

Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security
Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

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

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

OMB Nos. 1210-0110
1210-0089

2024

This Form is Open to Public Inspection

Part I Annual Report Identification Information

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

- A This return/report is for: [] a multiemployer plan [] a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) [] a single-employer plan [X] a DFE (specify) M
B This return/report is: [] the first return/report [] the final return/report [] an amended return/report [] a short plan year return/report (less than 12 months)
C If the plan is a collectively-bargained plan, check here. [X]
D Check box if filing under: [] Form 5558 [] automatic extension [] the DFVC program [] special extension (enter description)
E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. []

Part II Basic Plan Information—enter all requested information

1a Name of plan: PENSION PLAN FOR EMPLOYEES OF AMERICAN WATER WORKS COMPANY, INC. & ITS DESIGNATED SUBSIDIARIES MASTER
1b Three-digit plan number (PN): 001
1c Effective date of plan: 01/01/2023
2a Plan sponsor's name (employer, if for a single-employer plan): AMERICAN WATER WORKS CO., INC.
2b Employer Identification Number (EIN): 30-1342150
2c Plan Sponsor's telephone number: 856-346-8200
2d Business code (see instructions): 221300

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

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

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

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

Form 5500 (2024) v. 240311

3a Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number <div style="background-color: #cccccc; height: 40px; width: 100%;"></div>
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits..... c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	<div style="background-color: #cccccc; height: 20px; width: 100%;"></div> 6a(1) 6a(2) 6b 6c 6d 6e 6f 6g(1) 6g(2) 6h
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7

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

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

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

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

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

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

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

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

Receipt Confirmation Code _____

SCHEDULE 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 <hr/> 2024 This Form is Open to Public Inspection.
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A Name of plan PENSION PLAN FOR EMPLOYEES OF AMERICAN WATER WORKS COMPANY, INC. & ITS DESIGNATED SUBSIDIARIES MASTER	B Three-digit plan number (PN)	▶ <u>001</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 AMERICAN WATER WORKS CO., INC.	D Employer Identification Number (EIN) 30-1342150	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE:	<u>AEW GLOBAL PROPERTIES TRUST FUND</u>		
b Name of sponsor of entity listed in (a):	<u>SEI TRUST COMPANY</u>		
c EIN-PN <u>45-4659990-055</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>6408121</u>
a Name of MTIA, CCT, PSA, or 103-12 IE:	<u>MFS INTERNATIONAL GROWTH FUND</u>		
b Name of sponsor of entity listed in (a):	<u>MFS HERITAGE TRUST COMPANY</u>		
c EIN-PN <u>57-1187281-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>51010875</u>
a Name of MTIA, CCT, PSA, or 103-12 IE:	<u>FIAM GLOBAL LOW VOLATILITY FUND</u>		
b Name of sponsor of entity listed in (a):	<u>FIDELITY INSTITUTIONAL ASSET MGMT TRUST COMPANY</u>		
c EIN-PN <u>20-4659714-145</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>58290168</u>
a Name of MTIA, CCT, PSA, or 103-12 IE:	<u>SANDS CAPITAL EMERGING MRKTS GROWTH</u>		
b Name of sponsor of entity listed in (a):	<u>SEI TRUST COMPANY</u>		
c EIN-PN <u>85-0894185-143</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>37160338</u>
a Name of MTIA, CCT, PSA, or 103-12 IE:	<u>NHIT WORLD CREDIT ASSET TRUST FUND</u>		
b Name of sponsor of entity listed in (a):	<u>LOOMIS SAYLES TRUST COMPANY, LLC</u>		
c EIN-PN <u>20-8080381-013</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>30291546</u>
a Name of MTIA, CCT, PSA, or 103-12 IE:	<u>VFTC INSTITUTIONAL 500 INDEX TRUST</u>		
b Name of sponsor of entity listed in (a):	<u>VANGUARD FIDUCIARY TRUST COMPANY</u>		
c EIN-PN <u>81-6327546-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>125855937</u>
a Name of MTIA, CCT, PSA, or 103-12 IE:	<u>SSGA INTER US GOV BD INDEX FUND</u>		
b Name of sponsor of entity listed in (a):	<u>STATE STREET GLOBAL ADVISORS TRUST COMPANY</u>		
c EIN-PN <u>90-0337987-209</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>62430053</u>

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

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

c EIN-PN

d Entity code

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

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

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

c EIN-PN

d Entity code

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

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

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

c EIN-PN

d Entity code

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

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

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

c EIN-PN

d Entity code

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

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d Entity code

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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 PENSION PLAN FOR EMPLOYEES OF AMERICAN WATER WORKS COMPANY, INC. & ITS DESIGNATED SUBSIDIARIES

b Name of plan sponsor AMERICAN WATER WORKS CO., INC. **c** EIN-PN 51-0063696-001

a Plan name PENSION PLAN FOR CERTAIN INACTIVE PARTICIPANTS OF AMERICAN WATER WORKS COMPANY, INC. & ITS DESIGNATED SUBSIDIARIES

b Name of plan sponsor AMERICAN WATER WORKS CO., INC. **c** EIN-PN 51-0063696-004

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

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b Name of plan sponsor **c** EIN-PN

a Plan name

b Name of plan sponsor **c** EIN-PN

a Plan name

b Name of plan sponsor **c** EIN-PN

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	<small>OMB No. 1210-0110</small> 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A Name of plan PENSION PLAN FOR EMPLOYEES OF AMERICAN WATER WORKS COMPANY, INC. & ITS DESIGNATED SUBSIDIARIES MASTER	B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 AMERICAN WATER WORKS CO., INC.	D Employer Identification Number (EIN) 30-1342150

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

	(a) Beginning of Year	(b) End of Year
Assets		
a Total noninterest-bearing cash	1a	
b Receivables (less allowance for doubtful accounts):		
(1) Employer contributions	1b(1)	
(2) Participant contributions	1b(2)	
(3) Other	1b(3)	12967113 8941302
c General investments:		
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	55622344 39903499
(2) U.S. Government securities	1c(2)	202014877 197692981
(3) Corporate debt instruments (other than employer securities):		
(A) Preferred	1c(3)(A)	507613740 464473472
(B) All other	1c(3)(B)	
(4) Corporate stocks (other than employer securities):		
(A) Preferred	1c(4)(A)	
(B) Common	1c(4)(B)	55308974 63800898
(5) Partnership/joint venture interests	1c(5)	
(6) Real estate (other than employer real property)	1c(6)	
(7) Loans (other than to participants)	1c(7)	
(8) Participant loans	1c(8)	
(9) Value of interest in common/collective trusts	1c(9)	341414457 371447038
(10) Value of interest in pooled separate accounts	1c(10)	7098413 7337866
(11) Value of interest in master trust investment accounts	1c(11)	
(12) Value of interest in 103-12 investment entities	1c(12)	
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	25226672 24334195
(15) Other.....	1c(15)	231912757 224206045

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	1439179347	1402137296
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	15494505	10545168
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	15494505	10545168
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	1423684842	1391592128

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)	682	
(B) U.S. Government securities.....	2b(1)(B)	4995360	
(C) Corporate debt instruments.....	2b(1)(C)	25526828	
(D) Loans (other than to participants).....	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)		
(F) Other.....	2b(1)(F)	3591878	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		34114748
(2) Dividends:			
(A) Preferred stock.....	2b(2)(A)		
(B) Common stock.....	2b(2)(B)	654788	
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)		
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		654788
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets:			
(A) Aggregate proceeds.....	2b(4)(A)	832840158	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	855781108	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result.....	2b(4)(C)		-22940950
(5) Unrealized appreciation (depreciation) of assets:			
(A) Real estate.....	2b(5)(A)	114914	
(B) Other.....	2b(5)(B)	-28987036	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		-28872122

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		13624956
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		26347820
c Other income	2c		2760604
d Total income. Add all income amounts in column (b) and enter total	2d		25689844

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees	2i(2)		
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)	110981	
(5) Investment advisory and investment management fees	2i(5)	4505212	
(6) Bank or trust company trustee/custodial fees	2i(6)		
(7) Actuarial fees	2i(7)	374286	
(8) Legal fees	2i(8)	46984	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	2430515	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		7467978
j Total expenses. Add all expense amounts in column (b) and enter total	2j		7467978

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		18221866
l Transfers of assets:			
(1) To this plan	2l(1)		121616392
(2) From this plan	2l(2)		171930972

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

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

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)
PENSION PLAN FOR EMPLOYEES OF AWW COMPANY, INC. & ITS DESIGNATED SUBS MASTER	30-1342150	001

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 _____.

DOL 5500 Reporting

31 DEC 24

Account number AWWPEN

AWW PENSION

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
USD - United States dollar	-649,135.270	-649,135.27	-649,135.27
Total - all currencies		-649,135.27	-649,135.27
Total Non-Interest Bearing Cash - USD		-649,135.27	-649,135.27
<i>Receivables - Other - USD</i>			
Pending trade sales: United States dollar	0.000	463,939.22	463,939.22
Total - all currencies		463,939.22	463,939.22
Total Receivables - Other - USD		463,939.22	463,939.22
<i>U.S. Government Securities</i>			
United States - USD			
FEDERAL HOME LN MTG SER K155 CL A3 3.75% 04-25-2033 CUSIP : 3137FG6T7	395,000.000	396,415.29	362,702.43
FHLMC MULTICLASS SER 5195 CL ZE 3% 11-25-2051 CUSIP : 3137H5QZ3	392,267.860	336,931.78	254,434.94
FNMA 30 YR PASS-THROUGHS 5.5% 30 YEARS SETTLES JAN CUSIP : 01F052615	625,000.000	625,415.04	616,556.19
FNMA 4.0% DUE SER 2018-52 CL PZ 07-25-2048 REG CUSIP : 3136B2JS2	150,232.070	149,504.48	136,905.88
FNMA SINGLE FAMILY MORTGAGE 2.0% 30 YEARS SETTLES JANUARY CUSIP : 01F020612	2,500,000.000	2,008,562.01	1,943,008.53
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES JANUARY CUSIP : 01F022618	1,775,000.000	1,488,365.23	1,444,410.21
FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEARS SETTLES JANUARY CUSIP : 01F030611	1,625,000.000	1,421,875.00	1,378,180.65
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JANUARY CUSIP : 01F040610	1,275,000.000	1,197,852.54	1,165,415.29
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY CUSIP : 01F042616	1,175,000.000	1,133,897.95	1,104,683.43
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY CUSIP : 01F050619	225,000.000	221,440.43	217,074.54
GNMA 2% DUE 11-20-2042 CUSIP : 38379LBS4	615,000.000	554,653.13	485,661.63
GNMA 2.5% DUE 03-20-2045 CUSIP : 38379JY39	458,151.680	416,918.03	399,593.11
GNMA 3% DUE 11-20-2045 CUSIP : 38379FJ42	787,678.070	735,070.31	659,461.72
GNMA II JUMBOS 4.5% 30 YEARS SETTLES JANUARY CUSIP : 21H042612	425,000.000	409,792.97	401,792.16
GNMA II JUMBOS 5.0% 30 YEARS SETTLES JANUARY CUSIP : 21H050615	225,000.000	222,143.55	218,378.80
GNMA II JUMBOS 5.5% 30 YEARS SETTLES JANUARY CUSIP : 21H052611	500,000.000	501,593.76	495,741.90
GNMA REMIC SER 2013-169 CL EZ 3.25% 11-16-2043 CUSIP : 38378YHE2	702,135.730	664,294.39	596,937.54

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*Generated by Northern Trust from periodic data on 09 Jul 25 C0710

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 CUSIP : 912810UD8	225,000.000	208,291.99	203,835.94
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052 SEDOL : BPSLLZ1	5,420,000.000	3,889,906.64	3,796,964.09
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052 SEDOL : BQHM4F3	3,880,000.000	3,082,932.81	2,788,598.45
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG CUSIP : 912810TK4	1,449,000.000	1,330,591.36	1,197,406.06
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 SEDOL : BQYLTM5	4,295,000.000	3,614,175.39	3,497,405.10
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042 CUSIP : 912810TM0	1,745,000.000	1,658,423.44	1,571,795.12
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6	1,855,000.000	1,821,673.76	1,695,151.16
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 CUSIP : 912810TU2	270,000.000	262,346.42	254,316.80
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1	1,445,000.000	1,421,832.86	1,380,652.35
UNITED STATES OF AMER TREAS BONDS 4.5% 11-15-2054 CUSIP : 912810UE6	19,195,000.000	19,097,686.19	18,334,224.22
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5	2,205,000.000	2,081,749.61	1,967,187.31
UNITED STATES OF AMER TREAS NOTES .625% DUE 08-15-2030 SEDOL : BMDNWC5	7,875,000.000	6,408,896.48	6,394,438.50
UNITED STATES OF AMER TREAS NOTES 1.125%DUE 10-31-2026 SEDOL : BN7DP63	9,115,000.000	8,314,945.12	8,616,167.41
UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032 REG SEDOL : BPSLLY0	3,585,000.000	3,208,855.08	3,219,638.09
UNITED STATES OF AMER TREAS NOTES 3.25% DUE 06-30-2029 SEDOL : BQC7W26	10,185,000.000	9,368,608.59	9,717,524.39
UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 CUSIP : 91282CLW9	7,185,000.000	7,128,404.13	6,999,761.72
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3	1,570,000.000	1,600,604.09	1,546,204.69
UNITED STATES OF AMER TREAS NOTES WIT 1 1/8 11/30/26 1.25% DUE 11-30-2026 BEO SEDOL : BP39M24	5,065,000.000	4,633,287.89	4,788,205.65
UNITED STATES OF AMER TREAS STRIP 0% 08-15-2053 CUSIP : 912803GU1	10,340,000.000	2,616,115.00	2,728,056.90
UNITED STATES TREAS BD STRIPPED 08-15-2052 CUSIP : 912803GK3	4,695,000.000	1,448,444.95	1,266,444.42
UNITED STATES TREAS BD STRIPPED PRIN PMT15/02/2052 02-15-2052 (UNDDATE) BEO CUSIP : 912803GE7	480,000.000	190,324.80	131,363.13
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046 CUSIP : 912810RT7	3,570,000.000	3,101,899.42	2,307,670.31
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 CUSIP : 912810SN9	720,000.000	353,178.95	342,000.00
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG CUSIP : 912810SU3	2,305,000.000	1,975,461.96	1,284,137.12
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG CUSIP : 912810SW9	4,145,000.000	3,306,344.74	2,780,064.43
UNITED STATES TREAS BDS 2.0% 02-15-2052 CUSIP : 912810TD0	3,615,000.000	3,049,406.75	2,195,547.66
UNITED STATES TREAS BDS 2.25% 08-15-2049 CUSIP : 912810SJ8	812,000.000	816,046.33	503,566.88
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG CUSIP : 912810SX7	9,055,000.000	6,326,269.54	5,703,942.62
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 CUSIP : 912810RB6	445,000.000	352,010.39	337,435.16

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG SEDOL : BF0T9Z9	4,940,000.000	3,916,686.72	3,655,407.04
UNITED STATES TREAS BDS 3.0% 02-15-2047 CUSIP : 912810RV2	2,575,000.000	2,042,397.46	1,910,529.28
UNITED STATES TREAS BDS 4.625% 05-15-2044 CUSIP : 912810UB2	5,122,000.000	5,188,705.59	4,970,740.94
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 CUSIP : 912810RY6	3,400,000.000	3,669,148.96	2,394,343.75
UNITED STATES TREAS NTS 1.375% DUE 12-31-2028 SEDOL : BPP1JW7	2,310,000.000	1,945,362.89	2,059,599.60
UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG SEDOL : BMHCRF6	2,800,000.000	2,270,406.25	2,297,203.13
UNITED STATES TREAS NTS 1.375% 11-15-2031 SEDOL : BMCNFW7	12,220,000.000	10,065,830.47	9,985,076.62
UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG SEDOL : BN7DP74	9,385,000.000	8,304,991.80	8,404,707.47
UNITED STATES TREAS NTS 1.5% DUE 11-30-2028 BEO SEDOL : BP39M35	9,265,000.000	8,242,230.86	8,320,042.36
UNITED STATES TREAS NTS 2.375% 03-31-2029 SEDOL : BPRT3T4	2,630,000.000	2,434,599.22	2,426,894.15
UNITED STATES TREAS NTS 3.875% 09-30-2029 SEDOL : BN6ML52	1,000,000.000	989,687.50	978,125.00
UNITED STATES TREAS NTS DTD 09/30/2021 1.25% 09-30-2028 SEDOL : BMCV844	5,015,000.000	4,483,331.64	4,481,372.66
UNITED STS TREAS NTS .5% 10-31-2027 SEDOL : BMYVTX8	6,530,000.000	5,503,055.47	5,877,000.00
UNITED STS TREAS NTS .625% 11-30-2027 SEDOL : BLH34Q2	5,405,000.000	4,609,240.43	4,867,455.89
US TREASURY N/B 1.25% DUE 08-15-2031 REG SEDOL : BMWVPO9	5,670,000.000	4,718,503.13	4,626,808.57
US TREASURY N/B 2% DUE 02-15-2050 REG SEDOL : BK8ZZ34	1,650,000.000	1,607,062.70	959,771.48
US TREASURY N/B 3.875% 08-15-2034 CUSIP : 91282CLF6	583,000.000	558,290.82	551,390.47
US TREASURY N/B 4.25% 08-15-2054 CUSIP : 912810UC0	1,592,000.000	1,499,922.00	1,456,431.25
UTD STATES TREAS BD STRIPPED PRIN DTD 08/15/2024 0% 08-15-2054 CUSIP : 912803HD8	1,554,000.000	432,229.56	398,871.01
WI TREASURY SEC 3.875% 05-15-2043 CUSIP : 912810TS7	1,751,000.000	1,633,794.33	1,542,726.76
Total United States - USD		189,268,918.37	181,595,142.06
Total U.S. Government Securities		189,268,918.37	181,595,142.06

Corporate Debt Instruments - Preferred

United States - USD			
ACE INA HLDGS INC 6.7% DUE 05-15-2036 SEDOL : B14VKK5	65,000.000	77,039.95	72,120.97
ALABAMA PWR CO 3.85% DUE 12-01-2042 CUSIP : 010392FJ2	1,481,000.000	1,377,703.78	1,178,142.36
AMEREN ILL CO 4.15% DUE 03-15-2046 SEDOL : BD03C36	95,000.000	80,338.65	78,504.03
AMEREN ILLINOIS CO 3.25% DUE 03-15-2050 SEDOL : BKMJWW0	169,000.000	153,629.94	115,357.40

