954HAN8	604,000.000	64.222222	387,902.22	408,309.36	0.00	-20,407.14
Total China - USD			2,446,260.76	2,537,665.75	0.00	-91,404.99
France - USD						
EDF S A 4.95% DUE 10-13-2045 C268317AQ7	115,000.000	88.069181	101,279.56	103,577.05	0.00	-2,297.49
PVTPL BNP PARIBAS 5.283%11-19-2030 C09659W2Z6	1,200,000.000	98.952613	1,187,431.36	1,200,000.00	0.00	-12,568.64
PVTPL BNP PARIBAS 5.738% 02-20-2035 C09659W2X1	1,532,000.000	100.303769	1,536,653.74	1,579,461.36	0.00	-42,807.62
PVTPL CREDIT AGRICOLE S A 6.251% 01-10-2035 C225313AQ8	180,000.000	100.430886	180,775.59	180,000.00	0.00	775.59
PVTPL SOCIETE GENERALE 7.132% 01-19-2055 C83368RBY7	315,000.000	95.368714	300,411.45	315,726.23	0.00	-15,314.78
TOTAL CAP INTL 2.986% DUE 06-29-2041 REG C89153VAX7	210,000.000	71.865726	150,918.02	163,811.11	0.00	-12,893.09
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG SBMYC5X3	265,000.000	65.611422	173,870.27	195,178.37	0.00	-21,308.10
TOTALENERGIES CAP 5.425% 09-10-2064 SBQYKPN5	205,000.000	92.848267	190,338.95	205,048.11	0.00	-14,709.16
TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064 SBPW6WP9	85,000.000	95.808643	81,437.35	83,708.00	0.00	-2,270.65
TOTALENERGIES CAPITAL SA 5.488% 04-05-2054 SBPW6WH1	837,000.000	96.008100	803,587.80	837,237.21	0.00	-33,649.41
Total France - USD			4,706,704.09	4,863,747.44	0.00	-157,043.35

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
Germany - USD						
BAYER US FIN II 4.375% DUE 12-15-2028 C07274NAL7	520,000.000	96.158677	500,025.12	502,044.40	0.00	-2,019.28
BAYER US FIN II 4.875% DUE 06-25-2048 SBD103H7	165,000.000	78.018376	128,730.32	138,173.63	0.00	-9,443.31
DEUTSCHE BK AG N Y BRANCH 4.999% 09-11-2030 C251526CX5	780,000.000	97.772621	762,626.44	766,451.40	0.00	-3,824.96
DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG SBM9YRS3	636,000.000	87.310385	555,294.05	529,732.16	0.00	25,561.89
DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO SBNYJYB2	400,000.000	84.638200	338,552.80	335,504.77	0.00	3,048.03
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038 SBYZMHJ6	65,000.000	83.315568	54,155.12	53,311.05	0.00	844.07
PVTPL BAYER US FIN II LLC 4.4% DUE 07-15-2044 BEO SBYVPTT3	90,000.000	75.012098	67,510.89	66,917.70	0.00	593.19
PVTPL BAYER US FIN LLC 6.875% 11-21-2053 SBLFDKP5	815,000.000	100.979896	822,986.15	861,175.16	0.00	-38,189.01
PVTPL BAYER US FINANCE LLC 6.25% 01-21-2029 SBLFB349	655,000.000	101.999580	668,097.25	675,763.50	0.00	-7,666.25
PVTPL BAYER US FINANCE LLC 6.375% 11-21-2030 C07274EAK9	560,000.000	102.897432	576,225.62	579,857.60	0.00	-3,631.98
PVTPL DAIMLER TRUCK FINAN NA 5.125% 09/25/2029 SBSY1587	480,000.000	100.423461	482,032.61	481,358.40	0.00	674.21
PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050 C251566AA3	602,000.000	71.693207	431,593.11	483,948.17	0.00	-52,355.06
Total Germany - USD			5,387,829.48	5,474,237.94	0.00	-86,408.46
Ireland - USD						
AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028 SBNVW1T1	560,000.000	92.573501	518,411.61	518,761.60	0.00	-349.99
PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054 C83272GAB7	400,000.000	98.970182	395,880.72	400,919.80	0.00	-5,039.08
Total Ireland - USD			914,292.33	919,681.40	0.00	-5,389.07
Japan - USD						
SUMITOMO MITSUI FINL GROUP INC 5.8% 07-09-2034 SBS6Z6W8	150,000.000	100.988572	151,482.86	150,000.00	0.00	1,482.86
SUMITOMO MITSUI FINL GROUP INC 5.836% 07-09-2044 SBS6Z6Y0	270,000.000	101.028303	272,776.42	271,726.36	0.00	1,050.06
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050 C874060AZ9	315,000.000	64.910750	204,468.86	223,720.13	0.00	-19,251.27

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
Japan - USD						
TAKEDA PHARMACEUTICAL 5.8% SBN11R01 07-05-2064	506,000.000	96.412071	487,845.08	517,076.89	0.00	-29,231.81
Total Japan - USD			1,116,573.22	1,162,523.38	0.00	-45,950.16
Mexico - USD						
AMER MOVIL S A B DE C V FORMERLY AME 11-01-2037 REG SB2R62G4 GTDSR NT 6.125 DUE	85,000.000	102.779264	87,362.37	92,073.53	0.00	-4,711.16
AMER MOVIL SAB DE CV 6.125% 03-30-2040 SB8C3GC6	145,000.000	102.655408	148,850.34	158,617.88	0.00	-9,767.54
AMER MOVIL SAB DE 4.375% DUE 04-22-2049 SBK7K1Z4	361,000.000	82.342871	297,257.76	322,589.35	0.00	-25,331.59
AMER MOVIL SAB DE 4.375% DUE 07-16-2042 SB82VRK5	300,000.000	83.865257	251,595.77	271,458.92	0.00	-19,863.15
AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG SBBM3LH7	135,000.000	105.473172	142,388.78	151,344.40	0.00	-8,955.62
GRUPO TELEvisa S A 5% DUE 05-13-2045 SBMJ71M4	140,000.000	72.205252	101,087.35	119,329.00	0.00	-18,241.65
GRUPO TELEvisa S A 6.625% DUE 01-15-2040 SBG494S0	449,000.000	90.227177	405,120.03	469,893.60	0.00	-64,773.57
Total Mexico - USD			1,433,662.40	1,585,306.68	0.00	-151,644.28
Netherlands - USD						
COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG C21684AAB2	115,000.000	99.890606	114,874.20	118,558.52	0.00	-3,684.32
COOPERATIEVE 5.25% DUE 05-24-2041 C21685WCJ4	260,000.000	97.139196	252,561.91	256,661.60	0.00	-4,099.69
ING GROEP N V 6.083% 09-11-2027 SBN5P5D5	835,000.000	101.916950	851,006.53	852,869.00	0.00	-1,862.47
Total Netherlands - USD			1,218,442.64	1,228,089.12	0.00	-9,646.48
Norway - USD						
EQUINOR ASA 3.25% DUE 11-18-2049 SB3JV9CD5	200,000.000	68.440849	136,881.70	152,191.10	0.00	-15,309.40
EQUINOR ASA 3.625% DUE 04-06-2040 SBM8SST4	145,000.000	80.866255	117,256.07	123,420.80	0.00	-6,164.73
PVTPL AKER BP ASA 5.8% 10-01-2054 C00973RAP8	269,000.000	90.762438	244,150.96	264,927.35	0.00	-20,776.39
STATOIL ASA 3.95 DUE 05-15-2043 SBLSP5D1	120,000.000	81.990830	98,389.00	103,407.19	0.00	-5,018.19

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
Norway - USD						
STATOIL ASA 4.25 DUE 11-23-2041 SB710SM5	85,000.000	85.819409	72,946.50	78,447.74	0.00	-5,501.24
STATOIL ASA 4.8 DUE 11-08-2043 SBLSP5J7	240,000.000	92.095437	221,029.05	227,769.60	0.00	-6,740.55
STATOIL ASA 5.1 DUE 08-17-2040 SB522X65	180,000.000	96.403658	173,526.58	182,630.66	0.00	-9,104.08
Total Norway - USD			1,064,179.86	1,132,794.44	0.00	-68,614.58
Peru - USD						
SOUTHN COPPER CORP 5.25% DUE 11-08-2042 SB8FM8R9	514,000.000	90.415693	464,736.66	485,145.21	0.00	-20,408.55
SOUTHN COPPER CORP 7.5% DUE 07-27-2035 SB8Q7066	150,000.000	113.872218	170,808.33	174,203.25	0.00	-3,394.92
SOUTHN COPPER 6.75% DUE 04-16-2040 SB806KL4	75,000.000	107.043539	80,282.65	83,987.78	0.00	-3,705.13
Total Peru - USD			715,827.64	743,336.24	0.00	-27,508.60
Saudi Arabia - USD						
PVTPL GREENSAIF PIPELINES BIDCO S A R L 5.8528% 02-23-2036 C39541EAD5	390,000.000	98.701500	384,935.85	390,000.00	0.00	-5,064.15
Total Saudi Arabia - USD			384,935.85	390,000.00	0.00	-5,064.15
South Africa - USD						
ANGLO AMERN CAP 4% DUE 09-11-2027 C034863AT7	780,000.000	97.289818	758,860.58	758,526.60	0.00	333.98
PVYPL ANGLO AMERICAN CAPITAL 5.625% 04-01-2020 C034863AW0	1,360,000.000	101.205121	1,376,389.65	1,392,150.40	0.00	-15,760.75
Total South Africa - USD			2,135,250.23	2,150,677.00	0.00	-15,426.77
Switzerland - USD						
PVTPL UBS GROUP AG 5.379% 09-06-2045 C902613BM9	790,000.000	95.372254	753,440.80	786,078.00	0.00	-32,637.20
PVTPL UBS GROUP AG 5.428% 02-08-2030 C902613BJ6	1,120,000.000	100.663728	1,127,433.75	1,134,056.00	0.00	-6,622.25
PVTPL UBS GROUP AG 5.959% 01-12-2034 C902613AV0	765,000.000	102.270855	782,372.04	792,058.05	0.00	-9,686.01
UBS AG LONDON BRH 4.5% 06-26-2048 C902674A26	110,000.000	85.120494	93,632.54	95,812.20	0.00	-2,179.66

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
Switzerland - USD						
UBS GROUP AG 4.875% 05-15-2045 C902613AY4	90,000.000	89.635025	80,671.52	85,985.09	0.00	-5,313.57
Total Switzerland - USD			2,837,550.65	2,893,989.34	0.00	-56,438.69
United Kingdom - USD						
AON PLC 4.6% DUE 06-14-2044 SBN40JL0	180,000.000	84.671615	152,408.91	161,991.63	0.00	-9,582.72
ASTRAZENECA FINANCE LLC. 4.8% SBMG7GB1 02-26-2027	1,910,000.000	100.574848	1,920,979.60	1,922,908.90	0.00	-1,929.30
ASTRAZENECA PLC NT 3% 05-28-2051 C046353AZ1	62,000.000	65.501951	40,611.21	45,261.86	0.00	-4,650.65
ASTRAZENECA PLC 4.375% DUE 11-16-2045 SBYQNH9	247,000.000	85.828740	211,996.99	231,721.42	0.00	-19,724.43
B A T CAP CORP FIXED 3.734% DUE SBM9MPG1 09-25-2040	726,000.000	75.669864	549,363.21	540,917.89	0.00	8,445.32
B A T CAP CORP NT 5.65% 03-16-2052 SBNMNV5	76,000.000	91.686331	69,681.61	72,575.44	0.00	-2,893.83
B A T CAP CORP 4.54% SBLR9BY7 08-15-2047	406,000.000	79.512669	322,821.44	314,742.41	0.00	8,079.03
B A T CAP CORP 4.758% DUE 09-06-2049 SBJSMZ8	317,000.000	81.066742	256,981.57	250,248.51	0.00	6,733.06
B A T CAP CORP 5.282% DUE 04-02-2050 SBM63653	400,000.000	87.791703	351,166.81	343,958.78	0.00	7,208.03
BARCLAYS PLC 5.335% 09-10-2035 SBN14QY7	260,000.000	96.073905	249,792.15	263,181.83	0.00	-13,389.68
BARCLAYS PLC 6.036% 03-12-2055 SBPBMF9	24,000.000	100.134732	24,032.34	25,412.40	0.00	-1,380.06
BAT CAP CORP 5.834% 02-20-2031 SBSNWT12	380,000.000	102.259943	388,587.78	391,023.80	0.00	-2,436.02
BAT CAPITAL CORPORATION 7.079% DUE SBRJ50F9 08-02-2043	438,000.000	108.147658	473,686.75	466,826.89	0.00	6,859.86
BAT CAPITAL CORPORATION 7.081% DUE SBRJ50G0 08-02-2053	1,149,000.000	109.740843	1,260,922.29	1,278,812.08	0.00	-17,889.79
DIAGEO CAP PLC 2.375% SBM8R6H5 10-24-2029	200,000.000	89.594749	179,189.50	181,248.00	0.00	-2,058.50
GLAXOSMITHKLINE 6.375% DUE 05-15-2038 SB88GFC2	293,000.000	108.390960	317,585.51	330,415.68	0.00	-12,830.17
HSBC HLDGS PLC 5.597% 05-17-2028 SBSQLF74	1,720,000.000	101.084219	1,738,648.57	1,743,564.00	0.00	-4,915.43
HSBC HLDGS PLC 5.874% 11-18-2035 SBT6PGF8	1,000,000.000	97.547085	975,470.85	1,000,000.00	0.00	-24,529.15

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United Kingdom - USD						
HSBC HOLDINGS PLC 4.755% 06-09-2028 SBQ74Q75	1,700,000.000	99.309076	1,688,254.29	1,690,140.00	0.00	-1,885.71
HSBC HOLDINGS 5.45% 11-19-2030 SBT6PG58	885,000.000	99.340400	879,162.54	885,000.00	0.00	-5,837.46
NATIONAL GRID PLC 5.602% 06-12-2028 SBQWSL11	315,000.000	101.940847	321,113.67	322,188.30	0.00	-1,074.63
NEW ENGLAND PWR CO 3.8% DUE 12-05-2047 SBF4BJR3	295,000.000	74.208716	218,915.71	233,228.92	0.00	-14,313.21
PVTPL BAE SYS PLC 5.125% 03-26-2029 C05523RAJ6	650,000.000	100.205002	651,332.51	655,661.50	0.00	-4,328.99
PVTPL LSEGA FING PLC 2% DUE 04-06-2028/04-06-2021 BEO C50220PAC7	475,000.000	91.289299	433,624.17	432,587.25	0.00	1,036.92
PVTPL MACQUARIE AIRFINANCE HLDGS LTD 5.15% 03-17-2030 C55609NAE8	890,000.000	97.659220	869,167.06	870,731.50	0.00	-1,564.44
PVTPL MACQUARIE AIRFINANCE HLDGS LTD 6.4% 03-26-2029 C55609NAC2	450,000.000	103.058161	463,761.72	462,703.50	0.00	1,058.22
PVTPL NEW ENGLAND PWR CO 2.807% DUE 10-06-2050/10-06-2020 BEO SBKS9644	105,000.000	59.846166	62,838.47	67,506.19	0.00	-4,667.72
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SBZ0HGO3	369,000.000	95.360633	351,880.74	369,927.61	0.00	-18,046.87
REYNOLDS AMERN INC 7% DUE 08-04-2041 SBD6GWW8	150,000.000	105.043167	157,564.75	155,426.59	0.00	2,138.16
REYNOLDS AMERN INC 8.125% DUE 05-01-2040 SBD6GVS7	225,000.000	115.609916	260,122.31	258,372.03	0.00	1,750.28
SHELL INTL FIN B V 2.875% DUE 11-26-2041 SBMZQF90	95,000.000	70.751920	67,214.32	72,229.56	0.00	-5,015.24
SHELL INTL FIN B V 3% DUE 11-26-2051 SBMZQFB2	73,000.000	63.403097	46,284.26	50,477.43	0.00	-4,193.17
UNILEVER CAPITAL CORP 4.625% 08-12-2034 SBQ1PKT4	185,000.000	96.342203	178,233.08	188,725.90	0.00	-10,492.82
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG C92857WBU3	390,000.000	77.768411	303,296.80	321,381.68	0.00	-18,084.88
VODAFONE GROUP PLC 5.875% 06-28-2064 SBNZHZ78	540,000.000	96.963414	523,602.44	530,656.22	0.00	-7,053.78
Total United Kingdom - USD			16,960,295.93	17,131,755.70	0.00	-171,459.77
United States - USD						
\$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050 SBMGBVH8	115,000.000	73.637627	84,683.27	91,387.25	0.00	-6,703.98
ABBOTT LABS 4.75% 04-15-2043 SBD6NWW9	85,000.000	94.468755	80,298.44	86,667.33	0.00	-6,368.89

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
ABBOTT LABS 6.15% DUE 11-30-2037 SB922PX4	30,000.000	109.014786	32,704.44	34,555.58	0.00	-1,851.14
ABBVIE INC 3.2% 11-21-2029 C00287YBX6	1,075,000.000	92.793345	997,528.46	1,007,333.90	0.00	-9,805.44
ABBVIE INC 4.05% DUE 11-21-2039 REG SBJDRSG2	1,209,000.000	85.530826	1,034,067.69	1,093,111.32	0.00	-59,043.63
ABBVIE INC 4.25% DUE 11-21-2049 REG SBJDRSH3	279,000.000	81.425859	227,178.15	239,300.29	0.00	-12,122.14
ABBVIE INC 4.4% DUE 11-06-2042 SBCZM189	385,000.000	86.689667	333,755.21	358,294.44	0.00	-24,539.23
ABBVIE INC 4.45% DUE 05-14-2046 SBYP8MQ6	529,000.000	85.114040	450,253.27	484,310.74	0.00	-34,057.47
ABBVIE INC 4.625% DUE 10-01-2042 REG SBL69TS8	50,000.000	88.587738	44,293.87	47,441.04	0.00	-3,147.17
ABBVIE INC 4.75% 03-15-2045 SBLKFQT2	300,000.000	89.278757	267,836.27	286,669.50	0.00	-18,833.23
ABBVIE INC 4.85% DUE 06-15-2044 REG SBMW97K7	500,000.000	90.769884	453,849.42	488,202.93	0.00	-34,353.51
ABBVIE INC 5.4% 03-15-2054 SBSNSFM3	1,707,000.000	96.288631	1,643,646.93	1,778,290.37	0.00	-134,643.44
ABBVIE INC 5.5% 03-15-2064 SBSNTZ60	268,000.000	95.696672	256,467.08	274,852.76	0.00	-18,385.68
ACCENTURE CAP INC 3.9% 10-04-2027 SBRXF8G2	640,000.000	98.544482	630,684.68	631,430.40	0.00	-745.72
ACCENTURE CAP INC 4.05% 10-04-2029 SBRXF8M8	650,000.000	97.014986	630,597.41	633,730.50	0.00	-3,133.09
ACCENTURE CAP INC 4.5% 10-04-2034 SBRXF8P1	165,000.000	95.041736	156,818.86	164,828.40	0.00	-8,009.54
ADVANCED MICRO DEVICES INC 4.393% DUE 06-01-2052 C007903BG1	31,000.000	83.700735	25,947.23	29,509.68	0.00	-3,562.45
ADVENTHEALTH OBL 2.795% 11-15-2051 SBNVRKY4	234,000.000	62.435602	146,099.31	161,544.04	0.00	-15,444.73
ADVENTIST HEALTH SYS/WEST 5.757% 12-01-2034 SBSNV2W1	30,000.000	100.686852	30,206.06	29,731.50	0.00	474.56
AEP TEX INC FIXED 3.8% DUE 10-01-2047 SBFXQYR4	45,000.000	71.999845	32,399.93	33,156.45	0.00	-756.52
AEP TEX INC SR NT SER J 3.45% 05-15-2051 SBMTQPS5	130,000.000	66.421390	86,347.81	93,267.18	0.00	-6,919.37
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050 SBM5JB68	260,000.000	72.345459	188,098.19	195,847.57	0.00	-7,749.38
AEP TRANSM CO LLC 3.15% DUE 09-15-2049 SBK7CR74	300,000.000	65.993143	197,979.43	215,822.09	0.00	-17,842.66

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
AEP TRANSM CO LLC 3.8% DUE 06-15-2049 SBGBN0G5	90,000.000	74.261964	66,835.77	68,140.80	0.00	-1,305.03
AEP TRANSMISSION CO LLC SR NT SER O 4.5%06-15-2052 SBPQCM64	50,000.000	82.924034	41,462.02	45,353.60	0.00	-3,891.58
AEP TRANSMISSION CO LLC 4.0% 12-01-2046 SBYXL3Q4	230,000.000	78.752336	181,130.37	186,614.58	0.00	-5,484.21
AEP TRANSMISSION CO LLC 5.4% DUE 03-15-2053 SBNYD481	189,000.000	95.392250	180,291.35	189,442.27	0.00	-9,150.92
AETNA INC NEW 3.875% DUE 08-15-2047 SBDF0M43	432,000.000	70.510856	304,606.90	328,734.54	0.00	-24,127.64
AETNA INC NEW 4.75% DUE 03-15-2044 SBK1KRP2	674,000.000	82.788644	557,995.46	604,965.30	0.00	-46,969.84
AETNA INC NEW 6.625 DUE 06-15-2036 BEO SBG48N91	120,000.000	105.399002	126,478.80	131,074.80	0.00	-4,596.00
AETNA INC 4.125% DUE 11-15-2042 SB82CZV5	274,000.000	78.183631	214,223.15	223,221.09	0.00	-8,997.94
AFLAC INC 4% DUE 10-15-2046 SBZCNMN8	120,000.000	78.504214	94,205.06	99,046.48	0.00	-4,841.42
AGCO CORP DEL 5.45% 03-21-2027 SBQWSDY8	325,000.000	100.938856	328,051.28	328,311.75	0.00	-260.47
AGILENT 2.75% DUE 09-15-2029 SBK51654	350,000.000	90.836286	317,927.00	320,008.50	0.00	-2,081.50
AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040 SBKX8JV4	145,000.000	71.388431	103,513.22	110,744.07	0.00	-7,230.85
ALABAMA POWER CO 3.7% 12-01-2047 SBZ4F287	270,000.000	74.704495	201,702.14	218,303.10	0.00	-16,600.96
ALABAMA PWR CO 4.15% DUE 08-15-2044 SBQ5C541	155,000.000	82.267678	127,514.90	133,131.34	0.00	-5,616.44
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051 SBM8SR08	104,000.000	61.316655	63,769.32	68,822.51	0.00	-5,053.19
ALLSTATE CORP 4.5% DUE 06-15-2043 SBBG7S30	105,000.000	85.557772	89,835.66	94,700.39	0.00	-4,864.73
ALLSTATE CORP 5.05% 06-24-2029 SBS851K9	1,085,000.000	100.485735	1,090,270.22	1,091,889.75	0.00	-1,619.53
ALLSTATE CORP 5.95% DUE 04-01-2036 SBG48NF7	100,000.000	104.840454	104,840.45	105,770.64	0.00	-930.19
ALLY FINL INC 6.646% 01-17-2040 SBPG4R21	285,000.000	96.908569	276,189.42	284,997.20	0.00	-8,807.78
ALPHABET INC 2.05% 08-15-2050 C02079KAF4	331,000.000	55.496135	183,692.21	208,461.60	0.00	-24,769.39
ALTRIA GROUP INC 3.4% DUE 02-04-2041 SBKPSXY3	115,000.000	72.260598	83,099.69	84,565.24	0.00	-1,465.55

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG SBKPSY06	100,000.000	68.037773	68,037.77	69,258.00	0.00	-1,220.23
ALTRIA GROUP INC 3.875% DUE 09-16-2046 SBD91617	280,000.000	72.556156	203,157.24	210,834.17	0.00	-7,676.93
ALTRIA GROUP INC 4.25% DUE 08-09-2042 SB8K84P2	157,000.000	79.822796	125,321.79	127,852.28	0.00	-2,530.49
ALTRIA GROUP INC 4.5% DUE 05-02-2043 SB7ZKNH1	105,000.000	81.678183	85,762.09	87,830.62	0.00	-2,068.53
ALTRIA GROUP INC 6.2% 11-01-2028 SBRJX0P3	145,000.000	103.943894	150,718.65	151,593.15	0.00	-874.50
AMAZON COM INC FIXED 4.25% DUE 08-22-2057 C023135BM7	34,000.000	82.047796	27,896.25	31,418.47	0.00	-3,522.22
AMAZON COM INC NT 3.1% 05-12-2051 C023135CB0	1,095,000.000	67.547671	739,647.00	792,305.53	0.00	-52,658.53
AMAZON COM INC NT 3.25% 05-12-2061 SBNVX8J3	65,000.000	65.199439	42,379.64	46,523.34	0.00	-4,143.70
AMAZON COM INC NT 4.1% 04-13-2062 SBLPP192	226,000.000	78.414918	177,217.71	185,674.82	0.00	-8,457.11
AMAZON COM INC 2.5% DUE 06-03-2050 C023135BT2	435,000.000	59.762610	259,967.36	284,573.25	0.00	-24,605.89
AMAZON COM INC 2.7% DUE 06-03-2060 C023135BU9	1,229,000.000	57.481460	706,447.14	778,014.67	0.00	-71,567.53
AMAZON COM INC 4.05% 08-22-2047 C023135BJ4	354,000.000	82.724397	292,844.36	309,027.85	0.00	-16,183.49
AMEREN ILL CO 3.7% 12-01-2047 C02361DAR1	99,000.000	75.396281	74,642.32	80,604.92	0.00	-5,962.60
AMEREN ILL CO 5.55% DUE 07-01-2054 SBSY2290	415,000.000	98.704418	409,623.33	414,211.50	0.00	-4,588.17
AMERICAN EXPRESS CO 5.098% 02-16-2028 SBNM6HB6	1,060,000.000	100.582485	1,066,174.34	1,067,356.40	0.00	-1,182.06
AMERICAN TOWER CORP NEW 1.6% DUE 04-15-2026 BEO SBKVD2F6	280,000.000	96.030672	268,885.88	267,397.20	0.00	1,488.68
AMERN EXPRESS CO FIXED 5.532% 04-25-2030 SBRJQKN0	2,360,000.000	101.858956	2,403,871.36	2,414,752.00	0.00	-10,880.64
AMERN EXPRESS CO 4.05% DUE 12-03-2042 SB968SP1	230,000.000	83.805948	192,753.68	196,581.25	0.00	-3,827.57
AMERN EXPRESS CO 5.519% DUE 07-26-2035 C025816DW6	480,000.000	98.910401	474,769.92	480,000.00	0.00	-5,230.08
AMERN INTL GROUP 4.5% DUE 07-16-2044 SBP8G1N4	119,000.000	85.750319	102,042.88	107,747.62	0.00	-5,704.74
AMERN TOWER CORP 2.95% DUE 01-15-2051 SBMWC4X8	70,000.000	62.158831	43,511.18	45,070.20	0.00	-1,559.02

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
AMERN TOWER CORP 3.1% DUE 06-15-2050 SBMBKJ72	110,000.000	64.223760	70,646.14	74,739.39	0.00	-4,093.25
AMERN TOWER CORP 3.7% DUE 10-15-2049 SBK21TM5	99,000.000	72.535985	71,810.63	76,878.45	0.00	-5,067.82
AMGEN INC FIXED 3.15% 02-21-2040 C031162CR9	300,000.000	74.592753	223,778.26	233,761.36	0.00	-9,983.10
AMGEN INC FIXED 5.15% 03-02-2028 C031162DP2	655,000.000	100.719626	659,713.55	663,056.50	0.00	-3,342.95
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052 SBN7KZX1	2,187,000.000	77.336508	1,691,349.43	1,844,274.14	0.00	-152,924.71
AMGEN INC SR NT 3% 01-15-2052 C031162DC1	1,496,000.000	63.103744	944,032.01	1,029,235.38	0.00	-85,203.37
AMGEN INC 2.77% 09-01-2053 SBN0THC8	505,000.000	58.331019	294,571.65	317,501.64	0.00	-22,929.99
AMGEN INC 3.375% 02-21-2050 C031162CS7	385,000.000	68.447881	263,524.34	280,497.44	0.00	-16,973.10
AMGEN INC 4.4% DUE 02-22-2062 BEO SBPY0TJ2	417,000.000	77.713758	324,066.37	354,503.05	0.00	-30,436.68
AMGEN INC 4.663% DUE 06-15-2051 C031162CF5	215,000.000	83.928090	180,445.39	194,969.84	0.00	-14,524.45
AMGEN INC 4.875% 03-01-2053 C031162DK3	326,000.000	85.870397	279,937.50	289,491.30	0.00	-9,553.80
AMGEN INC 4.95% DUE 10-01-2041 C031162BE9	320,000.000	90.246561	288,789.00	306,269.91	0.00	-17,480.91
AMGEN INC 5.15% DUE 11-15-2041 SB76M525	177,000.000	93.152608	164,880.12	171,634.74	0.00	-6,754.62
AMGEN INC 5.25% 03-02-2030 SBMTY697	370,000.000	100.951888	373,521.99	376,489.80	0.00	-2,967.81
AMGEN INC 5.65% 03-02-2053 SBMTY5X4	240,000.000	96.462846	231,510.83	246,069.60	0.00	-14,558.77
AMGEN INC 5.75% DUE 03-02-2063 SBMTY619	494,000.000	96.227436	475,363.53	504,865.57	0.00	-29,502.04
AMPHENOL CORP 5.375% 11-15-2054 SBRBJQ39	154,000.000	95.250354	146,685.55	151,580.66	0.00	-4,895.11
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO SBPBK6K5	20,000.000	70.827436	14,165.49	14,938.49	0.00	-773.00
ANALOG DEVICES INC 2.95% 10-01-2051 SBPBK6M7	85,000.000	63.621096	54,077.93	61,165.79	0.00	-7,087.86
ANALOG DEVICES INC 5.3% DUE 12-15-2045 C032654AK1	205,000.000	95.868459	196,530.34	211,334.50	0.00	-14,804.16
ANHEUSER BUSCH COS 6.5% DUE 05-01-2042 SB3D2230	105,000.000	108.366397	113,784.72	117,955.86	0.00	-4,171.14

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
ANTHEM INC FIXED 3.7% 09-15-2049 SBK6V1D6	222,000.000	71.332122	158,357.32	175,972.53	0.00	-17,615.21
ANTHEM INC 3.125% DUE 05-15-2050 SBMBLB46	164,000.000	64.075353	105,083.58	111,736.48	0.00	-6,652.90
ANTHEM INC 3.6% DUE 03-15-2051 SBLF8T19	185,000.000	69.731561	129,003.39	143,733.36	0.00	-14,729.97
ANTHEM INC 4.375% 12-01-2047 SBGB6FT2	802,000.000	80.774948	647,815.09	697,727.72	0.00	-49,912.63
ANTHEM INC 4.55% 05-15-2052 SBP4C341	351,000.000	80.818491	283,672.90	309,008.53	0.00	-25,335.63
AON CORP FIXED 2.9% DUE 08-23-2051 SBN4FWF0	404,000.000	60.819573	245,711.07	263,078.54	0.00	-17,367.47
AON CORP SR NT 6.25 DUE 09-30-2040 SB6898J5	233,000.000	103.856342	241,985.28	251,484.62	0.00	-9,499.34
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052 SBNR46Q3	321,000.000	73.514349	235,981.06	248,545.20	0.00	-12,564.14
AON NORTH AMER INC 5.75% 03-01-2054 SBMFF928	299,000.000	97.840215	292,542.24	300,468.44	0.00	-7,926.20
APPALACHIAN PWR CO FIXED 4.5% 03-01-2049 SBJR20Z6	207,000.000	80.190536	165,994.41	173,737.89	0.00	-7,743.48
APPALACHIAN PWR CO 4.4% DUE 05-15-2044 SBMJ71T1	80,000.000	81.321994	65,057.60	66,809.26	0.00	-1,751.66
APPALACHIAN PWR CO 4.45% DUE 06-01-2045 SBXPB5R0	70,000.000	80.859560	56,601.69	59,274.32	0.00	-2,672.63
APPLE INC FIXED 2.95% 09-11-2049 C037833DQ0	195,000.000	66.744721	130,152.21	131,859.00	0.00	-1,706.79
APPLE INC 2.375% DUE 02-08-2041 SBNNRD54	329,000.000	68.865431	226,567.27	239,027.51	0.00	-12,460.24
APPLE INC 2.65% DUE 05-11-2050 REG C037833DW7	757,000.000	62.339603	471,910.79	514,034.80	0.00	-42,124.01
APPLE INC 2.65% 02-08-2051 SBKP9GX6	956,000.000	61.774693	590,566.07	654,393.23	0.00	-63,827.16
APPLE INC 2.8% DUE 02-08-2061 SBKPJTD7	280,000.000	59.317119	166,087.93	175,128.80	0.00	-9,040.87
APPLE INC 2.85% DUE 08-05-2061 BEO SBL6LZ19	163,000.000	60.035479	97,857.83	103,002.83	0.00	-5,145.00
APPLE INC 3.45% DUE 02-09-2045 C037833BA7	140,000.000	76.718494	107,405.89	110,213.60	0.00	-2,807.71
APPLE INC 3.75% DUE 09-12-2047 SBF58H35	275,000.000	78.759670	216,589.09	235,690.36	0.00	-19,101.27
APPLE INC 3.85% DUE 08-04-2046 C037833CD0	326,000.000	80.727784	263,172.58	281,574.37	0.00	-18,401.79

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
APPLE INC 4.375% DUE 05-13-2045 SBXC5WP2	355,000.000	88.402109	313,827.49	337,992.98	0.00	-24,165.49
APPLIED MATERIALS INC 2.75% DUE 06-01-2050 BEO SBMDPPX3	139,000.000	62.468847	86,831.70	95,237.17	0.00	-8,405.47
APPLIED MATLS INC 4.35% DUE 04-01-2047 SBYVBMCS	90,000.000	84.790455	76,311.41	83,839.24	0.00	-7,527.83
APPLIED MATLS INC 5.85% DUE 06-15-2041 SB450GW6	103,000.000	103.615499	106,723.96	113,882.10	0.00	-7,158.14
APTIV SWISS HOLDINGS LIMITED 3.1% 12-01-2051 SBLR5N72	210,000.000	58.589606	123,038.17	135,585.90	0.00	-12,547.73
APTIV SWISS HOLDINGS LIMITED 5.75% 09-13-2054 SBS6Q557	195,000.000	89.823892	175,156.59	185,533.86	0.00	-10,377.27
APTIV SWISS HOLDINGS LIMITED 6.875% 12-15-2054 SBRV1TK3	367,000.000	97.451610	357,647.41	367,000.00	0.00	-9,352.59
ARCH CAP FIN LLC 5.031% DUE 12-15-2046 SBD3HC13	85,000.000	89.656318	76,207.87	79,013.47	0.00	-2,805.60
ARCH CAP GROUP U S INC 5.144 DUE 11-01-2043 REG SBH6Y3Z0	135,000.000	91.708760	123,806.83	128,034.92	0.00	-4,228.09
ARCHER-DANIELS 4.016% DUE 04-16-2043 SB95NZC3	30,000.000	82.674137	24,802.24	25,837.75	0.00	-1,035.51
ARIZONA PUB SVC CO 2.65% DUE 09-15-2050 SBN767X3	120,000.000	58.000987	69,601.18	70,519.20	0.00	-918.02
ARIZONA PUB SVC CO 3.75% DUE 05-15-2046 SBYZJJZ7	110,000.000	73.967770	81,364.55	83,949.88	0.00	-2,585.33
ARIZONA PUB SVC CO 5.55% 08-01-2033 SBLD1L58	175,000.000	100.047203	175,082.61	176,247.75	0.00	-1,165.14
ARIZONA PUBLIC SERVICE CO 5.7% 08-15-2034 SBS5WL25	570,000.000	101.109798	576,325.85	568,895.07	0.00	7,430.78
ARTHUR J GALLAGHER & CO SR NT 3.05% 03-09-2052 SBM92G57	208,000.000	62.451808	129,899.76	137,527.91	0.00	-7,628.15
ARTHUR J GALLAGHER & CO 5.55% 02-15-2055 SBNM6CJ9	62,000.000	96.519663	59,842.19	61,613.12	0.00	-1,770.93
ARTHUR J GALLAGHER & CO 6.75% 02-15-2054 SBRJX6P5	112,000.000	110.913645	124,223.28	127,341.22	0.00	-3,117.94
ASCENSION HLTH 3.945% DUE 11-15-2046 SBYYXY44	85,000.000	79.840299	67,864.25	71,605.70	0.00	-3,741.45
ASSOCIATED BANC-CORP 6.455% 08-29-2030 SBSFSHW5	800,000.000	101.979271	815,834.17	803,702.72	0.00	12,131.45
AT&T INC 3.3% DUE 02-01-2052 C00206RKE1	315,000.000	66.445118	209,302.12	203,855.40	0.00	5,446.72
AT&T INC 3.5% DUE 09-15-2053 REG C00206RKJ0	2,212,000.000	67.372253	1,490,274.24	1,578,112.21	0.00	-87,837.97

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
AT&T INC 3.55% DUE 09-15-2055 SBNSTLY2	856,000.000	67.470821	577,550.23	618,866.94	0.00	-41,316.71
AT&T INC 3.65% DUE 06-01-2051 SBMHVV76	90,000.000	70.704101	63,633.69	64,775.70	0.00	-1,142.01
AT&T INC 3.65% DUE 09-15-2059 C00206RLV2	2,143,000.000	66.411572	1,423,199.99	1,489,648.49	0.00	-66,448.50
AT&T INC 3.8% C00206RMN9 12-01-2057	1,322,000.000	69.134111	913,952.95	982,166.90	0.00	-68,213.95
AT&T INC 4.35% DUE 03-01-2029 SBGKCWJ0	1,445,000.000	97.885757	1,414,449.19	1,423,416.85	0.00	-8,967.66
AT&T INC 4.5% DUE 03-09-2048 SBD3HCY6	60,000.000	82.664907	49,598.94	50,752.80	0.00	-1,153.86
AT&T INC 4.85% DUE 03-01-2039 SBGKCWK1	135,000.000	92.498010	124,872.31	121,796.76	0.00	3,075.55
AT&T INC 5.35% DUE 09-01-2040 SB4WPQV3	110,000.000	96.902592	106,592.85	108,834.50	0.00	-2,241.65
AT&T INC 5.7% DUE 03-01-2057 SBDCL4M1	93,000.000	96.152494	89,421.82	93,075.99	0.00	-3,654.17
AT&T INC 6.3% DUE 01-15-2038 SBFPC4D6	11,000.000	106.806543	11,748.72	12,132.10	0.00	-383.38
ATMOS ENERGY CORP SR NT 2.85% 02-15-2052 SBNM5MW9	397,000.000	61.222858	243,054.75	266,803.24	0.00	-23,748.49
ATMOS ENERGY CORP 4.125% DUE 03-15-2049 SBMY0HF3	611,000.000	78.608270	480,296.53	490,101.43	0.00	-9,804.90
ATMOS ENERGY CORP 5.0% 12-15-2054 SBQFN005	49,000.000	90.375695	44,284.09	45,488.17	0.00	-1,204.08
AUTOZONE INC 6.25% 11-01-2028 SBMTQVB0	170,000.000	104.649343	177,903.88	178,578.20	0.00	-674.32
AVALONBAY CMNTYS INC MEDIUM TERM NTS 2.3% DUE 03-01-2030 SBLK7814	165,000.000	87.967477	145,146.34	145,411.20	0.00	-264.86
AVISTA CORP 4.35% DUE 06-01-2048 SBD21LG4	150,000.000	82.087925	123,131.89	125,433.37	0.00	-2,301.48
BALTIMORE GAS & ELEC CO 3.75% DUE 08-15-2047 SBD3CWY1	378,000.000	74.570193	281,875.33	295,525.51	0.00	-13,650.18
BALTIMORE GAS & ELEC CO 4.25% 09-15-2048 SBG0QJP7	262,000.000	80.001727	209,604.52	222,277.62	0.00	-12,673.10
BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053 SBQB7F28	47,000.000	95.382174	44,829.62	46,009.24	0.00	-1,179.62
BANK AMER CORP 2.496% 02-13-2031 SBLPLD49	1,345,000.000	87.917336	1,182,488.17	1,186,491.75	0.00	-4,003.58
BANK AMER CORP 2.831% 10-24-2051 SBN6NBF5	715,000.000	61.570142	440,226.52	477,969.10	0.00	-37,742.58

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
BANK AMER CORP 2.972% DUE 07-21-2052 BEO C06051GKB4	2,256,000.000	63.693376	1,436,922.57	1,582,290.18	0.00	-145,367.61
BANK AMER CORP 3.311% DUE 04-22-2042 C06051GJW0	200,000.000	74.851370	149,702.74	154,992.00	0.00	-5,289.26
BANK AMER CORP 3.946% 01-23-2049 SBD49X71	205,000.000	77.262461	158,388.05	164,022.55	0.00	-5,634.50
BANK AMER CORP 3.974% 02-07-2030 C06051GHQ5	490,000.000	95.872641	469,775.94	470,586.20	0.00	-810.26
BANK AMER CORP 4.083% 03-20-2051 C06051GJA8	530,000.000	78.424646	415,650.62	448,036.09	0.00	-32,385.47
BANK AMER CORP 4.875% DUE 04-01-2044 SBLBP4H5	135,000.000	91.575156	123,626.46	122,899.95	0.00	726.51
BANK AMER CORP 5.518% 10-25-2035 SBQNL6S1	1,285,000.000	97.625323	1,254,485.40	1,279,459.85	0.00	-24,974.45
BANK AMER CORP 5.819% 09-15-2029 C06051GLS6	4,355,000.000	102.486756	4,463,298.22	4,486,738.75	0.00	-23,440.53
BANK AMER CORP 5% DUE 01-21-2044 SBJ7B592	315,000.000	93.482837	294,470.94	303,661.29	0.00	-9,190.35
BANK NEW YORK MELLON CORP 4.975% 03-14-2030 SBQKN5X8	830,000.000	100.126684	831,051.48	834,299.40	0.00	-3,247.92
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SBMYXT8	2,383,000.000	69.532965	1,656,970.56	1,703,149.80	0.00	-46,179.24
BANK OF AMERICA CORPORATION 4.33% 03-15-2050 C06051GHS1	619,000.000	81.974940	507,424.88	553,099.59	0.00	-45,674.71
BANK OF AMERICA CORPORATION 4.443% 01-20-2048 SBYMX8C2	450,000.000	84.326476	379,469.14	394,080.18	0.00	-14,611.04
BANK OF AMERICA CORPORATION 5.202% 04-25-2029 C06051GLG2	1,935,000.000	100.463812	1,943,974.76	1,950,654.15	0.00	-6,679.39
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 C06051GMA4	355,000.000	100.135238	355,480.09	358,361.85	0.00	-2,881.76
BANK OF NY MELLON CORP 5.06% 07-22-2032 SBP5H6M4	825,000.000	99.797051	823,325.67	825,627.00	0.00	-2,301.33
BANNER HEALTH 2.907% DUE 01-01-2042 SBP2DY98	113,000.000	71.067309	80,306.06	83,586.00	0.00	-3,279.94
BANNER HEALTH 3.181% DUE 01-01-2050 SBMDWVG9	75,000.000	67.107536	50,330.65	55,746.17	0.00	-5,415.52
BARRICK INTL BK 6.35% DUE 10-15-2036 SB4QBSK0	25,000.000	105.308736	26,327.18	27,286.97	0.00	-959.79
BAXTER INTL INC FIXED 1.915% DUE 02-01-2027 SBMH24Z5	985,000.000	94.252091	928,383.10	924,235.35	0.00	4,147.75
BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050 SBMYOLM8	405,000.000	63.657892	257,814.46	278,454.11	0.00	-20,639.65

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050 SBMDFM32	153,000.000	73.931183	113,114.71	123,905.52	0.00	-10,790.81
BECTON DICKINSON & 4.669% DUE 06-06-2047 SBF2KB43	52,000.000	85.699988	44,563.99	45,744.40	0.00	-1,180.41
BECTON DICKINSON & 4.685% DUE 12-15-2044 SBTDFT52	181,000.000	86.514326	156,590.93	163,165.15	0.00	-6,574.22
BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050 SBN6JKB2	416,000.000	79.067137	328,919.29	346,804.81	0.00	-17,885.52
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050 SBN0XP59	720,000.000	62.866883	452,641.56	502,450.16	0.00	-49,808.60
BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049 SBJ00PK7	59,000.000	83.624162	49,338.26	51,002.55	0.00	-1,664.29
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SBKP9NP7	742,000.000	75.773299	562,237.88	607,360.79	0.00	-45,122.91
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049 C084659AR2	275,000.000	82.611773	227,182.38	234,936.49	0.00	-7,754.11
BLACK HILLS CORP 4.2% DUE 09-15-2046 SBDHDF96	115,000.000	78.449360	90,216.76	92,171.10	0.00	-1,954.34
BLACKROCK FUNDING INC 5.25% 03-14-2054 SBPBJYZ3	650,000.000	94.618586	615,020.81	647,921.20	0.00	-32,900.39
BLACKROCK FUNDING INC. 5.35% 01-08-2055 SBRC16H8	140,000.000	95.644593	133,902.43	139,608.00	0.00	-5,705.57
BOEING CO FIXED 3.5% DUE 03-01-2039 SBJBC2K1	230,000.000	74.248849	170,772.35	183,316.30	0.00	-12,543.95
BOEING CO FIXED 3.55% DUE 03-01-2038 C097023BY0	145,000.000	75.714332	109,785.78	118,474.17	0.00	-8,688.39
BOEING CO FIXED 3.625% DUE 03-01-2048 C097023BZ7	105,000.000	66.648123	69,980.53	78,544.13	0.00	-8,563.60
BOEING CO FIXED 3.825% 03-01-2059 SBJBC2L2	138,000.000	64.473746	88,973.77	97,105.96	0.00	-8,132.19
BOEING CO FIXED 3.95% DUE 08-01-2059 SBKPHQD0	203,000.000	66.349795	134,690.08	134,934.76	0.00	-244.68
BOEING CO FIXED 5.805% DUE 05-01-2050 SBM8R6R5	2,497,000.000	92.825328	2,317,848.44	2,534,828.37	0.00	-216,979.93
BOEING CO SR NT 5.875 DUE 02-15-2040 SBG48P39	160,000.000	96.740361	154,784.58	166,129.67	0.00	-11,345.09
BOEING CO 3.25% DUE 02-01-2035 SBKPHQH4	230,000.000	79.782823	183,500.49	177,175.41	0.00	6,325.08
BOEING CO 3.375% DUE 06-15-2046 SBD72429	252,000.000	64.843151	163,404.74	176,369.48	0.00	-12,964.74
BOEING CO 3.65% DUE 03-01-2047 SBZBZQ11	260,000.000	67.611555	175,790.04	192,850.57	0.00	-17,060.53

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
BOEING CO 3.75% DUE 02-01-2050 SBJGV2H0	833,000.000	68.452347	570,208.05	597,230.85	0.00	-27,022.80
BOEING CO 3.85% DUE 11-01-2048 SBGYTGR3	306,000.000	68.659878	210,099.23	233,661.28	0.00	-23,562.05
BOEING CO 3.9% 05-01-2049 SBK1WFJ8	843,000.000	69.708190	587,640.04	622,461.86	0.00	-34,821.82
BOEING CO 5.93% DUE 05-01-2060 SBM8R6Q4	2,390,000.000	92.675125	2,214,935.49	2,371,758.82	0.00	-156,823.33
BOEING CO 6.858% 05-01-2054 C097023DT9	562,000.000	106.491676	598,483.22	573,564.40	0.00	24,918.82
BOEING CO 6.875% DUE 03-15-2039 SBC7H609	45,000.000	105.393498	47,427.07	48,389.40	0.00	-962.33
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SBLGM4V5	404,000.000	63.682946	257,279.10	287,245.37	0.00	-29,966.27
BP CAP MKTS AMER INC 3.379% 02-08-2061 SBM25L44	170,000.000	63.426324	107,824.75	120,565.70	0.00	-12,740.95
BP CAP MKTS AMER INC 5.227% 11-17-2034 SBPZRNN4	770,000.000	98.576205	759,036.78	770,485.43	0.00	-11,448.65
BP CAP MKTS AMER 2.772% DUE 11-10-2050 SBMF3XC0	229,000.000	60.084298	137,593.04	153,871.48	0.00	-16,278.44
BP CAP MKTS AMER 2.939% DUE 06-04-2051 SBM9GT05	368,000.000	62.017535	228,224.53	242,337.86	0.00	-14,113.33
BP CAP MKTS AMER 3.937% DUE 09-21-2028 SBF5HW48	160,000.000	96.979616	155,167.39	155,310.40	0.00	-143.01
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SBMW2G98	175,000.000	80.930911	141,629.09	150,957.90	0.00	-9,328.81
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047 SBMXWR94	130,000.000	82.648019	107,442.42	111,292.43	0.00	-3,850.01
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044 SBMWV9B8	235,000.000	88.275796	207,448.12	218,598.82	0.00	-11,150.70
BRISTOL MYERS SQUIBB CO CORP 5.0% 08-15-2045 SBMWV9C9	155,000.000	92.598934	143,528.35	153,874.73	0.00	-10,346.38
BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040 SBMCWH17	179,000.000	66.449297	118,944.24	125,048.81	0.00	-6,104.57
BRISTOL MYERS SQUIBB CO 5.7% DUE 10-15-2040 BEO SBQS70Y8	175,000.000	99.257863	173,701.26	179,588.72	0.00	-5,887.46
BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064 SBPK6XW5	225,000.000	96.466959	217,050.66	227,028.18	0.00	-9,977.52
BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063 SBNDSD35	135,000.000	107.310786	144,869.56	153,606.15	0.00	-8,736.59
BRISTOL MYERS 2.55% DUE 11-13-2050 SBMXF715	730,000.000	57.952670	423,054.49	453,208.72	0.00	-30,154.23

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
BRISTOL-MYERS SQUIBB CO 3.55% SBP96188 03-15-2042	307,000.000	77.368288	237,520.64	238,445.20	0.00	-924.56
BRISTOL-MYERS SQUIBB CO 3.7% SBP96199 03-15-2052	530,000.000	72.898236	386,360.65	410,772.69	0.00	-24,412.04
BRISTOL-MYERS SQUIBB CO 3.9% SBP961B1 03-15-2062	322,000.000	71.678468	230,804.66	244,835.34	0.00	-14,030.68
BRIXMOR OPER 4.125% DUE 05-15-2029 SBJCX1Y0	450,000.000	95.990175	431,955.79	431,734.50	0.00	221.29
BROADCOM INC 4.641% 02-15-2030 SBRSF3M8	810,000.000	97.301101	788,138.92	787,148.55	0.00	990.37
BROADCOM INC 4.8% 10-15-2034 SBRSF3Y0	430,000.000	96.509172	414,989.44	429,109.90	0.00	-14,120.46
BROWN FORMAN CORP 4.5% DUE 07-15-2045 SBYX0316	110,000.000	87.490754	96,239.83	102,388.43	0.00	-6,148.60
BROWN UNIV 2.924% DUE 09-01-2050 SBMGZQX7	105,000.000	66.398991	69,718.94	74,513.25	0.00	-4,794.31
BURL NORTH SANTA FIXED 4.7% DUE SBD04819 09-01-2045	135,000.000	88.452252	119,410.54	129,749.02	0.00	-10,338.48
BURL NORTHN SANTA FIXED 3.05% SBK97PV7 02-15-2051	468,000.000	65.777402	307,838.24	300,254.76	0.00	7,583.48
BURL NORTHN SANTA FIXED 3.55% DUE SBJQV485 02-15-2050	217,000.000	72.372075	157,047.40	171,757.55	0.00	-14,710.15
BURL NORTHN SANTA 3.9% DUE 08-01-2046 SBYP8NL8	252,000.000	78.311658	197,345.38	212,413.01	0.00	-15,067.63
BURL NORTHN SANTA 4.15% DUE 04-01-2045 SBD04808	180,000.000	82.306572	148,151.83	160,409.30	0.00	-12,257.47
BURL NORTHN SANTA 4.375% DUE 09-01-2042 SB8NWVK5	536,000.000	86.625775	464,314.15	484,366.68	0.00	-20,052.53
BURL NORTHN SANTA 5.4% DUE 06-01-2041 SB4WWNH9	97,000.000	98.396199	95,444.31	102,001.32	0.00	-6,557.01
BURLINGTON NORTHERN SANTA FE LLC 4.15% SBG7PB06 12-15-2048	95,000.000	80.289241	76,274.78	83,954.86	0.00	-7,680.08
BURLINGTON NORTHERN SANTA FE LLC 5.5% SBR3XVJ0 03-15-2055	200,000.000	98.538937	197,077.87	201,790.84	0.00	-4,712.97
BURLINGTON NORTHN SANTA FE LLC SBD00GW4 5.15 09-01-2043	177,000.000	95.802855	169,571.05	182,497.16	0.00	-12,926.11
BURLINGTON NORTHN SANTA FE LLC 2.875% SBNW2JM9 06-15-2052	295,000.000	62.340563	183,904.66	187,129.77	0.00	-3,225.11
BURLINGTON NORTHN SANTA FE LLC 3.3% SBN7GF39 09-15-2051	379,000.000	68.674705	260,277.13	275,552.54	0.00	-15,275.41
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE SBKH0LR6 04-01-2044 REG	117,000.000	91.714784	107,306.30	111,241.26	0.00	-3,934.96

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
BX COML MTG TR 2024-GPA3 MTG PASS THRU CTF CL B 144A 5.95419% 12-15-2039 SBSS9S88	118,000.000	99.937500	117,926.25	117,704.96	0.00	221.29
CA ENDOWMENT 2.498% DUE 04-01-2051 SBN11JL6	193,000.000	59.223999	114,302.32	125,939.69	0.00	-11,637.37
CA INST TECH 4.321% DUE 08-01-2045 SBXT7BJ8	94,000.000	86.964651	81,746.77	85,793.03	0.00	-4,046.26
CALIFORNIA INSTITUTE OF TECHNOLOGY 3.65%09-01-2119 SBJX9954	106,000.000	63.652864	67,472.04	72,656.64	0.00	-5,184.60
CAPITAL ONE FINANCIAL CORP 6.312% 06-08-2029 C14040HCZ6	1,000,000.000	103.278986	1,032,789.86	1,036,960.00	0.00	-4,170.14
CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034 C14040HDA0	690,000.000	103.872518	716,720.37	725,790.30	0.00	-9,069.93
CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% 05-10-2033 SBM9F7Q4	124,000.000	97.398789	120,774.50	122,487.20	0.00	-1,712.70
CAPITAL ONE FINL CORP 7.624% 10-30-2031 SBPNZ6Q4	1,550,000.000	110.432868	1,711,709.45	1,718,857.00	0.00	-7,147.55
CARDINAL HEALTH INC 5.125% 02-15-2029 SBSBGTH2	850,000.000	100.149041	851,266.85	856,519.50	0.00	-5,252.65
CARDINAL HLTH INC 4.6% DUE 03-15-2043 SB7JRXS9	155,000.000	85.232344	132,110.13	131,833.70	0.00	276.43
CARDINAL HLTH INC 5% DUE 11-15-2029 SBTPH9R8	895,000.000	99.373632	889,394.01	894,695.70	0.00	-5,301.69
CARLYLE SECD LENDING INC 6.75% 02-18-2030 SBT25S56	145,000.000	102.069759	148,001.15	145,543.75	0.00	2,457.40
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 SBMT6MR3	70,000.000	77.308279	54,115.80	56,349.16	0.00	-2,233.36
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 SBNG21Z2	100,000.000	71.842602	71,842.60	78,291.83	0.00	-6,449.23
CASE WESTN RESV 5.405% DUE 06-01-2122 SBMF1BK8	284,000.000	93.530975	265,627.97	283,378.29	0.00	-17,750.32
CATERPILLAR FINL SERVICE 4.6% 11-15-2027 SBT6MFF2	1,805,000.000	100.047536	1,805,858.02	1,803,447.70	0.00	2,410.32
CATERPILLAR INC FIXED 3.25% DUE 09-19-2049 SBKY86V2	70,000.000	69.522658	48,665.86	51,524.20	0.00	-2,858.34
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SB8BB1R1	175,000.000	83.598236	146,296.91	151,412.81	0.00	-5,115.90
CBRE SVCS INC 5.95% 08-15-2034 SBRV2JQ2	105,000.000	103.140837	108,297.88	110,135.23	0.00	-1,837.35
CBS CORP NEW FIXED 4.9% DUE 08-15-2044 SBQ3FWZ2	152,000.000	75.770628	115,171.35	119,564.72	0.00	-4,393.37
CBS CORP NEW 4.6% DUE 01-15-2045 SBD5JWW8	304,000.000	73.300647	222,833.97	230,322.36	0.00	-7,488.39

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
CENTENE CORP DEL SR NT 2.45% 07-15-2028 SBP2Q6N5	1,605,000.000	90.147599	1,446,868.96	1,442,606.10	0.00	4,262.86
CENTENE CORP DEL 2.5% 03-01-2031 SBKP8G66	1,040,000.000	82.710646	860,190.72	875,492.80	0.00	-15,302.08
CENTENE CORP DEL 2.625% 08-01-2031 SBM8DBR8	165,000.000	82.421999	135,996.30	138,949.80	0.00	-2,953.50
CENTERPOINT ENERGY HOUSTON ELECTRIC 5.05% 03-01-2035 SBT03MK5	235,000.000	97.800718	229,831.69	234,231.55	0.00	-4,399.86
CENTERPOINT ENERGY INC 5.4% 06-01-2029 SBM8JCS4	1,090,000.000	101.121429	1,102,223.58	1,108,410.10	0.00	-6,186.52
CENTERPOINT ENERGY INC 6.7% 05-15-2055 SBRK15B7	701,000.000	99.446539	697,120.24	701,274.82	0.00	-4,154.58
CENTERPOINT ENERGY RES CORP 5.4% 07-01-2034 SBRXB0B9	320,000.000	99.823482	319,435.14	320,995.20	0.00	-1,560.06
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG C161175CA0	3,123,000.000	64.302690	2,008,173.01	2,066,071.16	0.00	-57,898.15
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062 C161175CG7	1,123,000.000	61.013929	685,186.42	698,641.33	0.00	-13,454.91
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053 SBPCTJS0	170,000.000	80.832126	137,414.61	137,970.30	0.00	-555.69
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO SBMBP1C6	2,734,000.000	66.709723	1,823,843.83	1,869,450.26	0.00	-45,606.43
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG C161175BV5	1,299,000.000	62.562467	812,686.45	843,708.84	0.00	-31,022.39
CHARTER FIXED 2.25% DUE 01-15-2029 C161175CD4	1,520,000.000	88.181650	1,340,361.08	1,333,344.00	0.00	7,017.08
CHARTER FIXED 3.85% DUE 04-01-2061 C161175BY9	915,000.000	60.358156	552,277.13	554,666.54	0.00	-2,389.41
CHARTER FIXED 5.75% DUE 04-01-2048 C161175BN3	997,000.000	85.562814	853,061.26	898,277.06	0.00	-45,215.80
CHARTER 5.375% 05-01-2047 SBFF9P78	160,000.000	82.167258	131,467.61	128,816.09	0.00	2,651.52
CHARTER 6.484% DUE 10-23-2045 SBYQ7R23	130,000.000	94.575300	122,947.89	121,882.10	0.00	1,065.79
CHARTER 6.834% DUE 10-23-2055 SBD3JMW0	110,000.000	97.437581	107,181.34	102,847.53	0.00	4,333.81
CHENIERE CORPUS FIXED 2.742% DUE 12-31-2039 SBNM26W8	212,000.000	79.707361	168,979.61	169,813.98	0.00	-834.37
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050 SBLB4PD5	172,000.000	66.286935	114,013.53	121,469.99	0.00	-7,456.46
CHEVRON CORP NEW 2.978% DUE 05-11-2040 SBLB4P80	93,000.000	74.190638	68,997.29	73,797.36	0.00	-4,800.07

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
CHEVRON U S A INC 2.343% DUE 08-12-2050 REG SBPKC1G3	120,000.000	56.290439	67,548.53	72,777.60	0.00	-5,229.07
CHEVRON U S A INC 5.25% 11-15-2043 C166756AU0	46,000.000	97.402616	44,805.20	45,954.00	0.00	-1,148.80
CHILDRENS HOSP 2.704% DUE 07-01-2050 SBKQMRG4	247,000.000	61.904307	152,903.64	168,390.93	0.00	-15,487.29
CHUBB CORP 6% DUE 05-11-2037 SB1XD1V0	125,000.000	106.110805	132,638.51	137,653.65	0.00	-5,015.14
CHUBB INA HOLDINGS INC 3.05% DUE 12-15-2061 SBMWK7M2	125,000.000	60.857939	76,072.42	78,651.25	0.00	-2,578.83
CIGNA CORP NEW CORP 4.9% 12-15-2048 SBKPHS34	180,000.000	85.332777	153,599.00	166,649.40	0.00	-13,050.40
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040 SBL6BBD3	386,000.000	73.362744	283,180.19	300,055.15	0.00	-16,874.96
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 SBL6BBV1	121,000.000	65.849442	79,677.82	89,964.58	0.00	-10,286.76
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG SBMCC9V1	435,000.000	72.931636	317,252.62	353,456.94	0.00	-36,204.32
CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO SBMCDRL0	100,000.000	85.525741	85,525.74	85,658.00	0.00	-132.26
CIGNA CORP NEW 6.125% DUE 11-15-2041 BEO SBMYJ501	6,000.000	101.833407	6,110.00	6,584.00	0.00	-474.00
CIGNA GROUP 5.0% 05-15-2029 SBNNK0T6	1,405,000.000	99.942640	1,404,194.09	1,411,211.15	0.00	-7,017.06
CIGNA GROUP 5.6% 02-15-2054 SBNNK0Z2	355,000.000	93.777590	332,910.44	342,954.19	0.00	-10,043.75
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG C17275RAD4	105,000.000	105.725328	111,011.59	116,778.51	0.00	-5,766.92
CISCO SYS INC 4.8% 02-26-2027 C17275RBQ4	1,825,000.000	100.723836	1,838,210.01	1,839,107.25	0.00	-897.24
CISCO SYSTEMS INC 5.35% 02-26-2064 SBMG9FF4	121,000.000	95.978647	116,134.16	121,370.85	0.00	-5,236.69
CITIGROUP INC 1.462% DUE 06-09-2027 BEO C172967NA5	1,355,000.000	95.211128	1,290,110.78	1,285,014.25	0.00	5,096.53
CITIGROUP INC 2.561% DUE 05-01-2032 BEO C172967MY4	2,730,000.000	84.715032	2,312,720.37	2,326,123.80	0.00	-13,403.43
CITIGROUP INC 3.878% DUE 01-24-2039 C172967LU3	145,000.000	83.418958	120,957.49	126,344.30	0.00	-5,386.81
CITIGROUP INC 4.65% DUE 07-30-2045 SBYTHPH1	75,000.000	87.370024	65,527.52	68,626.50	0.00	-3,098.98
CITIGROUP INC 4.75% DUE 05-18-2046 SBDGLCL2	533,000.000	87.954033	468,795.00	481,712.81	0.00	-12,917.81

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
CITIGROUP INC 5.3 DUE 05-06-2044 SBMH4H85	287,000.000	94.234571	270,453.22	285,496.12	0.00	-15,042.90
CITIGROUP INC 5.827% 02-13-2035 SBRBYMP8	1,389,000.000	99.654101	1,384,195.47	1,377,106.45	0.00	7,089.02
CITIGROUP INC 5.875 DUE 01-30-2042 SB8WTN90	172,000.000	102.258181	175,884.07	179,590.04	0.00	-3,705.97
CITIGROUP INC 6.75% 12-31-2049 C172967PR6	387,000.000	99.319945	384,368.19	387,047.60	0.00	-2,679.41
CITIGROUP INC 6.875% DUE 02-15-2098 S2312093	45,000.000	111.970344	50,386.65	53,585.63	0.00	-3,198.98
CITIGROUP INC 8.125% DUE 07-15-2039 SB8G0DX3	135,000.000	123.502080	166,727.81	173,171.25	0.00	-6,443.44
CITIZENS FINL GROUP INC 6.645% 04-25-2035 SBP9RLD6	205,000.000	105.701349	216,687.77	217,482.45	0.00	-794.68
CLECO CORPORATE HLDGS LLC 3.743% 05-01-2026 SBDFFY19	40,000.000	97.949821	39,179.93	39,179.20	0.00	0.73
CME GROUP INC 5.3 09-15-2043 SBDY861	52,000.000	100.116839	52,060.76	52,190.32	0.00	-129.56
CMS ENERGY CORP SR NT 4.7 03-31-2043 SB94P0F8	121,000.000	85.139197	103,018.43	107,543.47	0.00	-4,525.04
CMS ENERGY CORP 4.875 DUE 03-01-2044 SBMFDGY3	111,000.000	89.061198	98,857.93	105,813.08	0.00	-6,955.15
COCA COLA CO 2.875% DUE 05-05-2041 SBMV87K5	290,000.000	72.725941	210,905.23	230,359.47	0.00	-19,454.24
COCA COLA CO 5.4% 05-13-2064 SBS56224	404,000.000	96.399859	389,455.43	404,355.07	0.00	-14,899.64
COCA-COLA CO/THE 5.2% 01-14-2055 SBRXJJY9	355,000.000	95.096260	337,591.72	361,244.78	0.00	-23,653.06
COLBS SOUTHN PWR 6.6% DUE 03-01-2033 S2010126	300,000.000	105.926178	317,778.53	329,410.62	0.00	-11,632.09
COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052 C20030NDP3	556,000.000	54.374889	302,324.38	330,192.70	0.00	-27,868.32
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SBFWQ3V2	411,000.000	75.834107	311,678.18	344,402.34	0.00	-32,724.16
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 SBFW31L9	722,000.000	75.740601	546,847.14	601,384.46	0.00	-54,537.32
COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039 SB614024	86,000.000	107.932249	92,821.73	95,461.96	0.00	-2,640.23
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SBL6D441	586,000.000	59.641518	349,499.30	375,807.68	0.00	-26,308.38
COMCAST CORP NEW 2.887% 11-01-2051 BEO SBQ7XHB3	1,633,000.000	60.260265	984,050.12	1,098,372.16	0.00	-114,322.04

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
COMCAST CORP NEW 2.937% 11-01-2056 C20030NDU2	1,934,000.000	58.414566	1,129,737.71	1,261,168.72	0.00	-131,431.01
COMCAST CORP NEW 2.987% 11-01-2063 SBQB4RF6	587,000.000	56.531751	331,841.38	350,962.80	0.00	-19,121.42
COMCAST CORP NEW 3.25% 11-01-2039 C20030NCY5	754,000.000	75.848302	571,896.20	610,319.89	0.00	-38,423.69
COMCAST CORP NEW 3.4% DUE 07-15-2046 C20030NBU4	90,000.000	70.297634	63,267.87	66,096.90	0.00	-2,829.03
COMCAST CORP NEW 3.45% DUE 02-01-2050 C20030NCZ2	1,006,000.000	68.598166	690,097.55	750,339.65	0.00	-60,242.10
COMCAST CORP NEW 3.9% DUE 03-01-2038 SBFY1N04	65,000.000	84.151891	54,698.73	56,258.80	0.00	-1,560.07
COMCAST CORP NEW 4.049% DUE 11-01-2052 SBFWQ3S9	98,000.000	75.309590	73,803.40	79,940.54	0.00	-6,137.14
COMCAST CORP NEW 4.15% DUE 10-15-2028 C20030NCT6	95,000.000	97.539913	92,662.92	93,166.50	0.00	-503.58
COMCAST CORP NEW 4.25% DUE 10-15-2030 C20030NCU3	870,000.000	96.416080	838,819.90	843,839.10	0.00	-5,019.20
COMCAST CORP NEW 4.6% 10-15-2038 C20030NCL3	35,000.000	90.575782	31,701.52	32,576.60	0.00	-875.08
COMCAST CORP NEW 4.95% DUE 10-15-2058 C20030NCN9	506,000.000	86.573542	438,062.12	478,755.08	0.00	-40,692.96
COMCAST CORP NEW 4% DUE 03-01-2048 SBFY1YN4	243,000.000	76.057015	184,818.55	199,849.34	0.00	-15,030.79
COMCAST CORP 5.35% 05-15-2053 C20030NEF4	590,000.000	92.748758	547,217.67	597,018.17	0.00	-49,800.50
COMCAST CORP 5.5% DUE 05-15-2064 SBQPF829	38,000.000	93.421230	35,500.07	40,165.48	0.00	-4,665.41
COMERICA INC 5.982% 01-30-2030 SBPG9Q63	230,000.000	101.098114	232,525.66	232,343.70	0.00	181.96
COMMONSPIRIT HEALTH 5.548% 12-01-2054 SBRRGQ34	369,000.000	95.648125	352,941.58	370,200.27	0.00	-17,258.69
COMMONSPIRIT HLTH 3.817% DUE 10-01-2049 SBFZ5JS5	71,000.000	74.264695	52,727.93	54,932.70	0.00	-2,204.77
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 SBLN7JS5	460,000.000	73.736497	339,187.89	363,624.75	0.00	-24,436.86
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049 SBKMD3V8	330,000.000	78.373637	258,633.00	279,220.04	0.00	-20,587.04
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051 SBMBZ728	125,000.000	64.882483	81,103.10	88,870.16	0.00	-7,767.06
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049 SBJVBZF4	117,000.000	66.544471	77,857.03	84,315.91	0.00	-6,458.88

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
COMMONWEALTH EDISON CO 3.75% 08-15-2047 SBDT5L92	160,000.000	74.753876	119,606.20	129,188.70	0.00	-9,582.50
COMMONWEALTH EDISON CO 5.65% 06-01-2054 SBS5WKX9	120,000.000	98.803279	118,563.93	119,496.00	0.00	-932.07
COMWLTH EDISON CO 2.75% DUE 09-01-2051 SBKP4ZT0	335,000.000	58.932704	197,424.56	215,408.06	0.00	-17,983.50
COMWLTH EDISON CO 3.7% DUE 03-01-2045 SBW01ZS9	240,000.000	76.391220	183,338.93	194,330.14	0.00	-10,991.21
COMWLTH EDISON CO 4.35% DUE 11-15-2045 SBYQ6HF3	170,000.000	83.938559	142,695.55	149,168.07	0.00	-6,472.52
COMWLTH EDISON CO 4.6% DUE 08-15-2043 SBCZYK44	130,000.000	87.418827	113,644.48	121,173.83	0.00	-7,529.35
CONAGRA BRANDS INC 1.375% DUE 11-01-2027 SBL68NL6	580,000.000	90.796203	526,617.98	524,441.80	0.00	2,176.18
CONAGRA BRANDS INC 4.85% DUE 11-01-2028 SBF2SVL4	1,955,000.000	99.397885	1,943,228.65	1,944,515.25	0.00	-1,286.60
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062 SBPG4CH1	290,000.000	72.348161	209,809.66	226,894.96	0.00	-17,085.30
CONOCOPHILLIPS CO 3.99% 03-15-2052 SBPLD6W6	201,000.000	73.122383	146,975.99	155,757.61	0.00	-8,781.62
CONOCOPHILLIPS CO 4.3% DUE 11-15-2044 SBNHT969	60,000.000	83.733390	50,240.03	53,740.15	0.00	-3,500.12
CONOCOPHILLIPS CO 5.55% 03-15-2054 SBQD1VB9	105,000.000	96.486613	101,310.94	104,358.45	0.00	-3,047.51
CONOCOPHILLIPS CO 5.7% 09-15-2063 SBQD1VC0	851,000.000	96.044963	817,342.63	889,187.36	0.00	-71,844.73
CONOCOPHILLIPS COMPANY 4.7% 01-15-2030 SBTBKX1	2,395,000.000	98.959510	2,370,080.26	2,391,814.65	0.00	-21,734.39
CONOCOPHILLIPS COMPANY 5.5% 01-15-2055 SBTBKC38	254,000.000	95.112072	241,584.66	252,439.71	0.00	-10,855.05
CONOCOPHILLIPS COMPANY 5.65% 01-15-2065 SBS9G941	25,000.000	94.577364	23,644.34	23,674.25	0.00	-29.91
CONOCOPHILLIPS 4.875% DUE 10-01-2047 BEO SBMH3RH1	484,000.000	88.474308	428,215.65	469,354.54	0.00	-41,138.89
CONOCOPHILLIPS 5.3% 05-15-2053 SBMTYC44	82,000.000	92.615336	75,944.58	84,575.14	0.00	-8,630.56
CONS EDISON CO N Y 3.85% DUE 06-15-2046 SBD03ZS2	40,000.000	76.446300	30,578.52	32,652.02	0.00	-2,073.50
CONS EDISON CO N Y 3.875% DUE 06-15-2047 SBF4SNR2	170,000.000	76.322313	129,747.93	137,886.08	0.00	-8,138.15
CONS EDISON CO N Y 3.95% DUE 03-01-2043 SB8MJ1K7	120,000.000	80.087942	96,105.53	102,356.44	0.00	-6,250.91

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
CONS EDISON CO N Y 4.2% DUE 03-15-2042 SB7RDY08	90,000.000	83.450597	75,105.54	78,020.53	0.00	-2,914.99
CONS EDISON CO N Y 4.3% DUE 12-01-2056 SBD3GJ31	85,000.000	78.001262	66,301.07	70,980.10	0.00	-4,679.03
CONS EDISON CO N Y 4.5% DUE 05-15-2058 SBFZYKL2	95,000.000	80.486307	76,461.99	78,793.95	0.00	-2,331.96
CONS EDISON CO N Y 4.65% DUE 12-01-2048 SBGPVD33	130,000.000	85.595724	111,274.44	118,102.15	0.00	-6,827.71
CONS EDISON CO N Y 5.5% DUE 12-01-2039 SB57H0J7	77,000.000	98.946505	76,188.81	77,888.82	0.00	-1,700.01
CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059 SBKTGB50	85,000.000	69.823436	59,349.92	63,691.40	0.00	-4,341.48
CONSOLIDATED EDISON CO N Y INC 5.5% 03-15-2055 C209111GN7	145,000.000	96.178488	139,458.81	143,806.65	0.00	-4,347.84
CONSTELLATION ENERGY GENERATION LLC 6.5%10-01-2053 C210385AE0	195,000.000	106.337964	207,359.03	226,005.00	0.00	-18,645.97
CONSTELLATION 4.1% 02-15-2048 C21036PAZ1	175,000.000	77.657420	135,900.49	144,858.00	0.00	-8,957.51
CONSUMERS ENERGY COMPANY 4.6% 05-30-2029 SBPRC4Y5	590,000.000	99.067078	584,495.76	589,167.50	0.00	-4,671.74
CONSUMERS ENERGY 4.2% DUE 09-01-2052 SBNYNF3	217,000.000	80.689761	175,096.78	188,645.23	0.00	-13,548.45
CORNING INC 5.45% DUE 11-15-2079 SBJXCLS0	209,000.000	90.569642	189,290.55	202,673.28	0.00	-13,382.73
COSTCO WHOLESALE CORP NEW 1.6% DUE 04-20-2030 REG C22160KAP0	785,000.000	85.572934	671,747.53	671,269.20	0.00	478.33
COTERRA ENERGY INC 5.4% 02-15-2035 SBRRG1Z1	425,000.000	97.742874	415,407.21	423,032.25	0.00	-7,625.04
COTERRA ENERGY INC 5.9% 02-15-2055 SBQ2KRS6	535,000.000	94.613635	506,182.95	534,474.10	0.00	-28,291.15
COTTAGE HLTH CR 3.304% DUE 11-01-2049 SBKT5YN6	134,000.000	69.892334	93,655.73	101,347.98	0.00	-7,692.25
CROWN CASTLE INC 5.6% 06-01-2029 SBSBH2X2	885,000.000	101.904483	901,854.67	905,399.25	0.00	-3,544.58
CROWN CASTLE INTL CORP NEW 1.05% DUE 07-15-2026 REG SBNKBXJ9	1,040,000.000	94.477753	982,568.63	976,549.60	0.00	6,019.03
CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG SBM6QSB2	154,000.000	76.624525	118,001.77	123,207.72	0.00	-5,205.95
CROWN CASTLE INTL CORP NEW 5.2% 02-15-2049 SBJ686C4	48,000.000	89.354126	42,889.98	46,176.48	0.00	-3,286.50
CROWN CASTLE INTL 4% DUE 11-15-2049 SBK9Z6Q3	194,000.000	74.439200	144,412.05	156,947.94	0.00	-12,535.89

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
CSX CORP FIXED 4.3% DUE 03-01-2048 C126408HK2	480,000.000	82.444382	395,733.03	429,085.73	0.00	-33,352.70
CSX CORP FIXED 4.65% DUE 03-01-2068 C126408HL0	310,000.000	81.848284	253,729.68	285,583.95	0.00	-31,854.27
CSX CORP 2.5% DUE 05-15-2051 SBKY5RH6	448,000.000	57.921869	259,489.97	275,893.13	0.00	-16,403.16
CSX CORP 3.8% DUE 11-01-2046 SBYMPHS7	75,000.000	77.007120	57,755.34	62,534.26	0.00	-4,778.92
CSX CORP 4.1 DUE 03-15-2044 SB8MZYS3	517,000.000	81.967906	423,774.07	441,449.17	0.00	-17,675.10
CSX CORP 4.25% DUE 11-01-2066 SBD9NGT1	145,000.000	75.707632	109,776.07	124,067.34	0.00	-14,291.27
CSX CORP 4.5% DUE 03-15-2049 C126408HP1	22,000.000	84.927495	18,684.05	19,219.64	0.00	-535.59
CSX CORP 4.75% DUE 11-15-2048 C126408HN6	210,000.000	88.151679	185,118.53	200,536.95	0.00	-15,418.42
CSX CORP 6.15% DUE 05-01-2037 SB92WJC1	41,000.000	106.308079	43,586.31	45,844.38	0.00	-2,258.07
CUBESMART L P SR NT 2.25% 12-15-2028 SBNNJDF0	785,000.000	89.927972	705,934.58	708,093.55	0.00	-2,158.97
CUMMINS INC FIXED 2.6% DUE 09-01-2050 SBN0VC52	116,000.000	59.634616	69,176.15	73,048.68	0.00	-3,872.53
CUMMINS INC 5.45% 02-20-2054 SBSBGTN8	89,000.000	97.463576	86,742.58	89,068.17	0.00	-2,325.59
CVS CAREMARK CORP 5.3 DUE 12-05-2043 SBH458J4	402,000.000	87.301709	350,952.87	385,347.70	0.00	-34,394.83
CVS HEALTH CORP 1.75% DUE 08-21-2030 SBMXRPN9	870,000.000	81.312224	707,416.35	716,904.10	0.00	-9,487.75
CVS HEALTH CORP 1.875% DUE 02-28-2031 SBMTSF69	100,000.000	80.644466	80,644.47	82,750.46	0.00	-2,105.99
CVS HEALTH CORP 3.75% DUE 04-01-2030 SBK8TZ92	1,600,000.000	91.575093	1,465,201.49	1,487,373.80	0.00	-22,172.31
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG SBM6CF53	181,000.000	78.437893	141,972.59	153,276.54	0.00	-11,303.95
CVS HEALTH CORP 4.78% DUE 03-25-2038 SBF4JK96	490,000.000	86.480554	423,754.71	458,167.78	0.00	-34,413.07
CVS HEALTH CORP 5.05% DUE 03-25-2048 SBF4JKH4	1,467,000.000	82.471399	1,209,855.42	1,320,644.36	0.00	-110,788.94
CVS HEALTH CORP 5.125% 02-21-2030 SBNHV2S8	525,000.000	97.906218	514,007.64	519,750.00	0.00	-5,742.36
CVS HEALTH CORP 5.125% DUE 07-20-2045 SBYPFC45	260,000.000	84.190145	218,894.38	241,721.07	0.00	-22,826.69