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
BRISTOL MYERS 4.5% DUE 03-01-2044 SEDOL : BNHT958	70,000.000	60,920.30	60,548.07
BURL NORTHN SANTA 4.95% DUE 09-15-2041 SEDOL : B61QXW1	160,000.000	194,732.70	149,050.22
CAROLINA PWR & LT 4.1% DUE 03-15-2043 SEDOL : B8L5GP6	1,120,000.000	1,079,783.10	916,105.82
CENTERPOINT ENERGY HOUSTON ELEC LLC GENERAL MTG BD SER AF 3.35% 04-01-2051 SEDOL : BN92ZW4	205,000.000	149,416.30	140,563.69
CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6%DUE 03-01-2052 BEO SEDOL : BLNKQ72	90,000.000	71,678.00	64,408.64
CHUBB CORP 6.5% DUE 05-15-2038 SEDOL : B87C800	420,000.000	536,703.99	463,434.42
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO SEDOL : BHQ3TB5	35,000.000	33,032.30	26,986.73
DTE ELEC CO 3.75% DUE 08-15-2047 SEDOL : BF08MX5	60,000.000	46,235.40	45,204.27
DUKE ENERGY 3.7% DUE 10-15-2046 SEDOL : BD8G594	95,000.000	94,808.25	70,475.57
DUKE ENERGY 3.75% DUE 06-01-2045 SEDOL : BYV3C76	70,000.000	54,632.20	53,589.60
DUKE ENERGY 4.15% DUE 12-01-2044 CUSIP : 26442RAD3	85,000.000	78,574.30	69,228.55
DUKE ENERGY 4.25% DUE 12-15-2041 CUSIP : 26442CAM6	650,000.000	735,395.50	551,594.93
DUKE ENERGY CAROLINAS LLC 3.45% DUE 04-15-2051 BEO SEDOL : BKP32L8	45,000.000	37,506.15	31,099.12
DUKE ENERGY IND 6.35% DUE 08-15-2038 SEDOL : B4M4CP6	70,000.000	99,203.30	75,114.77
DUKE ENERGY OH INC 3.7% DUE 06-15-2046 SEDOL : BYQHNY7	280,000.000	251,640.95	206,870.88
DUKE ENERGY PROGRESS LLC 1ST MTG BD 2.9%08-15-2051 SEDOL : BM8DBZ6	65,000.000	41,370.55	40,246.11
DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047 SEDOL : BF58H68	125,000.000	116,207.43	91,045.32
ELI LILLY & CO 3.7% 03-01-2045 SEDOL : BW0XTH2	90,000.000	73,089.00	71,090.78
ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052 SEDOL : BNG44B5	75,000.000	74,533.50	50,298.55
ENTERGY ARK LLC 2.65% DUE 06-15-2051 SEDOL : BM99P28	150,000.000	105,359.29	88,618.24
ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041 SEDOL : BNNKRL7	335,000.000	282,476.45	240,616.59
ENTERGY MISS LLC 3.85% DUE 06-01-2049 SEDOL : BJYNX64	125,000.000	130,871.45	92,919.03
ENTERGY TEX INC 3.55% DUE 09-30-2049 SEDOL : BKTPNZ1	40,000.000	42,494.80	28,167.84
ENTERGY TEX INC 4.5% 03-30-2039 SEDOL : BJ2NY41	120,000.000	119,676.00	106,553.84
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042 SEDOL : B78K6L3	65,000.000	49,920.65	55,323.05
HERSHEY CO 3.375% DUE 08-15-2046 SEDOL : BYYGSH4	105,000.000	78,224.54	75,752.31
KANSAS CITY PWR & LT CO 5.3 DUE 10-01-2041 SEDOL : B7GNW50	85,000.000	81,180.10	80,497.83
KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO SEDOL : BMGDH50	90,000.000	74,015.23	60,706.01
KENTUCKY UTILS CO 4.375% DUE 10-01-2045 CUSIP : 491674BL0	745,000.000	756,298.60	618,003.90

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
KS CY PWR & LT CO 4.2% DUE 06-15-2047 CUSIP : 485134BQ2	250,000.000	249,322.50	198,337.54
LOUISVILLE GAS & ELEC CO 4.25% 04-01-2049 SEDOL : BJH0CV0	140,000.000	132,328.00	111,337.00
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044 CUSIP : 595620AN5	600,000.000	622,427.00	513,157.68
MIDAMERICAN ENERGY 4.8% DUE 09-15-2043 SEDOL : BDWGXK7	75,000.000	90,439.35	67,470.53
MIDAMERICAN ENERGY CO 2.7% 08-01-2052 SEDOL : BN76669	120,000.000	91,826.69	72,735.76
MIDAMERICAN ENERGY CO 3.95% 08-01-2047 SEDOL : BDFFSG2	66,000.000	66,546.16	51,392.61
MIDAMERICAN ENERGY CO 4.25% 05-01-2046 SEDOL : BZ4C9B0	690,000.000	769,934.83	569,436.30
NEVADA PWR CO 5.375% DUE 09-15-2040 SEDOL : B64G771	100,000.000	108,145.00	96,314.01
PACIFICORP 6.35% DUE 07-15-2038 SEDOL : B3BQMW3	70,000.000	87,919.30	73,247.15
PECO ENERGY CO 3% DUE 09-15-2049 SEDOL : BKLM5L1	55,000.000	39,867.85	35,922.12
PPL ELEC UTILS 4.125% DUE 06-15-2044 SEDOL : BN7DSM0	403,000.000	399,191.66	335,438.24
PPL ELEC UTILS 6.25% DUE 05-15-2039 CUSIP : 69351UAM5	650,000.000	846,514.50	699,909.59
PRECISION 3.9% DUE 01-15-2043 SEDOL : B97H103	45,000.000	37,630.80	36,234.00
PROGRESSIVE CORP 4.2% DUE 03-15-2048 SEDOL : BG0T5R0	275,000.000	294,484.45	224,794.60
PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO CUSIP : 743315BA0	80,000.000	70,903.84	59,205.41
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG SEDOL : BDR0683	180,000.000	164,732.31	145,165.08
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047 SEDOL : BD1DFD6	40,000.000	39,970.80	29,536.04
PUB SVC ELEC GAS 5.5% DUE 03-01-2040 CUSIP : 74456QAV8	765,000.000	902,256.55	761,488.14
PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG SEDOL : BJXS069	150,000.000	149,388.00	115,073.18
PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050 SEDOL : BMVX324	190,000.000	133,657.00	116,103.24
PUBLIC SVC CO N H 3.6% DUE 07-01-2049 SEDOL : BJBZSV3	120,000.000	100,154.97	87,367.12
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049 SEDOL : BK5HXM8	85,000.000	76,126.57	58,028.22
PUBLIC SVC ELEC GAS CO TRANCHE # TR 00025 3.65 09-01-2042 CUSIP : 74456QBA3	200,000.000	194,414.00	155,961.64
S CAROLINA ELEC & 4.6% DUE 06-15-2043 SEDOL : BBHV6D7	310,000.000	318,825.70	270,188.94
S CAROLINA ELEC & 5.45% DUE 02-01-2041 SEDOL : B4359G8	95,000.000	98,023.85	92,794.89
SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050 CUSIP : 797440BY9	540,000.000	461,879.55	365,230.95
SOUTHERN CALIF GAS CO 4.45 DUE 03-15-2044 REG SEDOL : BKR3G25	340,000.000	366,503.00	286,468.94
SOUTH CAL GAS CO 3.95% DUE 02-15-2050 SEDOL : BJQLGX4	75,000.000	57,859.50	57,054.56
TARGET CORP 6.5% DUE 10-15-2037 SEDOL : BFZDDV0	90,000.000	137,061.50	98,893.47
UNION ELEC CO 3.25% DUE 10-01-2049 SEDOL : BKPGX14	208,000.000	175,737.63	143,529.78

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
UNION ELEC CO 4.0% DUE 04-01-2048 SEDOL : BFY3BS4	50,000.000	62,898.50	38,880.21
UNION ELEC CO 8.45% DUE 03-15-2039 SEDOL : B650DS5	105,000.000	130,523.40	132,978.88
UNION ELECTRIC COMPANY 3.65% DUE 04-15-2045 SEDOL : BYV3C43	165,000.000	160,759.50	124,798.73
UTD PARCEL SVC INC 3.4% DUE 09-01-2049 SEDOL : BJQZJX7	100,000.000	74,423.00	70,542.36
WESTAR ENERGY INC 4.1% DUE 04-01-2043 SEDOL : B95XFC3	190,000.000	170,639.67	153,439.67
WESTAR ENERGY INC 4.125 DUE 03-01-2042 SEDOL : B744PD4	195,000.000	206,713.20	159,352.51
Total United States - USD		15,328,722.78	12,676,048.53
Total Corporate Debt Instruments - Preferred		15,328,722.78	12,676,048.53
Corporate Debt Instruments - Other			
Australia - USD			
BHP BILLITON FIN 5% DUE 09-30-2043 CUSIP : 055451AV0	290,000.000	294,363.86	271,201.57
BHP BILLITON FIN USA LTD 5.5% 09-08-2053 CUSIP : 055451BF4	522,000.000	512,598.78	510,305.94
PVTPL XSTRATA FIN CDA LTD NT 6 DUE 11-15-2041 BEO CUSIP : 98417EAN0	984,000.000	989,326.34	975,253.77
RIO TINTO FIN USA 5.125% DUE 03-09-2053 SEDOL : BNKDB17	355,000.000	350,350.43	328,994.29
RIO TINTO FIN USA 5.2 DUE 11-02-2040 CUSIP : 767201AL0	475,000.000	596,756.00	458,426.49
RIO TINTO FIN USA LTD 2.75% 11-02-2051 SEDOL : BNRLYY8	80,000.000	79,127.20	48,877.99
Total Australia - USD		2,822,522.61	2,593,060.05
Belgium - USD			
ANHEUSER BUSCH 8% DUE 11-15-2039 SEDOL : B3RQGZ8	185,000.000	245,981.55	230,037.33
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039 SEDOL : BJ555S5	265,000.000	270,493.59	265,700.19
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 CUSIP : 03523TBT4	85,000.000	74,230.50	72,065.60
ANHEUSER-BUSCH 4.7% DUE 02-01-2036 SEDOL : BYMLCL3	240,000.000	233,424.00	227,512.62
ANHEUSER-BUSCH 4.9% DUE 02-01-2046 SEDOL : BYMLGZ5	290,000.000	254,484.66	262,500.20
ANHEUSER-BUSCH 4.95% DUE 01-15-2042 SEDOL : BDCMR69	595,000.000	566,620.90	553,575.43
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 SEDOL : BK5XW52	277,000.000	280,620.01	262,587.48
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 CUSIP : 03522AAJ9	4,975,000.000	5,181,461.84	4,527,941.37
Total Belgium - USD		7,107,317.05	6,401,920.22

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Brazil - USD			
VALE OVERSEAS LTD 6.4% 06-28-2054 SEDOL : BNZHZ45	185,000.000	183,584.75	181,901.93
Total Brazil - USD		183,584.75	181,901.93
Canada - USD			
BELL CANADA 4.464% 04-01-2048 CUSIP : 0778FPAA7	125,000.000	109,606.25	101,205.96
BELL CANADA 5.55% 02-15-2054 SEDOL : BPGLSL8	395,000.000	382,840.80	371,023.56
BELL CDA FIXED 4.3% 07-29-2049 CUSIP : 0778FPAB5	507,000.000	476,756.13	396,842.88
BROOKFIELD FIN INC 5.968% 03-04-2054 CUSIP : 11271LAL6	553,000.000	553,000.00	559,729.34
BROOKFIELD FIN INC NT 3.625% 02-15-2052 SEDOL : BNK9C90	225,000.000	165,883.50	156,813.41
BROOKFIELD FINANCE INC 5.675% 01-15-2035 SEDOL : BL56991	110,000.000	112,215.40	110,844.07
CANADIAN NATL RY CO 3.65% 02-03-2048 CUSIP : 136375CP5	55,000.000	42,391.80	41,444.08
CANADIAN PAC RY CO 4.2% 11-15-2069 CUSIP : 13648TAH0	884,000.000	698,897.59	649,920.58
CANADIAN PAC RY CO 4.7% 05-01-2048 CUSIP : 13648TAF4	35,000.000	31,918.25	30,427.55
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SEDOL : BP8KQ20	300,000.000	209,404.78	195,371.58
CANADIAN PACIFIC RAILWAY COMPANY 3.5% 05-01-2050 CUSIP : 13648TAG2	65,000.000	46,998.25	46,125.56
CDN NAT RES LTD 5.85% DUE 02-01-2035 SEDOL : B04SDS8	115,000.000	123,033.90	115,522.89
CDN NAT RES LTD 6.25% DUE 03-15-2038 CUSIP : 136385AL5	924,000.000	1,108,154.18	944,267.88
CDN NAT RES LTD 6.75% DUE 02-01-2039 CUSIP : 136385AP6	1,000,000.000	1,236,667.54	1,060,133.59
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047 CUSIP : 136385AY7	290,000.000	269,894.30	248,917.33
CDN NATL RY CO 2.45% DUE 05-01-2050 CUSIP : 136375CZ3	160,000.000	151,097.60	93,072.82
CDN NATL RY CO 6.2% DUE 06-01-2036 CUSIP : 136375BN1	528,000.000	641,044.24	565,243.27
CDN PAC RY CO NEW 5.95% DUE 05-15-2037 SEDOL : B1X9JN6	115,000.000	133,411.62	119,225.90
CDN PAC RY CO NEW 6.125% DUE 09-15-2115 SEDOL : BF47XY6	546,000.000	573,741.51	547,229.70
CENOVUS ENERGY INC 5.4% 06-15-2047 SEDOL : BFNL6J5	96,000.000	98,608.48	85,513.06
CENOVUS ENERGY INC NT 3.75% 02-15-2052 SEDOL : BNTFNT6	134,000.000	109,919.45	92,666.67
ENBRIDGE INC 5.95% 04-05-2054 CUSIP : 29250NCD5	288,000.000	287,680.32	285,604.00
ENBRIDGE INC 6.7% 11-15-2053 CUSIP : 29250NBZ7	658,000.000	657,144.60	715,091.91
ENBRIDGE INC SR NT 3.4% 08-01-2051 CUSIP : 29250NBE4	380,000.000	379,065.20	254,534.00
FAIRFAX FINL HLDGS LTD 6.35% 03-22-2054 CUSIP : 303901BR2	280,000.000	279,565.50	289,400.98
FAIRFAX FINL HLDGS LTD USD SR NT 144A 6.1% 03-15-2055 CUSIP : 303901BQ4	95,000.000	94,605.75	93,866.26

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
PETRO-CDA 6.8% DUE 05-15-2038 SEDOL : B2RJ2C9	264,000.000	316,355.69	281,129.57
PVTPL 6297782 LLC 5.584% 10-01-2034 CUSIP : 83007CAE2	105,000.000	105,297.50	102,160.45
PVTPL 6297782 LLC 6.176% 10-01-2054 CUSIP : 83007CAG7	65,000.000	65,268.45	63,000.52
PVTPL ALIMENTATION COUCHE-TARD 3.8% DUE 01-25-2050 CUSIP : 01626PAN6	265,000.000	266,738.96	190,232.03
PVTPL ALIMENTATION COUCHE-TARD INC 5.617% 02-12-2054 CUSIP : 01626PAV8	349,000.000	349,000.00	330,082.81
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052 CUSIP : 775109CK5	1,109,000.000	873,832.01	888,480.73
ROGERS COMMUNICATIONS INC 5.45 DUE 10-01-2043 CUSIP : 775109AZ4	692,000.000	691,434.43	650,426.85
TRANSCANADA 5.85% DUE 03-15-2036 SEDOL : B11K5C2	100,000.000	106,150.00	100,864.64
TRANSCANADA 6.2% DUE 10-15-2037 SEDOL : B287YY8	155,000.000	177,813.91	159,793.25
Total Canada - USD		11,925,437.89	10,936,209.68
China - USD			
ALIBABA GROUP HLDG 4.4% DUE 12-06-2057 SEDOL : BYVHXG4	225,000.000	260,420.65	178,333.20
ALIBABA GROUP HLDG 5.25% DUE 05-26-2035 SEDOL : BSD5546	200,000.000	199,298.00	195,917.91
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051 SEDOL : BLH23L7	60,000.000	39,445.80	38,689.46
ALIBABA GROUP HLDG LTD 4.0% 12-06-2037 SEDOL : BF5BK80	340,000.000	345,717.85	290,860.93
Total China - USD		844,882.30	703,801.50
France - USD			
PVTPL SOCIETE GENERALE 7.132% 01-19-2055 CUSIP : 83368RBY7	330,000.000	330,768.20	314,716.76
TOTAL CAP INTL 2.986% DUE 06-29-2041 REG CUSIP : 89153VAX7	130,000.000	114,603.14	93,425.44
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG SEDOL : BMYC5X3	294,000.000	261,074.50	192,897.58
TOTALENERGIES CAP 5.425% 09-10-2064 SEDOL : BQYKPN5	145,000.000	146,099.20	134,629.99
TOTALENERGIES CAPITAL S.A. 5.275% 09-10-2054 SEDOL : BQYKPK2	100,000.000	102,807.00	92,602.35
TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064 SEDOL : BPW6WP9	210,000.000	206,808.00	201,198.15
TOTALENERGIES CAPITAL SA 5.488% 04-05-2054 SEDOL : BPW6WH1	516,000.000	516,364.12	495,401.80
Total France - USD		1,678,524.16	1,524,872.07
Germany - USD			
BAYER US FIN II 4.875% DUE 06-25-2048 SEDOL : BD103H7	140,000.000	113,418.10	109,225.73
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038 SEDOL : BYZMHJ6	320,000.000	311,893.95	266,609.82

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
Germany - USD			
PVTPL BAYER US FIN II LLC 4.4% DUE 07-15-2044 BEO CUSIP : 07274NBF9	690,000.000	665,693.12	517,583.48
PVTPL BAYER US FIN LLC 6.875% 11-21-2053 SEDOL : BLFDKP5	210,000.000	211,385.64	212,057.78
PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050 CUSIP : 251566AA3	375,000.000	277,616.25	268,849.53
Total Germany - USD		1,580,007.06	1,374,326.34
Hong Kong - USD			
PVTPL AIA GROUP LTD 5.4% 09-30-2054 CUSIP : 00131LAS4	275,000.000	273,504.00	255,134.95
PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.2% DUE 09-16-2040 CUSIP : 00131LAK1	641,000.000	606,063.20	478,361.60
Total Hong Kong - USD		879,567.20	733,496.55
Ireland - USD			
AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO CUSIP : 00774MAX3	420,000.000	402,683.20	366,035.93
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033 CUSIP : 00774MAY1	150,000.000	118,162.50	127,787.30
PVTPL SMURFIT KAPPA TREASURY 5.438% 04-03-2034 CUSIP : 83272GAC5	570,000.000	564,978.30	569,611.94
PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054 CUSIP : 83272GAB7	290,000.000	290,737.70	287,013.52
PVTPL SMURFIT WESTROCK FIN 5.418% 01-15-2035 CUSIP : 83272YAA0	200,000.000	199,976.00	198,808.31
XLIT LTD 5.25 12-15-2043 CUSIP : 98420EAB1	891,000.000	971,958.32	826,543.71
Total Ireland - USD		2,548,496.02	2,375,800.71
Japan - USD			
MITSUBISHI UFJ FINANCIAL GROUP INC 5.426% 04-17-2035 CUSIP : 606822DF8	135,000.000	135,000.00	135,233.06
SUMITOMO MITSUI FINL GROUP INC 5.8% 07-09-2034 SEDOL : BS6Z6W8	235,000.000	235,000.00	237,323.14
SUMITOMO MITSUI FINL GROUP INC 5.836% 07-09-2044 SEDOL : BS6Z6Y0	300,000.000	302,110.00	303,084.91
TAKEDA PHARMACEUTICAL 5.8% 07-05-2064 SEDOL : BN11R01	105,000.000	108,726.45	101,232.67
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050 CUSIP : 874060AZ9	1,423,000.000	1,172,399.12	923,679.98
Total Japan - USD		1,953,235.57	1,700,553.76
Mexico - USD			
AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG SEDOL : B2R62G4	135,000.000	158,894.75	138,752.01
AMER MOVIL SAB DE 4.375% DUE 07-16-2042 SEDOL : B82VRK5	90,000.000	77,913.00	75,478.73

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Mexico - USD			
AMER MOVIL SAB DE CV 6.125% 03-30-2040 SEDOL : B8C3GC6	95,000.000	115,927.71	97,522.64
GRUPO TELEvisa S A 6.625% DUE 01-15-2040 SEDOL : BG494S0	205,000.000	203,099.65	184,965.71
Total Mexico - USD		555,835.11	496,719.09
Netherlands - USD			
COOPERATIEVE 5.25% DUE 05-24-2041 CUSIP : 21685WCJ4	320,000.000	315,891.20	310,845.43
COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG CUSIP : 21684AAB2	80,000.000	110,986.47	79,912.48
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.125% 02-15-2042 CUSIP : 62954HAL2	50,000.000	49,454.00	34,831.90
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041 CUSIP : 62954HAU2	1,185,000.000	855,921.83	866,305.21
Total Netherlands - USD		1,332,253.50	1,291,895.02
Norway - USD			
EQUINOR ASA 3.25% DUE 11-18-2049 SEDOL : BJV9CD5	205,000.000	146,443.04	140,303.74
EQUINOR ASA 3.625% DUE 04-06-2040 SEDOL : BM8SST4	285,000.000	247,214.70	230,468.83
PVTPL AKER BP ASA 5.8% 10-01-2054 CUSIP : 00973RAP8	800,000.000	797,486.15	726,099.51
STATOIL ASA 3.95 DUE 05-15-2043 SEDOL : BLSP5D1	210,000.000	181,706.70	172,180.74
STATOIL ASA 4.8 DUE 11-08-2043 SEDOL : BLSP5J7	140,000.000	132,865.60	128,933.61
STATOIL ASA 5.1 DUE 08-17-2040 SEDOL : B522X65	220,000.000	218,010.66	212,088.05
Total Norway - USD		1,723,726.85	1,610,074.48
Peru - USD			
SOUTHN COPPER CORP 5.25% DUE 11-08-2042 SEDOL : B8FM8R9	125,000.000	114,803.75	113,019.62
SOUTHN COPPER CORP 7.5% DUE 07-27-2035 SEDOL : B8Q7066	260,000.000	382,780.48	296,067.77
Total Peru - USD		497,584.23	409,087.39
South Africa - USD			
PVTPL ANGL0 AMERN CAP PLC 4.75% 03-16-2052 CUSIP : 034863BC3	783,000.000	751,247.59	654,078.59
Total South Africa - USD		751,247.59	654,078.59
Spain - USD			
TELEFONICA EMISIONES S A U 4.895% 03-06-2048 CUSIP : 87938WAW3	220,000.000	201,379.20	186,756.57