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
CVS HEALTH CORP 5.625% 02-21-2053 SBNGF9D5	210,000.000	88.824276	186,530.98	206,432.10	0.00	-19,901.12
CVS HEALTH CORP 6.0% 06-01-2044 SBM8JC28	175,000.000	94.635627	165,612.35	173,339.78	0.00	-7,727.43
CVS HEALTH CORP 6.125% DUE 09-15-2039 SB9B9X32	94,000.000	97.709438	91,846.87	100,067.81	0.00	-8,220.94
CVS HEALTH CORP 6.75% 12-10-2054 SBQ2KSC7	98,000.000	98.053807	96,092.73	97,976.09	0.00	-1,883.36
CVS HEALTH CORP 7.0% 03-10-2055 SBQ2KRF3	737,000.000	100.335529	739,472.85	743,391.95	0.00	-3,919.10
CVS HLTH FIXED 6.05% 06-01-2054 SBSCC010	245,000.000	94.068990	230,469.03	243,654.47	0.00	-13,185.44
DANAHER CORP SR NT 2.8% 12-10-2051 SBP83MD2	115,000.000	61.773243	71,039.23	73,836.90	0.00	-2,797.67
DANAHER CORP 2.6% DUE 10-01-2050 SBLGYGD7	335,000.000	59.591252	199,630.70	209,338.42	0.00	-9,707.72
DBGS 2024-SBL MTG TR MTG PASS THRU CTF CL A 144A 6.1941% 08-15-2034 C23306QAA3	255,000.000	100.438310	256,117.69	256,056.25	0.00	61.44
DCP MIDSTREAM OPER 5.6% DUE 04-01-2044 SBKR3FX9	584,000.000	93.456330	545,784.97	568,039.77	0.00	-22,254.80
DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041 SBRBVT70	65,000.000	73.633413	47,861.72	50,157.25	0.00	-2,295.53
DELL INTL L L C / EMC CORP 4.85% 02-01-2035 SBRXFFV63	275,000.000	94.989825	261,222.02	274,026.50	0.00	-12,804.48
DEVON ENERGY CORP 4.75% DUE 05-15-2042 SBFN08Q3	268,000.000	83.217767	223,023.62	233,733.91	0.00	-10,710.29
DEVON ENERGY CORP 5.75% 09-15-2054 SBQB3TL3	1,965,000.000	90.916451	1,786,508.26	1,887,561.49	0.00	-101,053.23
DH EUROPE FIN II S FIXED 3.25% 11-15-2039 SBG0WND1	445,000.000	78.010910	347,148.55	367,304.95	0.00	-20,156.40
DH EUROPE FIN II S 3.4% DUE 11-15-2049 SBG0WNG4	168,000.000	70.864462	119,052.30	123,658.00	0.00	-4,605.70
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO C25278XAT6	310,000.000	75.642455	234,491.61	244,097.44	0.00	-9,605.83
DIAMONDBACK ENERGY INC 5.75% 04-18-2054 SBMDPVW4	1,347,000.000	94.026220	1,266,533.19	1,315,537.93	0.00	-49,004.74
DIAMONDBACK ENERGY INC 5.9% 04-18-2064 SBMDPVL3	1,101,000.000	93.902075	1,033,861.85	1,081,667.64	0.00	-47,805.79
DICKS SPORTING GOODS INC 4.1% 01-15-2052 SBP2CXW1	440,000.000	73.231890	322,220.32	313,186.64	0.00	9,033.68
DISCOVER FINL SVCS 7.964% 11-02-2034 C254709AT5	525,000.000	114.306616	600,109.73	599,901.75	0.00	207.98

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017 C25470DAS8	105,000.000	83.132922	87,289.57	93,880.45	0.00	-6,590.88
DISCOVERY 4.125% DUE 05-15-2029 C25470DBF5	2,345,000.000	93.162502	2,184,660.67	2,191,121.10	0.00	-6,460.43
DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042 SB90NR11	137,000.000	78.483986	107,523.06	115,480.04	0.00	-7,956.98
DISNEY WALT CO NEW 4.375% DUE 08-16-2041 SB4PCG66	265,000.000	86.406877	228,978.22	242,021.85	0.00	-13,043.63
DISNEY WALT CO SR NT 4.75% 09-15-2044 SBJQX533	310,000.000	89.613357	277,801.41	296,145.36	0.00	-18,343.95
DISNEY WALT CO SR NT 4.95% 10-15-2045 SBJQX566	160,000.000	91.532099	146,451.36	155,614.87	0.00	-9,163.51
DISNEY WALT CO SR NT 5.4% 10-01-2043 SBJQX544	214,000.000	98.300830	210,363.78	217,239.22	0.00	-6,875.44
DISNEY WALT CO SR NT 6.65% 11-15-2037 C254687EH5	115,000.000	111.531449	128,261.17	134,007.20	0.00	-5,746.03
DISNEY WALT CO 2.75% DUE 09-01-2049 SBJJTB4	1,075,000.000	62.492039	671,789.42	709,178.99	0.00	-37,389.57
DISNEY WALT CO 3.5% DUE 05-13-2040 REG SBMFKW68	121,000.000	80.255375	97,109.00	98,131.11	0.00	-1,022.11
DISNEY WALT CO 3.6% DUE 01-13-2051 REG SBMDHPZ1	461,000.000	73.666193	339,601.15	355,049.84	0.00	-15,448.69
DOMINION ENERGY FIXED 1.45% DUE 04-15-2026 SBKSC7R3	1,305,000.000	95.914116	1,251,679.21	1,245,413.70	0.00	6,265.51
DOMINION ENERGY INC 3.3% DUE 04-15-2041 SBMGQVR9	310,000.000	73.708041	228,494.93	236,710.30	0.00	-8,215.37
DOMINION ENERGY INC 6.625% 05-15-2055 SBR85ZP5	725,000.000	101.665600	737,075.60	732,339.80	0.00	4,735.80
DOMINION ENERGY INC 7.0% 06-01-2054 SBS60QC3	143,000.000	105.598405	151,005.72	144,375.15	0.00	6,630.57
DOMINION ENERGY SOUTH 6.25% 10-15-2053 SBRX92H3	81,000.000	107.857381	87,364.48	93,229.89	0.00	-5,865.41
DOMINION RES INC 4.05% DUE 09-15-2042 SB8QB5D0	120,000.000	79.139355	94,967.23	97,947.81	0.00	-2,980.58
DOMINION RES INC 4.7% DUE 12-01-2044 SBSR9GC9	21,000.000	84.940576	17,837.52	17,299.38	0.00	538.14
DOMINION RESOURCES INC 4.9% 08-01-2041 SB4XHFS8	49,000.000	89.583260	43,895.80	44,860.97	0.00	-965.17
DOW CHEM CO NT 9.4 DUE 05-15-2039 SBG48TR1	118,000.000	132.602754	156,471.25	160,279.97	0.00	-3,808.72
DOW CHEM CO 5.25% DUE 11-15-2041 SB76L298	175,000.000	92.897417	162,570.48	167,524.00	0.00	-4,953.52

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
DOW CHEMICAL CO FIXED 5.55% DUE 11-30-2048 SBKBZCX0	125,000.000	93.775756	117,219.70	127,775.53	0.00	-10,555.83
DOW CHEMICAL CO NT 4.8% 05-15-2049 C260543CV3	186,000.000	84.192068	156,597.25	164,379.42	0.00	-7,782.17
DOW CHEMICAL CO 4.375% DUE 11-15-2042 SBFZDDH6	300,000.000	82.085126	246,255.38	265,576.71	0.00	-19,321.33
DOWDUPONT INC 5.319% DUE 11-15-2038 SBGL9DP3	798,000.000	100.330760	800,639.46	824,700.09	0.00	-24,060.63
DOWDUPONT INC 5.419% DUE 11-15-2048 SBGL9DS6	247,000.000	99.690473	246,235.47	243,544.45	0.00	2,691.02
DTE ELEC CO 5.4% DUE 04-01-2053 SBPYT0D0	292,000.000	97.122086	283,596.49	308,470.28	0.00	-24,873.79
DTE ELEC CO 4.05% 05-15-2048 SBG0DD90	85,000.000	80.102619	68,087.23	72,242.08	0.00	-4,154.85
DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO SBM928K6	112,000.000	70.515103	78,976.92	81,612.48	0.00	-2,635.56
DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053 SBQ0N1J6	105,000.000	95.241030	100,003.08	108,567.90	0.00	-8,564.82
DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054 SBPW7P75	45,000.000	96.239445	43,307.75	46,120.95	0.00	-2,813.20
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051 SBNR5LJ4	200,000.000	67.579988	135,159.98	145,039.54	0.00	-9,879.56
DUKE ENERGY CORP 3.75% DUE 09-01-2046 SBD381P3	495,000.000	73.705736	364,843.39	372,963.34	0.00	-8,119.95
DUKE ENERGY CORP 3.95% DUE 08-15-2047 SBF46ZJ2	637,000.000	74.550065	474,883.92	496,786.11	0.00	-21,902.19
DUKE ENERGY CORP 4.2% DUE 06-15-2049 SBJN4JZ9	166,000.000	77.341629	128,387.10	131,311.97	0.00	-2,924.87
DUKE ENERGY CORP 4.3% DUE 03-15-2028 SBNG9CG1	795,000.000	98.438008	782,582.16	783,027.30	0.00	-445.14
DUKE ENERGY CORP 5.8% 06-15-2054 SBSLTPH3	157,000.000	97.500771	153,076.21	157,682.84	0.00	-4,606.63
DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO SBM9B9B1	205,000.000	101.812674	208,715.98	217,314.75	0.00	-8,598.77
DUKE ENERGY FLA LLC 6.2% 11-15-2053 SBN12KG1	122,000.000	105.538661	128,757.17	136,162.98	0.00	-7,405.81
DUKE ENERGY FLA 4.2% DUE 07-15-2048 C26444HAF8	295,000.000	80.190073	236,560.72	254,398.35	0.00	-17,837.63
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050 SBL6BZT7	280,000.000	60.484076	169,355.41	179,989.50	0.00	-10,634.09
DUKE ENERGY IND 6.45% DUE 04-01-2039 SB4NTXW4	135,000.000	108.034341	145,846.36	151,068.88	0.00	-5,222.52

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
DUKE ENERGY OHIO INC 5.65% SBMF9RC6 04-01-2053	145,000.000	98.017860	142,125.90	152,479.57	0.00	-10,353.67
DUKE ENERGY PROGRESS LLC 2.5% DUE SBMTV8X6 08-15-2050	236,000.000	57.965581	136,798.77	139,695.78	0.00	-2,897.01
DUKE ENERGY PROGRESS LLC 5.25% SBNKD9B3 03-15-2033	1,150,000.000	100.232805	1,152,677.26	1,165,042.00	0.00	-12,364.74
DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023 SBNKD9L3	304,000.000	94.643158	287,715.20	305,047.77	0.00	-17,332.57
DUKE ENERGY 3.2% DUE 08-15-2049 SBKFV9W2	348,000.000	66.711880	232,157.35	247,778.01	0.00	-15,620.66
DUKE ENERGY 3.95% 03-15-2048 SBFYS3G1	105,000.000	76.721630	80,557.71	82,723.20	0.00	-2,165.49
DUKE ENERGY 4% DUE 04-01-2052 SBLCHDN9	114,000.000	76.539600	87,255.14	94,084.70	0.00	-6,829.56
DUKE ENERGY 6.05% DUE 04-15-2038 SB2QWHG8	120,000.000	105.179985	126,215.98	130,410.14	0.00	-4,194.16
DUKE UNIV 2.832% SBMZN0W9 10-01-2055	539,000.000	62.220598	335,369.03	369,112.44	0.00	-33,743.41
EASTERN ENERGY GAS 5.65% SBQFN221 10-15-2054	223,000.000	94.461676	210,649.54	219,733.05	0.00	-9,083.51
EASTMAN CHEM CO 4.65% DUE 10-15-2044 SBMNQY0	85,000.000	84.547767	71,865.60	70,458.20	0.00	1,407.40
EASTMAN CHEM CO 4.8% DUE 09-01-2042 SB9G8B85	119,000.000	87.131670	103,686.69	108,248.96	0.00	-4,562.27
ECOLAB INC 2.75% 08-18-2055 BEO SBN912T7	305,000.000	58.833217	179,441.31	206,219.48	0.00	-26,778.17
EDISON INTL 5.25% 11-15-2028 SBMXP3P1	1,080,000.000	100.218728	1,082,362.26	1,086,274.80	0.00	-3,912.54
EL PASO PIPELN 7.5% DUE 11-15-2040 SB3V36S8	126,000.000	112.584865	141,856.93	142,586.72	0.00	-729.79
ELEVANCE HEALTH INC 4.75% 02-15-2030 SBT259W0	1,565,000.000	98.823174	1,546,582.67	1,552,260.90	0.00	-5,678.23
ELEVANCE HEALTH INC 5.125% DUE SBQB3QT0 02-15-2053	91,000.000	89.144143	81,121.17	83,259.54	0.00	-2,138.37
ELEVANCE HEALTH INC 5.65% SBSWYK61 06-15-2054	170,000.000	95.970414	163,149.70	168,551.75	0.00	-5,402.05
ELEVANCE HEALTH INC 5.7% 02-15-2055 SBQPCQF9	65,000.000	96.508620	62,730.60	65,397.15	0.00	-2,666.55
ELEVANCE HLTH INC FIXED 6.1% DUE SBNTB0H1 10-15-2052	187,000.000	101.222863	189,286.75	200,077.43	0.00	-10,790.68
ELI LILLY & CO 4.95% 02-27-2063 SBQMR20	218,000.000	89.871410	195,919.67	202,662.28	0.00	-6,742.61

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
ELI LILLY & CO 5.2% 08-14-2064 SBLSJZ6	344,000.000	93.214930	320,659.35	356,391.41	0.00	-35,732.06
ELI LILLY AND CO 4.875% DUE 02-27-2053 SBQMR08	240,000.000	90.713992	217,713.58	249,640.81	0.00	-31,927.23
ELI LILLY AND COMPANY 5.0% 02-09-2054 SBSHRLF1	765,000.000	91.962374	703,512.16	750,190.52	0.00	-46,678.36
ENABLE MIDSTREAM PARTNERS LP STEP 05-15-2044 SBDDVYR5	1,344,000.000	86.276547	1,159,556.79	1,184,431.35	0.00	-24,874.56
ENBRIDGE ENERGY 5.5% DUE 09-15-2040 SB3N4NM2	147,000.000	95.834834	140,877.21	147,912.87	0.00	-7,035.66
ENBRIDGE ENERGY 7.375% DUE 10-15-2045 SB22ZMT0	255,000.000	113.147505	288,526.14	300,768.88	0.00	-12,242.74
ENBRIDGE ENERGY 7.5% DUE 04-15-2038 SB3D20S1	142,000.000	113.832479	161,642.12	170,763.82	0.00	-9,121.70
ENCANA CORP 6.625% DUE 08-15-2037 SB23Y0M4	22,000.000	103.013621	22,663.00	22,833.33	0.00	-170.33
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047 SBDHTRM1	1,005,000.000	88.568992	890,118.37	927,421.94	0.00	-37,303.57
ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041 SB4LTG94	119,000.000	99.702569	118,646.06	119,819.60	0.00	-1,173.54
ENERGY TRANSFER L P 6.05% 09-01-2054 SBRK1WR2	1,036,000.000	97.870284	1,013,936.14	1,047,857.66	0.00	-33,921.52
ENERGY TRANSFER LP 5.25% 07-01-2029 SBT3CQ18	410,000.000	100.474891	411,947.05	413,169.30	0.00	-1,222.25
ENERGY TRANSFER LP 5.55% 05-15-2034 SBQHNMV8	285,000.000	99.487936	283,540.62	284,672.25	0.00	-1,131.63
ENERGY TRANSFER LP 5.95% 05-15-2054 SBQHNMW9	463,000.000	96.674753	447,604.11	464,586.45	0.00	-16,982.34
ENERGY TRANSFER OPER L P 5.0% 05-15-2050 SBL3BQC0	287,000.000	84.955107	243,821.15	248,717.66	0.00	-4,896.51
ENERGY TRANSFER 5.15% DUE 02-01-2043 SB8H38T2	150,000.000	88.269842	132,404.76	133,800.64	0.00	-1,395.88
ENERGY TRANSFER 5.15% DUE 03-15-2045 SBXVMC65	308,000.000	87.667377	270,015.52	284,250.81	0.00	-14,235.29
ENERGY TRANSFER 5.95 DUE 10-01-2043 SBDWGWZ3	345,000.000	97.119233	335,061.35	346,051.64	0.00	-10,990.29
ENERGY TRANSFER 6% DUE 06-15-2048 SBFXCN75	298,000.000	96.723622	288,236.39	300,173.48	0.00	-11,937.09
ENTERGY ARK INC 4% DUE 06-01-2028 SBYX3337	605,000.000	97.538338	590,106.94	593,226.70	0.00	-3,119.76
ENTERGY CORP NEW 3.75% DUE 06-15-2050 SBMFYH09	60,000.000	70.987967	42,592.78	42,589.20	0.00	3.58

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
ENTERGY MISS LLC 5.85% 06-01-2054 SBNSN2M7	95,000.000	100.937440	95,890.57	94,956.30	0.00	934.27
ENTERGY TEXAS INC 5.55% 09-15-2054 SBMYKZ26	95,000.000	97.089290	92,234.83	96,394.60	0.00	-4,159.77
ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042 SB5LM203	150,000.000	90.358386	135,537.58	144,232.04	0.00	-8,694.46
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 SBFY1ZL9	163,000.000	80.341093	130,955.98	141,527.66	0.00	-10,571.68
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049 SBF39VN8	218,000.000	86.182810	187,878.53	203,602.40	0.00	-15,723.87
ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055 SBT8P849	52,000.000	96.359143	50,106.75	51,578.80	0.00	-1,472.05
ENTERPRISE PRODS 3.7% DUE 01-31-2051 SBL397H6	947,000.000	71.840276	680,327.41	738,288.72	0.00	-57,961.31
ENTERPRISE PRODS 4.2% DUE 01-31-2050 SBKB02C4	540,000.000	78.796176	425,499.35	459,530.23	0.00	-34,030.88
ENTERPRISE PRODS 4.45 DUE 02-15-2043 SB8D1HN7	161,000.000	85.353889	137,419.76	147,390.96	0.00	-9,971.20
ENTERPRISE PRODS 4.95% DUE 10-15-2054 SBRHVCC0	83,000.000	87.468028	72,598.46	80,519.46	0.00	-7,921.00
ENTERPRISE PRODS 5.7% DUE 02-15-2042 SB56MMZ3	10,000.000	99.993920	9,999.39	10,388.30	0.00	-388.91
ENTERPRISE PRODS 6.45% DUE 09-01-2040 SB4NSDP4	120,000.000	107.714138	129,256.97	136,069.82	0.00	-6,812.85
EOG RES INC 4.95% DUE 04-15-2050 SBLB9JH2	25,000.000	89.055494	22,263.87	22,656.50	0.00	-392.63
EOG RES INC 5.1% DUE 01-15-2036 SBYVNBNS	80,000.000	97.563465	78,050.77	79,315.90	0.00	-1,265.13
EOG RESOURCES INC 5.65% 12-01-2054 SBRWLH64	290,000.000	98.061135	284,377.29	291,249.10	0.00	-6,871.81
EQUINIX INC FIXED 2.95% 09-15-2051 C29444UBM7	344,000.000	61.446575	211,376.22	229,575.36	0.00	-18,199.14
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG C29444UBJ4	185,000.000	63.116292	116,765.14	126,110.42	0.00	-9,345.28
ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047 SBF4G280	50,000.000	77.684727	38,842.36	39,670.41	0.00	-828.05
ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020 SBLF9912	435,000.000	65.874225	286,552.88	305,722.38	0.00	-19,169.50
ESTEE LAUDER COMPANIES INC 2.375% DUE 12-01-2029 SBKT4KG8	95,000.000	89.058892	84,605.95	85,233.05	0.00	-627.10
EVERSOURCE ENERGY 5.45% 03-01-2028 SBQXJF33	1,255,000.000	101.303863	1,271,363.48	1,277,728.05	0.00	-6,364.57

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
EXELON CORP 4.05% DUE 04-15-2030 SBM5M651	1,565,000.000	95.318457	1,491,733.85	1,497,830.20	0.00	-6,096.35
EXELON CORP 4.7% DUE 04-15-2050 C30161NAY7	80,000.000	84.462135	67,569.71	73,256.00	0.00	-5,686.29
EXELON CORP 4.95% DUE 06-15-2035 SBD978H5	59,000.000	94.736303	55,894.42	56,731.52	0.00	-837.10
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 SBL68H70	358,000.000	82.348852	294,808.89	319,787.22	0.00	-24,978.33
EXXON MOBIL CORP 2.995% DUE 08-16-2039 SBK81HN6	304,000.000	75.643434	229,956.04	242,347.00	0.00	-12,390.96
EXXON MOBIL CORP 3.095% DUE 08-16-2049 SBJP4010	567,000.000	66.730922	378,364.33	408,309.47	0.00	-29,945.14
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SBMDSC31	1,228,000.000	70.205921	862,128.71	944,103.35	0.00	-81,974.64
EXXON MOBIL CORP 3.567% DUE 03-06-2045 SBW9RTS6	180,000.000	75.231787	135,417.22	148,344.54	0.00	-12,927.32
EXXON MOBIL CORP 4.114% DUE 03-01-2046 SBYYD0G8	160,000.000	81.198028	129,916.84	143,140.50	0.00	-13,223.66
F N B CORP PA 5.722% 12-11-2030 SBQWNR41	470,000.000	98.926585	464,954.95	469,830.05	0.00	-4,875.10
FEDEX CORP 4.05% DUE 02-15-2048 SBF42ZD4	227,000.000	76.622579	173,933.25	180,692.50	0.00	-6,759.25
FEDEX CORP 4.1% DUE 02-01-2045 SBV9HFG9	515,000.000	78.302158	403,256.11	423,550.02	0.00	-20,293.91
FEDEX CORP 4.4% DUE 01-15-2047 SBYYPSG0	270,000.000	81.008645	218,723.34	235,804.61	0.00	-17,081.27
FEDEX CORP 4.55% DUE 04-01-2046 SBD9Y0B4	468,000.000	83.396520	390,295.72	412,748.07	0.00	-22,452.35
FEDEX CORP 4.75% DUE 11-15-2045 SBYPJYG3	210,000.000	85.864945	180,316.38	184,213.20	0.00	-3,896.82
FEDEX CORP 4.95% 10-17-2048 SBGK3JZ8	265,000.000	87.400573	231,611.52	241,146.90	0.00	-9,535.38
FEDEX CORP 5.25% DUE 05-15-2050 SBKQNBH6	119,000.000	91.669595	109,086.82	111,581.26	0.00	-2,494.44
FID NATL 4.5% DUE 08-15-2046 SBYMMY54	80,000.000	81.336321	65,069.06	67,845.26	0.00	-2,776.20
FIDELITY NATL INFORMATION SVCS INC SR NT3.1% 03-01-2041 SBKQN7C3	215,000.000	72.692060	156,287.93	154,975.11	0.00	1,312.82
FIDELITY NATL INFORMATION SVCS INC 4.75% 05-15-2048 C31620MAZ9	30,000.000	82.469789	24,740.94	25,901.57	0.00	-1,160.63
FIRSTENERGY CORP 3.4% DUE 03-01-2050 SBL5H0D5	882,000.000	67.903622	598,909.95	598,710.98	0.00	198.97

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
FIRSTENERGY CORP 4.85% 07-15-2047 SBDC3P80	538,000.000	85.286891	458,843.47	475,057.26	0.00	-16,213.79
FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049 SBH3W5T5	848,000.000	83.828613	710,866.64	748,050.76	0.00	-37,184.12
FISERV INC 4.4% DUE 07-01-2049 SBGBN0F4	724,000.000	81.767937	591,999.86	607,501.15	0.00	-15,501.29
FL PWR & LT CO 1ST MTG BD 5.96 DUE 04-01-2039 SB8T1786	120,000.000	104.587330	125,504.80	133,821.17	0.00	-8,316.37
FL PWR & LT CO 3.15% DUE 10-01-2049 SBKTC8V3	140,000.000	67.531360	94,543.90	103,072.44	0.00	-8,528.54
FL PWR & LT CO 3.95% 03-01-2048 SBG1V081	55,000.000	78.639052	43,251.48	43,635.90	0.00	-384.42
FL PWR & LT CO 4.95% DUE 06-01-2035 SB0B0N65	115,000.000	97.376323	111,982.77	117,101.91	0.00	-5,119.14
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051 SBPG96F2	112,000.000	62.614577	70,128.33	73,025.12	0.00	-2,896.79
FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053 SBPYTON0	101,000.000	95.476555	96,431.32	99,831.43	0.00	-3,400.11
FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054 SBQKMP4	709,000.000	99.982591	708,876.57	742,479.40	0.00	-33,602.83
FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049 SBGC1MZ1	339,000.000	78.302179	265,444.39	291,374.08	0.00	-25,929.69
FLORIDA PWR CORP 3.85% DUE 11-15-2042 SB8HN579	140,000.000	78.819857	110,347.80	115,872.41	0.00	-5,524.61
FORD FNDTN 2.815% DUE 06-01-2070 SBN31P16	16,000.000	56.343730	9,015.00	10,214.45	0.00	-1,199.45
FORD MOTOR CREDIT CO LLC 6.125% 03-08-2034 SBPBJXV2	1,232,000.000	97.801903	1,204,919.44	1,227,054.63	0.00	-22,135.19
FORD MTR CO DEL NT 4.75 01-15-2043 SB94Q0Z1	2,063,000.000	78.915674	1,628,030.35	1,692,301.00	0.00	-64,270.65
FORD MTR CR CO LLC 5.303% 09-06-2029 SBMWVW19	1,235,000.000	97.979796	1,210,050.48	1,207,854.70	0.00	2,195.78
FOUNDRY JV HOLDCO LLC. SR SECD NT 144A 3C7 5.875% 01-25-2034 SBLB3TF2	968,000.000	97.851822	947,205.64	971,199.84	0.00	-23,994.20
FRED HUTCHINSON 4.966% DUE 01-01-2052 SBMWK1B9	230,000.000	91.800888	211,142.04	220,603.84	0.00	-9,461.80
FREEPORT-MCMORAN 5.45% DUE 03-15-2043 SBFPC4S1	584,000.000	94.390992	551,243.39	570,807.38	0.00	-19,563.99
GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051 C363576AB5	340,000.000	68.881561	234,197.31	244,975.45	0.00	-10,778.14
GATX CORP 3.1% DUE 06-01-2051 SBLH1J61	95,000.000	63.288607	60,124.18	62,787.50	0.00	-2,663.32

5500 Supplemental Schedules

31 DEC 24

Account Name AVANGRID DB MT - NEW & LEGACY Account number AVGMT

Page 48 of 772

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
GE HEALTHCARE HLDG LLC GTD SR NT 5.65% 11-15-2027 C36267VAF0	1,010,000.000	102.429341	1,034,536.34	1,034,431.90	0.00	104.44
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039 SB7XW2Z0	305,000.000	113.343607	345,698.00	371,096.03	0.00	-25,398.03
GENERAL DYNAMICS CORP NT 2.85% 06-01-2041 SBNXM843	122,000.000	71.353093	87,050.77	90,666.40	0.00	-3,615.63
GENERAL MLS INC 4.875% 01-30-2030 SBTJOL55	1,390,000.000	99.367562	1,381,209.11	1,383,619.90	0.00	-2,410.79
GENERAL MOTORS FINL CO 4.9% 10-06-2029 SBTFK4Y9	1,340,000.000	98.514318	1,320,091.86	1,319,471.20	0.00	620.66
GENERAL MTRS CO 5.2% DUE 04-01-2045 SBV54K36	673,000.000	86.845458	584,469.93	606,406.65	0.00	-21,936.72
GENERAL MTRS CO 5.4% 04-01-2048 SBD93Q91	203,000.000	88.223184	179,093.06	183,798.23	0.00	-4,705.17
GENERAL MTRS CO 5.95% DUE 04-01-2049 SBGLRQ81	157,000.000	94.589886	148,506.12	154,259.78	0.00	-5,753.66
GENERAL MTRS CO 6.25% DUE 10-02-2043 SBP8Y7Q3	235,000.000	99.209060	233,141.29	238,313.50	0.00	-5,172.21
GEORGE WASH UNIV 3.545% DUE 09-15-2046 SBYQ4R79	75,000.000	74.232877	55,674.66	59,687.25	0.00	-4,012.59
GEORGE WASH UNIV 4.3% DUE 09-15-2044 SBV0MDD6	175,000.000	85.809191	150,166.08	153,509.87	0.00	-3,343.79
GEORGETOWN UNIV 2023 TAXABLE FIXED RATE BD 5.115% 04-01-2053 SBRJQLC6	45,000.000	93.416858	42,037.59	44,890.20	0.00	-2,852.61
GEORGETOWN UNIV 4.315% DUE 04-01-2049 SBHZS9L1	126,000.000	83.243650	104,887.00	115,533.18	0.00	-10,646.18
GEORGIA POWER CO 4.7% 05-15-2032 SBMX3VB7	845,000.000	97.330704	822,444.45	832,620.75	0.00	-10,176.30
GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051 SBLR77M1	170,000.000	67.521234	114,786.10	123,575.00	0.00	-8,788.90
GEORGIA PWR CO 3.7% 01-30-2050 SBL2FJY6	343,000.000	73.535658	252,227.31	265,816.52	0.00	-13,589.21
GEORGIA PWR CO 4.55% 03-15-2030 SBPG4K33	1,235,000.000	98.366611	1,214,827.65	1,232,097.75	0.00	-17,270.10
GEORGIA PWR CO 4.65% 05-16-2028 SBQPF7T9	420,000.000	99.569852	418,193.38	419,937.00	0.00	-1,743.62
GILEAD SCIENCES INC 2.6% DUE 10-01-2040 SBMDWCG6	587,000.000	69.388542	407,310.74	433,586.05	0.00	-26,275.31
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG SBMDWBN6	2,152,000.000	61.570819	1,325,004.02	1,456,404.35	0.00	-131,400.33
GILEAD SCIENCES 4.5% DUE 02-01-2045 SBSNBJW0	195,000.000	85.800696	167,311.36	171,207.13	0.00	-3,895.77

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
GILEAD SCIENCES 4.75% DUE 03-01-2046 C375558BD4	285,000.000	88.193542	251,351.59	264,566.30	0.00	-13,214.71
GILEAD SCIENCES 4.8% DUE 04-01-2044 SBKHDRD3	543,000.000	89.583866	486,440.40	519,613.29	0.00	-33,172.89
GILEAD SCIENCES 4.8% DUE 11-15-2029 SBTPH0W0	815,000.000	99.798480	813,357.61	814,902.20	0.00	-1,544.59
GILEAD SCIENCES 5.1% DUE 06-15-2035 SBTPH0N1	295,000.000	98.489705	290,544.63	293,817.05	0.00	-3,272.42
GILEAD SCIENCES 5.5% DUE 11-15-2054 SBM9W8W8	206,000.000	97.448504	200,743.92	205,400.54	0.00	-4,656.62
GILEAD SCIENCES 5.6% DUE 11-15-2064 SBTPH0H5	240,000.000	96.669077	232,005.78	238,296.00	0.00	-6,290.22
GILEAD SCIENCES 5.65% DUE 12-01-2041 SB6S0304	160,000.000	100.055859	160,089.37	171,590.53	0.00	-11,501.16
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO SBP6L0G7	6,000.000	97.074684	5,824.48	6,133.46	0.00	-308.98
GLP CAP L P/GLP FING II INC 6.25% 09-15-2054 SBR2NVH9	188,000.000	100.289500	188,544.26	186,464.04	0.00	2,080.22
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO SBNW0019	439,000.000	69.553173	305,338.43	315,930.66	0.00	-10,592.23
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO SBMCY3Z9	1,162,000.000	72.964805	847,851.04	899,210.98	0.00	-51,359.94
GOLDMAN SACHS GROUP INC 4.387% 06-15-2027 SBPG6ZR8	1,180,000.000	99.412682	1,173,069.65	1,173,061.60	0.00	8.05
GOLDMAN SACHS GROUP INC 4.411% 04-23-2039 C38141GXA7	199,000.000	88.238024	175,593.67	187,298.80	0.00	-11,705.13
GOLDMAN SACHS GROUP INC 4.692% 10-23-2030 C38141GB60	1,210,000.000	97.926891	1,184,915.38	1,191,063.50	0.00	-6,148.12
GOLDMAN SACHS GROUP INC 5.016% 10-23-2035 SBSF0602	1,198,000.000	95.765672	1,147,272.75	1,198,000.00	0.00	-50,727.25
GOLDMAN SACHS GROUP INC 5.049% 07-23-2030 SBR1645	705,000.000	99.490115	701,405.31	705,169.20	0.00	-3,763.89
GOLDMAN SACHS GROUP INC 5.561% 11-19-2045 SBT6NWN2	350,000.000	96.662310	338,318.09	351,017.50	0.00	-12,699.41
GOLDMAN SACHS GROUP INC 5.727% 04-25-2030 SBSCB4X7	295,000.000	102.050131	301,047.89	302,849.95	0.00	-1,802.06
GOLDMAN SACHS GROUP INC 6.484% DUE 10-24-2029 SBMY62C3	2,035,000.000	104.755474	2,131,773.90	2,143,038.15	0.00	-11,264.25
GOLDMAN SACHS GROUP INC 6.561% 10-24-2034 SBMX7GN6	695,000.000	107.519286	747,259.04	755,346.85	0.00	-8,087.81
GOLDMAN SACHS 4.75% DUE 10-21-2045 SBYNZDD3	406,000.000	88.582347	359,644.32	381,758.81	0.00	-22,114.49

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
GOLDMAN SACHS 5.15% DUE 05-22-2045 SBY58YT3	145,000.000	92.250260	133,762.88	142,563.85	0.00	-8,800.97
GOLDMAN SACHS 6.25% DUE 02-01-2041 SB920YP3	225,000.000	105.327788	236,987.52	238,714.28	0.00	-1,726.76
GOLDMAN SACHS 6.75% DUE 10-01-2037 SB9CMD63	382,000.000	107.484056	410,589.09	421,978.62	0.00	-11,389.53
HACKENSACK 2.675% DUE 09-01-2041 SBMW4TQ2	45,000.000	69.265732	31,169.58	32,154.53	0.00	-984.95
HALEON US CAPITAL LLC 4.0% 03-24-2052 SBP0SVV6	145,000.000	77.278055	112,053.18	124,178.00	0.00	-12,124.82
HALLIBURTON CO 4.75% DUE 08-01-2043 SBCR5XW4	202,000.000	87.196952	176,137.84	184,248.69	0.00	-8,110.85
HCA INC SR SECD NT 4.625% 03-15-2052 SBPLJR21	341,000.000	77.915953	265,693.40	286,927.75	0.00	-21,234.35
HCA INC 3.5% DUE 07-15-2051 BEO SBND8HZ5	720,000.000	64.791575	466,499.34	508,862.53	0.00	-42,363.19
HCA INC 5.25% DUE 06-15-2049 SBJJD6M6	1,341,000.000	86.715595	1,162,856.13	1,238,178.75	0.00	-75,322.62
HCA INC 5.45% 04-01-2031 SBLD74K2	325,000.000	99.812670	324,391.18	327,027.15	0.00	-2,635.97
HCA INC 5.5% DUE 06-15-2047 SBF2XWB6	278,000.000	91.082851	253,210.33	262,243.74	0.00	-9,033.41
HCA INC 5.95% 09-15-2054 SBQ1PKQ1	205,000.000	95.260858	195,284.76	204,866.75	0.00	-9,581.99
HCA INC 6.1% 04-01-2064 SBLD74Y6	40,000.000	95.530365	38,212.15	42,225.60	0.00	-4,013.45
HCP INC 6.75% DUE 02-01-2041 SB453WJ4	33,000.000	108.298950	35,738.65	36,319.47	0.00	-580.82
HEICO CORP NEW 5.25% 08-01-2028 SBNTYJ06	120,000.000	100.950409	121,140.49	121,708.80	0.00	-568.31
HESS CORP 5.6% DUE 02-15-2041 SB4TV238	476,000.000	98.842540	470,490.49	500,748.62	0.00	-30,258.13
HESS CORP 5.8% DUE 04-01-2047 SBD7XTT4	713,000.000	100.222538	714,586.69	761,162.25	0.00	-46,575.56
HOAG MEM HOSP 3.803% DUE 07-15-2052 SBJN4573	133,000.000	75.925528	100,980.95	109,626.33	0.00	-8,645.38
HOME DEPOT INC SR NT 2.75% 09-15-2051 SBP0TWX8	530,000.000	61.064251	323,640.53	358,590.74	0.00	-34,950.21
HOME DEPOT INC 2.375% 03-15-2051 SBNRQN46	381,000.000	56.696382	216,013.22	233,807.39	0.00	-17,794.17
HOME DEPOT INC 3.125% DUE 12-15-2049 SBKDX1Q8	315,000.000	67.057340	211,230.62	233,598.48	0.00	-22,367.86