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
Total Spain - USD		201,379.20	186,756.57
Switzerland - USD			
PVTPL UBS GROUP AG 5.379% 09-06-2045 CUSIP : 902613BM9	230,000.000	230,000.00	219,356.18
UBS AG LONDON BRH 4.5% 06-26-2048 CUSIP : 902674A26	135,000.000	117,587.70	114,912.67
UBS GROUP AG 4.875% 05-15-2045 SEDOL : BVK9CL8	55,000.000	51,989.94	49,299.26
Total Switzerland - USD		399,577.64	383,568.11
United Kingdom - USD			
AON PLC 4.45% DUE 05-24-2043 SEDOL : B9ZT6F1	5,000.000	4,787.40	4,114.22
AON PLC 4.6% DUE 06-14-2044 SEDOL : BN40JL0	290,000.000	242,208.40	245,547.68
ASTRAZENECA PLC 4% DUE 09-18-2042 SEDOL : B8C0348	9,000.000	8,160.68	7,461.35
ASTRAZENECA PLC 4.375% DUE 11-16-2045 SEDOL : BYQNQH9	15,000.000	13,958.51	12,874.31
ASTRAZENECA PLC 6.45% DUE 09-15-2037 CUSIP : 046353AD0	293,000.000	393,735.48	321,496.11
ASTRAZENECA PLC NT 3% 05-28-2051 CUSIP : 046353AZ1	109,000.000	79,573.27	71,397.13
B A T CAP CORP 4.39% 08-15-2037 SEDOL : BLR99P4	95,000.000	79,192.00	82,041.96
B A T CAP CORP 4.54% 08-15-2047 CUSIP : 05526DBF1	607,000.000	557,722.89	482,641.90
B A T CAP CORP 4.758% DUE 09-06-2049 CUSIP : 05526DBK0	1,189,000.000	1,239,024.76	963,883.56
B A T CAP CORP FIXED 3.734% DUE 09-25-2040 SEDOL : BM9MPG1	880,000.000	674,841.05	665,894.80
BARCLAYS PLC 5.335% 09-10-2035 SEDOL : BN14QY7	245,000.000	247,999.55	235,381.07
BARCLAYS PLC 6.036% 03-12-2055 SEDOL : BPBMPF9	105,000.000	111,179.25	105,141.47
GLAXOSMITHKLINE 6.375% DUE 05-15-2038 SEDOL : B88GFC2	265,000.000	308,688.58	287,236.04
HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG CUSIP : 404280CT4	485,000.000	393,587.20	412,186.42
HSBC HLDGS PLC 5.874% 11-18-2035 SEDOL : BT6PGF8	1,085,000.000	1,085,000.00	1,058,385.87
HSBC HOLDINGS PLC 6.332% 03-09-2044 CUSIP : 404280DW6	627,000.000	617,880.96	662,458.20
NEW ENGLAND PWR CO 3.8% DUE 12-05-2047 SEDOL : BF4BJR3	230,000.000	199,055.05	170,680.05
PVTPL LSEGA FINANCING PLC 3.2% 04-06-2041 CUSIP : 50220PAE3	285,000.000	283,966.60	212,455.83
PVTPL ASHTEAD CAP INC 5.55% 05-30-2033 CUSIP : 045054AQ6	958,000.000	955,767.86	943,344.01
PVTPL BAE SYS PLC 3.0% DUE 09-15-2050 CUSIP : 05523RAE7	250,000.000	246,342.50	161,918.72
PVTPL BAE SYS PLC NT 5.8 DUE 10-11-2041 BEO CUSIP : 05523RAC1	617,000.000	665,150.68	621,415.87
PVTPL NEW ENGLAND PWR CO 2.807% DUE 10-06-2050/10-06-2020 BEO SEDOL : BKS9644	110,000.000	92,145.00	65,830.78

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
PVTPL NIAGARA MOHAWK PWR CORP NEW SR NT 4.278% DUE 10-01-2034 BEO CUSIP : 65364UAH9	951,000.000	929,948.49	857,081.42
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL : BZ0HGQ3	205,000.000	181,880.00	195,489.30
SHELL INTL FIN B V 2.875% DUE 11-26-2041 SEDOL : BMZQF90	175,000.000	152,738.64	123,815.86
UNILEVER CAPITAL CORP 4.625% 08-12-2034 SEDOL : BQ1PKT4	85,000.000	84,168.70	81,890.87
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG CUSIP : 92857WBU3	420,000.000	388,969.81	326,627.33
VODAFONE GROUP PLC 5.625% DUE 02-10-2053 CUSIP : 92857WBY5	310,000.000	291,362.99	295,237.65
VODAFONE GROUP PLC 5.75% 06-28-2054 CUSIP : 92857WCA6	365,000.000	363,772.25	352,377.93
VODAFONE GROUP PLC 5.875% 06-28-2064 SEDOL : BNZH78	510,000.000	501,462.77	494,513.41
Total United Kingdom - USD		11,394,271.32	10,520,821.12
United States - USD			
\$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050 SEDOL : BMCBVH8	65,000.000	50,334.05	47,864.46
ABBOTT LABS 4.75% 04-15-2043 SEDOL : BD6NWW9	85,000.000	87,311.70	80,298.44
ABBOTT LABS 6.15% DUE 11-30-2037 SEDOL : B922PX4	115,000.000	128,034.90	125,367.00
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL : BJDRSG2	2,089,000.000	2,253,792.49	1,786,738.95
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL : BJDRSH3	305,000.000	261,873.18	248,348.87
ABBVIE INC 4.4% DUE 11-06-2042 SEDOL : BCZM189	2,186,000.000	2,212,774.63	1,895,036.12
ABBVIE INC 4.45% DUE 05-14-2046 CUSIP : 00287YAW9	432,000.000	420,860.58	367,692.65
ABBVIE INC 4.625% DUE 10-01-2042 REG SEDOL : BL69TS8	35,000.000	32,281.20	31,005.71
ABBVIE INC 4.75% 03-15-2045 SEDOL : BLKQFT2	280,000.000	279,827.10	249,980.52
ABBVIE INC 4.85% DUE 06-15-2044 REG SEDOL : BMW97K7	125,000.000	146,045.47	113,462.36
ABBVIE INC 4.875% DUE 11-14-2048 CUSIP : 00287YBD0	1,000,000.000	1,133,178.65	899,213.61
ABBVIE INC 5.4% 03-15-2054 CUSIP : 00287YDW6	447,000.000	445,466.79	430,410.18
ABBVIE INC 5.5% 03-15-2064 SEDOL : BSNTZ60	345,000.000	347,985.17	330,153.52
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL : BXDZFZ2	65,000.000	58,609.64	57,426.70
ACCENTURE CAP INC 4.5% 10-04-2034 SEDOL : BRXF8P1	215,000.000	214,776.40	204,339.73
ADVANCED MICRO DEVICES INC 4.393% DUE 06-01-2052 CUSIP : 007903BG1	755,000.000	750,813.60	631,940.55
ADVENTIST HEALTH SYS/WEST 5.757% 12-01-2034 SEDOL : BSNV2W1	225,000.000	225,000.00	226,545.42
AEP TEX INC 5.7% 05-15-2034 CUSIP : 00108WAT7	165,000.000	164,580.90	166,061.55
AEP TEX INC FIXED 3.8% DUE 10-01-2047 SEDOL : BFXQYR4	120,000.000	89,180.40	86,399.81

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AEP TRANSM CO LLC 3.15% DUE 09-15-2049 SEDOL : BK7CR74	55,000.000	55,008.25	36,296.23
AEP TRANSM CO LLC 3.8% DUE 06-15-2049 SEDOL : BGBN0G5	150,000.000	115,510.50	111,392.95
AEP TRANSM CO LLC 5.15% DUE 04-01-2034 SEDOL : BSB7641	80,000.000	79,947.20	78,716.90
AEP TRANSMISSION CO LLC 2.75% 08-15-2051 SEDOL : BM9STY5	190,000.000	151,785.64	114,224.68
AEP TRANSMISSION CO LLC 4.0% 12-01-2046 CUSIP : 00115AAF6	700,000.000	565,236.00	551,266.35
AETNA INC NEW 4.75% DUE 03-15-2044 SEDOL : BK1KRP2	315,000.000	316,409.93	260,784.23
AETNA INC NEW 6.625 DUE 06-15-2036 BEO SEDOL : BG48N91	145,000.000	158,382.05	152,828.55
AFLAC INC 4% DUE 10-15-2046 SEDOL : BZCNMN8	160,000.000	134,162.80	125,606.74
AGL CAP CORP 5.875% DUE 03-15-2041 CUSIP : 001192AH6	505,000.000	620,006.42	511,645.34
AIR LEASE CORP FIXED 3% DUE 02-01-2030 CUSIP : 00914AAG7	300,000.000	287,048.07	270,891.55
AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040 SEDOL : BKX8JV4	195,000.000	149,138.80	139,207.44
ALABAMA POWER CO 3.7% 12-01-2047 CUSIP : 010392FR4	716,000.000	674,643.86	534,884.18
ALABAMA PWR CO 3.75% DUE 03-01-2045 SEDOL : BYZ5H95	340,000.000	310,498.20	260,547.46
ALABAMA PWR CO 4.15% DUE 08-15-2044 SEDOL : BQ5C541	45,000.000	45,660.15	37,020.46
ALABAMA PWR CO 5.5% DUE 03-15-2041 SEDOL : B5LCMB4	70,000.000	84,417.90	68,416.84
ALEXANDRIA REAL 4.85% DUE 04-15-2049 CUSIP : 015271AQ2	250,000.000	232,489.45	214,904.26
ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052 CUSIP : 015271AZ2	165,000.000	114,600.75	112,473.58
ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053 CUSIP : 015271BB4	580,000.000	538,147.20	517,934.27
ALEXANDRIA REAL ESTATE EQUITIES INC 5.625% 05-15-2054 CUSIP : 015271BD0	330,000.000	322,751.00	316,401.22
ALLSTATE CORP 4.5% DUE 06-15-2043 CUSIP : 020002BA8	176,000.000	209,783.97	150,581.68
ALLSTATE CORP 5.95% DUE 04-01-2036 SEDOL : BG48NF7	140,000.000	150,451.20	146,776.64
ALLSTATE CORP 6.9 DEB DUE 05-15-2038 SEDOL : B00P316	60,000.000	65,203.80	67,404.81
ALPHABET INC 2.05% 08-15-2050 CUSIP : 02079KAF4	305,000.000	188,115.61	169,263.21
ALTRIA GROUP INC 3.4% DUE 02-04-2041 CUSIP : 02209SBM4	350,000.000	318,407.35	252,912.09
ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG CUSIP : 02209SBN2	345,000.000	315,527.78	234,730.31
ALTRIA GROUP INC 3.875% DUE 09-16-2046 SEDOL : BD91617	360,000.000	256,431.80	261,202.16
ALTRIA GROUP INC 4.5% DUE 05-02-2043 SEDOL : B7ZKNH1	20,000.000	20,605.48	16,335.64
ALTRIA GROUP INC 5.8% DUE 02-14-2039 CUSIP : 02209SBE2	800,000.000	759,736.00	789,857.78
AMAZON COM INC 2.5% DUE 06-03-2050 CUSIP : 023135BT2	155,000.000	105,364.25	92,632.05
AMAZON COM INC 4.05% 08-22-2047 CUSIP : 023135BJ4	1,030,000.000	1,002,138.35	852,061.29

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AMAZON COM INC NT 2.875% 05-12-2041 CUSIP : 023135CA2	1,770,000.000	1,593,658.47	1,300,573.38
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP : 023135CB0	1,684,000.000	1,357,034.84	1,137,502.78
AMAZON.COM INC 3.95% 04-13-2052 CUSIP : 023135CJ3	140,000.000	116,631.20	110,580.96
AMEREN ILL CO 3.7% 12-01-2047 CUSIP : 02361DAR1	141,000.000	133,398.01	106,308.76
AMEREN ILL CO 4.5% 03-15-2049 SEDOL : BF5M0D8	90,000.000	99,602.10	76,086.29
AMEREN ILL CO 5.55% DUE 07-01-2054 SEDOL : BSY2290	370,000.000	369,297.00	365,206.35
AMERICAN HOMES 4 RENT 4.3% 04-15-2052 CUSIP : 02666TAF4	240,000.000	224,508.30	187,165.49
AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO CUSIP : 02666TAD9	210,000.000	205,720.20	138,435.08
AMERN EXPRESS CO 4.05% DUE 12-03-2042 SEDOL : B968SP1	225,000.000	192,331.80	188,563.38
AMERN EXPRESS CO 5.519% DUE 07-26-2035 CUSIP : 025816DW6	515,000.000	515,000.00	509,388.57
AMERN INTL GROUP 4.5% DUE 07-16-2044 SEDOL : BP8G1N4	104,000.000	96,833.28	89,180.33
AMERN INTL GROUP 4.75% DUE 04-01-2048 CUSIP : 026874DL8	455,000.000	545,212.85	402,927.37
AMERN TOWER CORP 3.7% DUE 10-15-2049 SEDOL : BK21TM5	50,000.000	36,947.00	36,267.99
AMGEN INC 2.77% 09-01-2053 SEDOL : BN0THC8	435,000.000	277,928.95	253,739.93
AMGEN INC 3.375% 02-21-2050 CUSIP : 031162CS7	178,000.000	139,415.44	121,837.23
AMGEN INC 4.4% 05-01-2045 CUSIP : 031162BZ2	1,058,000.000	991,360.52	878,248.20
AMGEN INC 4.4% DUE 02-22-2062 BEO CUSIP : 031162DG2	80,000.000	79,507.20	62,171.01
AMGEN INC 4.563% DUE 06-15-2048 SEDOL : BDR5CM4	70,000.000	61,516.00	58,391.23
AMGEN INC 4.663% DUE 06-15-2051 CUSIP : 031162CF5	195,000.000	173,283.07	163,659.78
AMGEN INC 4.875% 03-01-2053 CUSIP : 031162DK3	810,000.000	755,073.10	695,550.21
AMGEN INC 4.95% DUE 10-01-2041 CUSIP : 031162BE9	263,000.000	262,003.28	237,348.46
AMGEN INC 5.15% DUE 11-15-2041 SEDOL : B76M525	91,000.000	92,420.34	84,768.87
AMGEN INC 5.65% 03-02-2053 SEDOL : BMTY5X4	2,462,000.000	2,456,381.16	2,374,915.26
AMGEN INC 5.65% DUE 06-15-2042 CUSIP : 031162BH2	90,000.000	90,465.30	88,186.07
AMGEN INC 5.75% DUE 03-02-2063 CUSIP : 031162DU1	430,000.000	431,324.49	413,777.98
AMGEN INC 6.4% DUE 02-01-2039 SEDOL : B3L2H37	30,000.000	30,820.80	31,487.24
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP : 031162CR9	310,000.000	273,015.18	231,237.53
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052 SEDOL : BN7KZX1	835,000.000	704,799.12	645,759.84
AMPHENOL CORP 5.375% 11-15-2054 CUSIP : 032095AS0	395,000.000	388,794.55	376,238.90
ANALOG DEVICES INC 2.95% 10-01-2051 SEDOL : BPBK6M7	100,000.000	69,864.00	63,621.10

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ANHEUSER BUSCH COS 6.5% DUE 05-01-2042 SEDOL : B3D2230	45,000.000	47,692.80	48,764.88
ANTHEM INC 3.125% DUE 05-15-2050 SEDOL : BMBLB46	165,000.000	109,060.05	105,724.33
ANTHEM INC 3.6% DUE 03-15-2051 SEDOL : BLF8T19	160,000.000	123,072.77	111,570.50
ANTHEM INC 4.375% 12-01-2047 SEDOL : BGB6FT2	1,640,000.000	1,516,465.04	1,324,709.15
ANTHEM INC 4.55% 05-15-2052 SEDOL : BP4C341	140,000.000	126,028.00	113,145.89
ANTHEM INC FIXED 4.625% DUE 05-15-2042 CUSIP : 94973VAY3	170,000.000	189,136.90	146,958.09
AON CORP FIXED 2.9% DUE 08-23-2051 SEDOL : BN4FWF0	334,000.000	254,003.23	203,137.37
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052 CUSIP : 03740LAE2	775,000.000	706,690.49	569,736.21
AON NORTH AMER INC 5.75% 03-01-2054 CUSIP : 03740MAF7	315,000.000	313,202.40	308,196.68
APOLLO GLOBAL MGMT 5.8% 05-21-2054 CUSIP : 03769MAC0	385,000.000	402,306.87	387,019.07
APPALACHIAN PWR CO 7% DUE 04-01-2038 CUSIP : 037735CM7	911,000.000	1,243,817.41	1,001,913.11
APPALACHIAN PWR CO FIXED 3.7% DUE 05-01-2050 SEDOL : BMF6PM3	50,000.000	41,791.00	34,758.22
APPALACHIAN PWR CO FIXED 4.5% 03-01-2049 SEDOL : BJR20Z6	250,000.000	235,857.43	200,476.34
APPLE INC 2.65% 02-08-2051 CUSIP : 037833EF3	570,000.000	477,063.25	352,115.75
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP : 037833DW7	890,000.000	747,247.12	554,822.47
APPLE INC 3.45% DUE 02-09-2045 CUSIP : 037833BA7	115,000.000	90,532.60	88,226.27
APPLE INC 3.75% DUE 09-12-2047 SEDOL : BF58H35	375,000.000	349,246.27	295,348.76
APPLE INC 3.85% DUE 08-04-2046 CUSIP : 037833CD0	300,000.000	257,173.19	242,183.35
APPLE INC 3.95% 08-08-2052 CUSIP : 037833EQ9	800,000.000	668,048.00	637,552.10
APPLE INC 4.375% DUE 05-13-2045 SEDOL : BXC5WP2	370,000.000	333,190.21	327,087.80
APPLE INC 4.65% DUE 02-23-2046 CUSIP : 037833BX7	1,377,000.000	1,507,001.14	1,262,071.44
APPLE INC 4.85% 05-10-2053 CUSIP : 037833EW6	150,000.000	149,248.50	141,994.22
APPLE INC FIXED 2.95% 09-11-2049 CUSIP : 037833DQ0	80,000.000	54,096.00	53,395.78
APPLIED MATLS INC 4.35% DUE 04-01-2047 CUSIP : 038222AM7	211,000.000	204,366.02	178,907.86
APPLIED MATLS INC 5.85% DUE 06-15-2041 SEDOL : B450GW6	170,000.000	210,289.65	176,146.35
APPROVIN CORP NT 5.5% 12-01-2034 CUSIP : 03831WAD0	130,000.000	129,595.70	129,122.77
APPROVIN CORP NT 5.95% 12-01-2054 CUSIP : 03831WAE8	395,000.000	393,124.20	390,749.11
APTIV SWISS HOLDINGS LIMITED 3.1% 12-01-2051 CUSIP : 03835VAJ5	595,000.000	390,626.10	348,608.16
APTIV SWISS HOLDINGS LIMITED 4.15% 05-01-2052 CUSIP : 00217GAC3	631,000.000	523,758.94	449,439.24
APTIV SWISS HOLDINGS LIMITED 5.4% 03-15-2049 CUSIP : 03835VAH9	467,000.000	482,904.58	401,135.66

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
APTIV SWISS HOLDINGS LIMITED 5.75% 09-13-2054 CUSIP : 03837AAC4	575,000.000	552,122.50	516,487.38
AQUA AMER INC FIXED 4.276% 05-01-2049 CUSIP : 03836WAC7	925,000.000	887,718.00	724,473.80
ARCH CAP FIN LLC 5.031% DUE 12-15-2046 SEDOL : BD3HC13	60,000.000	53,452.80	53,793.79
ARCH CAP GROUP U S INC 5.144 DUE 11-01-2043 REG SEDOL : BH6Y3Z0	70,000.000	61,002.20	64,196.13
ARCHER DANIELS 4.535 DUE 03-26-2042 SEDOL : B7F2JD5	55,000.000	55,754.05	47,996.42
ARCHER-DANIELS 4.016% DUE 04-16-2043 SEDOL : B95NZC3	45,000.000	39,362.85	37,203.36
ARCHER-DANIELS 4.5% DUE 03-15-2049 SEDOL : BH31WX5	80,000.000	78,156.80	67,448.54
ARES FIN CO IV LLC SR NT 144A 3.65% 02-01-2052 CUSIP : 039936AA7	211,000.000	140,760.21	147,970.07
ARIZONA PUB SVC CO 2.65% DUE 09-15-2050 SEDOL : BN767X3	150,000.000	88,149.00	87,001.48
ARIZONA PUB SVC CO 3.75% DUE 05-15-2046 SEDOL : BYZJJZ7	30,000.000	34,381.50	22,190.33
ARIZONA PUB SVC CO 4.25% 03-01-2049 CUSIP : 040555CY8	170,000.000	196,897.40	132,853.45
ARIZONA PUB SVC CO 4.35% DUE 11-15-2045 SEDOL : BYZR531	150,000.000	121,444.18	121,886.06
ARIZONA PUB SVC CO NT 3.35% 05-15-2050 CUSIP : 040555DB7	271,000.000	166,786.95	183,338.68
ARIZONA PUBLIC SERVICE CO 5.7% 08-15-2034 SEDOL : BS5WL25	385,000.000	384,431.20	389,272.72
ARTHUR J GALLAGHER & CO 5.15% 02-15-2035 CUSIP : 04316JAN9	115,000.000	114,757.25	112,282.46
ARTHUR J GALLAGHER & CO 5.55% 02-15-2055 CUSIP : 04316JAP4	863,000.000	858,241.28	832,964.69
ARTHUR J GALLAGHER & CO 5.75% 07-15-2054 CUSIP : 04316JAJ8	439,000.000	433,679.32	434,697.94
ARTHUR J GALLAGHER & CO 6.75% 02-15-2054 SEDOL : BRJX6P5	40,000.000	42,009.36	44,365.46
ARTHUR J GALLAGHER & CO SR NT 3.05% 03-09-2052 SEDOL : BM92G57	115,000.000	71,143.60	71,819.58
ASCENSION HLTH 3.945% DUE 11-15-2046 SEDOL : BYXY44	85,000.000	71,605.70	67,864.25
AT&T INC 3.5% DUE 06-01-2041 CUSIP : 00206RJZ6	205,000.000	149,709.45	157,234.26
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP : 00206RKJ0	2,475,000.000	2,230,449.00	1,667,463.26
AT&T INC 3.55% DUE 09-15-2055 CUSIP : 00206RLJ9	3,045,000.000	2,668,775.80	2,054,486.49
AT&T INC 3.65% DUE 09-15-2059 CUSIP : 00206RLV2	1,377,000.000	1,205,416.72	914,487.35
AT&T INC 3.8% 12-01-2057 CUSIP : 00206RMN9	2,572,000.000	2,119,500.67	1,778,129.34
AT&T INC 4.3 DUE 12-15-2042 CUSIP : 00206RBH4	420,000.000	452,044.71	349,792.29
AT&T INC 4.5% DUE 03-09-2048 SEDOL : BD3HCY6	90,000.000	76,129.20	74,398.42
AT&T INC 4.5% DUE 05-15-2035 CUSIP : 00206RCP5	360,000.000	353,952.00	332,998.70
AT&T INC 4.75% DUE 05-15-2046 CUSIP : 00206RCQ3	575,000.000	522,755.50	499,421.74
AT&T INC 4.85% DUE 03-01-2039 CUSIP : 00206RHK1	347,000.000	388,607.87	320,968.09

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United States - USD			
AT&T INC 5.35% DUE 09-01-2040 SEDOL : B4WPQV3	50,000.000	49,372.50	48,451.30
AT&T INC 5.7% DUE 03-01-2057 SEDOL : BDCL4M1	45,000.000	45,465.75	43,268.62
AT&T INC 6.3% DUE 01-15-2038 SEDOL : BFPC4D6	10,000.000	10,196.40	10,680.65
ATHENE HLDG LTD 6.25% 04-01-2054 CUSIP : 04686JAH4	460,000.000	459,465.09	462,034.20
AVISTA CORP 4.0% DUE 04-01-2052 BEO CUSIP : 05379BAR8	130,000.000	129,953.20	97,275.22
AVISTA CORP 4.35% DUE 06-01-2048 SEDOL : BD21LG4	185,000.000	152,105.35	151,862.66
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO CUSIP : 054561AM7	577,000.000	510,904.65	514,708.86
BALTIMORE GAS & ELEC CO 3.75% DUE 08-15-2047 SEDOL : BD3CWY1	60,000.000	44,793.60	44,742.12
BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053 CUSIP : 059165EQ9	130,000.000	129,936.30	123,996.83
BANK AMER CORP 2.831% 10-24-2051 CUSIP : 06051GJM2	735,000.000	653,010.10	452,540.55
BANK AMER CORP 2.972% DUE 07-21-2052 BEO CUSIP : 06051GKB4	295,000.000	194,870.35	187,895.46
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP : 06051GJW0	1,885,000.000	1,622,354.93	1,410,948.32
BANK AMER CORP 3.946% 01-23-2049 SEDOL : BD49X71	105,000.000	83,717.55	81,125.58
BANK AMER CORP 4.875% DUE 04-01-2044 SEDOL : BLBP4H5	80,000.000	72,829.60	73,260.12
BANK AMER CORP 5% DUE 01-21-2044 SEDOL : BJ7B592	210,000.000	203,408.50	196,313.96
BANK AMER CORP 5.518% 10-25-2035 CUSIP : 06051GMD8	160,000.000	160,000.00	156,200.52
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL : BMYXT8	5,268,000.000	4,073,245.24	3,662,996.60
BANK OF AMERICA CORPORATION 4.33% 03-15-2050 CUSIP : 06051GHS1	150,000.000	130,422.70	122,962.41
BANK OF AMERICA CORPORATION 4.443%01-20-2048 SEDOL : BYMX8C2	350,000.000	306,920.00	295,142.67
BANK OF AMERICA CORPORATION 5.872% 09-15-2034 CUSIP : 06051GLU1	1,675,000.000	1,752,854.00	1,720,130.83
BANK OF AMERICA CORPORATION 6.11% 01-29-2037 CUSIP : 59022CAJ2	1,020,000.000	1,257,911.60	1,058,022.32
BAPTIST HEALTHCARE SYS KY TAXABLE BD SER2020B 3.54% 08-15-2050 SEDOL : BLSN900	65,000.000	46,946.90	45,862.77
BAXALTA INC 5.25% DUE 06-23-2045 SEDOL : BD4F5R3	35,000.000	34,851.95	32,253.97
BAXTER INTERNATIONAL INC 3.132% 12-01-2051 CUSIP : 071813CV9	405,000.000	278,258.13	251,775.68
BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050 SEDOL : BMY0LM8	150,000.000	101,184.00	95,486.84
BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL : BTDFT52	75,000.000	66,181.50	64,885.74
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050 SEDOL : BN0XP59	1,035,000.000	810,143.74	650,672.24
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL : BKP9NP7	1,595,000.000	1,399,510.53	1,208,584.12
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049 CUSIP : 084659AR2	1,726,000.000	1,868,153.88	1,425,879.20

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United States - USD			
BLACK HILLS CORP 3.875% DUE 10-15-2049 SEDOL : BJV1DQ1	155,000.000	132,681.50	112,365.93
BLACKROCK FUNDING INC 5.25% 03-14-2054 SEDOL : BPBJYZ3	653,000.000	650,357.60	617,859.37
BLACKROCK FUNDING INC. 5.35% 01-08-2055 SEDOL : BRC16H8	150,000.000	149,901.75	143,466.89
BOEING CO 3.25% DUE 02-01-2035 SEDOL : BKPHQH4	280,000.000	218,616.30	223,391.90
BOEING CO 3.75% DUE 02-01-2050 SEDOL : BJGV2H0	783,000.000	558,792.90	535,981.88
BOEING CO 3.85% DUE 11-01-2048 SEDOL : BGYTGR3	75,000.000	75,683.14	51,494.91
BOEING CO 3.9% 05-01-2049 SEDOL : BK1WFJ8	313,000.000	259,063.76	218,186.63
BOEING CO 5.93% DUE 05-01-2060 SEDOL : BM8R6Q4	835,000.000	888,214.78	773,837.29
BOEING CO 6.858% 05-01-2054 CUSIP : 097023DT9	150,000.000	163,629.29	159,737.51
BOEING CO 6.875% DUE 03-15-2039 SEDOL : BC7H609	45,000.000	48,389.40	47,427.07
BOEING CO FIXED 3.5% DUE 03-01-2039 SEDOL : BJBC2K1	135,000.000	133,837.20	100,235.95
BOEING CO FIXED 3.55% DUE 03-01-2038 CUSIP : 097023BY0	230,000.000	215,330.23	174,142.96
BOEING CO FIXED 3.625% DUE 03-01-2048 CUSIP : 097023BZ7	85,000.000	71,142.45	56,650.90
BOEING CO FIXED 3.825% 03-01-2059 SEDOL : BJBC2L2	65,000.000	41,887.95	41,907.93
BOEING CO FIXED 3.95% DUE 08-01-2059 SEDOL : BKPHQD0	150,000.000	98,709.71	99,524.69
BOEING CO FIXED 5.805% DUE 05-01-2050 CUSIP : 097023CW3	1,916,000.000	1,960,358.24	1,778,533.29
BOSTON SCIENTIFIC CORP NT STEP UP 11-15-2035 11-17-2005 SEDOL : B0Q4ZC2	30,000.000	33,758.40	33,003.58
BP CAP MKTS AMER 2.772% DUE 11-10-2050 SEDOL : BMF3XC0	73,000.000	42,696.97	43,861.54
BP CAP MKTS AMER 2.939% DUE 06-04-2051 SEDOL : BM9GT05	75,000.000	47,833.50	46,513.15
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL : BLGM4V5	470,000.000	356,506.23	299,309.85
BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO CUSIP : 10373QBR0	580,000.000	580,000.00	418,858.19
BP CAP MKTS AMER INC 3.379% 02-08-2061 SEDOL : BMZ5L44	1,640,000.000	1,295,672.21	1,040,191.71
BP CAP MKTS AMER INC 4.989% 04-10-2034 SEDOL : BRBCFL9	45,000.000	44,990.10	43,781.25
BP CAP MKTS AMER INC 5.227% 11-17-2034 SEDOL : BPZRNN4	175,000.000	174,924.25	172,508.36
BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL : BMXF715	1,130,000.000	768,707.34	654,865.17
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SEDOL : BMW2G98	190,000.000	167,237.30	153,768.73
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047 SEDOL : BMXWR94	74,000.000	71,054.77	61,159.53
BRISTOL MYERS FIXED 4.55% DUE 02-20-2048 SEDOL : BMYBXL4	509,000.000	577,202.45	433,362.42
BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040 SEDOL : BMCWH17	75,000.000	51,740.25	49,836.97
BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054 CUSIP : 110122EK0	892,000.000	887,450.28	865,574.72

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BRISTOL MYERS SQUIBB CO 5.7% DUE 10-15-2040 BEO SEDOL : BQS70Y8	70,000.000	75,514.60	69,480.50
BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064 SEDOL : BPK6XW5	165,000.000	165,995.70	159,170.48
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044 SEDOL : BMWV9B8	251,000.000	278,890.28	221,572.25
BRISTOL MYERS SQUIBB CO CORP 5.0% 08-15-2045 SEDOL : BMWV9C9	185,000.000	158,243.45	171,308.03
BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042 SEDOL : BP96188	745,000.000	726,753.90	576,393.74
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052 CUSIP : 110122DW5	790,000.000	625,020.45	575,896.07
BROADCOM INC 4.8% 10-15-2034 CUSIP : 11135FCD1	450,000.000	449,068.50	434,291.28
BROWN & BROWN INC SR NT 4.95% 03-17-2052 CUSIP : 115236AF8	165,000.000	162,741.15	141,012.85
BROWN FORMAN CORP 4.5% DUE 07-15-2045 SEDOL : BYX0316	145,000.000	129,653.20	126,861.59
BROWN UNIV 2.924% DUE 09-01-2050 SEDOL : BMGZQX7	55,000.000	37,472.05	36,519.45
BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045 SEDOL : BD04819	115,000.000	107,332.95	101,720.09
BURL NORTHN 4.4 DUE 03-15-2042 SEDOL : B787QZ8	73,000.000	73,175.58	63,377.94
BURL NORTHN DEB 5.05 DUE 03-01-2041 SEDOL : B3N60C7	160,000.000	172,385.80	151,447.74
BURL NORTHN SANTA 4.15% DUE 04-01-2045 SEDOL : BD04808	66,000.000	65,259.06	54,322.34
BURL NORTHN SANTA 4.375% DUE 09-01-2042 SEDOL : B8NWVK5	295,000.000	286,058.00	255,546.04
BURL NORTHN SANTA 4.45% DUE 03-15-2043 CUSIP : 12189LAN1	455,000.000	499,685.55	395,947.54
BURL NORTHN SANTA 5.75% DUE 05-01-2040 CUSIP : 12189LAA9	905,000.000	1,080,900.97	929,823.23
BURL NORTHN SANTA 6.15% DUE 05-01-2037 CUSIP : 12189TAZ7	610,000.000	814,173.10	652,013.76
BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050 SEDOL : BJQV485	55,000.000	49,734.79	39,804.64
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048 SEDOL : BG7PB06	120,000.000	106,264.70	96,347.09
BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055 CUSIP : 12189LBL4	837,000.000	845,328.65	824,770.90
BURLINGTON NORTHN SANTA 4.55 09-01-2044 SEDOL : BQ26P46	437,000.000	438,034.74	381,118.19
BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052 SEDOL : BNW2JM9	215,000.000	134,872.60	134,032.21
BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051 CUSIP : 12189LBG5	570,000.000	540,570.25	391,445.82
BURLINGTON NORTHN SANTA FE LLC 4.45% DUE01-15-2053 BEO CUSIP : 12189LBJ9	723,000.000	700,531.81	606,466.16
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG SEDOL : BKH0LR6	70,000.000	65,130.80	64,200.35
CARDINAL HLTH INC 4.6% DUE 03-15-2043 SEDOL : B7JRXS9	190,000.000	161,602.60	161,941.45
CARDINAL HLTH INC 5.75% DUE 11-15-2054 CUSIP : 14149YBT4	150,000.000	149,599.25	143,710.79
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 SEDOL : BNG21Z2	73,000.000	54,781.45	52,445.10
CASE WESTN RESV 5.405% DUE 06-01-2122 SEDOL : BMF1BK8	310,000.000	312,879.90	289,946.02

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CATERPILLAR INC 3.803% DUE 08-15-2042 CUSIP : 149123CB5	901,000.000	838,956.59	732,769.10
CATERPILLAR INC FIXED 3.25% DUE 09-19-2049 SEDOL : BKY86V2	70,000.000	51,524.20	48,665.86
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SEDOL : B8BB1R1	50,000.000	38,946.50	41,799.12
CBRE SVCS INC 5.95% 08-15-2034 SEDOL : BRV2JQ2	55,000.000	53,995.70	56,727.46
CENTENE CORP DEL 3% DUE 10-15-2030 CUSIP : 15135BAW1	117,000.000	117,000.00	100,983.73
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049 CUSIP : 15189XAT5	165,000.000	162,543.47	133,302.07
CENTERPOINT ENERGY HOUSTON ELECTRIC 5.05% 03-01-2035 SEDOL : BT03MK5	185,000.000	184,395.05	180,931.33
CENTERPOINT ENERGY RES CORP 5.4% 07-01-2034 SEDOL : BRXB0B9	170,000.000	170,528.70	169,699.92
CHARLES SCHWAB CORP 5.853% 05-19-2034 CUSIP : 808513CE3	601,000.000	601,000.00	619,199.16
CHARTER 5.375% 05-01-2047 CUSIP : 161175BL7	2,606,000.000	2,554,561.85	2,141,278.75
CHARTER 6.484% DUE 10-23-2045 SEDOL : BYQ7R23	690,000.000	752,060.63	652,569.58
CHARTER 6.834% DUE 10-23-2055 SEDOL : BD3JMW0	30,000.000	28,573.20	29,231.27
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG CUSIP : 161175CA0	155,000.000	96,380.10	99,669.17
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042 CUSIP : 161175CE2	590,000.000	478,603.49	401,292.98
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062 CUSIP : 161175CG7	255,000.000	151,698.04	155,585.52
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053 CUSIP : 161175CK8	120,000.000	98,745.60	96,998.55
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE 12-01-2061 BEO SEDOL : BMBP1C6	1,031,000.000	782,493.01	687,777.24
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 CUSIP : 161175BT0	300,000.000	217,254.00	225,829.18
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP : 161175BY9	105,000.000	62,791.17	63,376.06
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP : 161175BN3	392,000.000	408,714.35	335,406.23
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050 SEDOL : BLB4PD5	226,000.000	156,464.56	149,808.47
CHILDRENS HLTH 3.448% DUE 08-15-2049 CUSIP : 16876YAA0	240,000.000	240,000.00	172,153.00
CHILDRENS HOSP MED CTR 2.82% 11-15-2050 CUSIP : 16876AAC8	225,000.000	225,000.00	138,424.21
CHUBB CORP 6% DUE 05-11-2037 SEDOL : B1XD1V0	165,000.000	204,626.10	175,082.83
CHUBB INA HLDGS INC 5.0% 03-15-2034 SEDOL : BM8K6Y1	610,000.000	611,714.10	602,948.73
CHUBB INA HOLDINGS INC 2.85% DUE 12-15-2051 CUSIP : 171239AH9	900,000.000	933,858.00	569,756.04
CHUBB INA HOLDINGS INC 3.05% DUE 12-15-2061 CUSIP : 171239AJ5	370,000.000	311,865.90	225,174.37
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG SEDOL : BMCC9V1	1,050,000.000	1,026,092.76	765,782.18