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
HOME DEPOT INC 3.3% DUE 04-15-2040 REG SBMQ5MC8	178,000.000	77.981560	138,807.18	147,872.61	0.00	-9,065.43
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SBK8TZG9	305,000.000	69.831742	212,986.81	238,064.55	0.00	-25,077.74
HOME DEPOT INC 3.5% DUE 09-15-2056 SBD886H5	326,000.000	69.420421	226,310.57	238,048.46	0.00	-11,737.89
HOME DEPOT INC 3.9% DUE 06-15-2047 SBDGLXQ4	491,000.000	78.288560	384,396.83	421,876.85	0.00	-37,480.02
HOME DEPOT INC 4.2% DUE 04-01-2043 SB9N1J94	235,000.000	84.638287	198,899.97	213,241.32	0.00	-14,341.35
HOME DEPOT INC 4.25% DUE 04-01-2046 SBYQF318	78,000.000	83.480096	65,114.47	70,950.36	0.00	-5,835.89
HOME DEPOT INC 4.5% DUE 12-06-2048 SBHQFF46	235,000.000	85.523691	200,980.68	220,179.48	0.00	-19,198.80
HOME DEPOT INC 4.875% 06-25-2027 SBPLZ1F0	1,260,000.000	100.959420	1,272,088.69	1,274,011.20	0.00	-1,922.51
HOME DEPOT INC 4.95% DUE 09-15-2052 BEO SBPLZ008	90,000.000	91.188284	82,069.46	91,179.90	0.00	-9,110.44
HONEYWELL INTERNATIONAL INC 5.0% 03-01-2035 SBQC5S77	125,000.000	98.059189	122,573.99	125,290.25	0.00	-2,716.26
HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054 SBQBCWS8	150,000.000	93.812517	140,718.78	144,573.30	0.00	-3,854.52
HONEYWELL INTERNATIONAL 4.65% 07-30-2027 SBP0R6C9	1,230,000.000	100.356745	1,234,387.96	1,236,334.50	0.00	-1,946.54
HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051 SBKPG1M1	236,000.000	65.048283	153,513.95	159,193.83	0.00	-5,679.88
HOWARD UNIV 5.209% DUE 10-01-2052 SBMZQ0D9	180,000.000	87.117266	156,811.08	163,830.90	0.00	-7,019.82
HP ENTERPRISE CO 4.85% 10-15-2031 SBRSF113	685,000.000	97.573704	668,379.87	669,087.45	0.00	-707.58
HP ENTERPRISE CO 5.6% 10-15-2054 SBRSF135	319,000.000	94.308444	300,843.94	313,017.41	0.00	-12,173.47
HUMANA INC FIXED 3.95% DUE 08-15-2049 SBK59KT0	362,000.000	72.041551	260,790.41	275,367.57	0.00	-14,577.16
HUMANA INC 5.5% 03-15-2053 SBQMS2B8	160,000.000	89.394856	143,031.77	158,355.20	0.00	-15,323.43
HUMANA INC 5.75% DUE 03-01-2028 SBP8JTP1	315,000.000	101.813337	320,712.01	321,255.90	0.00	-543.89
HUMANA INC 5.75% 04-15-2054 SBRC6GS4	195,000.000	92.817044	180,993.24	192,544.53	0.00	-11,551.29
HUMANA INC 5.95% 03-15-2034 SBN12KQ1	175,000.000	100.707431	176,238.00	178,391.50	0.00	-2,153.50

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
IBM INTERNAT CAPITAL 5.25% 02-05-2044 SBQWPXN8	50,000.000	94.830482	47,415.24	48,689.50	0.00	-1,274.26
ICON INVTS SIX DESIGNATED ACTIVITY CO 5.849% 05-08-2029 C45115AAB0	610,000.000	101.926655	621,752.60	624,457.00	0.00	-2,704.40
ILLUMINA INC 5.75% DUE 12-13-2027 SBPCPXK8	115,000.000	102.624894	118,018.63	117,896.85	0.00	121.78
IMB INTERNAT CAPITAL 4.6% 02-05-2029 SBQWPX94	100,000.000	99.105916	99,105.92	99,753.00	0.00	-647.08
IMB INTERNAT CAPITAL 5.3% 02-05-2054 SBQWPXQ1	380,000.000	92.407274	351,147.64	368,064.06	0.00	-16,916.42
IN MICH PWR CO 3.75% DUE 07-01-2047 SBD RM6Q7	95,000.000	74.395455	70,675.68	72,946.09	0.00	-2,270.41
IN UNIV HLTH INC 2.852% DUE 11-01-2051 SBLNB363	145,000.000	62.708212	90,926.91	97,587.90	0.00	-6,660.99
INDIANA MICH PWR CO 3.25% DUE 05-01-2051 BEO SBKPC2F9	225,000.000	65.796714	148,042.61	156,657.47	0.00	-8,614.86
INGERSOLL RAND INC 5.4% DUE 08-14-2028 SBRF5C02	555,000.000	101.574480	563,738.36	566,294.25	0.00	-2,555.89
INTEL CORP SR NT 3.2% 08-12-2061 C458140BX7	566,000.000	54.360948	307,682.97	336,351.52	0.00	-28,668.55
INTEL CORP 3.1% DUE 02-15-2060 C458140BK5	179,000.000	53.515122	95,792.06	102,966.10	0.00	-7,174.04
INTEL CORP 3.25% DUE 11-15-2049 C458140BJ8	640,000.000	59.786617	382,634.35	460,804.85	0.00	-78,170.50
INTEL CORP 3.734% 12-08-2047 BEO SBFMFJQ6	440,000.000	66.021526	290,494.71	342,693.88	0.00	-52,199.17
INTEL CORP 4.1% DUE 05-11-2047 C458140AY6	165,000.000	71.118404	117,345.37	127,234.80	0.00	-9,889.43
INTEL CORP 4.25% DUE 12-15-2042 C458140AP5	437,000.000	76.014746	332,184.44	371,245.79	0.00	-39,061.35
INTEL CORP 4.9% 07-29-2045 C458140AT7	75,000.000	80.869863	60,652.40	64,162.50	0.00	-3,510.10
INTEL CORP 4.9% 08-05-2052 SBQHM3Q7	85,000.000	79.072935	67,211.99	73,267.45	0.00	-6,055.46
INTEL CORP 5.0% 02-21-2031 SBQ7WZ50	675,000.000	98.163826	662,605.83	667,629.00	0.00	-5,023.17
INTEL CORP 5.05% DUE 08-05-2062 BEO SBQHM3T0	310,000.000	78.118424	242,167.11	285,341.32	0.00	-43,174.21
INTEL CORP 5.82% 02-10-2053 SBMX7HF5	50,000.000	88.567487	44,283.74	47,281.00	0.00	-2,997.26
INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040 SBMTQL09	290,000.000	69.917010	202,759.33	215,307.63	0.00	-12,548.30

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO SBM9PS38	385,000.000	64.231000	247,289.35	263,143.31	0.00	-15,853.96
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG SBMTQL54	376,000.000	58.139740	218,605.42	234,161.03	0.00	-15,555.61
INTERCONTINENTAL EXCHANGE INC 4.6% 03-15-2033 SBMTWJ81	375,000.000	95.819290	359,322.34	363,420.00	0.00	-4,097.66
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062 SBMTWJ58	189,000.000	90.950820	171,897.05	187,085.07	0.00	-15,188.02
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000 SB8J5PR3	275,000.000	81.761936	224,845.32	226,808.10	0.00	-1,962.78
INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039 SBK5CT25	100,000.000	86.064296	86,064.30	91,079.60	0.00	-5,015.30
INTERPUBLIC GROUP COS INC 5.4% 10-01-2048 SBF5HW37	525,000.000	94.436660	495,792.47	498,817.24	0.00	-3,024.77
INTERSTATE POWER& LIGHT CO 4.95% 09-30-2034 SBP4YGS2	110,000.000	96.183615	105,801.98	109,771.20	0.00	-3,969.22
INTL BUSINESS FIXED 2.85% DUE 05-15-2040 SBMZ81Z4	381,000.000	71.294586	271,632.37	283,485.28	0.00	-11,852.91
INTL BUSINESS MACHS CORP 7.125 DEB DUE 12-01-2096 CALL S2129754	45,000.000	121.926275	54,866.82	56,661.46	0.00	-1,794.64
INTL BUSINESS 3.43% DUE 02-09-2052 SBMXWZR8	265,000.000	68.328031	181,069.28	193,757.63	0.00	-12,688.35
INTL FLAVORS & 5% DUE 09-26-2048 SBGPZ5Q2	55,000.000	85.919997	47,256.00	50,673.70	0.00	-3,417.70
INTL PAPER CO 4.8% DUE 06-15-2044 SBN8KPX0	114,000.000	88.047814	100,374.51	103,819.09	0.00	-3,444.58
INTL PAPER CO 5.15% DUE 05-15-2046 SBXT7CG2	101,000.000	90.499839	91,404.84	96,767.31	0.00	-5,362.47
INTL PAPER CO 6 DUE 11-15-2041 SB6ZWB98	253,000.000	102.417062	259,115.17	256,354.51	0.00	2,760.66
INTST PWR & LT CO 3.7% DUE 09-15-2046 SBD1LVH6	270,000.000	74.208024	200,361.66	207,663.00	0.00	-7,301.34
INTUIT INC 5.5% 09-15-2053 SBNNJDM7	205,000.000	98.073081	201,049.82	224,185.36	0.00	-23,135.54
INVITATION HOMES OPER PARTNERSHIP 4.875% 02-01-2035 SBQPGF43	47,000.000	94.627569	44,474.96	45,207.89	0.00	-732.93
INVITATION HOMES OPER PARTNERSHIP LP 5.5% 08-15-2033 SBRV0GM1	135,000.000	99.315738	134,076.25	139,506.30	0.00	-5,430.05
INVITATION HOMES OPER PARTNERSHIP SR NT 2.7% 01-15-2034 SBL55PK1	214,000.000	79.784989	170,739.88	178,730.66	0.00	-7,990.78
ITC HLDGS CORP 2.95% DUE 05-14-2030 SBMDHQ70	450,000.000	89.462321	402,580.44	404,275.50	0.00	-1,695.06

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
JBS USA LUX S A 6.5% DUE 12-01-2052 SBMGC2X0	135,000.000	101.722150	137,324.90	142,789.50	0.00	-5,464.60
JBS USA/FOOD/FINANCE 4.375% 02-02-2052 SBLPNLM9	213,000.000	75.364572	160,526.54	158,614.30	0.00	1,912.24
JOHN DEERE CAPITAL CO 4.2% 07-15-2027 SBTFK4X8	1,465,000.000	99.272252	1,454,338.49	1,454,861.45	0.00	-522.96
JOHNS HOPKINS UNIV 2.813% DUE 01-01-2060 SBLBKJ19	78,000.000	59.183279	46,162.96	51,307.26	0.00	-5,144.30
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG SBMGYMV4	180,000.000	66.532600	119,758.68	127,944.37	0.00	-8,185.69
JOHNSON & JOHNSON 3.4% 01-15-2038 SBFXCN97	175,000.000	83.657401	146,400.45	146,721.75	0.00	-321.30
JOHNSON & JOHNSON 3.55% DUE 03-01-2036 SBD31B74	145,000.000	87.351512	126,659.69	133,848.16	0.00	-7,188.47
JOHNSON & JOHNSON 3.625% DUE 03-03-2037 SBF01Z57	275,000.000	86.750508	238,563.90	250,478.69	0.00	-11,914.79
JOHNSON & JOHNSON 3.7% DUE 03-01-2046 SBD319Y7	120,000.000	79.102764	94,923.32	105,419.32	0.00	-10,496.00
JOHNSON & JOHNSON 3.75% DUE 03-03-2047 SBF01Z35	215,000.000	78.899740	169,634.44	189,924.53	0.00	-20,290.09
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016 SBDG0907	205,000.000	84.611624	173,453.83	187,234.39	0.00	-13,780.56
JOHNSONVILLE AEROD COM TUR GEN LLC 5.078% 10-01-2054 SBL56D22	205,000.000	96.036906	196,875.66	205,000.00	0.00	-8,124.34
JPMORGAN CHASE & CO 2.522% 04-22-2031 C46647PBL9	2,485,000.000	88.051743	2,188,085.81	2,190,726.30	0.00	-2,640.49
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SBMF0547	1,786,000.000	66.342231	1,184,872.24	1,284,608.96	0.00	-99,736.72
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG SBMF05B4	800,000.000	74.200767	593,606.14	614,886.13	0.00	-21,279.99
JPMORGAN CHASE & CO 3.157% 04-22-2042 SBKVKPW5	409,000.000	73.497309	300,603.99	310,557.54	0.00	-9,953.55
JPMORGAN CHASE & CO 3.328% 04-22-2052 C46647PCE4	62,000.000	68.624186	42,547.00	45,431.12	0.00	-2,884.12
JPMORGAN CHASE & CO 3.897% 01-23-2049 SBD RJGF7	1,054,000.000	76.982254	811,392.96	868,717.47	0.00	-57,324.51
JPMORGAN CHASE & CO 3.964% 11-15-2048 C46647PAL0	855,000.000	78.252545	669,059.26	707,188.90	0.00	-38,129.64
JPMORGAN CHASE & CO 4.032% 07-24-2048 C46647PAK2	466,000.000	78.953446	367,923.06	400,814.85	0.00	-32,891.79
JPMORGAN CHASE & CO 4.26% 02-22-2048 C46647PAA4	456,000.000	82.864151	377,860.53	406,556.91	0.00	-28,696.38

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
JPMORGAN CHASE & CO 4.452% SBLPNJQ9 12-05-2029	2,195,000.000	97.977449	2,150,605.01	2,155,292.45	0.00	-4,687.44
JPMORGAN CHASE & CO 4.603% SBS55D06 10-22-2030	1,935,000.000	98.184971	1,899,879.19	1,903,575.60	0.00	-3,696.41
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000 SB7FRRL4	185,000.000	98.766204	182,717.48	188,384.55	0.00	-5,667.07
JPMORGAN CHASE & CO 5.534% 11-29-2045 SBR4Y0J5	1,022,000.000	97.695579	998,448.82	1,022,707.35	0.00	-24,258.53
JPMORGAN CHASE & CO. 4.851% DUE 07-25-2028 SBMGDC00	1,970,000.000	99.991926	1,969,840.94	1,971,044.10	0.00	-1,203.16
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 SBNDQ298	1,828,000.000	67.810510	1,239,576.12	1,288,388.48	0.00	-48,812.36
JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034 SBLB0WL0	10,000.000	105.706174	10,570.62	10,681.30	0.00	-110.68
KAISER FNDTN HOSPS 2.81% DUE 06-01-2041 SBMF8YY4	310,000.000	70.843146	219,613.75	233,533.75	0.00	-13,920.00
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG SBMF0DM1	493,000.000	65.042065	320,657.38	347,649.38	0.00	-26,992.00
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049 SBKS7M84	53,000.000	69.416922	36,790.97	40,012.74	0.00	-3,221.77
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047 SBF0YLL4	532,000.000	81.647909	434,366.88	465,479.85	0.00	-31,112.97
KENVUE INC 5.05% 03-22-2053 SBMCLF32	210,000.000	92.831613	194,946.39	217,269.31	0.00	-22,322.92
KENVUE INC 5.2% 03-22-2063 SBQS8YG1	371,000.000	92.566144	343,420.39	382,496.32	0.00	-39,075.93
KEURIG DR PEPPER INC SR NT 3.35% 03-15-2051 SBNC5VR7	110,000.000	67.119901	73,831.89	82,478.47	0.00	-8,646.58
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO SBL0MLQ5	90,000.000	73.665336	66,298.80	73,314.17	0.00	-7,015.37
KEYCORP 4.789% DUE 06-01-2033 REG SBNHWYC9	66,000.000	94.584851	62,426.00	63,467.58	0.00	-1,041.58
KEYCORP 6.401% 03-06-2035 C49326EEP4	1,573,000.000	104.165446	1,638,522.47	1,630,174.33	0.00	8,348.14
KIMBERLY-CLARK 6.625% DUE 08-01-2037 SBG48Y76	113,000.000	113.111127	127,815.57	132,773.87	0.00	-4,958.30
KIMCO RLTY CORP 3.7% DUE 10-01-2049 SBKBNMB2	150,000.000	72.694208	109,041.31	112,570.13	0.00	-3,528.82
KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043 SB83ZS69	80,000.000	87.238339	69,790.67	71,520.00	0.00	-1,729.33
KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051 C49456BAT8	375,000.000	67.651129	253,691.73	261,290.46	0.00	-7,598.73

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050 SBN2YL29	110,000.000	63.434130	69,777.54	73,996.83	0.00	-4,219.29
KINDER MORGAN INC 5.95% 08-01-2054 SBRJK1M8	519,000.000	97.838263	507,780.59	518,913.78	0.00	-11,133.19
KINDER MORGAN 5.4% DUE 09-01-2044 C494550BW5	673,000.000	91.324854	614,616.27	628,401.36	0.00	-13,785.09
KINDER MORGAN 5.5 DUE 03-01-2044 SBJZXT76	125,000.000	92.717059	115,896.32	121,267.50	0.00	-5,371.18
KINDER MORGAN 5.625% DUE 09-01-2041 SB6R37R9	150,000.000	94.350764	141,526.15	143,319.17	0.00	-1,793.02
KINDER MORGAN 6.375% DUE 03-01-2041 SB64Q0M7	65,000.000	102.253650	66,464.87	66,681.00	0.00	-216.13
KINDER MORGAN 6.5% DUE 09-01-2039 SB4KRMH9	133,000.000	104.602423	139,121.22	140,067.23	0.00	-946.01
KINDER MORGAN 6.55% DUE 09-15-2040 SB3S4PJ8	80,000.000	103.958653	83,166.92	84,580.85	0.00	-1,413.93
KINDER MORGAN 6.95% DUE 01-15-2038 SB1Z54W6	330,000.000	108.446881	357,874.71	364,470.94	0.00	-6,596.23
KLA CORP 3.3% 03-01-2050 SBL1LXW1	504,000.000	69.184122	348,687.97	377,604.62	0.00	-28,916.65
KLA CORP 4.95% 07-15-2052 SBQ5J5X1	159,000.000	91.023695	144,727.67	150,733.97	0.00	-6,006.30
KLA CORP 5.25% 07-15-2062 SBQ5J0D6	235,000.000	93.756620	220,328.06	246,297.90	0.00	-25,969.84
KLA CORP 5% DUE 03-15-2049 C482480AH3	644,000.000	91.946967	592,138.46	635,500.28	0.00	-43,361.82
KRAFT FOODS GROUP 5% DUE 06-04-2042 C50076QAE6	314,000.000	89.972190	282,512.68	303,842.72	0.00	-21,330.04
KRAFT FOODS GROUP 6.875% DUE 01-26-2039 C50076QAR7	160,000.000	110.302081	176,483.33	184,927.80	0.00	-8,444.47
KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039 SBKSYG16	260,000.000	89.490935	232,676.43	242,383.31	0.00	-9,706.88
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049 SBKSYG05	822,000.000	85.606505	703,685.47	750,433.45	0.00	-46,747.98
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 C50077LAB2	185,000.000	80.978213	149,809.69	157,425.57	0.00	-7,615.88
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 C50077LAM8	80,000.000	90.445911	72,356.73	78,561.18	0.00	-6,204.45
KROGER CO 3.875% DUE 10-15-2046 SBYVZCX8	185,000.000	74.887770	138,542.37	145,784.79	0.00	-7,242.42
KROGER CO 4.45% DUE 02-01-2047 SBYND735	245,000.000	82.371855	201,811.04	216,934.68	0.00	-15,123.64

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
KROGER CO 5.5% SBSFVBC2	09-15-2054 95,000.000	94.306124	89,590.82	93,294.75	0.00	-3,703.93
KROGER CO 5.65% SBSFVBD3	09-15-2064 190,000.000	94.189145	178,959.38	188,828.05	0.00	-9,868.67
KSL COML MTG TR FLTG RT 6.35357% DUE C500937AC1	12-15-2039 150,000.000	99.843710	149,765.57	149,625.00	0.00	140.57
LAB CORP AMER 4.7% DUE 02-01-2045 SBVJDNV8	30,000.000	86.060766	25,818.23	27,722.46	0.00	-1,904.23
LAM RESH CORP FIXED 1.9% DUE 06-15-2030 SBL640M4	690,000.000	85.714855	591,432.50	595,104.30	0.00	-3,671.80
LAM RESH CORP 2.875% DUE 06-15-2050 SBKY6M63	69,000.000	63.281079	43,663.94	45,036.99	0.00	-1,373.05
LAM RESH CORP 3.125% DUE 06-15-2060 SBKY6M52	912,000.000	61.333999	559,366.07	609,107.97	0.00	-49,741.90
LAM RESH CORP 4.875% DUE 03-15-2049 C512807AT5	88,000.000	89.941210	79,148.26	85,833.71	0.00	-6,685.45
LAS VEGAS SANDS CORP 6.0% 08-15-2029 SBQ1JDH5	185,000.000	101.284196	187,375.76	188,424.35	0.00	-1,048.59
LILLY ELI & CO 2.25% DUE 05-15-2050 SBMBMD76	416,000.000	56.330458	234,334.71	248,505.34	0.00	-14,170.63
LILLY ELI & CO 5.05% SBLSJY5	08-14-2054 210,000.000	92.794147	194,867.71	210,490.48	0.00	-15,622.77
LILLY ELI & CO 5.1% 02-09-2064 SBSHRLG2	698,000.000	91.564070	639,117.21	690,199.12	0.00	-51,081.91
LOCKHEED MARTIN CORP SR NT 4.15% SBN7T9S1	06-15-2053 95,000.000	80.046398	76,044.08	83,228.20	0.00	-7,184.12
LOCKHEED MARTIN CORP SR NT 4.3% SBN7T9V4	06-15-2062 328,000.000	79.341602	260,240.45	279,912.66	0.00	-19,672.21
LOCKHEED MARTIN CORP 4.09% SBF38WR6	09-15-2052 326,000.000	79.201531	258,197.00	278,810.92	0.00	-20,613.92
LOCKHEED MARTIN CORP 4.7% 12-15-2031 SBRBYLD9	180,000.000	98.452024	177,213.64	179,892.00	0.00	-2,678.36
LOCKHEED MARTIN CORP 5.2% SBRJVGH1	02-15-2055 125,000.000	94.251537	117,814.42	126,797.09	0.00	-8,982.67
LOCKHEED MARTIN FIXED 2.8% DUE SBLFHQ82	06-15-2050 556,000.000	62.742346	348,847.45	369,610.53	0.00	-20,763.08
LOCKHEED MARTIN 3.8% DUE 03-01-2045 SBVYPPC4	140,000.000	78.901222	110,461.71	113,776.35	0.00	-3,314.64
LOCKHEED MARTIN 4.07% DUE 12-15-2042 SBD6G92	605,000.000	83.458739	504,925.37	533,883.49	0.00	-28,958.12
LOCKHEED MARTIN 4.7% DUE 05-15-2046 SBDB6944	265,000.000	89.509834	237,201.06	250,638.06	0.00	-13,437.00

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
LOCKHEED MARTIN 5.9% DUE 11-15-2063 SBQXQQT7	163,000.000	104.637802	170,559.62	176,603.24	0.00	-6,043.62
LOWE'S COMPANIES FIXED 3.5% DUE 04-01-2051 SBNKRRH3	46,000.000	68.310278	31,422.73	31,969.08	0.00	-546.35
LOWE'S COMPANIES INC 5.75% 07-01-2053 SBN7HF21	332,000.000	98.059981	325,559.14	350,930.64	0.00	-25,371.50
LOWES COS INC FIXED 4.55% 04-05-2049 SBJY1722	123,000.000	82.671224	101,685.61	108,951.16	0.00	-7,265.55
LOWES COS INC 3.7% DUE 04-15-2046 SBD0SCD1	419,000.000	74.094368	310,455.40	322,584.55	0.00	-12,129.15
LOWES COS INC 3% DUE 10-15-2050 SBN4NTS6	325,000.000	62.231533	202,252.48	215,503.67	0.00	-13,251.19
LOWES COS INC 4.25% DUE 09-15-2044 SBQQLW68	19,000.000	77.500320	14,725.06	15,651.89	0.00	-926.83
LOWES COS INC 4.375% DUE 09-15-2045 SBYMYN08	129,000.000	82.579960	106,528.15	113,826.01	0.00	-7,297.86
LOWES COS INC 4.45% 04-01-2062 SBJN46W5	100,000.000	77.589473	77,589.47	84,225.58	0.00	-6,636.11
LOWES COS INC 4.65 DUE 04-15-2042 SB7B2LT9	203,000.000	87.541701	177,709.65	189,489.00	0.00	-11,779.35
LOWES COS INC 5.125% DUE 04-15-2050 BEO SBMGWDH1	455,000.000	89.615542	407,750.72	443,025.58	0.00	-35,274.86
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG SBMG2XG0	300,000.000	74.628552	223,885.66	245,544.00	0.00	-21,658.34
LYB INTL FIN III LLC 4.2% DUE 10-15-2049 SBKTSH36	287,000.000	75.258068	215,990.65	226,561.01	0.00	-10,570.36
LYB INTL FIN III 3.375% DUE 10-01-2040 SBMF74Z2	230,000.000	73.013681	167,931.47	176,844.61	0.00	-8,913.14
LYB INTL FIN III 3.625% DUE 04-01-2051 SBK54437	573,000.000	67.264041	385,422.95	419,125.84	0.00	-33,702.89
L3HARRIS TECHNOLOGIES INC 4.4% DUE 06-15-2028 SBMBM688	560,000.000	98.228803	550,081.30	552,507.20	0.00	-2,425.90
L3HARRIS TECHNOLOGIES INC 5.25% 06-01-2031 SBRC3QY1	790,000.000	100.169306	791,337.52	799,077.10	0.00	-7,739.58
L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053 SBNXJJR4	173,000.000	97.026288	167,855.48	176,448.91	0.00	-8,593.43
M & T BK CORP 5.385% 01-16-2036 SBNM6CH7	1,090,000.000	96.960492	1,056,869.36	1,090,000.00	0.00	-33,130.64
M&T BANK CORPORATION 5.053% 01-27-2034 SBPQFYM3	80,000.000	95.780686	76,624.55	77,992.00	0.00	-1,367.45
MA ELEC CO 5.9% DUE 11-15-2039 SB59HGR5	275,000.000	99.389965	273,322.40	277,514.97	0.00	-4,192.57

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
MA INST TECH FIXED 2.294% DUE 07-01-2051 SBL0CVC1	70,000.000	57.537540	40,276.28	41,736.10	0.00	-1,459.82
MA INST TECH FIXED 2.989% DUE 07-01-2050 SBKZ91M0	145,000.000	67.337964	97,640.05	106,082.00	0.00	-8,441.95
MA INST TECH 3.067% DUE 04-01-2052 SBP4T8P8	234,000.000	67.219340	157,293.26	175,115.27	0.00	-17,822.01
MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048 SBK5CVN0	209,000.000	78.189452	163,415.95	175,625.01	0.00	-12,209.06
MARATHON PETE CORP 4.75% DUE 09-15-2044 SBQQCCJ4	195,000.000	83.071280	161,989.00	174,455.48	0.00	-12,466.48
MARSH & MCLENNAN COMPANIES INC 5.45% 03-15-2053 SBNKD9Y6	85,000.000	96.704610	82,198.92	85,786.12	0.00	-3,587.20
MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051 SBMG7990	138,000.000	62.347916	86,040.12	92,206.13	0.00	-6,166.01
MARSH & MCLENNAN COS INC 4.2% 03-01-2048 C571748BD3	267,000.000	81.179601	216,749.53	228,096.02	0.00	-11,346.49
MARSH & MCLENNAN COS INC 4.35% 01-30-2047 SBYQ8HY8	90,000.000	83.554305	75,198.87	81,028.55	0.00	-5,829.68
MARSH & MCLENNAN COS INC 5.0% 03-15-2035 SBT03MR2	1,180,000.000	97.656530	1,152,347.05	1,177,994.00	0.00	-25,646.95
MARSH & MCLENNAN COS INC 5.4% 03-15-2055 SBT03MT4	383,000.000	95.973372	367,578.02	381,239.10	0.00	-13,661.08
MARSH & MCLENNAN FIXED 6.25% DUE 11-01-2052 SBMWH7T4	50,000.000	106.935465	53,467.73	58,136.00	0.00	-4,668.27
MARSH & MCLENNAN 4.9% DUE 03-15-2049 SBJ2NYF2	93,000.000	89.632340	83,358.08	88,409.79	0.00	-5,051.71
MARTIN MARIETTA MATERIALS INC 5.5% 12-01-2054 SBMWG8W7	351,000.000	94.477293	331,615.30	343,574.18	0.00	-11,958.88
MARVELL TECH INC FIXED 2.45% DUE 04-15-2028 SBLB5691	530,000.000	92.236441	488,853.14	487,759.00	0.00	1,094.14
MARVELL TECHNOLOGY INC 5.95% DUE 09-15-2033 SBN4JMW9	350,000.000	103.888888	363,611.11	364,500.50	0.00	-889.39
MASSACHUSETTS MUT LIFE INS CO 5.672% 12-01-2052 SBPCPZ46	80,000.000	95.720583	76,576.47	82,983.31	0.00	-6,406.84
MASTERCARD INC 3.35% DUE 03-26-2030 REG SBMH9HD5	635,000.000	93.436267	593,320.30	596,080.85	0.00	-2,760.55
MASTERCARD INC 3.65% DUE 06-01-2049 SBHTBS19	415,000.000	75.557162	313,562.22	351,510.38	0.00	-37,948.16
MASTERCARD INC 3.85% DUE 03-26-2050 REG SBMH9H80	107,000.000	77.498374	82,923.26	90,604.39	0.00	-7,681.13
MASTERCARD INC 3.95% DUE 02-26-2048 SBF51820	228,000.000	80.253578	182,978.16	192,993.59	0.00	-10,015.43

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
MASTERCARD INC 4.55% 01-15-2035 SBTFJ457	320,000.000	95.563253	305,802.41	321,106.14	0.00	-15,303.73
MAYO CLINIC 4% DUE 11-15-2047 SB9BC364	30,000.000	81.494286	24,448.29	26,548.39	0.00	-2,100.10
MCDONALD'S CORP 5.45% 08-14-2053 SBRF5C57	50,000.000	95.950839	47,975.42	49,309.50	0.00	-1,334.08
MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042 SB6TOR90	98,000.000	78.367136	76,799.79	82,744.53	0.00	-5,944.74
MCDONALDS CORP 4.875% DUE 07-15-2040 SB4T8994	40,000.000	92.876471	37,150.59	39,054.90	0.00	-1,904.31
MEMORIAL HLTH SVCS 3.447% DUE 11-01-2049 SBKSLSF5	214,000.000	71.149016	152,258.89	162,962.51	0.00	-10,703.62
MERCK & CO INC 2.9% DUE 12-10-2061 SBLHM7R1	291,000.000	57.461878	167,214.07	185,638.60	0.00	-18,424.53
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050 SBMBQJZ8	215,000.000	57.639742	123,925.45	135,288.60	0.00	-11,363.15
MERCK & CO INC NEW 2.35% DUE 06-24-2040 SBMBQJY7	360,000.000	67.761005	243,939.62	262,113.98	0.00	-18,174.36
MERCK & CO INC NEW 3.7% DUE 02-10-2045 SBVG7BV9	115,000.000	77.525394	89,154.20	91,322.65	0.00	-2,168.45
MERCK & CO INC NEW 3.9% 03-07-2039 SBJ0KX14	50,000.000	84.733535	42,366.77	45,582.92	0.00	-3,216.15
MERCK & CO INC 2.75% DUE 12-10-2051 BEO SBLHM7Q0	920,000.000	60.714200	558,570.64	620,104.61	0.00	-61,533.97
MERCK & CO INC 4.9% 05-17-2044 SBP487L4	105,000.000	92.427366	97,048.73	96,594.75	0.00	453.98
MERCK & CO INC 5.85% DUE 06-30-2039 SBG490B5	90,000.000	103.557436	93,201.69	97,824.09	0.00	-4,622.40
MERRILL LYNCH & CO 7.75% DUE 05-14-2038 SBBMT8T6	115,000.000	116.850295	134,377.84	138,808.45	0.00	-4,430.61
META PLATFORMS INC 4.65% 08-15-2062 SBMGS9S2	778,000.000	85.202715	662,877.12	710,973.45	0.00	-48,096.33
META PLATFORMS INC 5.4% 08-15-2054 SBT3NPB4	1,454,000.000	96.903326	1,408,974.36	1,501,821.33	0.00	-92,846.97
META PLATFORMS INC 5.55% 08-15-2064 C30303M8W5	2,126,000.000	97.901747	2,081,391.14	2,166,026.28	0.00	-84,635.14
META PLATFORMS INC 5.75% 05-15-2063 SBQPF885	551,000.000	101.148736	557,329.54	596,469.65	0.00	-39,140.11
METLIFE INC FIXED 10.75% DUE 08-01-2069 SB3Q5R19	105,000.000	133.454300	140,127.02	140,484.23	0.00	-357.21
METLIFE INC SR NT 5.3% 12-15-2034 SBRF3SD1	205,000.000	99.680150	204,344.31	205,120.48	0.00	-776.17

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
METLIFE INC 4.125% DUE 08-13-2042 SB815P82	210,000.000	83.026332	174,355.30	186,696.14	0.00	-12,340.84
METLIFE INC 5.875% DUE 02-06-2041 SB4Z51H1	160,000.000	102.169500	163,471.20	169,180.80	0.00	-5,709.60
MICRON TECHNOLOGY INC SR NT 3.477% 11-01-2051 C595112BU6	279,000.000	67.661698	188,776.14	199,221.81	0.00	-10,445.67
MICRON TECHNOLOGY INC 3.366% 11-01-2041 SBMDWFL2	95,000.000	73.106828	69,451.49	70,983.29	0.00	-1,531.80
MICRON TECHNOLOGY INC 5.3% 01-15-2031 C595112CD3	735,000.000	99.879749	734,116.16	737,726.85	0.00	-3,610.69
MICROSOFT CORP SR NT 2.5% 09-15-2050 SBT3CPZ5	495,000.000	60.609096	300,015.03	318,726.28	0.00	-18,711.25
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO SBM9DJ73	1,558,000.000	61.725477	961,682.93	1,052,066.41	0.00	-90,383.48
MICROSOFT CORP 3.7% DUE 08-08-2046 C594918BT0	690,000.000	80.117146	552,808.31	603,249.24	0.00	-50,440.93
MICROSOFT CORP 3.95% DUE 08-08-2056 C594918BU7	85,000.000	80.220764	68,187.65	68,851.70	0.00	-664.05
MICROSOFT CORP 4.45% DUE 11-03-2045 C594918BL7	130,000.000	92.632885	120,422.75	125,978.65	0.00	-5,555.90
MICROSOFT CORP 4.5% 06-15-2047 SBS4BYQ8	105,000.000	90.316506	94,832.33	99,897.00	0.00	-5,064.67
MICROSOFT CORP 4.75% DUE 11-03-2055 C594918BM5	190,000.000	92.370271	175,503.51	190,258.53	0.00	-14,755.02
MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050 SBKT2JL0	234,000.000	67.207806	157,266.27	166,793.24	0.00	-9,526.97
MIDAMERICAN ENERGY CO 3.65% 08-01-2048 C595620AS4	178,000.000	74.222584	132,116.20	139,584.60	0.00	-7,468.40
MIDAMERICAN ENERGY CO 5.3% 02-01-2055 SBNRPM13	596,000.000	94.616924	563,916.87	586,827.97	0.00	-22,911.10
MIDAMERICAN ENERGY 5.858% 09-15-2054 SBNSP5G8	308,000.000	101.853160	313,707.73	336,531.66	0.00	-22,823.93
MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051 SBMB5VG0	160,000.000	65.016650	104,026.64	107,834.10	0.00	-3,807.46
MISSISSIPPI PWR CO 4.25 DUE 03-15-2042 SBG493G1	120,000.000	83.337807	100,005.37	102,543.51	0.00	-2,538.14
MOLSON COORS 4.2% DUE 07-15-2046 SBYT4Q46	50,000.000	79.925269	39,962.63	41,530.00	0.00	-1,567.37
MOLSON COORS 5 DUE 05-01-2042 SBG49491	115,000.000	91.995925	105,795.31	111,064.66	0.00	-5,269.35
MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050 SBN6LBZ9	241,000.000	58.645957	141,336.76	147,238.80	0.00	-5,902.04

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
MOODY'S CORPORATION 4.875% 12-17-2048 BEO C615369AQ8	205,000.000	89.028412	182,508.24	193,955.89	0.00	-11,447.65
MOODYS CORP 3.75% 02-25-2052 SBNQSGJ9	55,000.000	73.532394	40,442.82	45,179.22	0.00	-4,736.40
MOODYS CORP 5.25% DUE 07-15-2044 SBR1HR30	95,000.000	94.756107	90,018.30	96,191.02	0.00	-6,172.72
MORGAN STANLEY FIXED 5.516% 11-19-2055 SBRWK9T8	1,207,000.000	96.583583	1,165,763.85	1,210,239.06	0.00	-44,475.21
MORGAN STANLEY 2.475% 01-21-2028 C61747YEK7	1,695,000.000	95.287827	1,615,128.67	1,612,063.65	0.00	3,065.02
MORGAN STANLEY 2.802% 01-25-2052 SBMZ2XH2	965,000.000	61.179199	590,379.27	643,973.93	0.00	-53,594.66
MORGAN STANLEY 4.3% DUE 01-27-2045 SBVRZ811	210,000.000	82.499156	173,248.23	182,461.75	0.00	-9,213.52
MORGAN STANLEY 4.375% DUE 01-22-2047 SBYM4WR8	554,000.000	83.603683	463,164.40	500,681.35	0.00	-37,516.95
MORGAN STANLEY 5.164% 04-20-2029 C61747YFD2	2,205,000.000	100.273164	2,211,023.27	2,221,162.65	0.00	-10,139.38
MORGAN STANLEY 5.597% 03-24-2051 SBL68VG7	498,000.000	99.002625	493,033.08	532,284.66	0.00	-39,251.58
MORGAN STANLEY 5.656% 04-18-2030 SBLDCKK9	2,350,000.000	101.785711	2,391,964.21	2,409,596.00	0.00	-17,631.79
MORGAN STANLEY 5.94% 02-07-2039 SBPTH7C7	77,000.000	100.469244	77,361.32	78,535.40	0.00	-1,174.08
MORGAN STANLEY 5.948% 01-19-2038 SBL0NRR1	345,000.000	100.272684	345,940.76	349,129.65	0.00	-3,188.89
MORGAN STANLEY 6.627% 11-01-2034 SBQ6C302	1,015,000.000	107.568335	1,091,818.60	1,106,603.75	0.00	-14,785.15
MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044 SBQ3FXB5	216,000.000	96.367727	208,154.29	213,652.41	0.00	-5,498.12
MPLX LP 4.25% DUE 12-01-2027 BEO SBMY8XS2	440,000.000	98.417548	433,037.21	432,467.20	0.00	570.01
MPLX LP 4.7% 04-15-2048 SBYZGJY7	245,000.000	82.054053	201,032.43	209,181.40	0.00	-8,148.97
MT SINAI HOSP NEW 3.737% DUE 07-01-2049 SBKKCVF7	27,000.000	65.692617	17,737.01	20,406.93	0.00	-2,669.92
MYLAN INC 5.4 DUE 11-29-2043 SBGN8240	85,000.000	89.565944	76,131.05	73,770.31	0.00	2,360.74
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048 C628530BJ5	150,000.000	82.876471	124,314.71	124,385.76	0.00	-71.05
NARRAGANSETT ELEC 5.638% DUE 03-15-2040 SB4X4G20	150,000.000	98.210788	147,316.18	147,924.00	0.00	-607.82