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United States - USD			
CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO SEDOL : BMCDRL0	1,458,000.000	1,456,143.49	1,246,965.30
CIGNA CORP NEW 6.125% DUE 11-15-2041 BEO SEDOL : BMYJ501	80,000.000	87,750.40	81,466.73
CIGNA CORP NEW CORP 4.8% 08-15-2038 CUSIP : 125523AJ9	550,000.000	566,390.62	498,777.76
CIGNA CORP NEW CORP 4.9% 12-15-2048 SEDOL : BKPHS34	110,000.000	101,841.30	93,866.05
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040 SEDOL : BL6BBD3	340,000.000	257,795.80	249,433.33
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 SEDOL : BL6BBV1	65,000.000	51,147.96	42,802.14
CIGNA GROUP 5.6% 02-15-2054 SEDOL : BNNK0Z2	370,000.000	357,844.59	346,977.08
CISCO SYS INC 5.3% 02-26-2054 CUSIP : 17275RBU5	579,000.000	576,672.42	563,235.44
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG CUSIP : 17275RAD4	888,000.000	1,085,629.48	938,840.91
CISCO SYSTEMS INC 5.35% 02-26-2064 SEDOL : BMG9FF4	115,000.000	115,300.73	110,375.44
CITIGROUP INC 3.785% 03-17-2033 CUSIP : 172967NN7	235,000.000	214,540.90	211,034.85
CITIGROUP INC 4.65% DUE 07-23-2048 SEDOL : BD366H4	105,000.000	93,655.47	90,121.29
CITIGROUP INC 4.65% DUE 07-30-2045 SEDOL : BYTHPH1	90,000.000	83,736.90	78,633.02
CITIGROUP INC 4.75% DUE 05-18-2046 CUSIP : 172967KR1	855,000.000	1,023,302.60	752,006.98
CITIGROUP INC 5.3 DUE 05-06-2044 SEDOL : BMH4H85	60,000.000	56,856.60	56,540.74
CITIGROUP INC 5.411% 09-19-2039 CUSIP : 17327CAU7	200,000.000	200,360.00	190,728.98
CITIGROUP INC 5.827% 02-13-2035 SEDOL : BRBYMP8	650,000.000	648,367.04	647,751.66
CITIGROUP INC 5.875 DUE 01-30-2042 SEDOL : B8WTN90	45,000.000	46,581.75	46,016.18
CITIGROUP INC 6.675% DUE 09-13-2043 CUSIP : 172967HA2	710,000.000	755,169.62	779,982.81
CITIGROUP INC 6.875% DUE 02-15-2098 SEDOL : 2312093	45,000.000	60,162.80	50,386.65
CITIGROUP INC 8.125% DUE 07-15-2039 CUSIP : 172967EW7	145,000.000	180,726.32	179,078.01
CITIGROUP INC FLTG RT 4.281% DUE 04-24-2048 CUSIP : 172967LJ8	963,000.000	967,870.67	786,701.74
CITIGROUP INC SR NT 3.057% 01-25-2033 CUSIP : 17327CAQ6	125,000.000	97,107.50	107,404.46
CITY OF HOPE 5.623% DUE 11-15-2043 CUSIP : 17858PAA9	200,000.000	233,144.00	190,606.93
CLEV CLINIC FNDR 4.858% DUE 01-01-2114 CUSIP : 18600TAA0	319,000.000	319,000.00	265,642.43
CME GROUP INC 5.3 09-15-2043 SEDOL : BDDY861	65,000.000	65,237.90	65,075.95
CMS ENERGY CORP 4.875 DUE 03-01-2044 SEDOL : BMFDGY3	120,000.000	111,475.20	106,873.44
COCA COLA CO 2.875% DUE 05-05-2041 SEDOL : BMV87K5	120,000.000	110,633.75	87,271.13
COCA COLA CO 5.4% 05-13-2064 SEDOL : BS56224	395,000.000	395,830.01	380,779.44
COCA-COLA CO/THE 5.2% 01-14-2055 SEDOL : BRXJJY9	700,000.000	707,087.65	665,673.82

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United States - USD			
COMCAST CORP 5.35% 05-15-2053 CUSIP : 20030NEF4	158,000.000	154,424.41	146,543.04
COMCAST CORP 5.5% DUE 05-15-2064 SEDOL : BQPF829	590,000.000	555,384.27	551,185.26
COMCAST CORP NEW 2.887% 11-01-2051 BEO CUSIP : 20030NDS7	3,133,000.000	2,209,106.39	1,887,954.10
COMCAST CORP NEW 2.937% 11-01-2056 CUSIP : 20030NDU2	2,473,000.000	1,728,065.34	1,444,592.22
COMCAST CORP NEW 2.987% 11-01-2063 CUSIP : 20030NDW8	867,000.000	607,132.19	490,130.28
COMCAST CORP NEW 3.2% DUE 07-15-2036 CUSIP : 20030NBT7	150,000.000	130,263.00	121,184.59
COMCAST CORP NEW 3.25% 11-01-2039 CUSIP : 20030NCY5	1,230,000.000	1,246,771.22	932,934.12
COMCAST CORP NEW 3.4% DUE 07-15-2046 CUSIP : 20030NBU4	85,000.000	62,424.85	59,752.99
COMCAST CORP NEW 3.45% DUE 02-01-2050 CUSIP : 20030NCZ2	700,000.000	774,718.00	480,187.16
COMCAST CORP NEW 3.75% DUE 04-01-2040 CUSIP : 20030NDH1	175,000.000	174,048.00	140,884.45
COMCAST CORP NEW 4% DUE 03-01-2048 SEDOL : BFY1YN4	75,000.000	60,949.50	57,042.76
COMCAST CORP NEW 4.049% DUE 11-01-2052 CUSIP : 20030NCG4	991,000.000	954,274.14	746,318.04
COMCAST CORP NEW 4.6% 10-15-2038 CUSIP : 20030NCL3	35,000.000	32,576.60	31,701.52
COMCAST CORP NEW 4.95% DUE 10-15-2058 CUSIP : 20030NCN9	80,000.000	72,696.80	69,258.83
COMCAST CORP NEW 5.65% 06-01-2054 SEDOL : BS3FND1	50,000.000	49,669.83	48,392.53
COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052 CUSIP : 20030NDP3	57,000.000	32,146.29	30,993.69
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 CUSIP : 20030NCC3	664,000.000	701,934.21	503,538.47
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 SEDOL : BFW31L9	359,000.000	332,138.05	271,908.76
COMMONSPIRIT HEALTH 5.318% 12-01-2034 SEDOL : BQV0HX2	115,000.000	114,978.96	113,809.80
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 SEDOL : BLN7JS5	405,000.000	360,075.60	298,632.81
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049 SEDOL : BKMD3V8	295,000.000	237,270.35	231,202.23
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042 SEDOL : B8DXN80	95,000.000	98,476.05	75,028.11
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051 SEDOL : BMBZ728	75,000.000	53,156.25	48,661.86
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049 SEDOL : BJVBFZ4	75,000.000	56,768.25	49,908.35
COMMONWEALTH EDISON CO 3.75% 08-15-2047 SEDOL : BDT5L92	636,000.000	635,469.54	475,434.65
COMMONWEALTH EDISON CO 3.85% 03-15-2052 SEDOL : BPQG0Y0	95,000.000	72,949.55	70,382.34
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG SEDOL : BFYRPY0	80,000.000	63,065.60	62,474.23
COMMONWEALTH EDISON CO 5.65% 06-01-2054 CUSIP : 202795KA7	245,000.000	243,629.00	242,068.04
COMWLTH EDISON CO 2.75% DUE 09-01-2051 SEDOL : BKP4ZT0	210,000.000	118,916.70	123,758.68
COMWLTH EDISON CO 3.7% DUE 03-01-2045 CUSIP : 202795JF8	974,000.000	926,399.00	744,050.48

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United States - USD			
COMWLTH EDISON CO 4.35% DUE 11-15-2045 SEDOL : BYQ6HF3	160,000.000	181,741.30	134,301.69
COMWLTH EDISON CO 4.6% DUE 08-15-2043 SEDOL : BCZYK44	90,000.000	115,408.80	78,676.94
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038 SEDOL : BF2SVM5	85,000.000	83,850.19	80,086.91
CONOCOPHILLIPS 5.3% 05-15-2053 SEDOL : BMTYC44	108,000.000	107,635.42	100,024.56
CONOCOPHILLIPS CO 4.3% DUE 11-15-2044 SEDOL : BNHT969	61,000.000	64,514.26	51,077.37
CONOCOPHILLIPS CO 5.55% 03-15-2054 SEDOL : BQD1VB9	160,000.000	159,022.40	154,378.58
CONOCOPHILLIPS CO 5.7% 09-15-2063 SEDOL : BQD1VC0	291,000.000	290,492.17	279,490.84
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062 SEDOL : BPG4CH1	1,534,000.000	1,228,387.22	1,109,820.79
CONOCOPHILLIPS COMPANY 5.5% 01-15-2055 SEDOL : BTBKC38	135,000.000	134,553.15	128,401.30
CONOCOPHILLIPS COMPANY 5.65% 01-15-2065 SEDOL : BS9G941	25,000.000	23,674.25	23,644.34
CONS EDISON CO N Y 3.85% DUE 06-15-2046 CUSIP : 209111FH1	845,000.000	900,706.90	645,971.24
CONS EDISON CO N Y 3.875% DUE 06-15-2047 SEDOL : BF4SNR2	120,000.000	118,021.75	91,586.78
CONS EDISON CO N Y 3.95% DUE 03-01-2043 SEDOL : B8MJ1K7	155,000.000	149,541.03	124,136.31
CONS EDISON CO N Y 4.2% DUE 03-15-2042 SEDOL : B7RDY08	120,000.000	139,684.80	100,140.72
CONS EDISON CO N Y 4.5% DUE 05-15-2058 SEDOL : BFZYKL2	100,000.000	82,941.00	80,486.31
CONS EDISON CO N Y 4.65% DUE 12-01-2048 SEDOL : BGPVD33	50,000.000	50,493.50	42,797.86
CONS EDISON CO N Y 5.5% DUE 12-01-2039 SEDOL : B57H0J7	70,000.000	81,029.90	69,262.55
CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059 SEDOL : BKTGB50	75,000.000	71,345.05	52,367.58
CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050 CUSIP : 209111FY4	890,000.000	908,835.84	693,700.18
CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG SEDOL : BJMGLG1	50,000.000	40,871.50	39,391.99
CONSOLIDATED EDISON CO N Y INC 5.5% 03-15-2055 CUSIP : 209111GN7	245,000.000	242,983.65	235,637.30
CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO CUSIP : 209111GD9	867,000.000	898,187.52	909,725.27
CONSTELLATION ENERGY GENERATION LLC 6.5%10-01-2053 CUSIP : 210385AE0	295,000.000	292,637.41	313,696.99
CONSUMERS ENERGY 3.5% DUE 08-01-2051 CUSIP : 210518DH6	973,000.000	911,831.29	709,175.55
CORNING INC 5.45% DUE 11-15-2079 SEDOL : BJXCLS0	205,000.000	201,689.19	185,667.77
CORNING INC 5.75% DUE 08-15-2040 SEDOL : B4YKPK3	50,000.000	50,343.50	50,098.45
COTERRA ENERGY INC 5.4% 02-15-2035 SEDOL : BRRG1Z1	40,000.000	39,814.80	39,097.15
COTERRA ENERGY INC 5.9% 02-15-2055 SEDOL : BQ2KRS6	60,000.000	59,613.00	56,768.18
COX COMMUNICATIONS INC 144A 4.5 DUE 06-30-2043 BEO CUSIP : 224044CC9	722,000.000	686,098.99	578,129.46
CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG CUSIP : 22822VAX9	98,000.000	61,470.47	68,231.59

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United States - USD			
CROWN CASTLE INTL CORP NEW 5.2% 02-15-2049 CUSIP : 22822VAM3	135,000.000	126,998.55	120,628.07
CSX CORP 3.8% DUE 11-01-2046 SEDOL : BYMPHS7	110,000.000	90,281.85	84,707.83
CSX CORP 4.25% DUE 11-01-2066 SEDOL : BD9NGT1	105,000.000	90,593.95	79,493.01
CSX CORP 4.9% 03-15-2055 CUSIP : 126408HY2	613,000.000	577,178.70	549,347.14
CSX CORP 6% DUE 10-01-2036 CUSIP : 126408GH0	520,000.000	663,748.80	545,755.16
CSX CORP FIXED 4.65% DUE 03-01-2068 CUSIP : 126408HL0	325,000.000	326,672.27	266,006.92
CUMMINS INC 5.45% 02-20-2054 CUSIP : 231021AX4	464,000.000	461,428.06	452,230.99
CVS CAREMARK CORP 5.3 DUE 12-05-2043 SEDOL : BH458J4	125,000.000	122,735.39	109,127.14
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG SEDOL : BM6CF53	161,000.000	144,696.37	126,285.01
CVS HEALTH CORP 4.78% DUE 03-25-2038 CUSIP : 126650CY4	1,310,000.000	1,264,535.82	1,132,895.26
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL : BF4JKH4	2,211,000.000	2,092,831.07	1,823,442.63
CVS HEALTH CORP 5.125% DUE 07-20-2045 CUSIP : 126650CN8	917,000.000	959,348.53	772,023.62
CVS HEALTH CORP 5.875% 06-01-2053 CUSIP : 126650DZ0	225,000.000	223,780.65	206,419.82
CVS HEALTH CORP 6.0% 06-01-2044 SEDOL : BM8JC28	210,000.000	207,990.20	198,734.82
CVS HEALTH CORP 6.125% DUE 09-15-2039 SEDOL : B9B9X32	70,000.000	69,050.07	68,396.61
CVS HEALTH CORP 6.75% 12-10-2054 CUSIP : 126650EG1	150,000.000	150,000.00	147,080.71
CVS PASS-THROUGH TRUST 6.036% 12-10-2028 CUSIP : 126650BP4	49,316.780	54,499.54	49,582.74
DANAHER CORP SR NT 2.8% 12-10-2051 CUSIP : 235851AW2	305,000.000	241,517.64	188,408.39
DCP MIDSTREAM OPER 5.6% DUE 04-01-2044 SEDOL : BKR3FX9	50,000.000	50,750.00	46,728.17
DEERE & CO 2.875% DUE 09-07-2049 CUSIP : 244199BG9	388,000.000	387,844.80	253,789.67
DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041 SEDOL : BRBVT70	40,000.000	30,866.00	29,453.37
DELL INTL L L C / EMC CORP 4.85% 02-01-2035 SEDOL : BRXFX63	355,000.000	353,743.30	337,213.88
DELL INTL L L C / EMC CORP 8.1% 07-15-2036 USD SEDOL : BL98216	121,000.000	148,969.58	143,540.38
DEVON ENERGY CORP 4.75% DUE 05-15-2042 SEDOL : BFN08Q3	365,000.000	342,776.46	303,744.85
DH EUROPE FIN II S FIXED 3.25% 11-15-2039 SEDOL : BG0WND1	635,000.000	568,652.50	495,369.28
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO CUSIP : 25278XAT6	1,152,000.000	1,006,644.66	871,401.08
DIAMONDBACK ENERGY INC 5.75% 04-18-2054 CUSIP : 25278XBA6	785,000.000	787,231.05	738,105.83
DIAMONDBACK ENERGY INC 5.9% 04-18-2064 SEDOL : BMDPVL3	190,000.000	186,166.50	178,413.94
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051 CUSIP : 25278XAAQ2	47,000.000	42,381.56	36,471.69
DICKS SPORTING GOODS INC 4.1% 01-15-2052 SEDOL : BP2CXW1	295,000.000	211,243.56	216,034.08

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017 CUSIP : 25470DAS8	40,000.000	33,569.20	33,253.17
DISNEY WALT CO 2.75% DUE 09-01-2049 SEDOL : BJJTB4	1,060,000.000	765,203.24	662,415.61
DISNEY WALT CO 3.5% DUE 05-13-2040 REG SEDOL : BMFKW68	270,000.000	216,093.20	216,689.51
DISNEY WALT CO 3.6% DUE 01-13-2051 REG SEDOL : BMDHPZ1	1,338,000.000	1,122,617.95	985,653.66
DISNEY WALT CO SR NT 4.75% 09-15-2044 CUSIP : 254687EV4	139,000.000	155,008.63	124,562.57
DISNEY WALT CO SR NT 4.75% 11-15-2046 SEDOL : BJQY8R1	672,000.000	793,207.03	597,579.04
DISNEY WALT CO SR NT 4.95% 10-15-2045 SEDOL : BJQX566	105,000.000	105,570.15	96,108.70
DISNEY WALT CO SR NT 5.4% 10-01-2043 SEDOL : BJQX544	90,000.000	100,154.36	88,470.75
DISNEY WALT CO SR NT 6.65% 11-15-2037 CUSIP : 254687EH5	150,000.000	174,792.00	167,297.17
DOLLAR GEN CORP NEW 5.5% 11-01-2052 CUSIP : 256677AM7	100,000.000	99,902.00	90,259.19
DOLLAR TREE INC 3.375% 12-01-2051 CUSIP : 256746AK4	310,000.000	309,649.70	196,845.78
DOMINION ENERGY INC 7.0% 06-01-2054 CUSIP : 25746UDU0	411,000.000	411,000.00	434,009.44
DOMINION RES INC 4.05% DUE 09-15-2042 SEDOL : B8QB5D0	185,000.000	174,937.85	146,407.81
DOMINION RES INC 5.25% DUE 08-01-2033 CUSIP : 257469AJ5	1,671,000.000	1,909,835.80	1,649,432.25
DOMINION RES INC 7% DUE 06-15-2038 CUSIP : 25746UBD0	650,000.000	863,253.98	723,998.57
DOW CHEM CO 5.25% DUE 11-15-2041 SEDOL : B76L298	170,000.000	162,737.60	157,925.61
DOW CHEM CO NT 9.4 DUE 05-15-2039 SEDOL : BG48TR1	146,000.000	196,552.50	193,600.02
DOW CHEMICAL CO 4.375% DUE 11-15-2042 SEDOL : BFZDDH6	320,000.000	301,222.05	262,672.40
DOW CHEMICAL CO 5.6% 02-15-2054 CUSIP : 260543DK6	360,000.000	357,567.80	340,819.50
DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO CUSIP : 260543DH3	60,000.000	59,920.20	66,138.75
DOW CHEMICAL CO FIXED 5.55% DUE 11-30-2048 SEDOL : BKBZCX0	70,000.000	67,644.50	65,643.03
DOW CHEMICAL CO NT 4.8% 05-15-2049 CUSIP : 260543CV3	197,000.000	169,038.36	165,858.37
DOWDUPONT INC 5.319% DUE 11-15-2038 SEDOL : BGL9DP3	78,000.000	80,720.44	78,257.99
DTE ELEC CO 2.95% DUE 03-01-2050 SEDOL : BLP53Z2	140,000.000	92,878.80	91,098.11
DTE ELEC CO 4.05% 05-15-2048 SEDOL : BG0DD90	40,000.000	32,078.40	32,041.05
DUKE ENERGY 4 DUE 09-30-2042 SEDOL : B8GF9H4	125,000.000	109,575.00	101,620.05
DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL : BJZD6S6	306,000.000	320,454.64	257,684.73
DUKE ENERGY 5.3% DUE 02-15-2040 CUSIP : 26442CAH7	1,941,000.000	2,221,736.74	1,900,244.80
DUKE ENERGY 6.05% DUE 04-15-2038 SEDOL : B2QWHG8	60,000.000	62,361.60	63,107.99
DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO SEDOL : BM928K6	60,000.000	43,843.20	42,309.06

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
DUKE ENERGY CORP 3.95% DUE 08-15-2047 SEDOL : BF46ZJ2	241,000.000	217,478.28	179,665.66
DUKE ENERGY CORP 4.2% DUE 06-15-2049 SEDOL : BJN4JZ9	70,000.000	55,043.80	54,139.14
DUKE ENERGY CORP 5% DUE 08-15-2052 CUSIP : 26441CBU8	1,163,000.000	1,139,530.29	1,016,526.85
DUKE ENERGY CORP 5.8% 06-15-2054 SEDOL : BSLTPH3	140,000.000	139,209.00	136,501.08
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051 SEDOL : BNR5LJ4	581,000.000	489,420.73	392,639.74
DUKE ENERGY FIXED 3.7% DUE 12-01-2047 SEDOL : BDRYRQ0	435,000.000	385,655.75	322,438.68
DUKE ENERGY FLA 3.4% DUE 10-01-2046 SEDOL : BYQHNW5	50,000.000	46,043.83	35,453.33
DUKE ENERGY FLA 4.2% DUE 07-15-2048 CUSIP : 26444HAF8	425,000.000	382,879.18	340,807.81
DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO SEDOL : BM9B9B1	270,000.000	285,603.48	274,894.22
DUKE ENERGY IND 4.2% DUE 03-15-2042 SEDOL : B5490M9	145,000.000	140,871.65	118,936.11
DUKE ENERGY IND 6.45% DUE 04-01-2039 SEDOL : B4NTXW4	105,000.000	119,206.50	113,436.06
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050 SEDOL : BL6BZT7	1,130,000.000	1,043,430.54	683,470.06
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 SEDOL : BKDP7D3	251,000.000	231,403.51	168,955.85
DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053 SEDOL : BRRFJZ0	140,000.000	131,427.19	132,874.50
DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023 SEDOL : BNKD9L3	70,000.000	66,276.70	66,250.21
DUKE UNIV 2.832% 10-01-2055 SEDOL : BMZN0W9	95,000.000	63,966.35	59,109.57
EASTERN ENERGY GAS 5.65% 10-15-2054 CUSIP : 27636AAA0	195,000.000	197,235.15	184,200.27
EASTMAN CHEM CO 4.65% DUE 10-15-2044 SEDOL : BMNQYY0	135,000.000	163,490.60	114,139.49
ECOLAB INC 2.75% 08-18-2055 BEO SEDOL : BN912T7	235,000.000	189,599.62	138,258.06
ECOLAB INC FIXED 2.125% DUE 08-15-2050 SEDOL : BKPTQ92	100,000.000	56,890.00	53,692.35
EL PASO PIPELN 4.7% DUE 11-01-2042 SEDOL : B82B6J7	115,000.000	97,152.40	96,719.31
EL PASO PIPELN 7.5% DUE 11-15-2040 SEDOL : B3V36S8	90,000.000	131,595.50	101,326.38
ELECTRONIC ARTS INC 2.95% 02-15-2051 CUSIP : 285512AF6	974,000.000	637,727.38	611,309.45
ELEVANCE HEALTH INC 5.125% DUE 02-15-2053 SEDOL : BQB3QT0	70,000.000	69,007.40	62,400.90
ELEVANCE HEALTH INC 5.65% 06-15-2054 CUSIP : 036752BA0	426,000.000	423,389.85	408,833.97
ELEVANCE HEALTH INC 5.7% 02-15-2055 SEDOL : BQPCQF9	340,000.000	339,182.40	328,129.31
ELEVANCE HLTH INC 4.65% DUE 08-15-2044 SEDOL : BR17WN5	110,000.000	126,058.90	94,458.27
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052 CUSIP : 036752AX1	575,000.000	617,272.65	582,031.47
ELI LILLY & CO 4.875% 02-27-2053 SEDOL : BQMRY08	360,000.000	375,112.60	326,570.37
ELI LILLY & CO 5.05% 08-14-2054 SEDOL : BSLSJY5	130,000.000	130,354.16	120,632.39

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United States - USD			
ELI LILLY & CO 5.1% 02-09-2064 SEDOL : BSHRLG2	1,433,000.000	1,426,130.59	1,312,113.12
ELI LILLY AND COMPANY 5.0% 02-09-2054 SEDOL : BSHRLF1	845,000.000	827,777.91	777,082.06
ELI LILLY AND COMPANY 5.2% 08-14-2064 SEDOL : BLSLJZ6	65,000.000	64,977.90	60,589.70
EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO CUSIP : 291011BS2	830,000.000	688,526.09	513,831.05
ENABLE MIDSTREAM PARTNERS LP STEP 05-15-2044 SEDOL : BDDVYR5	50,000.000	55,000.00	43,138.27
ENBRIDGE ENERGY 5.5% DUE 09-15-2040 CUSIP : 29250RAT3	150,000.000	163,581.00	143,752.25
ENBRIDGE ENERGY 7.375% DUE 10-15-2045 SEDOL : BZZZMT0	245,000.000	301,889.48	277,211.39
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL : BXVMC65	115,000.000	95,845.04	100,817.48
ENERGY TRANSFER 6% DUE 06-15-2048 SEDOL : BFXCN75	170,000.000	164,698.69	164,430.16
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047 SEDOL : BDHTRM1	487,000.000	415,921.54	431,330.99
ENERGY TRANSFER LP 5.95% 05-15-2054 SEDOL : BQHNMW9	31,000.000	32,172.73	29,969.17
ENERGY TRANSFER OPER L P 5.0% 05-15-2050 CUSIP : 29278NAR4	1,709,000.000	1,511,535.32	1,451,882.78
ENTERGY ARK LLC 5.75% 06-01-2054 CUSIP : 29366MAG3	317,000.000	315,589.35	313,979.23
ENTERGY ARKANSAS LLC 4.2% 04-01-2049 SEDOL : BJDRF72	40,000.000	32,347.60	31,809.33
ENTERGY CORP NEW 3.75% DUE 06-15-2050 CUSIP : 29364GAK9	348,000.000	342,432.00	247,038.13
ENTERPRISE PRODS 4.2% DUE 01-31-2050 CUSIP : 29379VBW2	340,000.000	340,696.15	267,907.00
ENTERPRISE PRODS 4.45 DUE 02-15-2043 SEDOL : B8D1HN7	205,000.000	195,251.79	174,975.47
ENTERPRISE PRODS 5.7% DUE 02-15-2042 CUSIP : 29379VAV5	531,000.000	596,218.41	530,967.71
ENTERPRISE PRODS 6.125% DUE 10-15-2039 CUSIP : 29379VAG8	345,000.000	420,275.55	358,450.59
ENTERPRISE PRODS 6.45% DUE 09-01-2040 SEDOL : B4NSDP4	135,000.000	143,128.41	145,414.09
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060 SEDOL : BL39936	75,000.000	55,857.00	54,060.48
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 CUSIP : 29379VBJ1	1,411,000.000	1,430,796.57	1,259,125.24
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 SEDOL : BFY1ZL9	102,000.000	91,904.92	81,947.91
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049 SEDOL : BF39VN8	5,000.000	4,389.86	4,309.14
ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042 SEDOL : B5LM203	160,000.000	168,248.38	144,573.42
EOG RES INC 4.95% DUE 04-15-2050 CUSIP : 26875PAT8	431,000.000	422,993.59	383,829.18
EOG RESOURCES INC 5.65% 12-01-2054 CUSIP : 26875PAW1	521,000.000	520,585.71	510,898.51
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG CUSIP : 29444UBJ4	90,000.000	66,597.30	56,804.66
ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020 SEDOL : BLF9912	365,000.000	302,186.17	240,440.92
ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052 CUSIP : 29670GAG7	190,000.000	188,343.20	173,019.40

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ESTEE LAUDER COS FIXED 4.375% DUE 06-15-2045 SEDOL : BYZFX42	65,000.000	54,543.45	53,205.01
EVERGY KANS CENT INC 5.7% 03-15-2053 CUSIP : 30036FAB7	100,000.000	99,416.00	98,247.43
EXELON CORP 5.1% DUE 06-15-2045 CUSIP : 30161NAS0	390,000.000	440,528.40	353,445.93
EXELON CORP 5.6% DUE 03-15-2053 CUSIP : 30161NBL4	580,000.000	564,595.20	559,080.83
EXXON MOBIL CORP 2.995% DUE 08-16-2039 SEDOL : BK81HN6	264,000.000	260,871.55	199,698.67
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SEDOL : BMDSC31	505,000.000	383,328.55	354,539.90
EXXON MOBIL CORP 3.567% DUE 03-06-2045 SEDOL : BW9RTS6	150,000.000	146,397.77	112,847.68
EXXON MOBIL CORP 4.114% DUE 03-01-2046 SEDOL : BYYD0G8	110,000.000	113,192.53	89,317.83
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 CUSIP : 30231GBG6	1,963,000.000	1,924,595.27	1,616,507.96
FARMERS EXCHANGE FLTG RT 5.454% DUE 10-15-2054 CUSIP : 30958QAA9	300,000.000	306,976.72	270,368.58
FEDEX CORP 3.875% DUE 08-01-2042 SEDOL : B8DMKV9	75,000.000	72,341.25	58,661.72
FEDEX CORP 4.05% DUE 02-15-2048 SEDOL : BF42ZD4	99,000.000	77,804.10	75,856.35
FEDEX CORP 4.1% DUE 02-01-2045 SEDOL : BV9HFG9	145,000.000	118,741.95	113,538.13
FEDEX CORP 4.4% DUE 01-15-2047 SEDOL : BYYPSG0	205,000.000	163,774.02	166,067.72
FEDEX CORP 4.55% DUE 04-01-2046 SEDOL : BD9Y0B4	355,000.000	314,496.03	296,057.65
FEDEX CORP 4.75% DUE 11-15-2045 SEDOL : BYPJYG3	145,000.000	127,179.20	124,504.17
FEDEX CORP 4.95% 10-17-2048 SEDOL : BGK3JZ8	115,000.000	102,767.45	100,510.66
FEDEX CORP 5.25% DUE 05-15-2050 SEDOL : BKQNBH6	60,000.000	56,258.40	55,001.76
FID NATL 4.5% DUE 08-15-2046 SEDOL : BYMMY54	30,000.000	25,383.90	24,400.90
FIDELITY NATL INFORMATION SVCS INC 4.75% 05-15-2048 CUSIP : 31620MAZ9	20,000.000	24,385.60	16,493.96
FIRSTENERGY CORP 4.85% 07-15-2047 SEDOL : BDC3P80	380,000.000	323,582.80	324,090.18
FISERV INC 4.4% DUE 07-01-2049 CUSIP : 337738AV0	605,000.000	631,322.43	494,696.02
FL PWR & LT CO 1ST MTG BD 5.96 DUE 04-01-2039 SEDOL : B8T1786	135,000.000	148,999.10	141,192.90
FL PWR & LT CO 3.15% DUE 10-01-2049 SEDOL : BKTC8V3	90,000.000	66,356.10	60,778.22
FL PWR & LT CO 3.95% 03-01-2048 SEDOL : BG1V081	115,000.000	90,003.60	90,434.91
FL PWR & LT CO 4.05% DUE 10-01-2044 SEDOL : BQQCCK5	55,000.000	69,209.25	44,878.61
FL PWR & LT CO 4.125% DUE 06-01-2048 SEDOL : BD6R027	45,000.000	39,409.65	36,067.23
FL PWR & LT CO 5.25% DUE 02-01-2041 SEDOL : B4V3Q52	75,000.000	90,349.50	72,801.27
FL PWR & LT CO 5.65% DUE 02-01-2037 CUSIP : 341081EV5	100,000.000	126,585.00	102,285.68
FL PWR & LT CO 5.69% DUE 03-01-2040 CUSIP : 341081FC6	1,150,000.000	1,387,764.07	1,174,227.25

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United States - USD			
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051 SEDOL : BPG96F2	210,000.000	136,678.50	131,490.61
FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053 CUSIP : 341081GM3	540,000.000	560,563.20	515,573.40
FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054 SEDOL : BQKMP4	280,000.000	291,374.91	279,951.25
FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049 SEDOL : BGC1MZ1	175,000.000	159,194.91	137,028.81
FLORIDA PWR CORP 3.85% DUE 11-15-2042 SEDOL : B8HN579	65,000.000	56,100.85	51,232.91
FLORIDA PWR CORP 6.4% DUE 06-15-2038 SEDOL : B39XY20	110,000.000	121,689.87	118,467.55
FMC CORP 4.5% DUE 10-01-2049 SEDOL : BJYNS5	220,000.000	214,709.60	167,744.54
FRED HUTCHINSON 4.966% DUE 01-01-2052 SEDOL : BMWK1B9	190,000.000	190,660.29	174,421.69
GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051 CUSIP : 363576AB5	445,000.000	371,118.03	306,522.95
GATX CORP 3.1% DUE 06-01-2051 CUSIP : 361448BH5	1,055,000.000	685,288.25	667,694.80
GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052 CUSIP : 36267VAM5	335,000.000	364,180.30	360,489.78
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039 SEDOL : B7XW2Z0	290,000.000	362,417.53	328,696.46
GENERAL MOTORS FINANCIAL CO INC 6.1% 01-07-2034 CUSIP : 37045XEP7	60,000.000	59,905.20	60,897.48
GENERAL MTRS CO 5.95% DUE 04-01-2049 CUSIP : 37045VAT7	550,000.000	589,123.20	520,244.37
GEORGIA PWR CO 3.7% 01-30-2050 SEDOL : BL2FJY6	55,000.000	41,365.50	40,444.61
GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051 SEDOL : BLR77M1	170,000.000	118,242.35	114,786.10
GILEAD SCIENCES 4.15% DUE 03-01-2047 CUSIP : 375558BK8	111,000.000	88,742.62	89,079.15
GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL : BSNBJW0	272,000.000	258,826.67	233,377.89
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL : BKHDRD3	420,000.000	419,310.01	376,252.24
GILEAD SCIENCES 5.1% DUE 06-15-2035 SEDOL : BTPH0N1	290,000.000	288,837.10	285,620.14
GILEAD SCIENCES 5.5% DUE 11-15-2054 SEDOL : BM9W8W8	400,000.000	404,009.20	389,794.01
GILEAD SCIENCES 5.6% DUE 11-15-2064 SEDOL : BTPH0H5	235,000.000	233,331.50	227,172.33
GILEAD SCIENCES 5.65% DUE 12-01-2041 SEDOL : B6S0304	180,000.000	204,859.56	180,100.55
GILEAD SCIENCES INC 2.6% DUE 10-01-2040 SEDOL : BMDWCG6	57,000.000	42,275.95	39,551.47
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG SEDOL : BMDWBN6	110,000.000	71,313.85	67,727.90
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO CUSIP : 37940XAR3	668,000.000	629,133.87	648,458.89
GLP CAPITAL LP/FIN II 6.75% 12-01-2033 CUSIP : 361841AS8	110,000.000	108,015.60	116,445.89
GOLDMAN SACHS 4.75% DUE 10-21-2045 SEDOL : BYNZDD3	85,000.000	79,197.05	75,294.99
GOLDMAN SACHS 4.8% DUE 07-08-2044 CUSIP : 38141EC31	1,130,000.000	1,199,357.23	999,758.44

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL : BY58YT3	190,000.000	185,467.65	175,275.49
GOLDMAN SACHS 6.25% DUE 02-01-2041 CUSIP : 38141GGM0	937,000.000	1,067,338.83	986,921.38
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO SEDOL : BNW0019	914,000.000	677,991.87	635,716.00
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO CUSIP : 38141GYC2	655,000.000	533,186.86	477,919.48
GOLDMAN SACHS GROUP INC 4.017% 10-31-2038 CUSIP : 38148YAA6	436,000.000	414,762.90	369,336.47
GOLDMAN SACHS GROUP INC 5.016% 10-23-2035 CUSIP : 38141GB78	465,000.000	457,633.35	445,310.37
GOLDMAN SACHS GROUP INC 5.561% 11-19-2045 CUSIP : 38141GB86	610,000.000	609,036.33	589,640.09
GULF PWR CO 4.55% DUE 10-01-2044 CUSIP : 402479CE7	250,000.000	263,350.00	215,277.72
HALEON US CAPITAL LLC 4.0% 03-24-2052 CUSIP : 36264FAN1	965,000.000	713,637.96	745,733.23
HALLIBURTON CO 4.75% DUE 08-01-2043 SEDOL : BCR5XW4	235,000.000	216,913.04	204,912.84
HARTFORD FINL SVCS 6.625 DUE 04-15-2042 SEDOL : B7N8YL8	115,000.000	125,321.25	122,383.38
HARTFORD INS GROUP 3.6% DUE 08-19-2049 CUSIP : 416515BF0	910,000.000	905,218.96	662,579.96
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL : BND8HZ5	1,220,000.000	1,027,802.12	790,457.22
HCA INC 5.125% 06-15-2039 CUSIP : 404119BY4	510,000.000	460,560.60	464,756.09
HCA INC 5.25% DUE 06-15-2049 CUSIP : 404119BZ1	440,000.000	451,863.22	381,548.62
HCA INC 5.95% 09-15-2054 CUSIP : 404121AL9	735,000.000	745,768.83	700,167.31
HCA INC 6.1% 04-01-2064 SEDOL : BLD74Y6	65,000.000	68,616.60	62,094.74
HCA INC SR SECD NT 4.625% 03-15-2052 SEDOL : BPLJR21	125,000.000	102,892.05	97,394.94
HESS CORP 5.6% DUE 02-15-2041 CUSIP : 42809HAD9	205,000.000	203,514.44	202,627.21
HESS CORP 5.8% DUE 04-01-2047 SEDOL : BD7XTT4	80,000.000	81,615.50	80,178.03
HEWLETT PACKARD 6.35% DUE 10-15-2045 CUSIP : 42824CAY5	210,000.000	224,006.10	218,713.97
HLTH CARE SVC CORP 3.2% DUE 06-01-2050 CUSIP : 42218SAH1	975,000.000	894,069.90	624,585.42
HOME DEPOT INC 2.375% 03-15-2051 SEDOL : BNRQN46	130,000.000	78,574.60	73,705.30
HOME DEPOT INC 3.125% DUE 12-15-2049 SEDOL : BKDX1Q8	340,000.000	312,092.32	227,994.96
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL : BK8TZG9	70,000.000	65,535.37	48,882.22
HOME DEPOT INC 3.9% DUE 06-15-2047 SEDOL : BDGLXQ4	987,000.000	1,073,075.52	772,708.09
HOME DEPOT INC 4.2% DUE 04-01-2043 SEDOL : B9N1J94	500,000.000	509,726.42	423,191.44
HOME DEPOT INC 4.25% DUE 04-01-2046 CUSIP : 437076BH4	575,000.000	617,182.00	480,010.55
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SEDOL : BR30BC4	220,000.000	187,241.60	188,214.38
HOME DEPOT INC 5.3% 06-25-2054 CUSIP : 437076DF6	330,000.000	325,458.00	316,533.95

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
HONEYWELL INTERNATIONAL INC 5.0% 03-01-2035 SEDOL : BQC5S77	125,000.000	125,290.60	122,573.99
HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054 SEDOL : BQBCWS8	1,306,000.000	1,297,269.80	1,225,191.47
HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051 SEDOL : BKPG1M1	180,000.000	141,195.78	117,086.91
HP ENTERPRISE CO 5.6% 10-15-2054 SEDOL : BRSF135	315,000.000	309,890.11	297,071.60
HUMANA INC 4.625 DUE 12-01-2042 CUSIP : 444859BB7	200,000.000	222,592.00	164,568.71
HUMANA INC 5.5% 03-15-2053 SEDOL : BQMS2B8	90,000.000	88,460.12	80,455.37
HUMANA INC 5.75% 04-15-2054 CUSIP : 444859CB6	405,000.000	398,318.66	375,909.03
IBM INTERNAT CAPITAL 5.25% 02-05-2044 SEDOL : BQWPXN8	35,000.000	34,082.65	33,190.67
IMB INTERNAT CAPITAL 5.3% 02-05-2054 SEDOL : BQWPXQ1	445,000.000	438,686.70	411,212.37
IN MICH PWR CO 3.75% DUE 07-01-2047 SEDOL : BDRM6Q7	60,000.000	47,679.00	44,637.27
IN UNIV HLTH INC 2.852% DUE 11-01-2051 CUSIP : 455170AB6	425,000.000	377,587.90	266,509.90
INDIANA MICH PWR CO 3.25% DUE 05-01-2051BEO SEDOL : BKPC2F9	130,000.000	93,064.11	85,535.73
INDIANAPOLIS PWR & LT CO 1ST MTG BD SER 144A 5.7% 04-01-2054 CUSIP : 455434BW9	185,000.000	184,467.20	181,993.60
INGERSOLL RAND INC 5.7% 06-15-2054 CUSIP : 45687VAG1	125,000.000	124,959.69	122,861.98
INTEL CORP 3.25% DUE 11-15-2049 CUSIP : 458140BJ8	1,145,000.000	1,039,978.01	684,556.76
INTEL CORP 3.734% 12-08-2047 BEO SEDOL : BFMFJQ6	346,000.000	291,394.80	228,434.48
INTEL CORP 4.1% DUE 05-11-2047 CUSIP : 458140AY6	110,000.000	95,960.55	78,230.24
INTEL CORP 4.25% DUE 12-15-2042 CUSIP : 458140AP5	85,000.000	69,954.15	64,612.53
INTEL CORP 4.9% 07-29-2045 CUSIP : 458140AT7	195,000.000	168,942.15	157,696.23
INTEL CORP 4.9% 08-05-2052 SEDOL : BQHM3Q7	801,000.000	766,843.63	633,374.20
INTEL CORP 5.05% DUE 08-05-2062 BEO SEDOL : BQHM3T0	334,000.000	312,211.27	260,915.54
INTEL CORP 5.6% 02-21-2054 CUSIP : 458140CM0	464,000.000	439,686.40	407,652.19
INTEL CORP 5.625% 02-10-2043 CUSIP : 458140CH1	700,000.000	697,998.00	642,981.40
INTEL CORP 5.82% 02-10-2053 SEDOL : BMX7HF5	50,000.000	47,281.00	44,283.74
INTEL CORP SR NT 3.05% 08-12-2051 CUSIP : 458140BW9	64,000.000	63,789.22	36,537.76
INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040 SEDOL : BMTQL09	315,000.000	223,129.36	220,238.58
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO SEDOL : BM9PS38	877,000.000	680,894.67	563,305.87
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062 SEDOL : BMTWJ58	110,000.000	109,114.50	100,045.90
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000 SEDOL : B8J5PR3	160,000.000	128,843.40	130,819.10