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
NASDAQ INC 2.5% DUE 12-21-2040 C63111XAE1	120,000.000	67.209173	80,651.01	83,444.89	0.00	-2,793.88
NASDAQ INC 5.35% 06-28-2028 SBQZDPL1	225,000.000	101.438414	228,236.43	229,353.75	0.00	-1,117.32
NASDAQ INC 5.55% 02-15-2034 SBQZDPN3	710,000.000	100.932198	716,618.61	721,693.70	0.00	-5,075.09
NASDAQ INC 6.1% 06-28-2063 C63111XAL5	563,000.000	101.913394	573,772.41	611,414.67	0.00	-37,642.26
NATIONAL RETAIL PPTYS INC 2.5% DUE 04-15-2030 SBKMGCO9	335,000.000	87.559688	293,324.95	294,146.75	0.00	-821.80
NATIONWIDE CHILDRENS HOSP TAXABLE BD SER2022A 3/A4 4.556% 11-01-2052 SBPX3KP5	115,000.000	87.487179	100,610.26	108,850.16	0.00	-8,239.90
NATURE CONSERVANCY 3.957% DUE 03-01-2052 SBPSJK81	35,000.000	79.842697	27,944.94	30,959.20	0.00	-3,014.26
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 SB7W15J3	125,000.000	85.252891	106,566.11	110,532.50	0.00	-3,966.39
NESTLE HLDGS INC 4% DUE 09-24-2048 SBG0QJT1	95,000.000	79.636667	75,654.83	81,039.20	0.00	-5,384.37
NETFLIX INC FIXED 4.875% DUE 04-15-2028 C64110LAS5	1,185,000.000	100.400041	1,189,740.49	1,192,204.80	0.00	-2,464.31
NEVADA PWR CO 6.0% 03-15-2054 SBS99X04	305,000.000	102.272330	311,930.61	331,567.44	0.00	-19,636.83
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052 SBLFG827	171,000.000	72.569064	124,093.10	130,665.47	0.00	-6,572.37
NEW YORK & 4.763% DUE 08-01-2116 SBD8PHR3	240,000.000	80.944127	194,265.90	212,103.98	0.00	-17,838.08
NEWMONT MNG CORP 6.25% DUE 10-01-2039 SBG490N7	370,000.000	105.240780	389,390.89	411,495.92	0.00	-22,105.03
NEXTERA ENERGY CAP HLDGS INC 2.25% DUE 06-01-2030/05-12-2020 REG SBMDX623	275,000.000	86.476809	237,811.22	239,126.25	0.00	-1,315.03
NEXTERA ENERGY CAP HLDGS INC 4.9% 02-28-2028 SBN2S9Y9	725,000.000	100.131460	725,953.09	727,421.50	0.00	-1,468.41
NIAGARA MOHAWK PWR CORP NEW SR NT 144A 5.783% 09-16-2052 SBPX4N04	271,000.000	98.324995	266,460.74	270,149.06	0.00	-3,688.32
NIKE INC 3.875% DUE 11-01-2045 SBYQGY18	75,000.000	78.921811	59,191.36	61,678.50	0.00	-2,487.14
NISOURCE FIN CORP 4.375% 05-15-2047 SBD20RG3	260,000.000	81.845217	212,797.57	218,904.75	0.00	-6,107.18
NISOURCE FIN CORP 4.8% DUE 02-15-2044 SB976296	120,000.000	88.298268	105,957.92	109,636.35	0.00	-3,678.43
NISOURCE FIN CORP 5.65% DUE 02-01-2045 SBFGCNJ4	285,000.000	97.739055	278,556.31	287,144.61	0.00	-8,588.30

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
NISOURCE INC 5.0% SBP9LNY3 06-15-2052	614,000.000	88.635237	544,220.36	580,940.18	0.00	-36,719.82
NISOURCE INC 5.25% SBM8NG62 DUE 03-30-2028	1,035,000.000	100.869337	1,043,997.64	1,048,900.05	0.00	-4,902.41
NNN REIT INC 5.6% 10-15-2033 SBQ2KQQ7	430,000.000	100.844708	433,632.24	436,084.50	0.00	-2,452.26
NORFOLK SOUTHERN CORP 4.55% SBNNXRV6 06-01-2053	155,000.000	83.899962	130,044.94	142,114.94	0.00	-12,070.00
NORFOLK SOUTHERN CORP 5.35% SBRZW957 08-01-2054	60,000.000	95.342990	57,205.79	58,591.80	0.00	-1,386.01
NORFOLK SOUTHN CORP SR NT 2.9% SBMW6YY1 08-25-2051	777,000.000	61.644611	478,978.63	530,135.02	0.00	-51,156.39
NORFOLK SOUTHN CORP 3.155% DUE SBN79088 05-15-2055	120,000.000	63.329773	75,995.73	84,672.01	0.00	-8,676.28
NORFOLK SOUTHN CORP 4.15% 02-28-2048 C655844BY3	205,000.000	79.663966	163,311.13	176,384.31	0.00	-13,073.18
NORFOLK SOUTHN FIXED 3.942% DUE SBGDLQK3 11-01-2047	870,000.000	76.963711	669,584.29	721,362.07	0.00	-51,777.78
NORFOLK SOUTHN 3.05% DUE 05-15-2050 SBL6L2C9	478,000.000	64.754789	309,527.89	333,761.16	0.00	-24,233.27
NORFOLK SOUTHN 3.95 DUE 10-01-2042 SB8HY550	456,000.000	80.399217	366,620.43	367,575.93	0.00	-955.50
NORFOLK SOUTHN 4.8 DUE 08-15-2043 SBCZZSP4	103,000.000	88.398373	91,050.32	92,498.77	0.00	-1,448.45
NORTHERN STS PWR CO MINN 1ST MTG BD 5.1% 05-15-2053 SBQPF863	376,000.000	92.657978	348,394.00	375,887.76	0.00	-27,493.76
NORTHERN STS PWR CO MINN 2.6% DUE SBMC8VZ7 06-01-2051 REG	268,000.000	59.771041	160,186.39	175,697.59	0.00	-15,511.20
NORTHERN STS PWR CO MINN 3.6% 09-15-2047 SBD72XQ6	60,000.000	73.968935	44,381.36	47,325.51	0.00	-2,944.15
NORTHERN STS PWR CO MINN 4.5% DUE SBMV87C7 06-01-2052 BEO	250,000.000	84.063940	210,159.85	222,840.74	0.00	-12,680.89
NORTHERN STS PWR CO MINN 5.4% SBSNSPW3 03-15-2054	46,000.000	96.265488	44,282.12	45,720.78	0.00	-1,438.66
NORTHN STS PWR CO 2.9% DUE 03-01-2050 SBKLMSY4	116,000.000	64.085692	74,339.40	76,832.31	0.00	-2,492.91
NORTHROP GRUMMAN CORP 4.95% SBN6LRM8 03-15-2053	230,000.000	89.393720	205,605.56	219,953.95	0.00	-14,348.39
NORTHROP GRUMMAN CORP 5.2% SBS2G0M3 06-01-2054	48,000.000	93.016898	44,648.11	45,916.32	0.00	-1,268.21
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SBF15KD1	1,502,000.000	78.564081	1,180,032.50	1,255,016.69	0.00	-74,984.19

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 SBB9ZSW0	195,000.000	89.696501	174,908.18	176,437.95	0.00	-1,529.77
NORTHROP GRUMMAN 5.15% DUE 05-01-2040 SBLGSGS4	180,000.000	95.754690	172,358.44	182,866.00	0.00	-10,507.56
NORTHWELL HEALTHCARE INC 3.809% 11-01-2049 SBK6WWH0	292,000.000	73.880317	215,730.53	222,970.70	0.00	-7,240.17
NORTHWELL HEALTHCARE INC 4.26% 11-01-2047 SBF52DS4	97,000.000	80.034419	77,633.39	82,458.31	0.00	-4,824.92
NORTHWESTERN UNIV FIXED 3.688% DUE 12-01-2038 SBWTYX96	55,000.000	85.333234	46,933.28	47,967.67	0.00	-1,034.39
NORTHWESTERN UNIV 3.662% DUE 12-01-2057 SBF8F625	90,000.000	73.471461	66,124.31	68,515.20	0.00	-2,390.89
NORTHWESTERN UNIV 4.643% DUE 12-01-2044 SBFWLB79	224,000.000	91.521944	205,009.16	216,387.28	0.00	-11,378.12
NOVANT HEALTH INC 3.168% DUE 11-01-2051 SBN7T7H6	282,000.000	66.168463	186,595.07	196,796.75	0.00	-10,201.68
NOVANT HEALTH INC 3.318% DUE 11-01-2061 SBN7T7G5	140,000.000	63.555271	88,977.38	93,711.15	0.00	-4,733.77
NOVARTIS CAP CORP 4.4% DUE 05-06-2044 SBK1PN26	270,000.000	87.797799	237,054.06	259,296.22	0.00	-22,242.16
NOVARTIS CAP CORP 4.7% 09-18-2054 SBMZLFV7	535,000.000	88.401678	472,948.98	530,252.13	0.00	-57,303.15
NOVARTIS CAP CORP 4% DUE 11-20-2045 SBD3S5K6	120,000.000	82.164066	98,596.88	108,174.08	0.00	-9,577.20
NUCOR CORP FIXED 2.979% DUE 12-15-2055 SBLH42V6	105,000.000	59.488585	62,463.01	71,250.18	0.00	-8,787.17
NUCOR CORP NT 3.85% 04-01-2052 SBP96092	205,000.000	74.118985	151,943.92	170,983.42	0.00	-19,039.50
NVIDIA CORP 3.5% DUE 04-01-2040 C67066GAG9	94,000.000	82.756448	77,791.06	81,742.49	0.00	-3,951.43
NVIDIA CORP 3.5% DUE 04-01-2050 C67066GAH7	469,000.000	74.421669	349,037.62	376,953.49	0.00	-27,915.87
OCCIDENTAL PETE 4.4% DUE 04-15-2046 SBDBFN16	140,000.000	74.201610	103,882.25	113,974.00	0.00	-10,091.75
OCCIDENTAL PETE 4.625% DUE 06-15-2045 SBYQ27T5	130,000.000	75.715840	98,430.59	102,317.80	0.00	-3,887.21
OCCIDENTAL PETE 6.2% DUE 03-15-2040 SBJCRNM4	95,000.000	98.565480	93,637.21	98,087.50	0.00	-4,450.29
OCCIDENTAL PETE 7.95% DUE 06-15-2039 SBK8VN72	105,000.000	114.058700	119,761.64	122,325.00	0.00	-2,563.36
OGLETHORPE PWR CORP 3.75% 08-01-2050 SBN77TJ6	100,000.000	71.264602	71,264.60	72,832.00	0.00	-1,567.40

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
OGLETHORPE PWR CORP 5.05% DUE 10-01-2048 SBJXRH21	303,000.000	88.147234	267,086.12	278,480.91	0.00	-11,394.79
OGLETHORPE PWR 5.25% DUE 09-01-2050 SB677P66	70,000.000	89.960382	62,972.27	66,302.57	0.00	-3,330.30
OHIO POWER CO SR NT 2.9% 10-01-2051 SBNVXB50	74,000.000	60.167944	44,524.28	46,023.56	0.00	-1,499.28
OHIO PWR CO 4.15% DUE 04-01-2048 SBFYCQR5	669,000.000	76.804845	513,824.41	556,093.36	0.00	-42,268.95
OHIO PWR CO 6.6% DUE 02-15-2033 S2859921	228,000.000	105.929735	241,519.80	251,991.04	0.00	-10,471.24
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049 SBK6FDG5	547,000.000	65.677193	359,254.24	388,808.75	0.00	-29,554.51
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG SBMTTWT4	120,000.000	73.206344	87,847.61	91,021.20	0.00	-3,173.59
ONCOR ELEC DELIVERY 5.65% 11-15-2033 SBPGCN72	795,000.000	102.561725	815,365.71	827,300.85	0.00	-11,935.14
ONCOR ELEC FIXED 2.7% DUE 11-15-2051 SBP4FTD1	66,000.000	59.053995	38,975.64	42,412.26	0.00	-3,436.62
ONCOR ELEC FIXED 4.1% DUE 11-15-2048 SBJLV952	415,000.000	79.176635	328,583.04	351,708.48	0.00	-23,125.44
ONCOR ELEC FIXED 4.6% DUE 06-01-2052 SBPX1TR4	155,000.000	83.862397	129,986.72	145,075.50	0.00	-15,088.78
ONCOR ELEC FIXED 4.95% DUE 09-15-2052 SBPX1TS5	260,000.000	89.470684	232,623.78	248,489.20	0.00	-15,865.42
ONCOR ELEC 3.75% DUE 04-01-2045 SBZ16JQ0	20,000.000	76.913352	15,382.67	15,952.00	0.00	-569.33
ONCOR ELEC 5.25% DUE 09-30-2040 SB3LR312	136,000.000	97.183631	132,169.74	136,771.71	0.00	-4,601.97
ONCOR ELEC 5.3 DUE 06-01-2042 SB7ZBFD4	15,000.000	95.806133	14,370.92	16,067.25	0.00	-1,696.33
ONEOK INC NEW 3.95% 03-01-2050 SBM8JWH3	155,000.000	72.216376	111,935.38	118,844.61	0.00	-6,909.23
ONEOK INC NEW 4.45% DUE 09-01-2049 SBK9V9H7	165,000.000	78.089618	128,847.87	138,869.28	0.00	-10,021.41
ONEOK INC NEW 4.75% 10-15-2031 SBRQPM56	755,000.000	96.755132	730,501.25	734,735.80	0.00	-4,234.55
ONEOK INC NEW 4.85% 02-01-2049 SBSNW064	130,000.000	83.151367	108,096.78	115,691.51	0.00	-7,594.73
ONEOK INC NEW 4.95% DUE 07-13-2047 SBF0NYC3	145,000.000	84.678515	122,783.85	127,797.05	0.00	-5,013.20
ONEOK INC NEW 5.15% 10-15-2043 SBSNW008	27,000.000	89.351313	24,124.85	25,218.20	0.00	-1,093.35

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
ONEOK INC 5.7% 11-01-2054 SBRBVNB2	473,000.000	94.138522	445,275.20	462,050.01	0.00	-16,774.81
ONEOK INC 5.85% 11-01-2064 SBRBVND4	225,000.000	93.954566	211,397.77	224,320.50	0.00	-12,922.73
ORACLE CORP FIXED 2.3% DUE 03-25-2028 SBMYLX69	1,900,000.000	92.446405	1,756,481.70	1,755,543.00	0.00	938.70
ORACLE CORP FIXED 2.95% DUE 04-01-2030 SBM5JB13	1,075,000.000	90.324986	970,993.60	973,692.00	0.00	-2,698.40
ORACLE CORP FIXED 3.65% DUE 03-25-2041 SBMYLXB4	725,000.000	78.056661	565,910.79	574,082.30	0.00	-8,171.51
ORACLE CORP FIXED 3.85% DUE 04-01-2060 SBM5M639	445,000.000	68.829323	306,290.49	324,864.47	0.00	-18,573.98
ORACLE CORP FIXED 4.1% DUE 03-25-2061 SBMYLXD6	656,000.000	72.015873	472,424.13	478,686.47	0.00	-6,262.34
ORACLE CORP 3.6% DUE 04-01-2040 REG SBM5M628	745,000.000	78.299327	583,329.99	594,152.79	0.00	-10,822.80
ORACLE CORP 3.6% DUE 04-01-2050 REG SBM5JB02	613,000.000	70.122091	429,848.42	449,315.61	0.00	-19,467.19
ORACLE CORP 3.8% 11-15-2037 SBF4ZFF5	90,000.000	83.562839	75,206.56	76,678.87	0.00	-1,472.31
ORACLE CORP 3.85% DUE 07-15-2036 SBY7RCZ0	110,000.000	85.700654	94,270.72	94,713.02	0.00	-442.30
ORACLE CORP 3.95% DUE 03-25-2051 SBMYLXC5	2,148,000.000	74.131241	1,592,339.06	1,678,514.70	0.00	-86,175.64
ORACLE CORP 4.125% DUE 05-15-2045 SBWTM334	550,000.000	78.952880	434,240.84	451,903.77	0.00	-17,662.93
ORACLE CORP 4.375% DUE 05-15-2055 SBWTM356	911,000.000	78.385671	714,093.46	739,687.48	0.00	-25,594.02
ORACLE CORP 4% DUE 07-15-2046 SBY7RD02	171,000.000	77.040231	131,738.80	138,297.06	0.00	-6,558.26
ORACLE CORP 4% 11-15-2047 SBD390R1	275,000.000	76.289476	209,796.06	217,868.98	0.00	-8,072.92
ORACLE CORP 5.375 DUE 07-15-2040 SB7FNML7	90,000.000	96.374241	86,736.82	91,121.40	0.00	-4,384.58
ORACLE CORP 5.375% 09-27-2054 SBLFBZX2	1,530,000.000	92.158711	1,410,028.28	1,505,540.40	0.00	-95,512.12
ORACLE CORP 5.5% 09-27-2064 SBLFC9N3	855,000.000	91.665814	783,742.71	848,988.59	0.00	-65,245.88
ORL 2024-GLKS MTG TR 6.20386% 12-15-2039 C67120DAC9	150,000.000	100.000000	150,000.00	149,625.20	0.00	374.80
OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO SBKP3SZ4	131,000.000	74.868559	98,077.81	104,335.58	0.00	-6,257.77

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
OVINTIV INC 7.1% 07-15-2053 SBNSP148	694,000.000	106.318970	737,853.65	759,462.28	0.00	-21,608.63
OWENS CORNING NEW 4.4% DUE 01-30-2048 SBG063N3	140,000.000	80.436903	112,611.66	122,234.73	0.00	-9,623.07
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040 SBMVV6C9	200,000.000	86.409253	172,818.51	175,104.00	0.00	-2,285.49
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 C694308JN8	849,000.000	86.700909	736,090.72	731,661.80	0.00	4,428.92
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SBMYXXQ5	270,000.000	74.918282	202,279.36	202,662.57	0.00	-383.21
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SBMYR011	135,000.000	68.637332	92,660.40	91,974.02	0.00	686.38
PACIFIC GAS & ELEC CO 1ST MTG BD 3% 06-15-2028 SBN0WWD3	645,000.000	93.682962	604,255.10	603,429.75	0.00	825.35
PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG SBMYXXW1	1,920,000.000	85.535630	1,642,284.10	1,642,137.60	0.00	146.50
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 SBD24YZ3	912,000.000	74.782326	682,014.81	676,386.69	0.00	5,628.12
PACIFIC GAS & ELEC CO 4.0% 12-01-2046 SBYWFCM6	397,000.000	75.367704	299,209.79	297,706.67	0.00	1,503.12
PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042 SB80L9N4	110,000.000	82.980898	91,278.99	88,779.86	0.00	2,499.13
PACIFIC GAS & ELEC CO 4.5% 12-15-2041 SB6XRFT3	115,000.000	81.519308	93,747.20	90,075.20	0.00	3,672.00
PACIFIC GAS & ELEC CO 4.6% 06-15-2043 SBBK3XJ5	363,000.000	84.387127	306,325.27	302,515.67	0.00	3,809.60
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SBJZ7ZR0	310,000.000	85.449682	264,894.01	259,641.93	0.00	5,252.08
PACIFIC GAS & ELEC CO 5.25% 03-01-2052 SBPP37W9	1,635,000.000	89.723791	1,466,983.98	1,446,282.79	0.00	20,701.19
PACIFIC GAS & ELEC CO 6.1% 01-15-2029 C694308KL0	535,000.000	103.496862	553,708.21	554,441.90	0.00	-733.69
PACIFIC GAS & ELEC CO 6.75% 01-15-2053 SBNMQV6	129,000.000	109.140450	140,791.18	138,262.20	0.00	2,528.98
PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042 SB7MTCC9	375,000.000	75.222729	282,085.23	275,589.50	0.00	6,495.73
PACIFIC GAS & ELECTRIC 4.3% 03-15-2045 SBT6SJF8	180,000.000	79.905135	143,829.24	145,173.27	0.00	-1,344.03
PACIFICORP FIXED 3.3% DUE 03-15-2051 SBL96VF7	234,000.000	65.170040	152,497.90	164,591.40	0.00	-12,093.50
PACIFICORP 2.7% DUE 09-15-2030 SBL96VC4	330,000.000	88.342478	291,530.18	291,198.60	0.00	331.58

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
PACIFICORP 2.9% 06-15-2052 USD SBL544T0	328,000.000	59.576717	195,411.63	210,480.88	0.00	-15,069.25
PACIFICORP 4.125% DUE 01-15-2049 SBF2WX10	597,000.000	77.703682	463,890.98	485,823.65	0.00	-21,932.67
PACIFICORP 5.1% 02-15-2029 SBRXGPN1	1,005,000.000	100.704134	1,012,076.55	1,015,723.35	0.00	-3,646.80
PACIFICORP 5.5% 05-15-2054 SBNBXR85	47,000.000	93.503393	43,946.59	45,417.04	0.00	-1,470.45
PACIFICORP 5.8% 01-15-2055 SBRXGPG4	100,000.000	97.367802	97,367.80	99,705.87	0.00	-2,338.07
PACKAGING CORP FIXED 3.05% DUE 10-01-2051 SBP0TWY9	88,000.000	64.249360	56,539.44	61,444.65	0.00	-4,905.21
PARKER-HANNIFIN FIXED 4.2% DUE 11-21-2034 SBSPPVL3	25,000.000	92.583013	23,145.75	24,034.62	0.00	-888.87
PATTERSON-UTI ENERGY INC 5.15% DUE 11-15-2029 REG SBK8J633	515,000.000	97.369244	501,451.61	503,371.30	0.00	-1,919.69
PAYPAL HLDGS INC 5.5% 06-01-2054 SBT02B38	80,000.000	97.753506	78,202.80	84,557.60	0.00	-6,354.80
PEACEHEALTH 3.218% DUE 11-15-2050 SBMXWDH4	325,000.000	63.833932	207,460.28	213,256.65	0.00	-5,796.37
PECO ENERGY CO FIXED 3.7% 09-15-2047 SBYVPKV2	266,000.000	75.003199	199,508.51	215,186.05	0.00	-15,677.54
PECO ENERGY CO FIXED 3.9% DUE 03-01-2048 C693304AW7	63,000.000	77.666256	48,929.74	53,191.58	0.00	-4,261.84
PECO ENERGY CO FIXED 4.375% DUE 08-15-2052 SBPBRR70	77,000.000	82.684205	63,666.84	69,440.39	0.00	-5,773.55
PECO ENERGY CO FIXED 4.6% DUE 05-15-2052 SBPCTMS1	169,000.000	85.923896	145,211.38	156,879.32	0.00	-11,667.94
PECO ENERGY CO 1ST & REF MTG BD 2.85% 09-15-2051 SBMWPCX3	262,000.000	62.078545	162,645.79	173,386.36	0.00	-10,740.57
PECO ENERGY CO 1ST & REF MTG BD 3.05% 03-15-2051 SBNVTRQ1	75,000.000	64.750550	48,562.91	53,296.09	0.00	-4,733.18
PECO ENERGY CO 2.8% DUE 06-15-2050 SBM93S87	140,000.000	62.433188	87,406.46	94,924.57	0.00	-7,518.11
PECO ENERGY CO 4.15% DUE 10-01-2044 SBQS2NF5	150,000.000	82.518655	123,777.98	127,369.14	0.00	-3,591.16
PECO ENERGY CO 5.25% 09-15-2054 SBTFK5B3	265,000.000	94.775264	251,154.45	262,166.05	0.00	-11,011.60
PEPSICO INC SR NT 4 DUE 03-05-2042 SB9MTLH1	145,000.000	83.536162	121,127.43	131,659.27	0.00	-10,531.84
PEPSICO INC SR NT 4.875 DUE 11-01-2040 SB58NF99	135,000.000	94.247814	127,234.55	138,461.64	0.00	-11,227.09

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
PEPSICO INC 1.625% DUE 05-01-2030 C713448EZ7	371,000.000	85.316078	316,522.65	316,698.78	0.00	-176.13
PEPSICO INC 2.875% DUE 10-15-2049 C713448EP9	696,000.000	65.384227	455,074.22	475,066.65	0.00	-19,992.43
PEPSICO INC 3.375% DUE 07-29-2049 C713448EM6	125,000.000	71.776381	89,720.48	99,928.60	0.00	-10,208.12
PEPSICO INC 3.45% DUE 10-06-2046 SBD3VCR1	125,000.000	73.603977	92,004.97	100,013.75	0.00	-8,008.78
PEPSICO INC 3.625% DUE 03-19-2050 C713448EU8	135,000.000	74.564210	100,661.68	106,859.29	0.00	-6,197.61
PEPSICO INC 4.45% DUE 04-14-2046 SBZ30BC0	150,000.000	86.471553	129,707.33	143,293.11	0.00	-13,585.78
PEPSICO INC 5.25% 07-17-2054 SBSWW1L7	55,000.000	96.893461	53,291.40	54,859.75	0.00	-1,568.35
PEPSICO INC 5.5% DUE 01-15-2040 SBG491M3	150,000.000	101.253194	151,879.79	161,878.34	0.00	-9,998.55
PFIZER INC FIXED 3.9% 03-15-2039 SBJ1G667	255,000.000	84.431401	215,300.07	226,151.82	0.00	-10,851.75
PFIZER INC 4.125% DUE 12-15-2046 SBZ3FFH8	990,000.000	80.657402	798,508.28	872,846.10	0.00	-74,337.82
PFIZER INC 4.2% 09-15-2048 SBFY0KF5	898,000.000	81.111276	728,379.26	797,343.18	0.00	-68,963.92
PFIZER INC 4% DUE 03-15-2049 SBJ1G678	99,000.000	78.586615	77,800.75	85,886.46	0.00	-8,085.71
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SBQ66T84	1,125,000.000	93.779902	1,055,023.90	1,128,705.97	0.00	-73,682.07
PFIZER INVESTMENT ENTER 5.34% 05-19-2063 SBQ66TB7	1,268,000.000	91.944256	1,165,853.17	1,277,166.92	0.00	-111,313.75
PG&E RECOVERY FDG LLC SR SECD NT CL A-3 2.822% 07-15-2048 SBMFCDP0	310,000.000	70.184376	217,571.57	223,565.24	0.00	-5,993.67
PG&E RECOVERY FDG LLC 5.529% 06-01-2049 C71710TAJ7	285,000.000	99.340039	283,119.11	284,989.26	0.00	-1,870.15
PG&E RECOVERY FDG 5.536% DUE 07-15-2049 SBP6WVN4	220,000.000	99.643056	219,214.72	228,231.77	0.00	-9,017.05
PG&E WILDFIRE FIXED 4.451% DUE 12-01-2047 SBPX32H1	495,000.000	86.969302	430,498.04	447,877.49	0.00	-17,379.45
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054 SBPK8GX3	215,000.000	94.563590	203,311.72	215,926.86	0.00	-12,615.14
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.212% 12-01-2049 SBPK8GW2	410,000.000	95.848814	392,980.14	412,153.22	0.00	-19,173.08
PG&E WILDFIRE 4.263% DUE 06-01-2038 SBPX32F9	215,000.000	93.898123	201,880.96	204,077.68	0.00	-2,196.72

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
PG&E WILDFIRE 4.377% DUE 06-03-2041 SBPX32G0	130,000.000	91.829328	119,378.13	121,768.47	0.00	-2,390.34
PG&E WILDFIRE 4.674% DUE 12-01-2053 SBPX32J3	235,000.000	88.914183	208,948.33	221,282.82	0.00	-12,334.49
PG&E WILDFIRE 4.722% DUE 06-01-2039 SBMG3WS8	255,000.000	95.549864	243,652.15	250,306.45	0.00	-6,654.30
PG&E WILDFIRE 5.081% DUE 06-01-2043 SBMG3WQ6	175,000.000	97.594890	170,791.06	174,200.82	0.00	-3,409.76
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 SB90G0K0	245,000.000	79.167788	193,961.08	201,233.11	0.00	-7,272.03
PHILIP MORRIS INTL INC 4.875% 02-15-2028 SBN457P5	990,000.000	100.232511	992,301.86	994,197.60	0.00	-1,895.74
PHILIP MORRIS INTL INC 5.125% 02-15-2030 SBN457L1	1,285,000.000	100.472761	1,291,074.98	1,297,888.55	0.00	-6,813.57
PHILIP MORRIS INTL 4.375% DUE 11-15-2041 SB6VMZ67	200,000.000	85.168110	170,336.22	177,835.08	0.00	-7,498.86
PHILIP MORRIS INTL 4.5% DUE 03-20-2042 SB94Q147	205,000.000	86.757495	177,852.86	184,322.49	0.00	-6,469.63
PHILLIPS 66 CO 4.68% 02-15-2045 SBPYTLF9	120,000.000	83.658005	100,389.61	108,883.35	0.00	-8,493.74
PHILLIPS 66 CO 4.9% DUE 10-01-2046 SBQYLTC5	160,000.000	86.079969	137,727.95	144,225.49	0.00	-6,497.54
PHILLIPS 66 CO 5.841% 03-15-2055 SBRQPL60	145,000.000	92.211133	133,706.14	144,828.90	0.00	-11,122.76
PHILLIPS 66 COMPANY 5.25% 06-15-2031 SBQBCWV1	855,000.000	100.304600	857,604.33	858,804.75	0.00	-1,200.42
PHILLIPS 66 COMPANY 5.65% 06-15-2054 SBQC4VT7	140,000.000	94.515713	132,322.00	138,656.70	0.00	-6,334.70
PIEDMONT NAT GAS 3.64% DUE 11-01-2046 SBD82QD3	70,000.000	71.825793	50,278.06	52,024.56	0.00	-1,746.50
PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG SB6Y16K2	160,000.000	88.828558	142,125.69	141,379.20	0.00	746.49
PNC FINANCIAL SERVICES 4.812% 10-21-2032 SBSF05T4	710,000.000	97.351716	691,197.18	693,769.40	0.00	-2,572.22
PNC FINANCIAL SERVICES 5.939% 08-18-2034 C693475BS3	141,000.000	103.008348	145,241.77	145,792.82	0.00	-551.05
PNC FINL SVCS GROUP INC 5.401% 07-23-2035 SBRT6LQ0	566,000.000	99.333477	562,227.48	572,059.43	0.00	-9,831.95
POTOMAC ELEC PWR 4.15% DUE 03-15-2043 SB95XX07	190,000.000	82.744742	157,215.01	169,709.86	0.00	-12,494.85
PPL CAP FDG INC 4% DUE 09-15-2047 SBD6JXP7	90,000.000	70.325273	63,292.75	63,964.33	0.00	-671.58

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
PPL ELEC UTILS 4.125% DUE 06-15-2044 SBN7DSM0	60,000.000	83.235295	49,941.18	52,143.55	0.00	-2,202.37
PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048 C69351UAV5	125,000.000	80.861872	101,077.34	110,242.81	0.00	-9,165.47
PRAXAIR INC 3.55% DUE 11-07-2042 SB7XR437	70,000.000	78.734870	55,114.41	58,214.14	0.00	-3,099.73
PROGRESS ENERGY 6.5% DUE 02-01-2042 SB5L3ZK7	209,000.000	103.644930	216,617.90	220,301.46	0.00	-3,683.56
PROJECT GRANGE BND/CORP 6.5% 03-20-2045 C1091109G3	653,359.830	100.000000	653,359.83	653,359.83	0.00	0.00
PROLOGIS L P FIXED 2.125% DUE 10-15-2050 SBMFFQ94	158,000.000	52.510500	82,966.59	88,224.44	0.00	-5,257.85
PROLOGIS L P SR NT 3.05% 03-01-2050 SBQNKCC4	441,000.000	64.795922	285,750.02	308,003.22	0.00	-22,253.20
PROLOGIS L P 4.375% DUE 09-15-2048 C74340XB39	55,000.000	82.714660	45,493.06	48,732.53	0.00	-3,239.47
PROLOGIS L P 5.0% 03-15-2034 SBPDYZF3	1,085,000.000	97.751072	1,060,599.13	1,068,291.00	0.00	-7,691.87
PROLOGIS L P 5.25% 03-15-2054 SBPDYZG4	110,000.000	93.420013	102,762.01	106,087.04	0.00	-3,325.03
PROLOGIS L P 5.25% 06-15-2053 SBP6V8F2	138,000.000	93.466552	128,983.84	137,649.71	0.00	-8,665.87
PROLOGIS L P 5% 01-31-2035 SBNRJF94	212,000.000	97.870446	207,485.35	209,574.72	0.00	-2,089.37
PROLOGIS LP 3.0% DUE 04-15-2050 SBHNC1G4	370,000.000	64.177859	237,458.08	258,796.50	0.00	-21,338.42
PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048 SBFNNX67	245,000.000	82.662016	202,521.94	216,167.39	0.00	-13,645.45
PRUDENTIAL FINL INC 3.935% DUE 12-07-2049 SBFZCSL2	240,000.000	75.499750	181,199.40	198,280.44	0.00	-17,081.04
PRUDENTIAL FINL 3.905% DUE 12-07-2047 SBG0KDC4	250,000.000	76.294281	190,735.70	204,940.54	0.00	-14,204.84
PUB SVC ELEC & GAS FIXED 3.65% DUE 09-01-2028 SBGLRQL4	100,000.000	96.181281	96,181.28	96,611.00	0.00	-429.72
PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052 SBMH3RJ3	111,000.000	82.793509	91,900.79	97,859.15	0.00	-5,958.36
PUBLIC SERVICE CO OF OKLAHOMA 5.2% 01-15-2035 SBQ80MQ3	500,000.000	97.043373	485,216.87	500,519.65	0.00	-15,302.78
PUBLIC SERVICE ELECTRIC 5.3% 08-01-2054 SBNDSYX2	46,000.000	95.344718	43,858.57	45,034.92	0.00	-1,176.35
PUBLIC SERVICE ENTERPRISE GROUP INC 5.85% DUE 11-15-2027 BEO SBNHVC88	905,000.000	102.856850	930,854.49	932,448.65	0.00	-1,594.16

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
PUBLIC STORAGE 5.35% 08-01-2053 SBM8K157	201,000.000	95.219869	191,391.94	201,628.70	0.00	-10,236.76
PUBLIC SVC COLORADO 3.8% 06-15-2047 SBDFZC71	150,000.000	74.311121	111,466.68	119,536.71	0.00	-8,070.03
PUBLIC SVC CO COLO 4.05% 09-15-2049 SBFY8V23	212,000.000	76.677555	162,556.42	170,851.34	0.00	-8,294.92
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048 C744448CQ2	7,000.000	78.116969	5,468.19	5,702.93	0.00	-234.74
PUBLIC SVC CO COLO 4.3% DUE 03-15-2044 SBJZD6P3	155,000.000	82.230653	127,457.51	133,873.63	0.00	-6,416.12
PUBLIC SVC CO COLO 6.25% DUE 09-01-2037 SB23YNB4	35,000.000	105.667976	36,983.79	38,296.65	0.00	-1,312.86
PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049 SBK6LQH5	165,000.000	66.912561	110,405.73	117,317.63	0.00	-6,911.90
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048 C745332CH7	287,000.000	80.225599	230,247.47	241,049.21	0.00	-10,801.74
PUGET SOUND ENERGY INC 5.685% 15/06/2054 5.685% 06-15-2054 C745332CN4	310,000.000	98.146703	304,254.78	310,649.11	0.00	-6,394.33
PVTPL AIRCASTLE LTD SR NT 6.5% 07-18-2028 C00928QAX9	880,000.000	103.345229	909,438.02	914,012.00	0.00	-4,573.98
PVTPL ALCON FIN CORP 2.6% DUE 05-27-2030 BEO SBM9BYP0	585,000.000	88.337168	516,772.43	519,169.95	0.00	-2,397.52
PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044 SBQH0Y35	145,000.000	91.700636	132,965.92	134,575.25	0.00	-1,609.33
PVTPL AS MILEAGE PLAN IP LTD 5.021% 10-20-2029 C00218QAA8	205,000.000	97.431346	199,734.26	205,000.00	0.00	-5,265.74
PVTPL BLACKSTONE PRIVATE CRE 6.0% 11-22-2034 SBTG0114	706,000.000	97.693884	689,718.82	689,747.88	0.00	-29.06
PVTPL BOEING CO THE 7.008% 05-01-2064 SBT25ZY4	175,000.000	106.299421	186,023.99	179,289.06	0.00	6,734.93
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SBMCP6S6	425,000.000	80.581736	342,472.38	346,025.69	0.00	-3,553.31
PVTPL BROADCOM INC NT 4.926% 05-15-2037 SBPCTV84	619,000.000	95.165043	589,071.62	600,027.33	0.00	-10,955.71
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021 SBMCGSZ0	473,000.000	78.126013	369,536.04	373,950.94	0.00	-4,414.90
PVTPL BROADCOM INC 2.45% DUE 02-15-2031/01-19-2021 BEO SBMCPJY3	110,000.000	86.253841	94,879.23	94,856.30	0.00	22.93
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SBMCP6P3	330,000.000	81.682745	269,553.06	271,312.47	0.00	-1,759.41
PVTPL BROADCOM INC 3.75% DUE 02-15-2051 SBMCGST4	1,088,000.000	74.556113	811,170.51	816,048.84	0.00	-4,878.33

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
PVTPL BROOKLYN UNION GAS CO FIXED 3.865%03-04-2029 SBJLZYB5	800,000.000	94.683845	757,470.76	759,160.00	0.00	-1,689.24
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039 SBKPK093	101,000.000	80.632101	81,438.42	84,693.28	0.00	-3,254.86
PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035 SBKPK082	189,000.000	82.546001	156,011.94	159,225.63	0.00	-3,213.69
PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO SBL0HQH6	235,000.000	83.012438	195,079.23	198,212.03	0.00	-3,132.80
PVTPL CARGILL INC 4.375% 04-22-2052 SBPG3X75	140,000.000	82.572821	115,601.95	128,504.97	0.00	-12,903.02
PVTPL CHENIERE ENERGY PARTNERS L P 5.75%08-15-2034 SBSQMNJ5	250,000.000	100.668700	251,671.75	251,477.50	0.00	194.25
PVTPL CMO BX TRUST SR 24-KING CL A FLTG RT 05-15-2039 C05612RAA7	123,375.780	100.062500	123,452.89	123,452.89	0.00	0.00
PVTPL CNO GLOBAL FUNDING 4.95% 09-09-2029 SBP4YGW6	675,000.000	99.082498	668,806.86	667,062.00	0.00	1,744.86
PVTPL COLUMBIA PIPELINES HLDG CO LLC SR NT 6.042% 08-15-2028 SBRZWGZ6	515,000.000	102.417056	527,447.84	529,069.80	0.00	-1,621.96
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.714% 08-15-2063 SBRYQ9S3	105,000.000	106.330708	111,647.24	108,934.35	0.00	2,712.89
PVTPL COX COMMUNICATIONS INC NEW GTD NT 1.8% 10-01-2030 SBM8TGR1	910,000.000	82.399511	749,835.55	747,874.40	0.00	1,961.15
PVTPL COX COMMUNICATIONS INC NEW 5.45% 09-01-2034 SBTCK8T5	920,000.000	96.829750	890,833.70	891,618.00	0.00	-784.30
PVTPL DCP MIDSTREAM LLC DEFS 6.75 9/15/37 6.75 DUE 09-15-2037 BEO SB4K4RG4	336,000.000	107.434124	360,978.66	369,176.95	0.00	-8,198.29
PVTPL DUQUESNE LIGHT CO SR NT 2.532% 10-01-2030 SBMZ1QP8	555,000.000	86.396310	479,499.52	479,692.05	0.00	-192.53
PVTPL FOUNDRY JV HOLDCO LLC 5.9% 01-25-2030 SBNZHS91	1,575,000.000	101.382366	1,596,772.26	1,594,860.75	0.00	1,911.51
PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054 SBP9R1N6	180,000.000	101.640330	182,952.59	180,477.45	0.00	2,475.14
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC SR NT 1.832% 10-15-2027 SBNNFQD7	1,080,000.000	91.827309	991,734.94	987,703.20	0.00	4,031.74
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC 3.268% DUE 11-15-2040 SBLPK766	530,000.000	71.416488	378,507.39	383,894.21	0.00	-5,386.82
PVTPL LBJ INFRASTRUCTURE GROUP LLC SR SECD NT 144A 3.797% 12-31-2057 SBMG7978	242,000.000	67.241829	162,725.23	166,033.35	0.00	-3,308.12
PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375% 04-15-2050 SBLB4M78	18,000.000	66.860721	12,034.93	13,175.56	0.00	-1,140.63
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO SB5MMVT4	200,000.000	104.156409	208,312.82	219,776.05	0.00	-11,463.23