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United States - USD			
INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039 SEDOL : BK5CT25	670,000.000	634,998.90	576,630.78
INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG CUSIP : 459200KC4	550,000.000	544,000.30	442,178.93
INTERNATIONAL TRANSMISSION CO 4.625% DUE 08-15-2043 CUSIP : 46051MAF9	400,000.000	465,088.00	338,995.80
INTERSTATE POWER& LIGHT CO 4.95% 09-30-2034 SEDOL : BP4YGS2	65,000.000	64,864.80	62,519.35
INTERSTATE PWR & LT CO 5.45% 09-30-2054 CUSIP : 461070AW4	445,000.000	444,698.50	421,456.78
INTL BUSINESS 3.43% DUE 02-09-2052 SEDOL : BMXWZR8	185,000.000	133,903.99	126,406.86
INTL BUSINESS FIXED 2.85% DUE 05-15-2040 SEDOL : BMZ81Z4	450,000.000	360,563.73	320,825.64
INTL BUSINESS MACHS CORP 7.125 DEB DUE 12-01-2096 CALL SEDOL : 2129754	30,000.000	36,124.50	36,577.88
INTL FLAVORS & 5% DUE 09-26-2048 CUSIP : 459506AL5	55,000.000	56,831.57	47,256.00
INTL PAPER CO 4.8% DUE 06-15-2044 SEDOL : BN8KPX0	132,000.000	129,700.73	116,223.11
INTL PAPER CO 5.15% DUE 05-15-2046 SEDOL : BXT7CG2	15,000.000	14,771.85	13,574.98
INTL PAPER CO 6 DUE 11-15-2041 SEDOL : B6ZWB98	251,000.000	250,224.84	257,066.83
INTST PWR & LT CO 3.7% DUE 09-15-2046 SEDOL : BD1LVH6	210,000.000	197,444.10	155,836.85
INTUIT INC 5.5% 09-15-2053 SEDOL : BNNJDM7	155,000.000	153,716.60	152,013.28
INVITATION HOMES OPER PARTNERSHIP LP 5.5% 08-15-2033 CUSIP : 46188BAF9	135,000.000	122,827.05	134,076.25
J P MORGAN MTG TR FLTG RT 2.5% DUE 04-25-2052 CUSIP : 46592XAC8	972,938.760	977,651.42	777,667.03
JBS USA LUX SA / JBS USA FOOD CO 7.25% 11-15-2053 CUSIP : 47214BAD0	290,000.000	328,705.72	319,526.03
JBS USA/FOOD/FINANCE 4.375% 02-02-2052 CUSIP : 46590XAQ9	755,000.000	530,766.68	569,002.51
JEFFERIES GROUP 6.5% DUE 01-20-2043 CUSIP : 472319AM4	350,000.000	353,517.50	371,971.44
JERSEY CENT PWR & 6.4% DUE 05-15-2036 CUSIP : 476556CP8	200,000.000	234,595.50	209,784.26
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG SEDOL : BMGYMV4	352,000.000	300,642.47	234,194.75
JOHNSON & JOHNSON 3.4% 01-15-2038 SEDOL : BFXCN97	100,000.000	83,841.00	83,657.40
JOHNSON & JOHNSON 3.55% DUE 03-01-2036 SEDOL : BD31B74	106,000.000	99,560.10	92,592.60
JOHNSON & JOHNSON 3.625% DUE 03-03-2037 SEDOL : BF01Z57	315,000.000	296,307.30	273,264.10
JOHNSON & JOHNSON 3.75% DUE 03-03-2047 SEDOL : BF01Z35	295,000.000	297,240.39	232,754.23
JOHNSON & JOHNSON 5.25% 06-01-2054 CUSIP : 478160CX0	150,000.000	158,809.50	146,783.78
JOHNSON & JOHNSON 5.85% DUE 07-15-2038 SEDOL : B3B2Q29	50,000.000	53,928.50	53,359.63
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016 CUSIP : 478375AN8	331,000.000	330,773.28	280,064.48
JOHNSONVILLE AEROD COM TUR GEN LLC 5.078% 10-01-2054 SEDOL : BL56D22	240,000.000	240,000.00	230,488.57
JPMORGAN CHASE & 5.6% DUE 07-15-2041 CUSIP : 46625HJB7	982,000.000	1,137,889.74	991,455.02

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United States - USD			
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SEDOL : BMF0547	150,000.000	105,807.00	99,513.35
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG SEDOL : BMF05B4	857,000.000	774,552.88	635,900.57
JPMORGAN CHASE & CO 3.157% 04-22-2042 SEDOL : BKVKPW5	520,000.000	397,648.56	382,186.01
JPMORGAN CHASE & CO 3.882% 07-24-2038 CUSIP : 46647PAJ5	460,000.000	460,000.00	392,773.90
JPMORGAN CHASE & CO 3.897% 01-23-2049 CUSIP : 46647PAN6	1,311,000.000	1,034,646.74	1,009,237.35
JPMORGAN CHASE & CO 3.964% 11-15-2048 CUSIP : 46647PAL0	1,047,000.000	870,000.87	819,304.15
JPMORGAN CHASE & CO 4.032% 07-24-2048 CUSIP : 46647PAK2	367,000.000	323,113.43	289,759.15
JPMORGAN CHASE & CO 4.26% 02-22-2048 CUSIP : 46647PAA4	365,000.000	371,284.65	302,454.15
JPMORGAN CHASE & CO 4.946% 10-22-2035 CUSIP : 46647PER3	765,000.000	762,313.60	736,940.66
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000 SEDOL : B7FRRL4	158,000.000	148,102.85	156,050.60
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040 SEDOL : B9L4NM6	325,000.000	333,052.15	323,609.69
JPMORGAN CHASE & CO 5.534% 11-29-2045 SEDOL : BR4Y0J5	685,000.000	686,806.65	669,214.71
JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG CUSIP : 46625HJM3	405,000.000	485,356.05	404,122.54
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO CUSIP : 46625HHF0	1,365,000.000	1,629,498.99	1,490,346.61
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 SEDOL : BNDQ298	1,015,000.000	785,039.07	688,276.68
KAISER FNDTN HOSPS 2.81% DUE 06-01-2041 CUSIP : 48305QAF0	347,000.000	267,944.73	245,825.72
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG SEDOL : BMF0DM1	420,000.000	340,443.57	273,176.67
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047 SEDOL : BF0YLL4	165,000.000	157,540.26	134,719.05
KENVUE INC 5.05% 03-22-2053 CUSIP : 49177JAP7	695,000.000	617,982.94	645,179.72
KENVUE INC 5.1% 03-22-2043 CUSIP : 49177JAM4	205,000.000	190,632.05	196,839.30
KENVUE INC 5.2% 03-22-2063 SEDOL : BQS8YG1	347,000.000	340,430.38	321,204.52
KEURIG DR PEPPER INC SR NT 3.35% 03-15-2051 SEDOL : BNC5VR7	218,000.000	143,869.88	146,321.38
KEYSPAN GAS EAST CORP SR NT 144A 3.586% 01-18-2052 CUSIP : 49338CAC7	145,000.000	145,000.00	96,378.44
KIMBERLY-CLARK 3.9% DUE 05-04-2047 SEDOL : BF2YLV2	60,000.000	71,356.80	46,876.69
KIMBERLY-CLARK 5.3% DUE 03-01-2041 SEDOL : B63ZC30	45,000.000	46,431.90	44,185.04
KIMBERLY-CLARK 6.625% DUE 08-01-2037 SEDOL : BG48Y76	95,000.000	111,624.05	107,455.57
KIMCO RLTY CORP 3.7% DUE 10-01-2049 SEDOL : BKBNMB2	55,000.000	45,002.65	39,981.81
KIMCO RLTY CORP 4.125% DUE 12-01-2046 SEDOL : BDS6CH1	60,000.000	68,510.40	47,236.85
KIMCO RLTY CORP RT 4.25% DUE 04-01-2045 CUSIP : 49446RAM1	55,000.000	48,098.60	44,553.60

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United States - USD			
KINDER MORGAN 5.4% DUE 09-01-2044 CUSIP : 494550BW5	245,000.000	240,402.65	223,745.89
KINDER MORGAN 5.5 DUE 03-01-2044 SEDOL : BJZXT76	90,000.000	77,055.70	83,445.35
KINDER MORGAN 6.375% DUE 03-01-2041 CUSIP : 494550BH8	230,000.000	282,837.90	235,183.40
KINDER MORGAN 6.5% DUE 09-01-2039 SEDOL : B4KRMH9	75,000.000	84,190.26	78,451.82
KINDER MORGAN 6.55% DUE 09-15-2040 SEDOL : B3S4PJ8	310,000.000	358,523.82	322,271.82
KINDER MORGAN 6.95% DUE 01-15-2038 SEDOL : B1Z54W6	250,000.000	276,435.00	271,117.20
KINDER MORGAN INC 5.05% DUE 02-15-2046 SEDOL : BW39342	1,423,000.000	1,377,115.33	1,238,496.45
KINDER MORGAN INC 5.4% 02-01-2034 SEDOL : BSMP5D6	57,000.000	58,618.23	56,151.52
KINDER MORGAN INC 5.55% DUE 06-01-2045 SEDOL : BSXNP73	50,000.000	44,650.50	46,717.75
KINDER MORGAN INC 5.95% 08-01-2054 SEDOL : BRJK1M8	37,000.000	36,830.54	36,200.16
KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051 CUSIP : 49456BAT8	325,000.000	218,940.75	219,866.17
KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050 SEDOL : BN2YL29	90,000.000	58,167.90	57,090.72
KLA CORP 3.3% 03-01-2050 SEDOL : BL1LXW1	210,000.000	163,223.50	145,286.66
KLA CORP 4.95% 07-15-2052 CUSIP : 482480AM2	509,000.000	503,002.41	463,310.61
KLA CORP 5% DUE 03-15-2049 CUSIP : 482480AH3	564,000.000	591,531.40	518,580.89
KLA CORP 5.25% 07-15-2062 SEDOL : BQ5J0D6	250,000.000	247,681.72	234,391.55
KRAFT FOODS GROUP 6.875% DUE 01-26-2039 CUSIP : 50076QAR7	105,000.000	109,211.90	115,817.19
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP : 50077LAB2	1,485,000.000	1,230,053.54	1,202,526.47
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP : 50077LAM8	216,000.000	219,042.44	195,363.17
KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039 SEDOL : BKSYG16	295,000.000	268,679.90	263,998.26
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049 SEDOL : BKSYG05	340,000.000	310,969.15	291,062.12
KROGER CO 3.875% DUE 10-15-2046 CUSIP : 501044DF5	250,000.000	228,443.50	187,219.43
KROGER CO 4.45% DUE 02-01-2047 CUSIP : 501044DG3	1,333,000.000	1,310,747.23	1,098,016.83
KROGER CO 5.5% 09-15-2054 SEDOL : BSFVBC2	635,000.000	631,270.10	598,843.89
KROGER CO 5.65% 09-15-2064 SEDOL : BSFVBD3	150,000.000	150,281.80	141,283.72
KYNDRYL HLDGS INC 4.1% 10-15-2041 CUSIP : 50155QAM2	430,000.000	327,722.30	340,907.38
L3HARRIS TECHNOLOGIES INC 5.5% 08-15-2054 CUSIP : 502431AV1	807,000.000	796,113.57	776,376.46
L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053 CUSIP : 502431AR0	212,000.000	211,666.84	205,695.73
LAB CORP AMER 4.7% DUE 02-01-2045 SEDOL : BVJDNV8	55,000.000	62,784.70	47,333.42
LACLEDE GROUP INC 4.7% DUE 08-15-2044 CUSIP : 505597AD6	400,000.000	417,892.00	332,917.00

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United States - USD			
LAM RESH CORP 2.875% DUE 06-15-2050 CUSIP : 512807AW8	617,000.000	562,618.84	390,444.26
LAM RESH CORP 3.125% DUE 06-15-2060 SEDOL : BKY6M52	65,000.000	41,854.80	39,867.10
LAM RESH CORP 4.875% DUE 03-15-2049 CUSIP : 512807AT5	80,000.000	78,474.31	71,952.97
LEGG MASON INC 5.625 DUE 01-15-2044 REG CUSIP : 524901AR6	244,000.000	275,605.88	238,944.45
LOCKHEED MARTIN 3.8% DUE 03-01-2045 SEDOL : BVYPPC4	170,000.000	138,000.90	134,132.08
LOCKHEED MARTIN 4.07% DUE 12-15-2042 SEDOL : BBD6G92	525,000.000	474,930.78	438,158.38
LOCKHEED MARTIN 4.7% DUE 05-15-2046 CUSIP : 539830BL2	2,025,000.000	2,259,303.41	1,812,574.14
LOCKHEED MARTIN CORP 4.09% 09-15-2052 SEDOL : BF38WR6	189,000.000	151,156.91	149,690.89
LOCKHEED MARTIN CORP 4.7% 12-15-2031 SEDOL : BRBYLD9	180,000.000	179,892.00	177,213.64
LOCKHEED MARTIN CORP 5.2% 02-15-2055 CUSIP : 539830CB3	541,000.000	530,863.47	509,900.81
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053 SEDOL : BN7T9S1	85,000.000	74,944.65	68,039.44
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050 SEDOL : BLFHQ82	340,000.000	217,779.50	213,323.98
LOWE'S COMPANIES FIXED 3.5% DUE 04-01-2051 SEDOL : BNNKRH3	175,000.000	180,680.30	119,542.99
LOWES COS INC 3% DUE 10-15-2050 SEDOL : BN4NTS6	215,000.000	143,556.15	133,797.80
LOWES COS INC 3.7% DUE 04-15-2046 CUSIP : 548661DN4	490,000.000	455,581.04	363,062.41
LOWES COS INC 4.05% DUE 05-03-2047 CUSIP : 548661DQ7	110,000.000	88,908.60	85,476.67
LOWES COS INC 4.25% 04-01-2052 CUSIP : 548661EJ2	930,000.000	773,697.80	727,226.07
LOWES COS INC 4.25% DUE 09-15-2044 SEDOL : BQQLW68	21,000.000	20,010.06	16,275.07
LOWES COS INC 5.125% DUE 04-15-2050 BEO SEDOL : BMGWDH1	141,000.000	172,705.47	126,357.91
LOWES COS INC FIXED 5.8% DUE 09-15-2062 CUSIP : 548661EN3	1,176,000.000	1,195,249.44	1,138,619.55
LYB INTL FIN III 3.375% DUE 10-01-2040 SEDOL : BMF74Z2	155,000.000	129,075.20	113,171.21
LYB INTL FIN III 3.625% DUE 04-01-2051 SEDOL : BK54437	388,000.000	338,600.79	260,984.48
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG CUSIP : 50249AAD5	395,000.000	315,876.75	294,782.78
LYB INTL FIN III LLC 4.2% DUE 10-15-2049 SEDOL : BKTSH36	130,000.000	115,812.31	97,835.49
MA ELEC CO 5.9% DUE 11-15-2039 SEDOL : B59HGR5	285,000.000	290,037.75	283,261.40
MA INST TECH FIXED 2.294% DUE 07-01-2051 SEDOL : BL0CVC1	75,000.000	44,717.25	43,153.16
MA INST TECH FIXED 2.989% DUE 07-01-2050 SEDOL : BKZ91M0	145,000.000	106,082.00	97,640.05
MARATHON PETE CORP 4.75% DUE 09-15-2044 SEDOL : BQQCCJ4	90,000.000	73,450.80	74,764.15
MARATHON PETE CORP 5.85% DUE 12-15-2045 SEDOL : BZ02G68	25,000.000	25,513.50	23,796.72
MARATHON PETE CORP 6.5% DUE 03-01-2041 CUSIP : 56585AAF9	729,000.000	870,478.28	755,781.66

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048 SEDOL : BK5CVN0	320,000.000	271,613.10	250,206.25
MARKEL GROUP INC 6.0% 05-16-2054 CUSIP : 570535AY0	915,000.000	917,881.98	908,901.41
MARSH & MCLENNAN 4.9% DUE 03-15-2049 CUSIP : 571748BJ0	40,000.000	41,143.54	35,852.94
MARSH & MCLENNAN COS INC 4.75% 03-15-2039 CUSIP : 571748BH4	555,000.000	566,735.37	513,987.94
MARTIN MARIETTA MATERIALS INC 5.5% 12-01-2054 SEDOL : BMWG8W7	544,000.000	533,141.24	513,956.48
MASSACHUSETTS MUT LIFE INS CO 5.672% 12-01-2052 SEDOL : BPCPZ46	50,000.000	50,261.50	47,860.29
MASTERCARD INC 3.65% DUE 06-01-2049 SEDOL : BHTBS19	340,000.000	329,461.84	256,894.35
MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL : BMH9H80	50,000.000	39,081.00	38,749.19
MASTERCARD INC 3.95% DUE 02-26-2048 SEDOL : BF51820	145,000.000	118,592.60	116,367.69
MASTERCARD INC 4.55% 01-15-2035 SEDOL : BTFJ457	350,000.000	350,786.98	334,471.39
MASTERCARD INC FIXED 4.875% 05-09-2034 SEDOL : BSD3KY5	45,000.000	44,523.00	44,314.28
MCDONALDS CORP 4.45% DUE 03-01-2047 REG CUSIP : 58013MFC3	400,000.000	399,344.00	336,078.44
MCDONALD'S CORP 3.625 DUE 05-01-2043 CUSIP : 58013MER1	825,000.000	704,459.25	632,707.62
MCDONALDS CORP 4.875% DUE 07-15-2040 SEDOL : B4T8994	80,000.000	87,130.80	74,301.18
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045 CUSIP : 58013MEV2	505,000.000	529,266.40	438,337.43
MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042 SEDOL : B6T0R90	140,000.000	128,632.00	109,713.99
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 CUSIP : 58013MFK5	910,000.000	799,574.26	656,971.61
MEMORIAL SLOAN-KETTERING 5 7-1-2042 CUSIP : 586054AA6	255,000.000	344,372.40	240,456.16
MERCK & CO INC 2.9% DUE 12-10-2061 SEDOL : BLHM7R1	80,000.000	48,697.60	45,969.50
MERCK & CO INC 2.75% DUE 12-10-2051 BEO SEDOL : BLHM7Q0	1,030,000.000	691,111.55	625,356.26
MERCK & CO INC 3.6 DUE 09-15-2042 CUSIP : 589331AS6	235,000.000	218,629.90	182,586.08
MERCK & CO INC 4.9% 05-17-2044 SEDOL : BP487L4	80,000.000	74,484.41	73,941.89
MERCK & CO INC 5.85% DUE 06-30-2039 SEDOL : BG490B5	90,000.000	98,349.30	93,201.69
MERCK & CO INC NEW 2.35% DUE 06-24-2040 SEDOL : BMBQJY7	335,000.000	306,288.96	226,999.37
MERCK & CO INC NEW 3.7% DUE 02-10-2045 SEDOL : BVG7BV9	65,000.000	51,617.15	50,391.51
MERCK & CO INC NEW 3.9% 03-07-2039 SEDOL : BJ0KX14	135,000.000	124,209.95	114,390.27
MERCK & CO INC NEW 6.55% DUE 09-15-2037 SEDOL : BG5GXT4	75,000.000	98,343.75	83,141.46
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050 SEDOL : BMBQJZ8	145,000.000	87,664.10	83,577.63
MERRILL LYNCH & CO 7.75% DUE 05-14-2038 SEDOL : BBMT8T6	110,000.000	132,773.30	128,535.32
META PLATFORMS INC 4.65% 08-15-2062 SEDOL : BMGS9S2	675,000.000	623,781.31	575,118.33