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
PVTPL MUTUAL OF OMAHA INS CO 6.144% 01-16-2064 SBR88PN2	36,000.000	98.870668	35,593.44	36,000.00	0.00	-406.56
PVTPL N.W. FLA TIMBER FIN LLC N.W. FL 4.75DUE 03-04-2029 SBYW83W2	210,000.000	94.625538	198,713.63	198,747.68	0.00	-34.05
PVTPL NESTLE CAPITAL CORPORATION 5.1% 03-12-2054 SBPBJYQ4	60,000.000	94.315706	56,589.42	58,690.26	0.00	-2,100.84
PVTPL NESTLE HLDGS INC 4.7% DUE 01-15-2053 SBMFQJH6	135,000.000	88.439714	119,393.61	132,277.05	0.00	-12,883.44
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069 SBJHK061	298,000.000	77.410398	230,682.99	256,280.05	0.00	-25,597.06
PVTPL NISSAN MTR ACCEP CO LLC 7.05% 09-15-2028 SBNQJSJ7	455,000.000	103.669108	471,694.44	471,675.75	0.00	18.69
PVTPL NRG ENERGY INC 2% DUE 12-02-2025/12-02-2020 BEO SBLD4DF1	300,000.000	97.101959	291,305.88	288,990.00	0.00	2,315.88
PVTPL OGLETHORPE PWR CORP ELEC MEMBE 5.8% 06-01-2054 SBPLQFF1	40,000.000	98.237130	39,294.85	39,894.40	0.00	-599.55
PVTPL ONCOR ELECTRIC DELIVERY CO 5.55% 06-15-2054 SBSY1XL6	255,000.000	97.238186	247,957.37	254,892.90	0.00	-6,935.53
PVTPL PENNSYLVANIA ELEC CO FIXED 3.6%06-01-2029 BEO SBK7XVJ7	75,000.000	94.051226	70,538.42	70,821.00	0.00	-282.58
PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO 4.4% 07-01-2027 SBNYGL12	610,000.000	98.717767	602,178.38	601,893.10	0.00	285.28
PVTPL POLAR TANKERS INC NT 144A 5.951% DUE 05-10-2037/05-10-2007 BEO SB1XCPL5	115,442.210	103.026455	118,936.02	119,487.39	0.00	-551.37
PVTPL PROLOGIS TARGETED US 5.25% 01-15-2035 SBSWWLJ5	565,000.000	98.235472	555,030.42	555,084.25	0.00	-53.83
PVTPL PROLOGIS TARGETED US 5.25% 04-01-2029 SBRC27M3	910,000.000	101.130665	920,289.05	921,884.60	0.00	-1,595.55
PVTPL RGA GLOBAL FUNDING 5.5% 01-11-2031 SBPRBY53	540,000.000	101.063453	545,742.65	551,399.40	0.00	-5,656.75
PVTPL ROCHE HLDGS INC GTD NT 144A 7% DUE03-01-2039 BEO SB5KL621	15,000.000	115.686153	17,352.92	17,929.35	0.00	-576.43
PVTPL SABAL TRAIL TRANSMISSION LLC 4.682% 05-01-2038 SBD0RRY4	225,000.000	88.185243	198,416.80	210,781.70	0.00	-12,364.90
PVTPL SBL HOLDINGS INC 7.2% 10-30-2034 SBT3DND2	600,000.000	97.281767	583,690.60	597,174.00	0.00	-13,483.40
PVTPL SEALED AIR CORP 1.573% 10-15-2026 SBPBJK22	890,000.000	94.055396	837,093.02	831,260.00	0.00	5,833.02
PVTPL SOLVENTUM CORP 5.4% 03-01-2029 SBPGN836	1,035,000.000	100.252740	1,037,615.86	1,046,540.25	0.00	-8,924.39
PVTPL SOLVENTUM CORP 5.45% 02-25-2027 SBPGN825	1,280,000.000	100.936232	1,291,983.77	1,296,857.60	0.00	-4,873.83

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
PVTPL SOLVENTUM CORP 5.9% 04-30-2054 SBQBCWY4	1,276,000.000	97.420431	1,243,084.70	1,250,402.16	0.00	-7,317.46
PVTPL SOLVENTUM CORP 6.0% 05-15-2064 SBPVFGY4	868,000.000	97.701773	848,051.39	863,227.54	0.00	-15,176.15
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048 SBYZHSJ8	250,000.000	77.079775	192,699.44	205,872.29	0.00	-13,172.85
PVTPL UNITED RENTALS NORTH AMER INC 6.0% DUE 12-15-2029 BEO SBP4TZD5	452,000.000	100.951286	456,299.81	456,520.00	0.00	-220.19
PVTPL VERIZON COMMUNICATIONS 4.78% 02-15-2035 SBP93RF8	210,000.000	95.220333	199,962.70	210,406.20	0.00	-10,443.50
PVTPL WHISTLER PIPELINE LLC 5.4% 09-30-2029 SBQ2JQ31	935,000.000	99.613229	931,383.69	938,328.60	0.00	-6,944.91
PVTPL WHISTLER PIPELINE LLC 5.7% 09-30-2031 SBQ2JQ42	405,000.000	99.907407	404,625.00	408,033.45	0.00	-3,408.45
PVTPLNESTLE CAPITAL CORPORATION 4.65% 03-12-2029 SBPBJYR5	480,000.000	99.906510	479,551.25	480,336.00	0.00	-784.75
PVTPLNESTLE HLDGS INC GTD NT 2.625% 09-14-2051 SBMYRCL5	75,000.000	60.197477	45,148.11	46,498.50	0.00	-1,350.39
QUALCOMM INC 4.3% DUE 05-20-2047 SBF3KVD1	262,000.000	82.745988	216,794.49	234,530.06	0.00	-17,735.57
QUALCOMM INC 4.8% DUE 05-20-2045 C747525AK9	190,000.000	90.458046	171,870.29	184,367.65	0.00	-12,497.36
QUALCOMM INC 6% 05-20-2053 C747525BT9	315,000.000	104.616477	329,541.90	364,180.51	0.00	-34,638.61
QUEST DIAGNOSTICS INC 4.625% 12-15-2029 SBMY34N9	640,000.000	98.439035	630,009.82	631,859.20	0.00	-1,849.38
QUEST DIAGNOSTICS INC 5.0% 12-15-2034 SBTCK8Y0	115,000.000	97.271221	111,861.90	114,550.35	0.00	-2,688.45
RADIAN GROUP INC 6.2% 05-15-2029 SBMFF940	560,000.000	102.644940	574,811.66	573,216.00	0.00	1,595.66
RAYMOND JAMES FINL INC 3.75% 04-01-2051 SBKP32M9	70,000.000	72.521793	50,765.26	53,012.65	0.00	-2,247.39
REALTY INCOME CORP FIXED 4.85% DUE 03-15-2030 SBQD01Y9	350,000.000	99.358833	347,755.92	349,058.50	0.00	-1,302.58
REALTY INCOME CORP 4.9% DUE 07-15-2033 SBN6QSS3	50,000.000	96.947641	48,473.82	50,009.80	0.00	-1,535.98
REALTY INCOME CORP 5.975% 09-01-2054 SBS60CP8	46,000.000	95.077743	43,735.76	45,252.04	0.00	-1,516.28
REGAL REXNORD CORP 6.05% 04-15-2028 SBNZHR9	980,000.000	101.715004	996,807.04	1,002,941.80	0.00	-6,134.76
REGAL REXNORD CORP 6.3% 02-15-2030 SBNZHS13	945,000.000	102.855171	971,981.37	982,122.60	0.00	-10,141.23

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
REGENCY CENTERS CORP 5.25% 01-15-2034 SBR87506	125,000.000	98.573657	123,217.07	123,894.99	0.00	-677.92
REGENERON FIXED 2.8% DUE 09-15-2050 C75886FAF4	140,000.000	59.047655	82,666.72	92,684.72	0.00	-10,018.00
REGIONS FINL CORP 7.375% DUE 12-10-2037 SB29VJL1	65,000.000	111.975728	72,784.22	71,180.85	0.00	1,603.37
REINSURANCE GROUP AMER INC 5.75% 09-15-2034 SBSQMNS4	580,000.000	100.775599	584,498.47	588,137.40	0.00	-3,638.93
REPUBLIC N Y CORP 7.2% DUE 07-15-2097 SB3D5P18	100,000.000	118.183225	118,183.23	122,879.19	0.00	-4,695.96
REPUBLIC SERVICES INC 4.875% 04-01-2029 SBN7K9H3	280,000.000	99.750403	279,301.13	280,865.08	0.00	-1,563.95
REPUBLIC SVCS INC 5.7% DUE 05-15-2041 SB59N1S9	120,000.000	99.930521	119,916.63	125,495.09	0.00	-5,578.46
ROCHE HLDGS INC 4.203% DUE 09-09-2029 SBMW8340	355,000.000	97.758276	347,041.88	348,311.80	0.00	-1,269.92
ROCKEFELLER FNDTN 2.492% DUE 10-01-2050 SBMTMKJ9	183,000.000	60.574199	110,850.78	120,788.94	0.00	-9,938.16
ROPER TECHNOLOGIES INC 4.9% 10-15-2034 SBQB3TG8	235,000.000	96.149205	225,950.63	233,860.25	0.00	-7,909.62
ROYALTY PHARMA PLC SR NT 1.75% 09-02-2027 C78081BAJ2	808,000.000	92.175021	744,774.17	744,305.36	0.00	468.81
ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050 C78081BAM5	55,000.000	66.689270	36,679.10	38,022.05	0.00	-1,342.95
ROYALTY PHARMA PLC 3.3% 09-02-2040 C78081BAL7	250,000.000	72.357460	180,893.65	191,666.73	0.00	-10,773.08
ROYALTY PHARMA PLC 3.35% 09-02-2051 C78081BAP8	85,000.000	63.578354	54,041.60	55,714.10	0.00	-1,672.50
RTX CORP 4.875% 10-15-2040 SBNDVXM3	122,000.000	92.156076	112,430.41	113,735.72	0.00	-1,305.31
RTX CORPORATION 2.82% 09-01-2051 SBP2BTQ4	360,000.000	60.756965	218,725.08	239,203.63	0.00	-20,478.55
RTX CORPORATION 2.25% DUE 07-01-2030 SBLBCY76	1,260,000.000	86.979372	1,095,940.09	1,102,345.70	0.00	-6,405.61
RTX CORPORATION 3.03% 03-15-2052 SBMYT813	281,000.000	63.363628	178,051.79	194,692.58	0.00	-16,640.79
RTX CORPORATION 3.125% 07-01-2050 SBLBCYC1	220,000.000	65.609984	144,341.96	150,675.80	0.00	-6,333.84
RTX CORPORATION 4.05% 05-04-2047 SBD8Z3T7	804,000.000	78.610791	632,030.76	671,899.14	0.00	-39,868.38
RTX CORPORATION 4.15% 05-15-2045 SBWTZ6W3	791,000.000	80.731236	638,584.08	662,844.46	0.00	-24,260.38

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss	
Corporate Debt Instruments - Other							
United States - USD							
RTX CORPORATION 4.35% SBMQ9JS5	DUE 04-15-2047	620,000.000	82.221968	509,776.20	544,287.97	0.00	-34,511.77
RTX CORPORATION 4.45% SBYVN9N1	11-16-2038	244,000.000	89.010553	217,185.75	223,913.84	0.00	-6,728.09
RTX CORPORATION 4.625% SBYVN9P3	11-16-2048	146,000.000	85.080765	124,217.92	128,541.32	0.00	-4,323.40
RTX CORPORATION 4.7% SBN7GF51	DUE 12-15-2041	145,000.000	88.850168	128,832.74	134,476.02	0.00	-5,643.28
RTX CORPORATION 4.8% SBM8NVQ7	DUE 12-15-2043	304,000.000	88.810524	269,983.99	280,587.27	0.00	-10,603.28
RTX CORPORATION 5.15% SBQS6Q47	DUE 02-27-2033	500,000.000	99.183282	495,916.41	501,254.20	0.00	-5,337.79
RYDER SYSTEM INC 4.9% 12-01-2029 SBRBJPX2		515,000.000	99.146436	510,604.15	512,445.60	0.00	-1,841.45
S&P GLOBAL INC 3.25% DUE 12-01-2049 SBKM1DP6		254,000.000	69.085087	175,476.12	188,497.45	0.00	-13,021.33
S&P GLOBAL INC 4.25% SBPJLZM5	05-01-2029	1,215,000.000	97.801219	1,188,284.81	1,194,964.65	0.00	-6,679.84
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO SBN466T5		320,000.000	70.628119	226,009.98	245,256.33	0.00	-19,246.35
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO SBN466W8		488,000.000	64.025560	312,444.73	330,725.67	0.00	-18,280.94
SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO SBN466Y0		160,000.000	61.806219	98,889.95	104,934.40	0.00	-6,044.45
SAN DIEGO G & E FIXED 2.95% DUE SBNSNRL1	08-15-2051	626,000.000	64.401844	403,155.55	435,514.75	0.00	-32,359.20
SAN DIEGO GAS & ELEC CO 5.35% 04-01-2053/03-10-2023	SBNZJ110	130,000.000	94.477459	122,820.70	129,949.59	0.00	-7,128.89
SAN DIEGO GAS & ELEC CO 5.55% 04-15-2054 SBPTK7J3		406,000.000	97.069434	394,101.91	405,925.61	0.00	-11,823.70
SAN DIEGO GAS & 4.15% DUE 05-15-2048 C797440BW3		90,000.000	79.526987	71,574.29	77,017.91	0.00	-5,443.62
SBL HLDGS INC 5% DUE 02-18-2031 SBM98X21		655,000.000	89.774794	588,024.90	594,030.90	0.00	-6,006.00
SCHLUMBERGER INVT SA 5.0% 06-01-2034 SBNNRKG4		230,000.000	98.155510	225,757.67	226,163.60	0.00	-405.93
SELF COML MTG TR 2024-STRG COML MTG PASSTHRU CTF CL A 5.85414% 11-15-2034	SBRJZ1R8	230,000.000	100.123680	230,284.46	229,425.00	0.00	859.46
SEMPRA 4% DUE 02-01-2048 SBFWJFR1		603,000.000	75.716273	456,569.12	492,715.41	0.00	-36,146.29
SEMPRA 6.875% 10-01-2054 C816851BS7		356,000.000	101.116850	359,975.99	353,064.12	0.00	6,911.87

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
SEMPRA 6% DUE 10-15-2039 SB4T9B57	621,000.000	101.974806	633,263.55	635,113.25	0.00	-1,849.70
SHELL FIN US INC NT 3.25% 04-06-2050 SBT26H41	164,000.000	67.373419	110,492.40	118,423.98	0.00	-7,931.58
SHELL FIN US INC 4.0% 05-10-2046 SBR4TV31	285,000.000	78.402320	223,446.61	268,672.19	0.00	-45,225.58
SHELL FIN US INC 4.375% 05-11-2045 SBR4TTW6	354,000.000	83.710297	296,334.45	336,214.81	0.00	-39,880.36
SHELL FINANCE US INC 3.75% 09-12-2046 SBR4TTZ9	365,000.000	75.211320	274,521.32	357,986.29	0.00	-83,464.97
SHELL INTL FIN B V 3.125% DUE 11-07-2049 SBG0WVK8	809,000.000	65.975530	533,742.04	569,160.04	0.00	-35,418.00
SHELL INTL FIN B V 3.625% DUE 08-21-2042 SB7C01S1	162,000.000	77.932266	126,250.27	137,359.96	0.00	-11,109.69
SHERWIN-WILLIAMS CO 2.9% 06-15-2052 SBPLQR99	148,000.000	60.924228	90,167.86	96,950.70	0.00	-6,782.84
SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049 SBK9W8G8	574,000.000	73.400786	421,320.51	446,644.92	0.00	-25,324.41
SHERWIN-WILLIAMS 4.55% DUE 08-01-2045 SBYY8XV9	90,000.000	84.762967	76,286.67	80,815.19	0.00	-4,528.52
SIERRA PAC PWR CO 5.9% 03-15-2054 SBRZWWS1	330,000.000	100.176531	330,582.55	350,623.93	0.00	-20,041.38
SOUTHERN CAL EDISON 3.6% 02-01-2045 SBVDPXD2	135,000.000	73.935946	99,813.53	105,040.55	0.00	-5,227.02
SOUTHERN CAL EDISON 3.65% 06-01-2051 SBN6M4F3	142,000.000	70.877152	100,645.56	100,237.80	0.00	407.76
SOUTHERN CALI EDISON 5.45% 06-01-2031 SBS5WL03	350,000.000	101.606282	355,621.99	357,339.50	0.00	-1,717.51
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052 SBP4ZDL7	437,000.000	67.736079	296,006.67	318,282.10	0.00	-22,275.43
SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022D 4.7% 06-01-2027 SBMBVXD9	1,660,000.000	100.022845	1,660,379.23	1,661,610.20	0.00	-1,230.97
SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022E 5.45% 06-01-2052 SBK935L5	855,000.000	94.086012	804,435.40	853,689.57	0.00	-49,254.17
SOUTHERN CALIF EDISON CO 2.95% DUE 02-01-2051 SBN7QLH5	395,000.000	62.861575	248,303.22	262,841.15	0.00	-14,537.93
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SBFMZDC0	130,000.000	77.937700	101,319.01	104,153.40	0.00	-2,834.39
SOUTHERN CALIF EDISON CO 5.875% 12-01-2053 SBRRFJ32	80,000.000	99.472113	79,577.69	81,743.20	0.00	-2,165.51
SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053 SBQMS2D0	56,000.000	97.378472	54,531.94	58,935.08	0.00	-4,403.14

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
SOUTHERN CALIF GAS CO 5.75% SBP4Y3T2 06-01-2053	150,000.000	99.508030	149,262.05	152,698.08	0.00	-3,436.03
SOUTHERN CO 4.25% DUE 07-01-2036 SBYT1517	295,000.000	89.877251	265,137.89	271,154.57	0.00	-6,016.68
SOUTHERN CO 4.4% DUE 07-01-2046 SBYT1540	140,000.000	82.768878	115,876.43	122,609.03	0.00	-6,732.60
SOUTHERN CO 5.5% SBMGS926 03-15-2029	485,000.000	102.026329	494,827.70	497,925.25	0.00	-3,097.55
SOUTHN CAL EDISON 3.9 DUE 03-15-2043 SB91R9M7	96,000.000	78.910345	75,753.93	78,868.80	0.00	-3,114.87
SOUTHN CAL EDISON 4.05% DUE 03-15-2042 SB7RDY97	85,000.000	80.943809	68,802.24	71,970.31	0.00	-3,168.07
SOUTHN CAL EDISON 4% DUE 04-01-2047 SBD9BPH6	265,000.000	77.045953	204,171.78	214,849.04	0.00	-10,677.26
SOUTHN CAL EDISON 5.5% DUE 03-15-2040 SB65ZDS0	80,000.000	97.548144	78,038.52	81,185.53	0.00	-3,147.01
SOUTHN CAL EDISON 5.625% DUE 02-01-2036 SB0XP1G4	337,000.000	99.997805	336,992.60	342,890.18	0.00	-5,897.58
SOUTHN CAL EDISON 6.05% DUE 03-15-2039 SB65HYN8	209,000.000	103.464532	216,240.87	221,146.29	0.00	-4,905.42
SOUTHWEST GAS CORP 5.45% SBMDB9K6 03-23-2028	490,000.000	101.239862	496,075.32	496,992.30	0.00	-916.98
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051 C845437BT8	270,000.000	63.487956	171,417.48	182,768.39	0.00	-11,350.91
SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO SBD93QB3	135,000.000	72.709326	98,157.59	102,931.84	0.00	-4,774.25
SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049 SBJQZ0B2	90,000.000	72.748907	65,474.02	68,830.46	0.00	-3,356.44
SOUTHWESTN ELEC 3.85% DUE 02-01-2048 SBD1DD57	85,000.000	72.048500	61,241.23	64,004.96	0.00	-2,763.73
SOUTHWESTN ELEC 3.9% DUE 04-01-2045 SBWGCCKS1	45,000.000	74.493214	33,521.95	34,680.18	0.00	-1,158.23
SOUTHWESTN PUB SVC FIXED 4.4% SBGYKMF6 11-15-2048	145,000.000	81.143482	117,658.05	122,249.13	0.00	-4,591.08
SOUTHWESTN PUB SVC 3.4% DUE 08-15-2046 SBDGL8V4	120,000.000	69.750379	83,700.45	83,816.70	0.00	-116.25
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038 SB2NJ7Z1	75,000.000	103.160515	77,370.39	82,697.93	0.00	-5,327.54
SPECTRA ENERGY 4.5% DUE 03-15-2045 SBWC4XS2	274,000.000	82.305014	225,515.74	232,708.27	0.00	-7,192.53
STANFORD UNIV CAL 3.647% DUE 05-01-2048 SBDRXFL8	80,000.000	77.346430	61,877.14	66,263.20	0.00	-4,386.06

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
STARBUCKS CORP FIXED 3.35% DUE 03-12-2050 C855244AX7	235,000.000	66.890377	157,192.39	164,018.41	0.00	-6,826.02
STARBUCKS CORP FIXED 4.45% 08-15-2049 C855244AU3	50,000.000	81.970818	40,985.41	43,539.00	0.00	-2,553.59
STARBUCKS CORP 3.5% DUE 11-15-2050 C855244BA6	30,000.000	69.238852	20,771.66	21,296.70	0.00	-525.04
STARBUCKS CORP 3.75% 12-01-2047 C855244AM1	27,000.000	73.309608	19,793.59	21,788.17	0.00	-1,994.58
STATE STR CORP FLTGT RT 4.821% DUE 01-26-2034 SBPX2063	680,000.000	97.050123	659,940.84	666,325.20	0.00	-6,384.36
STATE STR CORP JR SUB DEB FTG RATE DUE 06-01-2077/12-21-2016 REG SBYX7CB0	193,000.000	92.267635	178,076.54	158,267.42	0.00	19,809.12
STEEL DYNAMICS INC 3.25% DUE 10-15-2050 SBL68N83	658,000.000	65.775062	432,799.91	456,117.51	0.00	-23,317.60
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047 SBD35XM5	630,000.000	89.905956	566,407.52	584,572.80	0.00	-18,165.28
SUNOCO LOGISTICS 4.95% DUE 01-15-2043 SB8BHLQ8	426,000.000	86.144241	366,974.47	375,174.71	0.00	-8,200.24
SUNOCO LOGISTICS 5.3% DUE 04-01-2044 SBL9FKB3	80,000.000	89.526309	71,621.05	73,843.75	0.00	-2,222.70
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SBSN4Q84	95,000.000	90.119558	85,613.58	86,754.95	0.00	-1,141.37
SUTTER HEALTH 3.161% DUE 08-15-2040 SBNG3S65	177,000.000	74.916434	132,602.09	139,399.28	0.00	-6,797.19
SUTTER HEALTH 3.361% DUE 08-15-2050 C86944BAJ2	203,000.000	70.399725	142,911.44	151,308.48	0.00	-8,397.04
SUTTER HEALTH 4.091% DUE 08-15-2048 SBFMNXF7	160,000.000	80.557657	128,892.25	138,735.62	0.00	-9,843.37
SYSCO CORP FIXED 4.45% DUE 03-15-2048 SBF28W66	125,000.000	81.758465	102,198.08	110,035.38	0.00	-7,837.30
SYSCO CORP FIXED 6.6% DUE 04-01-2050 SBM5M5Q5	315,000.000	109.769778	345,774.80	366,380.69	0.00	-20,605.89
SYSCO CORP 3.3% DUE 02-15-2050 SBLM1PN5	180,000.000	67.354925	121,238.87	132,355.51	0.00	-11,116.64
SYSCO CORP 4.85% DUE 10-01-2045 SBZ974R1	230,000.000	87.707360	201,726.93	212,078.92	0.00	-10,351.99
SYSCO CORP 5.375% DUE 09-21-2035 SB0LCXQ1	30,000.000	100.626640	30,187.99	30,865.17	0.00	-677.18
SYSCO CORP 6.6% DUE 04-01-2040 SBM5M5S7	80,000.000	107.919935	86,335.95	89,735.96	0.00	-3,400.01
SYSTEM ENERGY RES INC FIRST MTG BD 5.3% 12-15-2034 SBQ80MR4	45,000.000	97.947301	44,076.29	44,895.60	0.00	-819.31

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062 SBN72M47	100,000.000	96.680034	96,680.03	100,037.00	0.00	-3,356.97
T-MOBILE USA INC TMUS 3.3% 02-15-2051 C87264ABN4	1,280,000.000	66.065367	845,636.70	903,610.21	0.00	-57,973.51
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SBN0ZLS0	175,000.000	71.413025	124,972.79	131,435.02	0.00	-6,462.23
T-MOBILE USA INC 3.4% 10-15-2052 C87264ACT0	655,000.000	66.854178	437,894.87	479,632.86	0.00	-41,737.99
T-MOBILE USA INC 3.6% 11-15-2060 C87264ABY0	1,170,000.000	66.228071	774,868.44	831,192.88	0.00	-56,324.44
T-MOBILE USA INC 3.875% 04-15-2030 C87264ABF1	1,285,000.000	94.085717	1,209,001.46	1,218,102.90	0.00	-9,101.44
T-MOBILE USA INC 4.5% DUE 04-15-2050 C87264AAZ8	214,000.000	82.107524	175,710.10	187,013.95	0.00	-11,303.85
T-MOBILE USA INC 5.75% 01-15-2054 SBQBCJR6	1,040,000.000	97.916061	1,018,327.03	1,064,527.53	0.00	-46,200.50
T-MOBILE USA INC 6.0% 06-15-2054 SBN4P5S4	871,000.000	101.564035	884,622.75	930,901.95	0.00	-46,279.20
TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050 SBK9NX88	100,000.000	71.424352	71,424.35	75,488.00	0.00	-4,063.65
TAMPA ELEC CO 4.1% DUE 06-15-2042 SB8G1GS2	95,000.000	82.033703	77,932.02	82,616.75	0.00	-4,684.73
TAMPA ELEC CO 4.3% DUE 06-15-2048 C875127BE1	50,000.000	80.746113	40,373.06	42,635.00	0.00	-2,261.94
TAPESTRY INC 5.1% 03-11-2030 SBQVXD33	385,000.000	98.860535	380,613.06	385,455.00	0.00	-4,841.94
TAPESTRY INC 5.5% 03-11-2035 SBRBYLG2	65,000.000	97.235899	63,203.33	64,911.60	0.00	-1,708.27
TARGA RES CORP 6.5% DUE 02-15-2053 SBQ3PVG6	1,231,000.000	104.483703	1,286,194.38	1,332,529.20	0.00	-46,334.82
TARGET CORP FIXED 3.9% DUE 11-15-2047 SBYZQN45	155,000.000	77.849477	120,666.69	134,158.54	0.00	-13,491.85
TEACHERS INS & 4.27% DUE 05-15-2047 SBF19248	100,000.000	80.135209	80,135.21	87,423.80	0.00	-7,288.59
TEXAS INSTRS INC FIXED 5% 03-14-2053 SBMF9DQ2	195,000.000	91.748232	178,909.05	187,015.35	0.00	-8,106.30
TEXAS INSTRS INC 2.7% 09-15-2051 C882508BM5	96,000.000	60.818774	58,386.02	65,482.66	0.00	-7,096.64
TEXAS INSTRS INC 4.15% DUE 05-15-2048 C882508BD5	140,000.000	81.346208	113,884.69	122,352.85	0.00	-8,468.16
TEXAS INSTRS INC 5.15% 02-08-2054 SBPSQRF8	120,000.000	93.813177	112,575.81	119,481.89	0.00	-6,906.08

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063 SBMCJZD6	130,000.000	90.268957	117,349.64	133,846.78	0.00	-16,497.14
THE HARTFORD INSURANCE GROUP INC 6.1% DUE 10-01-2041 SBFN0JK4	127,000.000	102.188177	129,778.98	134,838.74	0.00	-5,059.76
THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041 SBPCHD15	410,000.000	70.411191	288,685.88	312,383.04	0.00	-23,697.16
THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057 SBMDYXZ8	314,000.000	69.789772	219,139.89	235,055.01	0.00	-15,915.12
TIME WARNER CABLE 4.5% DUE 09-15-2042 SB8N2417	165,000.000	74.877550	123,547.96	128,664.10	0.00	-5,116.14
TIME WARNER CABLE 5.5% DUE 09-01-2041 SB441BS1	240,000.000	85.020365	204,048.88	208,200.22	0.00	-4,151.34
TIME WARNER CABLE 5.875% DUE 11-15-2040 SB66BW80	1,020,000.000	89.497431	912,873.80	926,186.05	0.00	-13,312.25
TRAVELERS COS INC FIXED 3.05% DUE 06-08-2051 SBM8ZH54	90,000.000	65.304925	58,774.43	66,411.75	0.00	-7,637.32
TRUSTEES BSTN UNIV 4.061% DUE 10-01-2048 SBF9MYY3	116,000.000	82.584507	95,798.03	101,684.84	0.00	-5,886.81
TRUSTEES OF 2.516% DUE 07-01-2050 SBMHN027	110,000.000	62.264754	68,491.23	75,123.98	0.00	-6,632.75
TYSON FOODS INC 5.1% 09-28-2048 SBFYKL18	148,000.000	88.858839	131,511.08	134,691.05	0.00	-3,179.97
TYSON FOODS INC 5.4% 03-15-2029 SBMFF8H6	165,000.000	101.104630	166,822.64	167,577.30	0.00	-754.66
U S BANCORP 5.836% 06-12-2034 C91159HJN1	140,000.000	101.994731	142,792.62	149,300.20	0.00	-6,507.58
UBER TECHNOLOGIES INC 5.35% 09-15-2054 SBP4YH45	791,000.000	92.990949	735,558.41	793,544.07	0.00	-57,985.66
UL SOLUTIONS INC SR NT 144A 6.5% 10-20-2028 SBPSQC97	440,000.000	103.970758	457,471.34	462,523.60	0.00	-5,052.26
UMASS MEM HLTH 5.363% DUE 07-01-2052 SBMFX870	378,000.000	90.780101	343,148.78	381,013.81	0.00	-37,865.03
UNION ELEC CO 3.9 DUE 09-15-2042 SB759FZ0	145,000.000	80.037141	116,053.85	121,500.33	0.00	-5,446.48
UNION ELECTRIC CO 3.9% DUE 04-01-2052 SBM8T585	238,000.000	76.695527	182,535.35	190,414.69	0.00	-7,879.34
UNION ELECTRIC COMPANY 5.125% 03-15-2055 SBP5WWV0	47,000.000	91.764910	43,129.51	45,162.30	0.00	-2,032.79
UNION PAC CORP FIXED 2.95% 03-10-2052 SBP9P0J9	320,000.000	63.257403	202,423.69	222,750.72	0.00	-20,327.03
UNION PAC CORP FIXED 3.75% DUE 02-05-2070 SBKDMLC1	95,000.000	66.842685	63,500.55	71,481.80	0.00	-7,981.25

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
UNION PAC CORP FIXED 4% DUE 04-15-2047 SBYSSD48	358,000.000	79.132018	283,292.62	303,877.92	0.00	-20,585.30
UNION PAC CORP 3.25% DUE 02-05-2050 SBKDMLD2	686,000.000	68.373606	469,042.94	499,675.65	0.00	-30,632.71
UNION PAC CORP 3.35% DUE 08-15-2046 SBDG22S2	80,000.000	71.536402	57,229.12	60,274.40	0.00	-3,045.28
UNION PAC CORP 3.55% DUE 05-20-2061 SBNHS0H4	220,000.000	66.769932	146,893.85	166,074.12	0.00	-19,180.27
UNION PAC CORP 3.839% DUE 03-20-2060 BEO SBLF0CQ1	488,000.000	71.500891	348,924.35	375,356.89	0.00	-26,432.54
UNION PAC CORP 3.85% 02-14-2072 SBNYF3X5	193,000.000	69.522852	134,179.10	154,142.96	0.00	-19,963.86
UNION PAC CORP 3.95% DUE 08-15-2059 SBK91MW9	245,000.000	72.825344	178,422.09	200,423.65	0.00	-22,001.56
UNION PAC CORP 4.05% DUE 11-15-2045 SBYQGY41	170,000.000	80.493985	136,839.77	144,939.24	0.00	-8,099.47
UNION PAC CORP 4.1% DUE 09-15-2067 SBYWJV80	392,000.000	72.712148	285,031.62	319,833.94	0.00	-34,802.32
UNION PAC CORP 4.3% 03-01-2049 SBGLC062	80,000.000	82.546166	66,036.93	70,962.57	0.00	-4,925.64
UNION PAC CORP 4.5% 09-10-2048 SBYZGKF5	270,000.000	84.689834	228,662.55	246,556.91	0.00	-17,894.36
UNION PACIFIC CORP 3.6% DUE 09-15-2037 SBYWJV98	175,000.000	83.938258	146,891.95	156,974.31	0.00	-10,082.36
UNITED PARCEL SVC INC 5.5% 05-22-2054 SBT03SY1	45,000.000	97.634297	43,935.43	45,419.82	0.00	-1,484.39
UNITED PARCEL SVC INC 5.6% 05-22-2064 SBT02B05	132,000.000	97.113506	128,189.83	133,314.00	0.00	-5,124.17
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG SBM95BC8	225,000.000	70.757237	159,203.78	167,405.71	0.00	-8,201.93
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG SBM95BD9	155,000.000	62.176626	96,373.77	108,416.42	0.00	-12,042.65
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO SBLPK6R0	545,000.000	72.351491	394,315.63	427,316.60	0.00	-33,000.97
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO SBLPK6S1	1,383,000.000	66.121930	914,466.29	1,000,407.41	0.00	-85,941.12
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG SB7CL656	1,282,000.000	85.258935	1,093,019.55	1,107,636.84	0.00	-14,617.29
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SBNKBV00	725,000.000	85.828470	622,256.41	689,948.47	0.00	-67,692.06
UNITEDHEALTH GROUP INC 4.8% 01-15-2030 SBPDY7X5	2,380,000.000	99.598013	2,370,432.71	2,386,497.40	0.00	-16,064.69

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
UNITEDHEALTH GROUP INC 4.95% SBNKBV11	05-15-2062 160,000.000	86.320924	138,113.48	143,612.80	0.00	-5,499.32
UNITEDHEALTH GROUP INC 5.05% SBN7K9M8	04-15-2053 1,227,000.000	90.192965	1,106,667.68	1,200,157.97	0.00	-93,490.29
UNITEDHEALTH GROUP INC 5.375% SBQB5GF2	04-15-2054 710,000.000	93.902864	666,710.33	711,082.09	0.00	-44,371.76
UNITEDHEALTH GROUP INC 5.5% SBQB5GH4	04-15-2064 260,000.000	93.597118	243,352.51	261,613.68	0.00	-18,261.17
UNITEDHEALTH GROUP INC 5.625% SBPDY7Z7	07-15-2054 814,000.000	97.252404	791,634.57	822,589.43	0.00	-30,954.86
UNITEDHEALTH GROUP 2.875% DUE 08-15-2029 SBHKDKX0	125,000.000	91.919387	114,899.23	114,973.75	0.00	-74.52
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 SBHKDKY1	140,000.000	79.120261	110,768.37	119,346.00	0.00	-8,577.63
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SBHKDL04	1,148,000.000	72.853242	836,355.22	917,264.62	0.00	-80,909.40
UNITEDHEALTH GROUP 3.75% 10-15-2047 SBYZLN95	130,000.000	74.623212	97,010.18	107,508.78	0.00	-10,498.60
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 SBHKDL15	255,000.000	70.881389	180,747.54	193,111.50	0.00	-12,363.96
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047 SBZ0X5W0	202,000.000	80.885324	163,388.35	171,258.50	0.00	-7,870.15
UNITEDHEALTH GROUP 5.7% DUE 10-15-2040 SB55H840	161,000.000	100.064685	161,104.14	169,691.25	0.00	-8,587.11
UNITEDHEALTH GROUP 5.75% DUE 07-15-2064 SBPDY809	446,000.000	97.516305	434,922.72	459,178.59	0.00	-24,255.87
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 SBLBRZR8	982,000.000	100.410809	986,034.14	1,091,786.60	0.00	-105,752.46
UNITEDHEALTH GROUP 6.5% DUE 06-15-2037 SBG49587	125,000.000	108.484168	135,605.21	146,945.12	0.00	-11,339.91
UNIV SOUTHN CAL 5.25% DUE 10-01-2111 SB40HSK4	274,000.000	92.275025	252,833.57	280,175.99	0.00	-27,342.42
UNIVERSITY CHICAGO FIXED 2.761% DUE 04-01-2045 SBL739C3	95,000.000	75.938012	72,141.11	71,850.53	0.00	290.58
UNIVERSITY CHICAGO 2.547% DUE 04-01-2050 SBKS7BH6	70,000.000	64.077461	44,854.22	48,358.04	0.00	-3,503.82
UNIVERSITY MIAMI FLA 4.063% 04-01-2052 SBMGW9Z1	217,000.000	79.948574	173,488.41	186,154.88	0.00	-12,666.47
UNIVERSITY PA TRUSTEES 4.674 DUE 09-01-2112 REG SB4QKL19	60,000.000	82.691244	49,614.75	56,539.80	0.00	-6,925.05
UNIVERSITY SOUTHN CALIF TAXABLE BD SER 2021A 2.945% 10-01-2051 SBKSK2J4	305,000.000	65.480176	199,714.54	211,086.60	0.00	-11,372.06

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
US BANCORP 5.678% 01-23-2035 C91159HJR2	775,000.000	100.912726	782,073.63	822,371.30	0.00	-40,297.67
UTD PARCEL SVC INC 3.75% 11-15-2047 SBDYRR1	50,000.000	75.748274	37,874.14	38,592.00	0.00	-717.86
VA ELEC & PWR CO 4.45 02-15-2044 SBJSVPB3	83,000.000	85.052174	70,593.30	74,152.61	0.00	-3,559.31
VA ELEC & PWR CO 3.3% DUE 12-01-2049 SBJVOKP6	284,000.000	67.859488	192,720.95	207,606.64	0.00	-14,885.69
VA ELEC & PWR CO 3.8% DUE 09-15-2047 SBZ0WZD8	80,000.000	74.938200	59,950.56	64,956.10	0.00	-5,005.54
VA ELEC & PWR CO 4.2% DUE 05-15-2045 SBXPB5G9	145,000.000	80.974647	117,413.24	119,935.29	0.00	-2,522.05
VA ELEC & PWR CO 4.6% DUE 12-01-2048 SBGL9BH1	60,000.000	84.467800	50,680.68	54,711.60	0.00	-4,030.92
VA ELEC & PWR CO 4% DUE 11-15-2046 SBZ12593	157,000.000	77.697717	121,985.42	130,420.47	0.00	-8,435.05
VA ELEC & PWR CO 6% DUE 05-15-2037 SB1YYQG2	319,000.000	103.720121	330,867.19	343,735.78	0.00	-12,868.59
VALERO ENERGY CORP NEW 3.65% 12-01-2051 SBLGTT55	320,000.000	67.513378	216,042.81	233,136.61	0.00	-17,093.80
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 SBMG8DB3	545,000.000	69.192786	377,100.68	387,751.54	0.00	-10,650.86
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SBMWBBL2	225,000.000	61.534050	138,451.61	148,329.00	0.00	-9,877.39
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SBMXT869	944,000.000	59.430805	561,026.80	618,850.54	0.00	-57,823.74
VERIZON COMMUNICATIONS INC 3.875% 03-01-2052 SBPP3C79	162,000.000	74.096861	120,036.91	127,019.64	0.00	-6,982.73
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SBKY5H21	555,000.000	75.712082	420,202.06	442,334.36	0.00	-22,132.30
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO SBKY5H09	245,000.000	70.780975	173,413.39	180,214.65	0.00	-6,801.26
VERIZON COMMUNICATIONS 4.522% 09-15-2048 SBYRLSF4	162,000.000	83.539281	135,333.63	147,971.94	0.00	-12,638.31
VERIZON FIXED 2.55% DUE 03-21-2031 SBKY5H43	1,540,000.000	86.172873	1,327,062.24	1,333,741.00	0.00	-6,678.76
VERIZON 2.65% DUE 11-20-2040 SBMWBBK1	471,000.000	68.455878	322,427.19	334,586.26	0.00	-12,159.07
VERIZON 3.85% DUE 11-01-2042 SB8HCRP8	779,000.000	78.771245	613,628.00	649,433.19	0.00	-35,805.19
VERIZON 4.125% DUE 08-15-2046 SBY7RR99	526,000.000	79.299673	417,116.28	452,216.35	0.00	-35,100.07

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
VERIZON 4.672% DUE 03-15-2055 SBYM0W21	101,000.000	84.175678	85,017.43	89,635.50	0.00	-4,618.07
VERIZON 5.012% DUE 08-21-2054 SBVYRK47	167,000.000	88.433008	147,683.12	153,464.19	0.00	-5,781.07
VIACOM INC NEW 4.375% DUE 03-15-2043 SBCHWWF1	113,000.000	72.866479	82,339.12	83,755.62	0.00	-1,416.50
VIACOM INC NEW 5.25% DUE 04-01-2044 C92553PAW2	168,000.000	77.782433	130,674.49	135,054.77	0.00	-4,380.28
VIACOM INC NEW 5.85% DUE 09-01-2043 C92553PAU6	289,000.000	86.972601	251,350.82	256,187.27	0.00	-4,836.45
VIACOMCBS INC 4.2% DUE 05-19-2032 REG C92556HAD9	1,805,000.000	88.171459	1,591,494.83	1,563,617.35	0.00	27,877.48
VIATRIS INC SR NT 2.7% 06-22-2030 SBL55V47	365,000.000	86.778869	316,742.87	316,119.20	0.00	623.67
VIATRIS INC SR NT 3.85% 06-22-2040 SBL5BZB0	206,000.000	74.980630	154,460.10	153,698.67	0.00	761.43
VICI PPTYS LP SR NT 5.625% 05-15-2052 SBP5JTP4	854,000.000	93.039516	794,557.47	809,010.87	0.00	-14,453.40
VIRGINIA ELEC & PWR CO 4.625% 05-15-2052 SBP5H5X8	176,000.000	84.283390	148,338.77	160,582.38	0.00	-12,243.61
VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043 SBD1NQR7	80,000.000	87.778334	70,222.67	75,337.60	0.00	-5,114.93
VIRGINIA ELEC & PWR CO 5.0% 04-01-2033 SBN7K3Z9	1,130,000.000	97.889449	1,106,150.77	1,115,660.30	0.00	-9,509.53
VIRGINIA ELEC & PWR CO 5.45% 04-01-2053 SBN7K3X7	109,000.000	95.311898	103,889.97	113,017.74	0.00	-9,127.77
VIRGINIA ELEC & PWR CO 5.55% 08-15-2054 SBSMRJZ2	150,000.000	96.811032	145,216.55	149,248.50	0.00	-4,031.95
VIRGINIA ELECTRIC & POWER CO 5.05% 08-15-2034 SBSMRJT6	105,000.000	97.594120	102,473.83	107,822.40	0.00	-5,348.57
VIRGINIA ELECTRIC & POWER CO 5.7% 08-15-2053 SBRBDVV4	114,000.000	98.809282	112,642.58	121,894.50	0.00	-9,251.92
VISA INC FIXED 2% DUE 08-15-2050 SBMPS1L0	85,000.000	54.015973	45,913.58	47,541.35	0.00	-1,627.77
VISA INC 2.7% DUE 04-15-2040 SBM6JP54	445,000.000	72.946799	324,613.26	341,609.37	0.00	-16,996.11
VISA INC 3.65% 09-15-2047 SBD5WHT9	150,000.000	76.664616	114,996.92	120,767.70	0.00	-5,770.78
VISA INC 4.3% DUE 12-14-2045 SBYPHFN1	160,000.000	85.638253	137,021.20	143,035.20	0.00	-6,014.00
WALMART INC 2.95% DUE 09-24-2049 SBKS6GR8	55,000.000	66.955019	36,825.26	41,124.61	0.00	-4,299.35

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
WALMART INC 3.625% DUE 12-15-2047 SBYZLMX2	103,000.000	76.663365	78,963.27	87,608.48	0.00	-8,645.21
WALMART INC 3.95% DUE 06-28-2038 SBGLQSV5	200,000.000	89.641528	179,283.06	191,027.36	0.00	-11,744.30
WARNERMEDIA HLDGS INC SR NT 4.279% 03-15-2032 C55903VBC6	500,000.000	88.149376	440,746.88	436,765.00	0.00	3,981.88
WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062 SBNQQCY0	825,000.000	73.836051	609,147.42	686,632.08	0.00	-77,484.66
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 C55903VBE2	1,381,000.000	74.653785	1,030,968.77	1,065,495.13	0.00	-34,526.36
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 C55903VBD4	433,000.000	80.548057	348,773.09	378,492.83	0.00	-29,719.74
WASHINGTON UNIV 3.524% DUE 04-15-2054 SBP4CPX4	90,000.000	72.190592	64,971.53	71,945.58	0.00	-6,974.05
WASHINGTON UNIV 4.349% DUE 04-15-2122 SBMFTGB8	70,000.000	77.423259	54,196.28	60,608.10	0.00	-6,411.82
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052 SBMWPC00	408,000.000	62.494161	254,976.18	287,086.86	0.00	-32,110.68
WASTE MANAGEMENT INC 5.35% 10-15-2054 SBT03N02	550,000.000	96.211873	529,165.30	547,726.25	0.00	-18,560.95
WASTE MGMT INC DEL 5.2% 03-15-2035 BSHMPMV8	584,000.000	97.522807	569,533.19	580,401.18	0.00	-10,867.99
WCORE COML MTG TR 2024-CORE COML MTG PASS THRU CTF CL A 5.80411% 11-15-2041 C951913AA0	480,000.000	100.124890	480,599.47	478,800.00	0.00	1,799.47
WELLPOINT INC 4.85% DUE 08-15-2054 C94973VBL0	50,000.000	83.058997	41,529.50	44,241.89	0.00	-2,712.39
WELLPOINT INC 6.375% DUE 06-15-2037 SBG496S4	220,000.000	106.026336	233,257.94	244,453.39	0.00	-11,195.45
WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034 C95000U3H4	1,720,000.000	106.250721	1,827,512.40	1,850,668.40	0.00	-23,156.00
WELLS FARGO & CO MEDIUM TERM SR NTS BOOK3.526% 03-24-2028 C95000U2V4	1,470,000.000	96.976006	1,425,547.29	1,425,797.10	0.00	-249.81
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 C95000U2M4	1,212,000.000	88.892166	1,077,373.05	1,139,176.07	0.00	-61,803.02
WELLS FARGO & CO 3.068% 04-30-2041 SBL6FQ18	1,542,000.000	72.854899	1,123,422.54	1,165,051.68	0.00	-41,629.14
WELLS FARGO & CO 4.4% DUE 06-14-2046 SBD39X50	704,000.000	80.391128	565,953.54	590,675.86	0.00	-24,722.32
WELLS FARGO & CO 4.611% 04-25-2053 SBP6P605	381,000.000	83.740928	319,052.94	345,631.61	0.00	-26,578.67
WELLS FARGO & CO 4.75% DUE 12-07-2046 SBDSFRX9	401,000.000	84.536470	338,991.25	354,699.55	0.00	-15,708.30

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
WELLS FARGO & CO 4.808% 07-25-2028 C95000U3A9	1,450,000.000	99.640128	1,444,781.86	1,446,940.50	0.00	-2,158.64
WELLS FARGO & CO 4.9% DUE 11-17-2045 SBYQ29R7	194,000.000	86.769510	168,332.85	173,408.31	0.00	-5,075.46
WELLS FARGO & CO 5.375% DUE 11-02-2043 SBG48MR2	551,000.000	93.412030	514,700.29	535,335.71	0.00	-20,635.42
WELLS FARGO & COMPANY 5.499% 01-23-2035 SBQWR464	154,000.000	99.714657	153,560.57	158,604.68	0.00	-5,044.11
WELLS FARGO & COMPANY 5.574% 07-25-2029 SBNFZXP6	1,570,000.000	101.543417	1,594,231.65	1,600,834.80	0.00	-6,603.15
WELLTOWER INC 3.1% DUE 01-15-2030 SBK5R492	1,185,000.000	91.053735	1,078,986.76	1,086,609.45	0.00	-7,622.69
WESTINGHOUSE AIR BRAKE TECH CORP 5.611% 03-11-2034 SBP9QDP9	190,000.000	101.329653	192,526.34	194,164.80	0.00	-1,638.46
WESTLAKE CHEM CORP SR NT 2.875% 08-15-2041 SBKP5407	90,000.000	67.176983	60,459.28	63,357.37	0.00	-2,898.09
WESTLAKE CHEM CORP SR NT 3.375% 08-15-2061 SBKP4ZQ7	172,000.000	60.171763	103,495.43	110,858.70	0.00	-7,363.27
WI PUB SVC CORP 3.3% DUE 09-01-2049 SBK20BN7	27,000.000	68.767882	18,567.33	19,359.00	0.00	-791.67
WI PUB SVC CORP 3.671% DUE 12-01-2042 SB90MCR9	95,000.000	77.652283	73,769.67	76,215.93	0.00	-2,446.26
WILLIAM MARSH RICE 3.574% DUE 05-15-2045 SBWX1XZ9	30,000.000	79.142704	23,742.81	25,115.10	0.00	-1,372.29
WILLIAMS COS INC 5.75% DUE 06-24-2044 SBNJZZV2	7,000.000	96.977162	6,788.40	7,075.21	0.00	-286.81
WILLIAMS COS INC 5.8% 11-15-2054 SBMZBG14	199,000.000	97.961646	194,943.68	199,053.30	0.00	-4,109.62
WILLIAMS PARTNERS 5.8 DUE 11-15-2043 SBG0SQL8	305,000.000	97.713985	298,027.65	307,915.87	0.00	-9,888.22
WILLIS N AMER INC 3.875% DUE 09-15-2049 SBKLMSW2	152,000.000	73.516576	111,745.20	117,941.45	0.00	-6,196.25
WILLIS NORTH AMERICA INC 2.95% DUE 09-15-2029 SBKLMSH7	615,000.000	90.944256	559,307.17	560,658.60	0.00	-1,351.43
WISCONSIN ELEC PWR CO 5.05% 10-01-2054 SBS6WWQ5	154,000.000	91.010887	140,156.77	153,145.30	0.00	-12,988.53
WISCONSIN PUBLIC SERVICE 2.85% 12-01-2051 SBNRLZ12	207,000.000	61.846717	128,022.70	137,145.96	0.00	-9,123.26
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SB91ZLT2	262,000.000	104.427791	273,600.81	288,986.28	0.00	-15,385.47
WYETH 6% DUE 02-15-2036 SBG491R8	120,000.000	105.356056	126,427.27	132,658.23	0.00	-6,230.96

5500 Supplemental Schedules

31 DEC 24

Account Name AVANGRID DB MT - NEW & LEGACY Account number AVGMT

Page 90 of 772

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
XCEL ENERGY INC 3.5% DUE 12-01-2049 C98389BAX8	224,000.000	68.918728	154,377.95	160,810.76	0.00	-6,432.81
ZOETIS INC 4.7 02-01-2043 SBG0R585	229,000.000	88.978673	203,761.16	219,662.62	0.00	-15,901.46
3M CO 3.125% DUE 09-19-2046 SBDHDTV6	115,000.000	68.397531	78,657.16	81,117.55	0.00	-2,460.39
3M CO 3.7% DUE 04-15-2050/03-27-2020 REG SBKSG5C6	587,000.000	73.563256	431,816.31	462,726.20	0.00	-30,909.89
3M CO 3.875% DUE 06-15-2044 SBN7DSL9	218,000.000	78.647250	171,451.01	181,743.14	0.00	-10,292.13
Total United States - USD			503,622,847.07	521,907,814.28	0.00	-18,284,967.21
Total Corporate Debt Instruments - Other			568,178,106.06	588,048,243.48	0.00	-19,870,137.42
<i>Corporate Stock - Common</i>						
Belgium - USD						
ADR GALAPAGOS NV SB292NQ7	9,220.000	27.500000	253,550.00	363,442.55	0.00	-109,892.55
Total Belgium - USD			253,550.00	363,442.55	0.00	-109,892.55
Canada - USD						
ALAMOS GOLD INC NEW COM CL A COM CL A SBYNBW45	18,531.000	18.440000	341,711.64	253,744.39	0.00	87,967.25
Total Canada - USD			341,711.64	253,744.39	0.00	87,967.25
Israel - USD						
KORNIT DIGITAL LTD COMMON STOCK SBWFRFD7	29,776.000	30.950000	921,567.20	544,519.64	0.00	377,047.56
ODDITY TECH LTD COMSTK SBM9HHR1	29,656.000	42.020000	1,246,145.12	1,227,920.88	0.00	18,224.24
Total Israel - USD			2,167,712.32	1,772,440.52	0.00	395,271.80
Switzerland - USD						
SPORTRADAR GROUP AG SBMGSDH9	43,795.000	17.340000	759,405.30	596,301.92	0.00	163,103.38
Total Switzerland - USD			759,405.30	596,301.92	0.00	163,103.38

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
United Kingdom - USD						
GENIUS SPORTS LTD COM NPV SBMF1JR1	175,415.000	8.650000	1,517,339.75	1,086,415.75	0.00	430,924.00
MAREX GROUP PLC COM USD0.001241 SBQXP757	42,795.000	31.170000	1,333,920.15	947,697.42	0.00	386,222.73
Total United Kingdom - USD			2,851,259.90	2,034,113.17	0.00	817,146.73
United States - USD						
#REORG/SUMMIT MATLS INC CL A MERGER 02-10-2025 SBW9JPS4	11,020.000	50.600000	557,612.00	432,603.10	0.00	125,008.90
AAR CORP COM S2001119	3,257.000	61.280000	199,588.96	202,902.10	0.00	-3,313.14
ACV AUCTIONS INC CL A CL A SBMFPJK6	25,183.000	21.600000	543,952.80	490,788.24	0.00	53,164.56
ADAPTHEALTH CORP COM SBKDRF35	55,961.000	9.520000	532,748.72	492,373.44	0.00	40,375.28
ADVANCE AUTO PTS INC COM S2822019	8,848.000	47.290000	418,421.92	388,505.71	0.00	29,916.21
ALLETE INC COM NEW SB02R1L6	4,512.000	64.800000	292,377.60	277,177.48	0.00	15,200.12
AMERIS BANCORP COM S2038849	5,137.000	62.570000	321,422.09	267,362.62	0.00	54,059.47
ANGIODYNAMICS INC COM STK SB00CR04	19,645.000	9.160000	179,948.20	140,926.83	0.00	39,021.37
APOGEE ENTERPRISES INC COM S2046176	7,138.000	71.410000	509,724.58	395,086.04	0.00	114,638.54
ARCBEST CORP COM USD0.01 SBLTFST7	2,969.000	93.320000	277,067.08	348,910.32	0.00	-71,843.24
ARCHER AVIATION INC CL A CL A SBMHVDS8	33,561.000	9.750000	327,219.75	282,899.96	0.00	44,319.79
ASTEC INDS INC COM S2060370	5,202.000	33.600000	174,787.20	191,483.97	0.00	-16,696.77
AXON ENTERPRISE INC COM SBDT5S35	3,525.000	594.320000	2,094,978.00	966,536.62	0.00	1,128,441.38
AZZ INC COM S2067672	7,320.000	81.920000	599,654.40	443,624.66	0.00	156,029.74
BELDEN INC COM SB01WL78	4,739.000	112.610000	533,658.79	382,351.80	0.00	151,306.99
BIOCRIST PHARMACEUTICALS INC COM S2100362	21,293.000	7.520000	160,123.36	130,235.92	0.00	29,887.44
CADENCE BK COM SBMCS168	12,507.000	34.450000	430,866.15	379,182.85	0.00	51,683.30

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
United States - USD						
CAPRI HOLDINGS LTD COM NPV SBJ1N1M9	13,652.000	21.060000	287,511.12	280,783.73	0.00	6,727.39
CARPENTER TECHNOLOGY CORP COM S2177504	3,880.000	169.710000	658,474.80	360,324.39	0.00	298,150.41
CASELLA WASTE SYS INC CL A COM STK S2120490	2,672.000	105.810000	282,724.32	282,769.26	0.00	-44.94
CCC INTELLIGENT SOLUTIONS HLDGS INC COM SBP4CXL8	12,253.000	11.730000	143,727.69	138,634.76	0.00	5,092.93
CLEARFIELD INC COM S2002059	3,458.000	31.000000	107,198.00	106,771.23	0.00	426.77
COLUMBIA BKG SYS INC COM S2176608	17,669.000	27.010000	477,239.69	435,114.60	0.00	42,125.09
COLUMBUS MCKINNON CORP N Y COM S2211071	6,034.000	37.240000	224,706.16	216,844.83	0.00	7,861.33
COMMUNITY FINANCIAL SYSTEM INC S2222062	6,090.000	61.680000	375,631.20	322,195.57	0.00	53,435.63
COMPASS INC CL A CL A SBN770G0	76,004.000	5.850000	444,623.40	296,178.85	0.00	148,444.55
COSTAR GROUP INC COM S2262864	7,889.000	71.590000	564,773.51	663,302.54	0.00	-98,529.03
COTY INC COM CL A COM CL A SBBBSMJ2	19,710.000	6.960000	137,181.60	236,063.86	0.00	-98,882.26
CRESCENT ENERGY CO COM CL A COM CL A SBNR4QY1	38,438.000	14.610000	561,579.18	459,299.18	0.00	102,280.00
DIGIMARC CORP NEW COM STK SB3F05P5	4,967.000	37.450000	186,014.15	183,679.54	0.00	2,334.61
DIGITALBRIDGE GROUP INC CL A NEW SBPW6ZP0	16,036.000	11.280000	180,886.08	245,116.10	0.00	-64,230.02
ELEMENT SOLUTION INC COM SBJ1C2K1	13,329.000	25.430000	338,956.47	321,554.80	0.00	17,401.67
ENERPAC TOOL GROUP CORP CL A COM CL A COM SBH3T5K7	2,803.000	41.090000	115,175.27	91,021.44	0.00	24,153.83
ENERSYS COM SB020GQ5	4,189.000	92.430000	387,189.27	417,261.79	0.00	-30,072.52
ENOVIX CORP COM SBNNTCT7	21,902.000	10.870000	238,074.74	247,545.37	0.00	-9,470.63
EVERQUOTE INC CL A COM CL A COM SBG88WS9	11,961.000	19.990000	239,100.39	163,118.77	0.00	75,981.62
EVOLENT HEALTH INC CL A CL A SBYLY8H1	55,086.000	11.250000	619,717.50	1,486,494.25	0.00	-866,776.75
FIRST WATCH RESTAURANT GROUP INC COM SBMDTR28	28,745.000	18.610000	534,944.45	517,975.54	0.00	16,968.91

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
United States - USD						
FOOT LOCKER INC COM S2980906	9,812.000	21.760000	213,509.12	217,279.12	0.00	-3,770.00
GENTHERM INC COM NPV SB8JFD24	5,944.000	39.925000	237,314.20	282,755.11	0.00	-45,440.91
GERON CORP COM S2370381	92,981.000	3.540000	329,152.74	281,866.07	0.00	47,286.67
GLACIER BANCORP INC NEW COM S2370585	7,662.000	50.220000	384,785.64	322,350.31	0.00	62,435.33
GLOBANT SA USD1.20 SBP40HF4	3,829.000	214.420000	821,014.18	790,884.54	0.00	30,129.64
GOODYEAR TIRE & RUBBER CO COM S2378200	45,526.000	9.000000	409,734.00	572,671.02	0.00	-162,937.02
HAIN CELESTIAL GROUP INC COM S2492337	21,727.000	6.150000	133,621.05	233,662.00	0.00	-100,040.95
HANCOCK WHITNEY CORP S2415497	6,115.000	54.720000	334,612.80	303,615.46	0.00	30,997.34
HELMERICH & PAYNE INC COM S2420101	9,155.000	32.020000	293,143.10	323,232.46	0.00	-30,089.36
HUB GROUP INC CL A CL A S2407632	2,547.000	44.560000	113,494.32	114,342.90	0.00	-848.58
HUBSPOT INC COM SBR4T3B3	806.000	696.770000	561,596.62	429,614.70	0.00	131,981.92
ICHOR HOLDINGS LTD COM USD0.0001 SBD2B5Y0	5,636.000	32.220000	181,591.92	204,054.81	0.00	-22,462.89
ICU MED INC COM S2451918	3,756.000	155.170000	582,818.52	398,190.29	0.00	184,628.23
INDIE SEMICONDUCTOR INC COM CL A SBP4W0C8	211,287.000	4.050000	855,712.35	1,450,801.74	0.00	-595,089.39
INGEVITY CORP COM SBD4LHG4	13,727.000	40.750000	559,375.25	580,138.81	0.00	-20,763.56
INNOVEX INTERNATIONAL INC COM NPV SBSPRSL8	5,883.000	13.970000	82,185.51	132,436.30	0.00	-50,250.79
KINDER CARE LEARNING COS INC COM SBM8J3J2	30,065.000	17.800000	535,157.00	742,178.39	0.00	-207,021.39
KURA SUSHI USA INC CL A COM CL A COM SBKDV6G7	7,251.000	90.580000	656,795.58	492,890.06	0.00	163,905.52
LAKELAND FINL CORP COM STK S2537528	1,376.000	68.760000	94,613.76	89,655.84	0.00	4,957.92
LIFE TIME GROUP HLDGS INC COM SBPH0546	30,080.000	22.120000	665,369.60	479,258.69	0.00	186,110.91
LITTELFUSE INC COM S2531832	1,598.000	235.650000	376,568.70	403,817.40	0.00	-27,248.70

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Stock - Common</i>						
United States - USD						
LOVESAC CO COM SBG88WJ0	6,967.000	23.660000	164,839.22	180,053.92	0.00	-15,214.70
MADDEN STEVEN LTD COM S2553911	4,214.000	42.520000	179,179.28	178,746.04	0.00	433.24
MAGNITE INC COM SBLPNRR6	34,162.000	15.920000	543,859.04	374,616.49	0.00	169,242.55
MATADOR RES CO COM SB7MSLL8	3,125.000	56.260000	175,812.50	177,147.50	0.00	-1,335.00
MERCURY SYSTEMS INC S2144047	16,167.000	42.000000	679,014.00	568,983.61	0.00	110,030.39
MP MATERIALS CORP COM USD0.0001 CL A SBN15Y35	16,575.000	15.600000	258,570.00	281,222.25	0.00	-22,652.25
MURPHY OIL CORP COM S2611206	13,707.000	30.260000	414,773.82	538,354.64	0.00	-123,580.82
NATIONAL BK HLDGS CORP CL A COM STK SB888DV3	10,006.000	43.060000	430,858.36	378,139.64	0.00	52,718.72
NEOGENOMICS INC COM NEW COM NEW S2598246	25,689.000	16.480000	423,354.72	400,551.77	0.00	22,802.95
NEW JERSEY RES CORP COM S2630513	5,540.000	46.650000	258,441.00	246,855.77	0.00	11,585.23
NLIGHT INC COM USD0.0001 SBFZP4R9	6,756.000	10.490000	70,870.44	70,091.26	0.00	779.18
O-I GLASS INC COM SBKLLXD2	36,296.000	10.840000	393,448.64	454,930.19	0.00	-61,481.55
OGE ENERGY CORP COM S2657802	7,330.000	41.250000	302,362.50	259,105.93	0.00	43,256.57
PAC PREMIER BANCORP COM S2767217	7,506.000	24.920000	187,049.52	215,792.97	0.00	-28,743.45
PAPA JOHNS INTL INC COM S2696117	7,922.000	41.070000	325,356.54	443,965.17	0.00	-118,608.63
PAR TECHNOLOGY CORP COM S2670036	7,770.000	72.670000	564,645.90	501,329.37	0.00	63,316.53
PAYLOCITY HLDG CORP COM SBKM4N88	3,033.000	199.470000	604,992.51	504,452.46	0.00	100,540.05
PEDIATRIX MEDICAL GROUP INC S2677640	9,261.000	13.120000	121,504.32	85,956.08	0.00	35,548.24
PHREESIA INC COM SBKF9DQ8	29,349.000	25.160000	738,420.84	681,354.03	0.00	57,066.81
PORCH GROUP INC COM USD SBNGJQZ8	141,920.000	4.920000	698,246.40	402,287.28	0.00	295,959.12
PROGRESS SOFTWARE CORP COM S2705198	6,664.000	65.150000	434,159.60	374,101.20	0.00	60,058.40

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
United States - USD						
PVH CORP COM USD1 SB3V9F12	2,455.000	105.750000	259,616.25	287,920.79	0.00	-28,304.54
QUANEX BLDG PRODS CORP COM STK SB2QXCJ9	11,902.000	24.240000	288,504.48	360,347.66	0.00	-71,843.18
QUIDELORTHO CORPORATION COM USD0.001 SBM9VY27	13,142.000	44.550000	585,476.10	543,252.27	0.00	42,223.83
QXO INC COM PAR VALUE \$0.00001 NEW SBRDY9L1	14,450.000	15.900000	229,755.00	208,802.80	0.00	20,952.20
RADIUS RECYCLING INC CL A COM STK CLASS A USD1 S2821298	9,543.000	15.220000	145,244.46	177,643.39	0.00	-32,398.93
RAMBUS INC DEL COM S2721967	1,245.000	52.860000	65,810.70	67,256.84	0.00	-1,446.14
RANGE RES CORP COM S2523334	8,110.000	35.980000	291,797.80	247,103.94	0.00	44,693.86
REDDIT INC CL A CL A SBMVNLY2	2,988.000	163.440000	488,358.72	174,399.75	0.00	313,958.97
REGAL REXNORD CORPORATION COM STK USD0.01 S2730082	0.000	155.130000	0.00	0.00	0.00	0.00
REV GROUP INC COM SBDRW1P1	27,025.000	31.870000	861,286.75	513,160.74	0.00	348,126.01
SEACOAST BKG CORP FLA COM NEW COM NEW SBH65L93	13,187.000	27.530000	363,038.11	373,301.11	0.00	-10,263.00
SEMTECH CORP COM S2795542	6,539.000	61.850000	404,437.15	250,408.59	0.00	154,028.56
SENSIENT TECHNOLOGIES CORP COM S2923741	4,688.000	71.260000	334,066.88	311,171.83	0.00	22,895.05
SHIFT4 PMTS INC CL A CL A SBLF0L75	5,059.000	103.780000	525,023.02	440,697.18	0.00	84,325.84
SILGAN HLDGS INC COM S2809324	8,983.000	52.050000	467,565.15	412,799.74	0.00	54,765.41
SOUTHSTATE CORP COM SBNFX071	4,028.000	99.480000	400,705.44	344,397.10	0.00	56,308.34
SPROUT SOCIAL INC COM CL A COM CL A SBKTNTS0	19,704.000	30.710000	605,109.84	1,003,653.29	0.00	-398,543.45
SPS COMM INC COM SB57VWJ3	5,423.000	183.990000	997,777.77	1,040,017.99	0.00	-42,240.22
STEPSTONE GROUP INC CL A CL A SBLFDXF6	4,736.000	57.880000	274,119.68	257,326.09	0.00	16,793.59
SWEETGREEN INC CL A CL A SBMQ89L5	11,702.000	32.060000	375,166.12	379,925.24	0.00	-4,759.12
TEXAS CAP BANCSHARES INC DEL COM S2977209	5,641.000	78.200000	441,126.20	380,057.76	0.00	61,068.44

5500 Supplemental Schedules

31 DEC 24

Account Name AVANGRID DB MT - NEW & LEGACY Account number AVGMT

Page 96 of 772

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
United States - USD						
TOAST INC COM USD0.000001 CLASS A SBP6D7B7	30,350.000	36.450000	1,106,257.50	608,329.96	0.00	497,927.54
TRANSCAT INC COM S2901714	2,912.000	105.740000	307,914.88	326,721.49	0.00	-18,806.61
TXNM ENERGY INC COM NPV S2707826	6,931.000	49.170000	340,797.27	288,846.82	0.00	51,950.45
UNITED CMNTY BK BLAIRSVILLE GA COM S2862156	8,182.000	32.310000	264,360.42	242,203.61	0.00	22,156.81
V F CORP COM S2928683	47,945.000	21.460000	1,028,899.70	843,346.76	0.00	185,552.94
VALARIS LTD COM USD0.40 SBMY0YX0	3,236.000	44.240000	143,160.64	162,007.99	0.00	-18,847.35
VALMONT INDS INC COM S2926825	2,531.000	306.670000	776,181.77	613,716.19	0.00	162,465.58
VERTEX INC CL A CL A SBMX6DM1	6,208.000	53.350000	331,196.80	179,261.33	0.00	151,935.47
VIAMI SOLUTIONS INC COM NPV SBYXB201	22,291.000	10.100000	225,139.10	228,925.65	0.00	-3,786.55
VICTORY CAP HLDGS INC DEL CL A CL A SBFYVKR0	24,886.000	65.460000	1,629,037.56	963,363.73	0.00	665,673.83
WESBANCO INC COM S2953782	10,506.000	32.540000	341,865.24	335,770.53	0.00	6,094.71
WORKIVA INC COM CL A COM CL A SBSS6HY8	2,211.000	109.500000	242,104.50	215,221.40	0.00	26,883.10
ZETA GLOBAL HLDGS CORP CL A CL A SBN0TQF4	13,368.000	17.990000	240,490.32	205,504.28	0.00	34,986.04
Total United States - USD			47,032,897.02	42,835,599.49	0.00	4,197,297.53
Total Corporate Stock - Common			53,406,536.18	47,855,642.04	0.00	5,550,894.14

Partnership/Joint Venture Interests

Global Region - USD

RREEF AMERICA REIT II C9938YB993	20,052,159.400	1.994798	39,999,999.45	34,482,419.19	0.00	5,517,580.26
Total Global Region - USD			39,999,999.45	34,482,419.19	0.00	5,517,580.26

5500 Supplemental Schedules

31 DEC 24

Account Name AVANGRID DB MT - NEW & LEGACY Account number AVGMT

Page 97 of 772

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Partnership/Joint Venture Interests</i>						
United States - USD						
JP MORGAN STRATEGIC PROPERTY FUND C9938YD999	23,989,478.760	1.961673	47,059,500.77	45,132,207.64	0.00	1,927,293.13
Total United States - USD			47,059,500.77	45,132,207.64	0.00	1,927,293.13
Total Partnership/Joint Venture Interests			87,059,500.22	79,614,626.83	0.00	7,444,873.39
<i>Value of Interest in Common/Collective Trusts</i>						
Global Region - USD						
CF UBS EMERGING MARKETS EQUITY OPPORTUNITY COLLECTIVE FUND C994722536	203,693.604	132.039600	26,895,621.99	26,210,599.16	0.00	685,022.83
CF WILLIAM BLAIR EMERGING MARKETS GROWTH COLLECTIVE INVESTMENT FUND C999688526	1,173,200.185	23.288900	27,322,541.79	24,855,729.78	0.00	2,466,812.01
Total Global Region - USD			54,218,163.78	51,066,328.94	0.00	3,151,834.84
United States - USD						
CF BLACKROCK INTERMEDIATE GOVERNMENT BOND INDEX NON- LENDABLE ND C2SS999T58	10,831,249.090	13.144595	142,372,382.63	138,828,744.05	0.00	3,543,638.58
CF CF WTC-CTF OPPORTUNISTIC FIXED INCOME C1S59999S6	13,622,330.802	12.110000	164,966,426.01	171,278,345.24	0.00	-6,311,919.23
CF MERCER GLOBAL LOW VOLATILITY EQUITY PORTFOLIO C06999RM07	1,321,295.520	31.616176	41,774,311.05	39,102,389.63	0.00	2,671,921.42
CF SSGA DAILY MSCI EAFE INDX NL FUND (ZV31NON) C998939581	3,672,619.606	33.485000	122,977,667.51	119,036,939.22	0.00	3,940,728.29
CF SSGA RUSSELL 1000 (R)INDX NL (CMCQ) FD CSSG991S93	2,410,918.820	91.474000	220,536,388.14	180,612,222.91	0.00	39,924,165.23
NT COLLECTIVE SHORT TERM INVT FD C66586U452	82,200,638.850	1.000000	82,200,638.85	82,200,638.30	0.00	0.55
Total United States - USD			774,827,814.19	731,059,279.35	0.00	43,768,534.84
Total Value of Interest in Common/Collective Trusts			829,045,977.97	782,125,608.29	0.00	46,920,369.68

5500 Supplemental Schedules

31 DEC 24

Account Name AVANGRID DB MT - NEW & LEGACY Account number AVGMT

Page 98 of 772

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Pooled Separate Accounts</i>						
United States - USD						
SA 41 - METLIFE SEPARATE ACCOUNT #41 C589999X97	1,662.900	1,321.403400	2,197,361.71	2,039,403.68	0.00	157,958.03
Total United States - USD			2,197,361.71	2,039,403.68	0.00	157,958.03
Total Pooled Separate Accounts			2,197,361.71	2,039,403.68	0.00	157,958.03
<i>Value of Interest in Registered Investment Companies</i>						
United States - USD						
MFO PIMCO FDS PAC INVT MGMT SER ALL AST FD INSTL CL 722005626 S2649241	8,584,962.400	10.820000	92,889,293.17	94,617,386.28	0.00	-1,728,093.11
MFO PIMCO SHORT TERM FLOATING NAV II C72201P613	0.013	10.017000	0.13	0.13	0.00	0.00
Total United States - USD			92,889,293.30	94,617,386.41	0.00	-1,728,093.11
Total Value of Interest in Registered Investment Companies			92,889,293.30	94,617,386.41	0.00	-1,728,093.11
<i>Value of Funds Held in Insurance Company General Accounts</i>						
United States - USD						
GAC JOHN HANCOCK CONTRACT #GAC 37 (PARTICIPATING ANNUITY CONTRACT) C999502HI1	23,773,925.900	100.000000	23,773,925.90	23,773,925.90	0.00	0.00
GAC METLIFE CONTRACT #GAC 176 EVERGREEN (PARTICIPATING ANNUITY CONTRACT) C999502HG5	12,282.470	100.000000	12,282.47	12,282.47	0.00	0.00
Total United States - USD			23,786,208.37	23,786,208.37	0.00	0.00
Total Value of Funds Held in Insurance Company General Accounts			23,786,208.37	23,786,208.37	0.00	0.00
<i>Other</i>						
Canada - USD						
B.C PROV CDA 7.25 BD DUE 09-01-2036 BEO S2108258	105,000.000	117.889903	123,784.40	132,766.98	0.00	-8,982.58
CDS BOFAUS6NGFX 06/20/2029 SELL TECK RESOURCES LIMITED BRYX7M765 S9M6PHXL	- 729,853.000	0.000000	0.00	0.00	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL TECK RESOURCES LIMITED BRYX7M765 S9M6PHXU	729,853.000	0.176059	128,496.97	138,714.64	0.00	-10,217.67
Total Canada - USD			252,281.37	271,481.62	0.00	-19,200.25

5500 Supplemental Schedules

31 DEC 24

Account Name AVANGRID DB MT - NEW & LEGACY Account number AVGMT

Page 99 of 772

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
Chile - USD						
CHILE REP 2.55% NTS 22/01/2061 USD 3.1% DUE 01-22-2061/07-22-2060 REG C168863DQ8	1,026,000.000	58.942429	604,749.32	684,733.80	0.00	-79,984.48
REPUBLIC OF CHILE 4.34% 03-07-2042 SBP960X6	115,000.000	83.703489	96,259.01	95,990.50	0.00	268.51
REPUBLIC OF CHILE BNDS 3.86% DUE 06-21-2047 REG C168863CE6	470,000.000	74.702540	351,101.94	370,587.50	0.00	-19,485.56
REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG C168863DS4	1,206,000.000	71.385824	860,913.04	912,429.67	0.00	-51,516.63
REPUBLIC OF CHILE 5.33% 01-05-2054 C168863EA2	308,000.000	92.430018	284,684.46	311,682.66	0.00	-26,998.20
Total Chile - USD			2,197,707.77	2,375,424.13	0.00	-177,716.36
Colombia - USD						
COLOMBIA REP 8.375% 11-07-2054 C195325EQ4	1,015,000.000	96.865000	983,179.75	1,002,506.73	0.00	-19,326.98
Total Colombia - USD			983,179.75	1,002,506.73	0.00	-19,326.98
France - USD						
PVTPL ELECTRICITE DE FRANCE SA 6.0% 04-22-2064 C268317BB9	376,000.000	96.759118	363,814.28	360,987.51	0.00	2,826.77
PVTPL ELECTRICITE DE FRANCE 5.7% 05-23-2028 C28504DAB9	200,000.000	101.556310	203,112.62	204,676.00	0.00	-1,563.38
PVTPL ELECTRICITE DE FRANCE 6.9% 05-23-2053 C28504DAD5	25,000.000	107.377945	26,844.49	26,584.25	0.00	260.24
Total France - USD			593,771.39	592,247.76	0.00	1,523.63
Indonesia - USD						
INDONESIA REP GLOBAL NT 144A 5.95% DUE 01-08-2046 REG C455780BW5	300,000.000	103.175348	309,526.04	337,808.44	0.00	-28,282.40
INDONESIA REP 3.05% 03-12-2051 C455780CW4	300,000.000	64.849342	194,548.03	228,142.30	0.00	-33,594.27
REPUBLIC OF INDONESIA 10/09/2034 4.75% 09-10-2034 C455780DX1	645,000.000	94.925313	612,268.27	642,465.15	0.00	-30,196.88
REPUBLIC OF INDONESIA 4.35% 01-11-2048 C455780CE4	700,000.000	83.846371	586,924.60	641,460.67	0.00	-54,536.07
Total Indonesia - USD			1,703,266.94	1,849,876.56	0.00	-146,609.62

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
Israel - USD						
ISRAEL ST 3.375% DUE 01-15-2050 REG C46513JXN6	315,000.000	64.847100	204,268.37	223,256.25	0.00	-18,987.88
STATE OF ISRAEL BD 4.125% DUE 01-17-2048REG C46513YJJ8	120,000.000	75.769000	90,922.80	96,902.88	0.00	-5,980.08
STATE OF ISRAEL 3.875% DUE 07-03-2050 REG C46513JB42	200,000.000	70.659400	141,318.80	141,100.00	0.00	218.80
STATE OF ISRAEL 6.043% 03-12-2054 C46514BRM1	2,124,000.000	91.414800	1,941,650.35	1,987,937.39	0.00	-46,287.04
Total Israel - USD			2,378,160.32	2,449,196.52	0.00	-71,036.20
Mexico - USD						
CDS BOFAUS6NGFX 06/20/2029 SELL PETROLEOS MEXICANOS 6. BYD3GWAC0 S9M85WGL	- 1,915,000.000	0.122042	-233,710.43	-263,350.95	0.00	29,640.52
CDS BOFAUS6NGFX 06/20/2029 SELL PETROLEOS MEXICANOS 6. BYD3GWAC0 S9M85WGU	1,915,000.000	0.000000	0.00	0.00	0.00	0.00
MEXICO(UNITED MEXICAN STATES) 5.75% DUE 10-12-2110 C91086QAZ1	386,000.000	76.535045	295,425.27	322,113.32	0.00	-26,688.05
PETROLEOS MEXICANOS 6.7% 02-16-2032 C71643VAB1	429,000.000	86.995430	373,210.39	354,058.87	0.00	19,151.52
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG C71654QDD1	2,038,000.000	75.450000	1,537,671.00	1,586,408.72	0.00	-48,737.72
PETROLEOS MEXICANOS 10.0% 02-07-2033 C71654QDP4	208,000.000	103.843262	215,993.98	209,363.03	0.00	6,630.95
UNITED MEXICAN STAT MEX NEW ISS USD 31YRINSEDOL = A038P73 5% DUE 04-27-2051 REG C91087BAL4	514,000.000	75.046544	385,739.24	421,351.10	0.00	-35,611.86
UNITED MEXICAN STATES 4.28% 08-14-2041 C91087BAQ3	1,825,000.000	73.332624	1,338,320.38	1,446,290.56	0.00	-107,970.18
UNITED MEXICAN STATES 6.338% DUE 05-04-2053 C91087BAX8	2,993,000.000	88.981570	2,663,218.39	2,955,871.58	0.00	-292,653.19
UNITED MEXICAN STATES 6.4% 05-07-2054 C91087BBA7	1,281,000.000	89.548632	1,147,117.97	1,237,404.37	0.00	-90,286.40
UNITED MEXICAN STS 4.6% DUE 01-23-2046 C91086QBF4	980,000.000	72.279016	708,334.36	790,612.48	0.00	-82,278.12
UNITED MEXICAN STS GLOBAL NT 3.771% 05-24-2061 C91087BAN0	725,000.000	56.594547	410,310.47	467,249.41	0.00	-56,938.94
UNITED MEXICAN STS GLOBAL NT 4.4% 02-12-2052 C91087BAS9	305,000.000	67.534702	205,980.84	240,130.29	0.00	-34,149.45
UNITED MEXICAN STS GLOBAL NT 4.6% DUE 02-10-2048 REG C91087BAD2	575,000.000	71.604191	411,724.10	462,574.68	0.00	-50,850.58
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 C91086QBB3	1,193,000.000	75.876060	905,201.40	1,002,808.50	0.00	-97,607.10

5500 Supplemental Schedules

31 DEC 24

Account Name AVANGRID DB MT - NEW & LEGACY Account number AVGMT

Page 101 of 772

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
Mexico - USD						
UTD MEXICAN STS UTD MEXICAN STATES4.35 01-15-2047 REG 4.35 DUE 01-15-2047 REG C91087BAB6	450,000.000	69.720950	313,744.28	361,949.00	0.00	-48,204.72
Total Mexico - USD			10,678,281.64	11,594,834.96	0.00	-916,553.32
Panama - USD						
PANAMA REP GLOBAL BD 4.3% DUE 04-29-2053REG SINKING FUND 04-29-2051 C698299BB9	495,000.000	58.460092	289,377.46	356,999.50	0.00	-67,622.04
PANAMA REP 4.5% 01-19-2063 C698299BS2	517,000.000	58.494785	302,418.04	369,975.54	0.00	-67,557.50
PANAMA(REPUBLIC OF) 8.0% 03-01-2038 C698299BY9	595,000.000	100.260963	596,552.73	671,830.28	0.00	-75,277.55
REPUBLIC OF PANAMA 3.87% 07-23-2060 C698299BL7	400,000.000	52.219157	208,876.63	222,270.00	0.00	-13,393.37
REPUBLIC OF PANAMA 4.5% 04-01-2054 C698299BM5	325,000.000	58.793175	191,077.82	217,698.23	0.00	-26,620.41
Total Panama - USD			1,588,302.68	1,838,773.55	0.00	-250,470.87
Peru - USD						
PERU REP 15/01/2072 3.6% DUE 01-15-2072/11-02-2021 BEO C715638DW9	204,000.000	60.810000	124,052.40	128,828.43	0.00	-4,776.03
PERU REP 2.78% 12-01-2060 C715638DQ2	1,282,000.000	52.550000	673,691.00	774,699.20	0.00	-101,008.20
PERU REP 3.23% 07-28-2121 C715638DR0	402,000.000	52.490000	211,009.80	249,264.12	0.00	-38,254.32
PERU REP 3.3% 03-11-2041 C715638DS8	237,000.000	71.990000	170,616.30	183,869.34	0.00	-13,253.04
REPUBLIC OF PERU 5.375% 02-08-2035 C715638EB4	960,000.000	96.017570	921,768.67	941,517.40	0.00	-19,748.73
REPUBLIC OF PERU 5.875% 08-08-2054 C715638EC2	1,301,000.000	95.284003	1,239,644.88	1,313,163.04	0.00	-73,518.16
Total Peru - USD			3,340,783.05	3,591,341.53	0.00	-250,558.48
Philippines - USD						
PHILIPPINES REP GLOBAL BD 2.65% 12-10-2045 C718286CL9	95,000.000	63.453953	60,281.26	63,555.00	0.00	-3,273.74
PHILIPPINES REP GLOBAL BD 4.75% 03-05-2035 C718286DC8	1,588,000.000	95.174756	1,511,375.13	1,576,567.17	0.00	-65,192.04
PHILIPPINES REP GLOBAL BD 5.6% 05-14-2049 C718286DB0	510,000.000	98.484741	502,272.18	510,545.64	0.00	-8,273.46
Total Philippines - USD			2,073,928.57	2,150,667.81	0.00	-76,739.24

5500 Supplemental Schedules

31 DEC 24

Account Name AVANGRID DB MT - NEW & LEGACY Account number AVGMT

Page 102 of 772

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
Poland - USD						
REPUBLIC OF POLAND 5.5% 03-18-2054 C731011AZ5	981,000.000	92.172300	904,210.26	967,003.18	0.00	-62,792.92
Total Poland - USD			904,210.26	967,003.18	0.00	-62,792.92
Qatar - USD						
QATAR PETE BD 144A 3.3% 07-12-2051 C74730DAD5	294,000.000	68.450400	201,244.18	211,979.13	0.00	-10,734.95
Total Qatar - USD			201,244.18	211,979.13	0.00	-10,734.95
Romania - USD						
PVTPL ROMANIA 7.625% DUE 01-17-2053 C77586RAS9	1,132,000.000	101.071000	1,144,123.72	1,247,425.56	0.00	-103,301.84
Total Romania - USD			1,144,123.72	1,247,425.56	0.00	-103,301.84
Saudi Arabia - USD						
PVTPL SAUDI ARABIA (KINGDOM OF) 5.75% 01-16-2054 C80413TBH1	465,000.000	93.361900	434,132.84	455,026.55	0.00	-20,893.71
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 5.0% DUE 01-18-2053 C80413TBE8	495,000.000	84.573000	418,636.35	465,952.41	0.00	-47,316.06
PVTPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054 C80414L2P9	330,000.000	93.522700	308,624.91	321,627.90	0.00	-13,002.99
PVTPL SAUDI ARABIAN OIL CO 5.875% 07-17-2064 C80414L2Q7	225,000.000	93.258000	209,830.50	219,687.75	0.00	-9,857.25
PVTPL SAUDI INTERNATIONAL BOND 4.75% DUE 01-18-2028 C80413TBC2	200,000.000	99.304600	198,609.20	201,054.00	0.00	-2,444.80
Total Saudi Arabia - USD			1,569,833.80	1,663,348.61	0.00	-93,514.81
United States - USD						
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 3.126% 04-01-2055 BEO TAXABLE SBN7GSB8	245,000.000	65.486350	160,441.56	174,781.95	0.00	-14,340.39
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.263 04-01-2049 BEO SB523F62	140,000.000	105.689930	147,965.90	151,948.35	0.00	-3,982.45
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.907% 10-01-2050 BEO TAXABLE SB574M81	200,000.000	113.507010	227,014.02	247,642.31	0.00	-20,628.29
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE SB3YX4F8	95,000.000	114.623460	108,892.29	120,249.25	0.00	-11,356.96
CALIFORNIA HEALTH FACS FING AUTH REV 4.19% 06-01-2037 BEO TAXABLE SBMFTHY8	155,000.000	90.637060	140,487.44	143,361.96	0.00	-2,874.52

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
United States - USD						
CALIFORNIA HEALTH FACS FING AUTH REV 4.353% 06-01-2041 BEO TAXABLE SBMFTGZ2	255,000.000	88.720730	226,237.86	231,042.82	0.00	-4,804.96
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE SB5BGSJ6	85,000.000	114.350470	97,197.90	102,919.65	0.00	-5,721.75
CALIFORNIA ST UNIV REV 3.899% 11-01-2047BEO TAXABLE SBDZTSV9	70,000.000	81.681040	57,176.73	60,229.12	0.00	-3,052.39
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE SB54BZ20	295,000.000	113.860600	335,888.77	356,653.32	0.00	-20,764.55
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE SB3Y5CW7	520,000.000	119.084010	619,236.85	655,758.66	0.00	-36,521.81
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE SB52J623	1,285,000.000	117.833480	1,514,160.22	1,607,111.54	0.00	-92,951.32
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 SB41WHL2	505,000.000	118.203320	596,926.77	631,254.41	0.00	-34,327.64
CALL SWO USD GSILGB2X P 1DSOFR / R 3.546% BYDCLCRN6 12/18/2025 S9MYVAKU	61,875,000.000	0.004758	294,401.25	290,428.33	0.00	3,972.92
CARETRUST REIT INC COM SBMP8TL6	6,664.000	27.050000	180,261.20	187,426.82	0.00	-7,165.62
CCP DUE FROM GOLDMAN SACHS S9B3PJ3U	158,000.360	1.000000	158,000.36	158,000.36	0.00	0.00
CCP DUE TO/FROM CREDIT SUISSE S9AYQMMU	109,000.000	1.000000	109,000.00	109,000.00	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL ENERGY TRANSFER LP 3.7 BYD2W5BH1 S9M7WUUL	1,220,000.000	0.018869	23,020.30	23,496.16	0.00	-475.86
CDS BARCGB5G 06/20/2029 SELL ENERGY TRANSFER LP 3.7 BYD2W5BH1 S9M7WUUL	- 1,220,000.000	0.000000	0.00	0.00	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD2SUNK1 S9M7UA2U	2,439,000.000	0.018042	44,005.41	51,323.03	0.00	-7,317.62
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD2SUNK1 S9M7UA2L	- 2,439,000.000	0.000000	0.00	0.00	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD2UVLS1 S9M7VNDL	- 280,000.000	0.000000	0.00	0.00	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD2UVLS1 S9M7VNDU	280,000.000	0.018042	5,051.87	5,774.54	0.00	-722.67
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD5XU957 S9M8WUWL	- 353,000.000	0.000000	0.00	0.00	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD5XU957 S9M8WUWU	353,000.000	0.018042	6,368.97	7,438.18	0.00	-1,069.21
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD6007C4 S9M8XQQU	321,000.000	0.018042	5,791.61	6,631.33	0.00	-839.72
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD6007C4 S9M8XQQL	- 321,000.000	0.000000	0.00	0.00	0.00	0.00

5500 Supplemental Schedules

31 DEC 24

Account Name AVANGRID DB MT - NEW & LEGACY Account number AVGMT

Page 104 of 772

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
United States - USD						
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD61P5N6 S9M91GWU	429,000.000	0.018042	7,740.19	8,869.09	0.00	-1,128.90
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD61P5N6 S9M91GWL	- 429,000.000	0.000000	0.00	0.00	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD64HCN3 S9M92C6U	1,257,000.000	0.018042	22,679.30	26,027.63	0.00	-3,348.33
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD64HCN3 S9M92C6L	- 1,257,000.000	0.000000	0.00	0.00	0.00	0.00
CDS BARCGB5G 12/20/2029 BUY D.R. HORTON INC 1.4% 1 BYD8ADPH0 S9M9XZ4L	- 1,260,000.000	0.022252	-28,037.27	-31,201.38	0.00	3,164.11
CDS BARCGB5G 12/20/2029 BUY D.R. HORTON INC 1.4% 1 BYD8ADPH0 S9M9XZ4U	1,260,000.000	0.000000	0.00	0.00	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD2PG442 S9M7TNXL	- 577,000.000	0.000000	0.00	0.00	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD2PG442 S9M7TNXU	577,000.000	0.017221	9,936.57	9,483.49	0.00	453.08
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD600FR2 S9M8XS DU	122,000.000	0.017221	2,100.97	2,028.28	0.00	72.69
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD600FR2 S9M8XS DL	- 122,000.000	0.000000	0.00	0.00	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD64WAT9 S9M92J7L	- 122,000.000	0.000000	0.00	0.00	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD64WAT9 S9M92J7U	122,000.000	0.017221	2,100.97	2,036.39	0.00	64.58
CDS BOFAUS6NGFX 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD2PF3R4 S9M7TMYU	582,000.000	0.029187	16,986.66	14,093.34	0.00	2,893.32
CDS BOFAUS6NGFX 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD2PF3R4 S9M7TMYL	- 582,000.000	0.000000	0.00	0.00	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD2PN3X4 S9M7TMNL	- 289,000.000	0.000000	0.00	0.00	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD2PN3X4 S9M7TMNU	289,000.000	0.145811	42,139.47	47,508.31	0.00	-5,368.84
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD2VUZK4 S9M7V25U	257,000.000	0.145811	37,473.50	42,546.23	0.00	-5,072.73
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD2VUZK4 S9M7V25L	- 257,000.000	0.000000	0.00	0.00	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD3TQCV5 S9M89B1L	- 122,000.000	0.000000	0.00	0.00	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD3TQCV5 S9M89B1U	122,000.000	0.145811	17,788.98	20,329.79	0.00	-2,540.81
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD33J3Q0 S9M82ANU	110,000.000	0.145811	16,039.24	17,879.89	0.00	-1,840.65

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
United States - USD						
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD33J3Q0 S9M82ANL	- 110,000.000	0.000000	0.00	0.00	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD4C24U5 S9M8FB9L	- 183,026.000	0.000000	0.00	0.00	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD4C24U5 S9M8FB9U	183,026.000	0.145811	26,687.26	27,746.95	0.00	-1,059.69
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD4RFCH0 S9M8JYLU	110,000.000	0.145811	16,039.24	16,546.98	0.00	-507.74
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD4RFCH0 S9M8JYLL	- 110,000.000	0.000000	0.00	0.00	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD2PFC03 S9M7TNWU	578,000.000	0.011046	6,384.36	6,623.44	0.00	-239.08
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD2PFC03 S9M7TNWL	- 578,000.000	0.000000	0.00	0.00	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD3DR514 S9M84YGL	- 183,000.000	0.000000	0.00	0.00	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD3DR514 S9M84YGU	183,000.000	0.011046	2,021.34	1,846.18	0.00	175.16
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD3TQCS2 S9M89H0U	122,000.000	0.011046	1,347.56	1,417.26	0.00	-69.70
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD3TQCS2 S9M89H0L	- 122,000.000	0.000000	0.00	0.00	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD62NJQ8 S9M9177L	- 183,000.000	0.000000	0.00	0.00	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD62NJQ8 S9M9177U	183,000.000	0.011046	2,021.34	2,153.90	0.00	-132.56
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD662WU6 S9M93LCL	- 121,000.000	0.000000	0.00	0.00	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD662WU6 S9M93LCU	121,000.000	0.011046	1,336.52	1,326.73	0.00	9.79
CDS BOFAUS6NGFX 12/20/2029 SELL BOEING CO 2.6% 10/30/2 BYDAH5HF5 S9MY2GJU	109,000.000	0.000000	0.00	0.00	0.00	0.00
CDS BOFAUS6NGFX 12/20/2029 SELL BOEING CO 2.6% 10/30/2 BYDAH5HF5 S9MY2GJL	- 109,000.000	0.003764	-410.23	-1,042.58	0.00	632.35
CDS CITIGB2L 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD3GRG50 S9M85YKL	- 325,000.000	0.000000	0.00	0.00	0.00	0.00
CDS CITIGB2L 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD3GRG50 S9M85YKU	325,000.000	0.029187	9,485.68	7,984.64	0.00	1,501.04
CDS CITIGB2L 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD3GR057 S9M85YLU	325,000.000	0.029187	9,485.68	7,984.64	0.00	1,501.04
CDS CITIGB2L 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD3GR057 S9M85YLL	- 325,000.000	0.000000	0.00	0.00	0.00	0.00

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
United States - USD						
CDS DEUTGB2L 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD2PKJT2 S9M7TJWU	156,000.000	0.017221	2,686.49	2,563.99	0.00	122.50
CDS DEUTGB2L 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD2PKJT2 S9M7TJWL	- 156,000.000	0.000000	0.00	0.00	0.00	0.00
CDS DEUTGB2L 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD2PKMP6 S9M7TJDU	103,476.000	0.145811	15,087.97	16,958.73	0.00	-1,870.76
CDS DEUTGB2L 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD2PKMP6 S9M7TJDL	- 103,476.000	0.000000	0.00	0.00	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD6F8CD3 S9M97QZU	131,000.000	0.011046	1,446.97	1,058.79	0.00	388.18
CDS JPMGGB2L 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD6F8CD3 S9M97QZL	- 131,000.000	0.000000	0.00	0.00	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD65WWR8 S9M93LAL	- 193,000.000	0.000000	0.00	0.00	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD65WWR8 S9M93LAU	193,000.000	0.011046	2,131.80	2,116.18	0.00	15.62
CDS JPMGGB2L 06/20/2029 SELL KINDER MORGAN INC 4.3% BYD2UU1V8 S9M7VNPL	- 349,000.000	0.000000	0.00	0.00	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL KINDER MORGAN INC 4.3% BYD2UU1V8 S9M7VNPU	349,000.000	0.019944	6,960.39	7,516.38	0.00	-555.99
CDS JPMGGB2L 06/20/2029 SELL KINDER MORGAN INC 4.3% BYD3ZCE88 S9M8C85L	- 251,000.000	0.000000	0.00	0.00	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL KINDER MORGAN INC 4.3% BYD3ZCE88 S9M8C85U	251,000.000	0.019944	5,005.89	5,321.96	0.00	-316.07
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD2PSFZ5 S9M7TKKU	636,000.000	0.020209	12,852.99	12,773.02	0.00	79.97
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD2PSFZ5 S9M7TKKL	- 636,000.000	0.000000	0.00	0.00	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD2UU4Y9 S9M7VMSU	349,000.000	0.020209	7,052.98	7,197.55	0.00	-144.57
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD2UU4Y9 S9M7VMSL	- 349,000.000	0.000000	0.00	0.00	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD3ZCP11 S9M8C66L	- 249,000.000	0.000000	0.00	0.00	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD3ZCP11 S9M8C66U	249,000.000	0.020209	5,032.07	4,716.86	0.00	315.21
CHICAGO ILL O HARE INTL ARPT REV 6.395% 01-01-2040 BEO TAXABLE SB3PV428	405,000.000	105.117880	425,727.41	460,357.71	0.00	-34,630.30
CITY OF NEW YORK 5.517 DUE 10-01-2037 SB4TB7N3	150,000.000	99.221320	148,831.98	155,728.64	0.00	-6,896.66
DALLAS FORT WORTH TEX INTL ARPT REV 2.919% 11-01-2050 BEO TAXABLE SBL0CBW1	65,000.000	69.426400	45,127.16	47,738.99	0.00	-2,611.83

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
United States - USD						
DALLAS TEX AREA RAPID TRAN SALES TAX REV2.613% 12-01-2048 BEO TAXABLE SBNM6HY9	170,000.000	66.358730	112,809.84	118,373.50	0.00	-5,563.66
DALLAS TEX AREA RAPID TRAN SALES TAX REV5.999% 12-01-2044 BEO TAXABLE SB5ZNLZ0	175,000.000	101.616480	177,828.84	184,947.00	0.00	-7,118.16
EMPIRE ST RLTY TR INC CL A CL A SBF321D7	12,557.000	10.320000	129,588.24	122,828.85	0.00	6,759.39
ESC CB LEHMAN BROS SUB NTS D07/19/07 6.500 JJ17 ESCROW SB84J4J5	2,210,000.000	0.010000	221.00	221.00	0.00	0.00
FUT MAR 25 CBT UL T-BONDS C999599GH0	- 861.000	118.906250	-102,378,281.25	-106,356,392.67	0.00	3,978,111.42
FUT MAR 25 CBT UL T-BONDS C999599GH0	861.000	118.906250	102,378,281.25	106,356,392.67	0.00	-3,978,111.42
FUT MAR 25 CBT ULT TNOTE C999599GH0	- 2,252.000	111.312500	-250,675,750.00	-254,752,327.02	0.00	4,076,577.02
FUT MAR 25 CBT ULT TNOTE C999599GH0	2,252.000	111.312500	250,675,750.00	254,752,327.02	0.00	-4,076,577.02
FUT MAR 25 CBT 5Y T-NOTE C999599GH0	400.000	106.304688	42,521,875.01	42,755,657.75	0.00	-233,782.74
FUT MAR 25 CBT 5Y T-NOTE C999599GH0	- 400.000	106.304688	-42,521,875.01	-42,755,657.75	0.00	233,782.74
FUT MAR 25 U.S. T-BONDS C999599GH0	859.000	113.843750	97,791,781.25	100,149,580.17	0.00	-2,357,798.92
FUT MAR 25 U.S. T-BONDS C999599GH0	- 859.000	113.843750	-97,791,781.25	-100,149,580.17	0.00	2,357,798.92
FUT MAR 25 US 2YR T-NOTE C999599GH0	- 332.000	102.804688	-68,262,312.51	-68,265,703.10	0.00	3,390.59
FUT MAR 25 US 2YR T-NOTE C999599GH0	332.000	102.804688	68,262,312.51	68,265,703.10	0.00	-3,390.59
FUT MAR 25 10 YR T-NOTES C999599GH0	- 468.000	108.750000	-50,895,000.00	-51,477,374.96	0.00	582,374.96
FUT MAR 25 10 YR T-NOTES C999599GH0	468.000	108.750000	50,895,000.00	51,477,374.96	0.00	-582,374.96
GOLDEN ST TOB SECURITIZATION CORP CALIF 3.293% DUE 06-01-2042 BEO SBMXD8M7	170,000.000	75.190090	127,823.15	132,561.10	0.00	-4,737.95
GOLDEN ST TOBACCO 2.746% MUN 06/01/2034 USD SBNG9S30	235,000.000	84.159990	197,775.98	197,825.82	0.00	-49.84
ICE CDX GOLDUS33 12/20/2029 BUY CDX.NA.IG.43 Z96RY64H7 S9MX9TXL	- 12,583,680.000	0.022654	-285,070.69	-289,740.98	0.00	4,670.29
ICE CDX GOLDUS33 12/20/2029 BUY CDX.NA.IG.43 Z96RY64H7 S9MX9TXU	12,583,680.000	0.000000	0.00	0.00	0.00	0.00
INDIANA ST FIN AUTH REV 3.051% TAXABLE SBLNNG04 01-01-2051 BEO	205,000.000	71.773960	147,136.62	157,075.31	0.00	-9,938.69

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
United States - USD						
KANSAS ST DEV FIN AUTH REV 2.774% 05-01-2051 BEO TAXABLE SBP6K7Y1	330,000.000	67.523250	222,826.73	234,674.06	0.00	-11,847.33
L A CAL DEPT ARPTS ARPT REV TAX BUILD AMER BD 6.582 DUE 05-15-2039 SB92R7D3	155,000.000	105.690830	163,820.79	171,066.14	0.00	-7,245.35
LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039 SBNHP707	590,000.000	93.131450	549,475.56	571,422.98	0.00	-21,947.42
LOS ANGELES CAL DEPT ARPTS CUSTOMER FAC CHARGE REV 4.242 05-15-2048 BEO TAXABLE SBN946L6	105,000.000	85.336640	89,603.47	91,895.08	0.00	-2,291.61
LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE SB4LSB85	210,000.000	111.250940	233,626.98	248,236.39	0.00	-14,609.41
LOS ANGELES CALIF DEPT WTR & PWR REV 6.574% 07-01-2045 BEO TAXABLE SB42HW33	130,000.000	108.393810	140,911.95	154,582.52	0.00	-13,670.57
LOS ANGELES CALIF DEPT WTR & PWR REV 6.603% 07-01-2050 BEO TAXABLE SB3YT8R6	500,000.000	110.105620	550,528.10	610,435.20	0.00	-59,907.10
LOUISIANA LOC GOVT ENVIRONMENTAL FA MUNI 4.275% DUE 02-01-2036 BEO SBNHWYS5	440,000.000	94.655720	416,485.17	427,337.06	0.00	-10,851.89
LOUISIANA ST GAS & FUELS TAX REV 2.952% 05-01-2041 BEO TAXABLE SBNNWHY6	90,000.000	75.335520	67,801.97	70,848.29	0.00	-3,046.32
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.052% 07-01-2040 BEO TAXABLE SBMXB984	60,000.000	73.656210	44,193.73	46,860.00	0.00	-2,666.27
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.197% 07-01-2050 BEO TAXABLE SBMX8Z10	310,000.000	67.719360	209,930.02	224,587.00	0.00	-14,656.98
MASSACHUSETTS ST TAXABLE-CONS LN-SER E- 5.456% DUE 12-01-2039 REG TAXABLE SB53D1R4	75,000.000	99.443610	74,582.71	78,614.88	0.00	-4,032.17
MET TRANSN AUTH N Y REV UNREFUNDED BALANCE-TAXABLE- 5.175 11-15-2049 C59261A2P1	20,000.000	85.885070	17,177.01	18,053.12	0.00	-876.11
METROPOLITAN TRANSN AUTH N Y REV 6.648% 11-15-2039 BEO TAXABLE SB60B758	505,000.000	106.032670	535,464.98	548,854.40	0.00	-13,389.42
METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEO TAXABLE SB669YV1	60,000.000	107.297670	64,378.60	66,743.40	0.00	-2,364.80
METROPOLITAN WASH D C ARPTS AUTH DULLES TOLL RD REV 7.462 10-01-2046 BEO TAXABLE SB431XP3	95,000.000	118.419460	112,498.49	117,156.96	0.00	-4,658.47
MIAMI-DADE CNTY FLA TRAN SYS SALES SURTAX REV 2.6% 07-01-2042 BEO TAXABLE SBL6CQV9	495,000.000	72.083860	356,815.11	371,973.15	0.00	-15,158.04
MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040 SBKPK1V2	385,000.000	79.965920	307,868.79	314,974.78	0.00	-7,105.99
MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.651% 01-15-2046 BEO TAXABLE SBDGNRD5	155,000.000	77.847310	120,663.33	131,428.96	0.00	-10,765.63
MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE SB65K4T3	286,000.000	106.698020	305,156.34	326,350.17	0.00	-21,193.83
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SB4WN3T4	547,000.000	111.677700	610,877.02	652,878.18	0.00	-42,001.16

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
United States - USD						
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE SB3YD6H4	641,000.000	114.559720	734,327.81	798,669.66	0.00	-64,341.85
NEW JERSEY ST TRANSN TR FD AUTH 6.561% 12-15-2040 BEO TAXABLE SB5P3Y06	325,000.000	106.728550	346,867.79	366,606.27	0.00	-19,738.48
NEW YORK N Y CITY MUN WTR FIN AUTH WTR &SWR SYS REV 5.952% 06-15-2042 REG SB3P2YL0	485,000.000	100.671710	488,257.79	542,223.21	0.00	-53,965.42
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.508% 08-01-2037 BEO TAXABLE SB4XCYP3	75,000.000	98.589660	73,942.25	77,286.90	0.00	-3,344.65
NEW YORK N Y TAXABLE-FISCAL 2024-SUBSER B-1 5.828% DUE 10-01-2053 REG TAXABLE SBS3F245	90,000.000	104.673240	94,205.92	101,455.36	0.00	-7,249.44
NEW YORK N Y TAXABLE-FISCAL 2025-SUBSER D-1 5.094% 10-01-2049 SBQNKXY3	105,000.000	94.812150	99,552.76	105,000.00	0.00	-5,447.24
NEW YORK N Y 5.114% 10-01-2054 SBPYRJ15	10,000.000	94.620800	9,462.08	10,000.00	0.00	-537.92
NEW YORK N Y 5.846% 06-01-2040 BEO TAXABLE SB5ZQM23	425,000.000	101.089140	429,628.85	451,040.05	0.00	-21,411.20
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE SB40VJC5	305,000.000	100.987070	308,010.56	314,034.32	0.00	-6,023.76
NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE SB3XNKQ2	121,000.000	111.136240	134,474.85	149,296.58	0.00	-14,821.73
OHIO UNIV GEN RCPTS ATHENS 5.59% 12-01-2114 BEO TAXABLE SBJ7N929	205,000.000	90.742950	186,023.05	200,925.26	0.00	-14,902.21
OKLAHOMA DEV FIN AUTH REV MUNI 4.714% DUE 05-01-2052 REG SBMY9CF5	160,000.000	91.017710	145,628.34	157,093.73	0.00	-11,465.39
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 S9A32GTU	10,000.000	1.000000	10,000.00	10,000.00	0.00	0.00
PORT AUTH N Y & N J MUNI 5.072% DUE 07-15-2053 SBPXYP86	35,000.000	94.586070	33,105.12	36,243.14	0.00	-3,138.02
PORT AUTH N Y & N J 3.139% 02-15-2051 BEO TAXABLE SBLB7619	185,000.000	70.563550	130,542.57	139,215.04	0.00	-8,672.47
PORT AUTH N Y & N J 3.287% DUE 08-01-2069 REG TAXABLE SBK97YK9	195,000.000	63.594020	124,008.34	136,348.49	0.00	-12,340.15
PORT AUTH N Y & N J 4.031% 09-01-2048 BEO TAXABLE SBD5DMN1	310,000.000	81.008910	251,127.62	265,528.79	0.00	-14,401.17
PORT AUTH N Y & N J 4.81% 10-15-2065 BEOTAXABLE SBJ10175	80,000.000	89.784870	71,827.90	77,699.23	0.00	-5,871.33
PORT AUTH N Y & N J 5.31% 08-01-2046 BEOTAXABLE SBHHB7W5	265,000.000	95.475100	253,009.02	258,939.45	0.00	-5,930.43
PUT SWO USD GSILGB2X P 3.441% / R 1DSOFR BYD8ZYF21 09/23/2025 S9MXCPTU	- 35,365,000.000	0.013691	-484,175.14	-145,127.04	0.00	-339,048.10
PUT SWO USD GSILGB2X P 3.959% / R 1DSOFR BYD9ZD443 10/16/2025 S9MXSNSU	- 14,660,000.000	0.017820	-261,242.67	-152,189.11	0.00	-109,053.56

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
United States - USD						
PUT SWO USD GSILGB2X P 4.152% / R 1DSOFR BYDA6RPG1 10/22/2025 S9MXVAPU	3,480,000.000	0.038530	134,083.36	120,746.96	0.00	13,336.40
SALES TAX SECURITIZATION CORP ILL 3.82% 01-01-2048 BEO TAXABLE SBG13YT6	85,000.000	79.017240	67,164.65	69,865.40	0.00	-2,700.75
SAN ANTONIO TEX ELEC & GAS REV TAXABLE 5.808 02-01-41 SB58KFF6	120,000.000	100.080870	120,097.04	128,813.04	0.00	-8,716.00
SAN ANTONIO TEX ELEC & GAS REV 5.985% 02-01-2039 BEO TAXABLE SB3VRMC6	110,000.000	103.423780	113,766.16	119,912.34	0.00	-6,146.18
SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX REV 5.911% 04-01-2048 REG SB5V2QH8	140,000.000	101.461790	142,046.51	145,461.88	0.00	-3,415.37
SAN FRAN CAL CY & CNTY PUB UTILS COMMN WTR REV 2.825 11-01-2041 BEOTAXABLE C79771FAA5	490,000.000	74.262450	363,886.01	379,642.50	0.00	-15,756.49
SAN FRANCISCO CALIF CY & CNTY PUB UTILS COMMN WTR REV 6.95 11-01-2050 BEOTAXABLE SB585KY5	25,000.000	110.697290	27,674.32	30,926.91	0.00	-3,252.59
SOUTH CAROLINA ST PUB SVC AUTH REV 6.454% 01-01-2050 BEO TAXABLE SB4YX109	25,000.000	106.489130	26,622.28	28,164.60	0.00	-1,542.32
STAG INDL INC COM SB64BRQ5	6,654.000	33.820000	225,038.28	260,186.03	0.00	-35,147.75
TERRENO RLTY CORP SB3N4753	3,413.000	59.140000	201,844.82	213,763.74	0.00	-11,918.92
TEXAS ST 5.517% 04-01-2039 BEO TAXABLE SB78JF35	230,000.000	99.969750	229,930.43	240,710.11	0.00	-10,779.68
TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041 SBN7BQ75	810,000.000	98.478560	797,676.34	837,044.52	0.00	-39,368.18
UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG SBMGMNY8	55,000.000	86.136860	47,375.27	51,317.02	0.00	-3,941.75
UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE SB8N3JB5	115,000.000	107.396520	123,506.00	134,385.17	0.00	-10,879.17
UNIV CALIF REGTS MED CTR POOLED REV 6.583% 05-15-2049 BEO TAXABLE SB8C1VQ9	225,000.000	107.372210	241,587.47	263,044.31	0.00	-21,456.84
UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE SBYSZTY1	105,000.000	81.546200	85,623.51	97,003.13	0.00	-11,379.62
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE SB7MQN72	85,000.000	83.109970	70,643.47	80,017.88	0.00	-9,374.41
UNIVERSITY MICH UNIV REVS TAXABLE-GEN-SER A 4.454% 04-01-2122 SBPJHST1	380,000.000	78.465620	298,169.36	340,584.12	0.00	-42,414.76
UNIVERSITY TEX UNIV REVS 2.439% 08-15-2049 BEO TAXABLE SBMQC6S3	120,000.000	59.663910	71,596.69	76,330.80	0.00	-4,734.11
UNIVERSITY VA UNIV REVS 6.2% 09-01-2039 BEO TAXABLE SB3XQJ28	180,000.000	105.313770	189,564.79	204,159.58	0.00	-14,594.79
Total United States - USD			18,516,100.11	20,104,143.78	0.00	-1,588,043.67

5500 Supplemental Schedules

31 DEC 24

Account Name AVANGRID DB MT - NEW & LEGACY Account number AVGMT

Page 111 of 772

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
Uruguay - USD						
REPUBLICA ORIENT URUGUAY 5.25% T-BOND C760942BG6 09-10-2060	1,268,000.000	90.998445	1,153,860.28	1,255,854.24	0.00	-101,993.96
Total Uruguay - USD			1,153,860.28	1,255,854.24	0.00	-101,993.96
Total Other			49,279,035.83	53,166,105.67	0.00	-3,887,069.84
<i>Other Liabilities</i>						
United States - USD						
OTC DER CASH COLL PAY TO BARCLAYS	- 100,000.000	1.000000	-100,000.00	-100,000.00	0.00	0.00
OTC DER CASH COLL PAY TO DEUTSCHE	- 20,000.000	1.000000	-20,000.00	-20,000.00	0.00	0.00
OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	- 90,000.430	1.000000	-90,000.43	-90,000.43	0.00	0.00
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	- 20,000.000	1.000000	-20,000.00	-20,000.00	0.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	- 40,000.000	1.000000	-40,000.00	-40,000.00	0.00	0.00
Total United States - USD			-270,000.43	-270,000.43	0.00	0.00
Pending trade purchases: United States dollar	0.000	0.000000	-1,019,902.92	-1,019,902.92	0.00	0.00
Total - all currencies			-1,019,902.92	-1,019,902.92	0.00	0.00
Total Other Liabilities			-1,289,903.35	-1,289,903.35	0.00	0.00
Total			2,009,710,079.33	1,988,252,457.03	0.00	21,457,622.30

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account Name AVANGRID DB MT - NEW & LEGACY Account number AVGMT

Page 229 of 772

◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	238,966,418.000	1 Nov 24	1.0000			0.00	238,966,418.00	238,966,418.00	0.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	-232,653,119.980	4 Nov 24		1.0000		0.00	232,653,119.98	232,653,119.98	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,168,082,479.06

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
---------------------------------	------------------	------	-------------------	-------------------	--------------	-------------------	------	-----------------------------------	---------------

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,168,082,479.06

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account Name AVANGRID DB MT - NEW & LEGACY Account number AVGMT

Page 231 of 772

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
CF CF WTC-CTF OPPORTUNISTIC FIXED INCOME CUSIP: 1S59999S6	Total acquisitions	20	140,608,126.52			0.00	140,608,126.52	140,608.126.52
	Total dispositions	9		7,312,052.64		0.00	7,391,985.55	7,312.052.64
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	1,649	1,226,936,521.78			0.00	1,226,936,521.78	1,226,936.521.78
	Total dispositions	1,395		1,206,474,236.43		0.00	1,206,474,236.43	1,206,474.236.43
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044 SEDOL: BSLSLK5	Total acquisitions	90	62,780,174.24			0.00	62,780,174.24	62,780.174.24
	Total dispositions	89		61,623,972.84		0.00	61,818,603.93	61,623.972.84
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	Total acquisitions	282	58,552,669.45			0.00	58,552,669.45	58,552.669.45
	Total dispositions	244		60,620,765.21		0.00	60,699,709.23	60,620.765.21
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	Total acquisitions	213	97,452,048.71			0.00	97,452,048.71	97,452.048.71
	Total dispositions	186		97,475,527.95		0.00	97,452,048.71	97,475.527.95
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SEDOL: BMT9GQ9	Total acquisitions	18	90,188,758.62			0.00	90,188,758.62	90,188.758.62
	Total dispositions	21		98,338,257.15		0.00	98,186,564.50	98,338.257.15
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG SEDOL: BMCXZ94	Total acquisitions	14	102,211,035.70			0.00	102,211,035.70	102,211.035.70
	Total dispositions	16		120,707,261.72		0.00	126,027,811.73	120,707.261.72
US TREASURY N/B 3.875% 08-15-2034 SEDOL: BR2NN62	Total acquisitions	114	59,900,058.81			0.00	59,900,058.81	59,900.058.81
	Total dispositions	72		58,936,148.08		0.00	59,005,928.54	58,936.148.08

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,168,082,479.06

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
---------------------------------	------------------	------	-------------------	-------------------	--------------	-------------------	------	-----------------------------------	---------------

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,168,082,479.06