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
META PLATFORMS INC 5.4% 08-15-2054 CUSIP : 30303M8V7	1,199,000.000	1,198,792.71	1,161,870.88
META PLATFORMS INC 5.55% 08-15-2064 CUSIP : 30303M8W5	915,000.000	929,757.08	895,800.99
META PLATFORMS INC 5.6% DUE 05-15-2053 CUSIP : 30303M8Q8	100,000.000	99,812.85	100,172.75
META PLATFORMS INC 5.75% 05-15-2063 SEDOL : BQPF885	443,000.000	442,121.70	448,088.90
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052 CUSIP : 30303M8J4	330,000.000	278,423.92	278,597.72
METLIFE INC 4.05% DUE 03-01-2045 CUSIP : 59156RBN7	442,000.000	463,986.53	354,221.40
METLIFE INC 4.125% DUE 08-13-2042 SEDOL : B815P82	180,000.000	156,196.80	149,447.40
METLIFE INC 5.0% 07-15-2052 CUSIP : 59156RCC0	1,288,000.000	1,286,266.52	1,167,537.39
METLIFE INC 5.875% DUE 02-06-2041 SEDOL : B4Z51H1	115,000.000	115,415.15	117,494.93
METLIFE INC FIXED 10.75% DUE 08-01-2069 SEDOL : B3Q5R19	70,000.000	109,305.00	93,418.01
METLIFE INC SR NT 5.3% 12-15-2034 SEDOL : BRF3SD1	205,000.000	205,417.72	204,344.31
MICRON TECHNOLOGY INC 3.366% 11-01-2041 SEDOL : BMDWFL2	725,000.000	550,226.44	530,024.50
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO SEDOL : BM9DJ73	1,691,000.000	1,314,369.41	1,043,777.82
MICROSOFT CORP 2.921% 03-17-2052 USD CUSIP : 594918CE2	302,000.000	293,165.13	200,194.28
MICROSOFT CORP 3.041% 03-17-2062 CUSIP : 594918CF9	1,436,000.000	1,244,256.08	919,581.76
MICROSOFT CORP 3.7% DUE 08-08-2046 CUSIP : 594918BT0	700,000.000	681,852.97	560,820.02
MICROSOFT CORP 4.45% DUE 11-03-2045 CUSIP : 594918BL7	75,000.000	67,385.25	69,474.66
MICROSOFT CORP 4.5% 06-15-2047 SEDOL : BS4BYQ8	215,000.000	202,003.56	194,180.49
MICROSOFT CORP 4.75% DUE 11-03-2055 CUSIP : 594918BM5	236,000.000	209,813.44	217,993.84
MICROSOFT CORP FIXED 4.5% DUE 02-06-2057 CUSIP : 594918CB8	57,000.000	53,893.50	51,090.16
MICROSOFT CORP SR NT 2.5% 09-15-2050 SEDOL : BT3CPZ5	200,000.000	120,804.00	121,218.19
MIDAMERICAN ENERGY 5.858% 09-15-2054 CUSIP : 595620AY1	595,000.000	598,370.93	606,026.30
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 CUSIP : 59562VAM9	1,054,000.000	1,276,799.58	1,109,384.19
MIDAMERICAN ENERGY CO 3.65% 08-01-2048 CUSIP : 595620AS4	131,000.000	145,044.51	97,231.59
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 SEDOL : BJ1STS6	105,000.000	91,847.70	85,263.39
MIDAMERICAN ENERGY CO 5.3% 02-01-2055 CUSIP : 595620AZ8	340,000.000	338,558.40	321,697.54
MISSISSIPPI PWR CO 4.25 DUE 03-15-2042 SEDOL : BG493G1	205,000.000	212,137.20	170,842.50
MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051 SEDOL : BMB5VG0	130,000.000	99,658.20	84,521.65
MOLSON COORS 4.2% DUE 07-15-2046 SEDOL : BYT4Q46	105,000.000	86,445.75	83,921.53
MOLSON COORS 5 DUE 05-01-2042 SEDOL : BG49491	83,000.000	81,788.61	76,356.62

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050 SEDOL : BN6LBZ9	205,000.000	125,685.50	120,224.21
MOODYS CORP 3.75% 02-25-2052 SEDOL : BNQSGJ9	70,000.000	68,797.40	51,472.68
MOODYS CORP 5.25% DUE 07-15-2044 CUSIP : 615369AE5	829,000.000	843,209.07	785,528.12
MOODYS CORP FIXED 2.55% DUE 08-18-2060 CUSIP : 615369AU9	269,000.000	146,212.26	136,176.37
MOODY'S CORPORATION 4.875% 12-17-2048 BEO CUSIP : 615369AQ8	260,000.000	253,746.10	231,473.87
MORGAN STANLEY 1.928% DUE 04-28-2032 CUSIP : 6174468X0	305,000.000	245,567.70	249,522.41
MORGAN STANLEY 2.943% DUE 01-21-2033 CUSIP : 61747YEL5	85,000.000	70,012.80	72,883.93
MORGAN STANLEY 4.3% DUE 01-27-2045 CUSIP : 61747YDY8	1,080,000.000	1,053,667.54	890,990.88
MORGAN STANLEY 4.375% DUE 01-22-2047 SEDOL : BYM4WR8	100,000.000	86,936.00	83,603.68
MORGAN STANLEY 4.457% 04-22-2039 CUSIP : 61744YAR9	738,000.000	723,631.24	661,131.92
MORGAN STANLEY 5.597% 03-24-2051 SEDOL : BL68VG7	275,000.000	278,135.00	272,257.22
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042 CUSIP : 61772BAC7	1,090,000.000	917,877.70	807,602.40
MORGAN STANLEY FIXED 5.516% 11-19-2055 CUSIP : 61747YFV2	953,000.000	952,784.02	920,441.55
MPLX LP 4.7% 04-15-2048 SEDOL : BYZGJY7	220,000.000	186,667.40	180,518.92
MPLX LP 5.5% DUE 02-15-2049 CUSIP : 55336VAT7	758,000.000	733,320.64	696,906.86
MPLX LP 5.65% 03-01-2053 CUSIP : 55336VBW9	420,000.000	416,795.40	392,054.74
MPLX LP SR NT 4.95% 03-14-2052 SEDOL : BPJHGG4	115,000.000	100,515.53	96,814.44
MT SINAI HOSP NEW 3.737% DUE 07-01-2049 SEDOL : BKKCVF7	155,000.000	119,268.45	101,823.56
MYLAN INC 5.4 DUE 11-29-2043 SEDOL : BGN8240	50,000.000	38,900.00	44,782.97
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048 CUSIP : 628530BJ5	154,000.000	137,258.45	127,629.77
NARRAGANSETT ELEC 5.638% DUE 03-15-2040 SEDOL : B4X4G20	90,000.000	88,754.40	88,389.71
NASDAQ INC 2.5% DUE 12-21-2040 CUSIP : 63111XAE1	102,000.000	74,383.64	68,553.36
NASDAQ INC 6.1% 06-28-2063 CUSIP : 63111XAL5	335,000.000	323,724.49	341,409.87
NASDAQ INC SR NT 3.95% 03-07-2052 CUSIP : 631103AM0	135,000.000	134,177.85	100,014.45
NATIONAL RETAIL PPTYS INC 4.8% 10-15-2048 CUSIP : 637417AM8	175,000.000	172,527.25	148,061.07
NATIONAL RETAIL PROPERTIES INC NT 3.5% 04-15-2051 CUSIP : 637417AQ9	950,000.000	663,489.50	643,281.20
NATURE CONSERVANCY 3.957% DUE 03-01-2052 SEDOL : BPSJK81	70,000.000	70,510.03	55,889.89
NESTLE HLDGS INC 4% DUE 09-24-2048 SEDOL : BG0QJT1	135,000.000	114,357.30	107,509.50
NETFLIX INC 5.4% 08-15-2054 CUSIP : 64110LBA3	373,000.000	372,216.70	364,726.98
NEVADA PWR CO 6.0% 03-15-2054 SEDOL : BS99X04	380,000.000	383,303.37	388,634.85

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United States - USD			
NEVADA PWR CO 6.65% DUE 04-01-2036 SEDOL : B1G2SS0	265,000.000	296,423.10	284,393.30
NEVADA PWR CO GEN & REF NT 5.9% 05-01-2053 SEDOL : BR03SC5	105,000.000	110,222.70	105,497.14
NEW YORK & 4.763% DUE 08-01-2116 SEDOL : BD8PHR3	115,000.000	103,747.25	93,085.75
NEWMONT MNG CORP 6.25% DUE 10-01-2039 SEDOL : BG490N7	395,000.000	484,107.82	415,701.08
NEXTERA ENERGY CAP HLDGS INC 3.0% 01-15-2052 CUSIP : 65339KCA6	582,000.000	382,362.36	363,996.97
NEXTERA ENERGY CAPITAL 6.75% 06-15-2054 CUSIP : 65339KDB3	226,000.000	235,211.25	231,532.91
NIAGARA MOHAWK PWR CORP NEW SR NT 144A 5.783% 09-16-2052 SEDOL : BPX4N04	230,000.000	229,277.80	226,147.49
NIKE INC 3.875% DUE 11-01-2045 SEDOL : BYQGY18	45,000.000	37,007.10	35,514.81
NISOURCE FIN CORP 4.8% DUE 02-15-2044 SEDOL : B976296	260,000.000	257,428.30	229,575.49
NISOURCE FIN CORP 5.65% DUE 02-01-2045 SEDOL : BFGCNJ4	370,000.000	411,988.95	361,634.50
NISOURCE FIN CORP 5.95% DUE 06-15-2041 SEDOL : B3N5358	70,000.000	73,317.90	70,817.31
NNN REIT INC SR NT 3% 04-15-2052 CUSIP : 637417AR7	193,000.000	113,715.60	117,382.15
NORFOLK SOUTHERN CORP 4.55% 06-01-2053 SEDOL : BNNXRV6	130,000.000	108,899.90	109,069.95
NORFOLK SOUTHN 3.05% DUE 05-15-2050 SEDOL : BL6L2C9	195,000.000	132,949.90	126,271.84
NORFOLK SOUTHN 4.45% DUE 06-15-2045 SEDOL : BYY5HP2	125,000.000	107,876.25	105,841.42
NORFOLK SOUTHN 4.65% DUE 01-15-2046 CUSIP : 655844BR8	590,000.000	657,767.40	512,661.33
NORFOLK SOUTHN 5.1% DUE 08-01-2118 CUSIP : 655844CB2	586,000.000	584,863.16	498,640.36
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 SEDOL : BN79088	235,000.000	164,844.55	148,824.97
NORFOLK SOUTHN CORP 3.7% 03-15-2053 CUSIP : 655844CN6	165,000.000	164,029.80	118,723.30
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051 SEDOL : BMW6YY1	160,000.000	106,297.45	98,631.38
NORFOLK SOUTHN CORP SR NT 4.1% 05-15-2121 CUSIP : 655844CJ5	229,000.000	228,397.73	158,835.52
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047 CUSIP : 655844BX5	650,000.000	647,404.95	500,264.12
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052 SEDOL : BGDLCQ5	828,000.000	729,052.98	636,347.34
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG SEDOL : BMC8VZ7	137,000.000	110,046.40	81,886.33
NORTHERN STS PWR CO MINN 3.6% 09-15-2047 SEDOL : BD72XQ6	35,000.000	34,238.83	25,889.13
NORTHN STS PWR CO 3.4 DUE 08-15-2042 SEDOL : B8KCXG8	35,000.000	37,298.80	26,599.50
NORTHN STS PWR CO 3.6% DUE 05-15-2046 SEDOL : BD96W03	357,000.000	325,152.14	266,694.99
NORTHN STS PWR CO 4.125% DUE 05-15-2044 CUSIP : 665772CL1	460,000.000	478,050.24	377,012.10
NORTHN STS PWR CO 6.2% DUE 07-01-2037 CUSIP : 665772CC1	1,920,000.000	2,442,236.18	2,055,751.32
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 CUSIP : 666807BP6	1,480,000.000	1,450,514.08	1,162,748.40

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United States - USD			
NORTHROP GRUMMAN 5.15% DUE 05-01-2040 SEDOL : BLGSGS4	210,000.000	244,373.82	201,084.85
NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045 CUSIP : 666807BJ0	766,000.000	732,746.82	599,426.67
NORTHROP GRUMMAN CORP 4.95% 03-15-2053 CUSIP : 666807CJ9	674,000.000	635,877.76	602,513.67
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050 SEDOL : BMF33S6	35,000.000	34,828.15	32,821.84
NORTHWESTERN UNIV 4.643% DUE 12-01-2044 SEDOL : BFWLB79	70,000.000	66,833.20	64,065.36
NOVANT HEALTH INC 3.168% DUE 11-01-2051 SEDOL : BN7T7H6	300,000.000	300,000.00	198,505.39
NOVANT HEALTH INC 3.318% DUE 11-01-2061 SEDOL : BN7T7G5	105,000.000	86,873.63	66,733.03
NOVARTIS CAP CORP 4% DUE 11-20-2045 SEDOL : BD3S5K6	155,000.000	160,083.81	127,354.30
NOVARTIS CAP CORP 4.4% DUE 05-06-2044 SEDOL : BK1PN26	230,000.000	209,835.10	201,934.94
NOVARTIS CAP CORP 4.7% 09-18-2054 SEDOL : BMZLFV7	535,000.000	530,421.20	472,948.98
NSTAR ELEC CO 4.4% DUE 03-01-2044 CUSIP : 67021CAJ6	780,000.000	763,692.70	659,105.91
NSTAR ELECTRIC CO 4.55% DUE 06-01-2052 BEO CUSIP : 67021CAS6	95,000.000	94,397.70	79,671.27
NUCOR CORP FIXED 2.979% DUE 12-15-2055 SEDOL : BLH42V6	75,000.000	60,009.78	44,616.44
NUCOR CORP FIXED 6.4% DUE 12-01-2037 SEDOL : B29QQD7	95,000.000	104,139.00	102,249.56
NUCOR CORP NT 3.85% 04-01-2052 SEDOL : BP96092	235,000.000	231,087.48	174,179.61
NVIDIA CORP 3.5% DUE 04-01-2050 CUSIP : 67066GAH7	315,000.000	249,018.75	234,428.26
NYU HOSPS CTR 4.784% DUE 07-01-2044 CUSIP : 62952EAC1	260,000.000	276,057.60	234,678.85
OCCIDENTAL PETE 4.4% DUE 04-15-2046 SEDOL : BDBFN16	190,000.000	145,976.65	140,983.06
OCCIDENTAL PETE 4.625% DUE 06-15-2045 SEDOL : BYQ27T5	90,000.000	69,948.00	68,144.26
OCCIDENTAL PETE 6.2% DUE 03-15-2040 SEDOL : BJCRNM4	70,000.000	69,283.85	68,995.84
OCCIDENTAL PETE 7.95% DUE 06-15-2039 SEDOL : BK8VN72	110,000.000	123,235.20	125,464.57
OCCIDENTAL PETE CORP 5.55% 10-01-2034 CUSIP : 674599EL5	170,000.000	170,903.42	165,637.34
OCCIDENTAL PETE CORP 6.05% 10-01-2054 CUSIP : 674599EM3	474,000.000	471,431.52	449,726.36
OGLETHORPE PWR 5.25% DUE 09-01-2050 SEDOL : B677P66	65,000.000	59,488.65	58,474.25
OGLETHORPE PWR CORP 3.75% 08-01-2050 SEDOL : BN77TJ6	55,000.000	40,057.60	39,195.53
OGLETHORPE PWR CORP 4.5% 04-01-2047 CUSIP : 677050AS5	623,000.000	526,093.84	510,978.19
OGLETHORPE PWR CORP 5.05% DUE 10-01-2048 SEDOL : BJXRH21	235,000.000	221,189.85	207,146.00
OHIO PWR CO CORP 4.0% 06-01-2049 SEDOL : BJVQFY8	40,000.000	45,318.40	30,036.74
OKLAHOMA GAS & ELEC CO 5.6% 04-01-2053 CUSIP : 678858BY6	160,000.000	159,217.60	156,085.05
ONCOR ELEC 3.75% DUE 04-01-2045 SEDOL : BZ16JQ0	180,000.000	142,816.00	138,444.03

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ONCOR ELEC 5.25% DUE 09-30-2040 SEDOL : B3LR312	130,000.000	157,583.40	126,338.72
ONCOR ELEC 5.3 DUE 06-01-2042 CUSIP : 68233JAS3	323,000.000	361,844.60	309,453.81
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049 SEDOL : BK6FDG5	60,000.000	40,821.00	39,406.32
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG SEDOL : BMTTWT4	160,000.000	123,670.50	117,130.15
ONCOR ELEC DELIVERY CO LLC CORP 3.8% 06-01-2049 SEDOL : BL4PTW2	40,000.000	50,304.00	30,226.35
ONCOR ELEC DELIVERY CO LLC SR SECD NT 5.35% 10-01-2052 CUSIP : 68233JBX1	448,000.000	579,209.73	425,191.07
ONCOR ELEC FIXED 2.7% DUE 11-15-2051 SEDOL : BP4FTD1	90,000.000	57,834.90	53,148.60
ONCOR ELEC FIXED 4.1% DUE 11-15-2048 SEDOL : BJLV952	305,000.000	273,457.95	241,488.74
ONCOR ELEC FIXED 4.6% DUE 06-01-2052 SEDOL : BPX1TR4	130,000.000	120,813.00	109,021.12
ONCOR ELEC FIXED 4.95% DUE 09-15-2052 SEDOL : BPX1TS5	863,000.000	794,693.62	772,132.00
ONEOK INC 5.7% 11-01-2054 SEDOL : BRBVB2	106,000.000	105,702.14	99,786.83
ONEOK INC 5.85% 11-01-2064 SEDOL : BRBVND4	205,000.000	204,380.90	192,606.86
ONEOK INC 6.625% DUE 09-01-2053 CUSIP : 682680BN2	130,000.000	124,049.90	136,840.59
ONEOK INC NEW 3.95% 03-01-2050 SEDOL : BM8JWH3	270,000.000	192,940.00	194,984.22
ONEOK INC NEW 4.2% 10-03-2047 SEDOL : BSNW031	60,000.000	40,257.60	45,531.88
ONEOK INC NEW 4.45% DUE 09-01-2049 SEDOL : BKFV9H7	105,000.000	76,577.20	81,994.10
ONEOK INC NEW 4.85% 02-01-2049 SEDOL : BSNW064	115,000.000	101,409.30	95,624.07
ONEOK INC NEW 5.2% DUE 07-15-2048 CUSIP : 682680AV5	179,000.000	169,831.62	157,862.74
ONEOK PARTNERS L P 6.2% DUE 09-15-2043 SEDOL : BDS54B6	85,000.000	87,712.35	84,894.65
ORACLE CORP 3.6% DUE 04-01-2040 REG SEDOL : BM5M628	1,140,000.000	983,111.16	892,612.33
ORACLE CORP 3.6% DUE 04-01-2050 REG CUSIP : 68389XB2	1,172,000.000	995,183.17	821,830.91
ORACLE CORP 3.8% 11-15-2037 SEDOL : BF4ZFF5	285,000.000	283,928.40	238,154.09
ORACLE CORP 3.85% DUE 07-15-2036 SEDOL : BY7RCZ0	135,000.000	115,161.75	115,695.88
ORACLE CORP 3.95% DUE 03-25-2051 CUSIP : 68389XCA1	1,718,000.000	1,525,366.13	1,273,574.72
ORACLE CORP 4% 11-15-2047 CUSIP : 68389XBQ7	2,543,000.000	1,896,164.28	1,940,041.38
ORACLE CORP 4% DUE 07-15-2046 SEDOL : BY7RD02	880,000.000	890,734.45	677,954.03
ORACLE CORP 4.125% DUE 05-15-2045 CUSIP : 68389XBF1	545,000.000	451,533.40	430,293.19
ORACLE CORP 4.5% DUE 07-08-2044 SEDOL : BP4W512	80,000.000	64,576.80	67,540.02
ORACLE CORP 5.375 DUE 07-15-2040 SEDOL : B7FNML7	590,000.000	656,616.40	568,608.02
ORACLE CORP 5.5% 09-27-2064 SEDOL : BLFC9N3	530,000.000	526,370.50	485,828.81

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United States - USD			
ORACLE CORP 5.55% 02-06-2053 CUSIP : 68389XCQ6	1,130,000.000	1,016,544.10	1,069,971.83
ORACLE CORP FIXED 3.65% DUE 03-25-2041 SEDOL : BMYLXB4	603,000.000	506,316.09	470,681.67
ORACLE CORP FIXED 3.85% DUE 04-01-2060 SEDOL : BM5M639	410,000.000	308,152.59	282,200.22
ORACLE CORP FIXED 4.1% DUE 03-25-2061 SEDOL : BMYLXD6	170,000.000	127,901.20	122,426.98
OVINTIV INC 7.1% 07-15-2053 CUSIP : 69047QAD4	165,000.000	186,742.05	175,426.30
OWENS CORNING 5.95% 06-15-2054 CUSIP : 690742AQ4	245,000.000	243,089.30	242,464.81
OWENS CORNING NEW 4.3% DUE 07-15-2047 SEDOL : BF1X5B8	10,000.000	11,580.30	7,978.74
OWENS CORNING NEW 4.4% DUE 01-30-2048 SEDOL : BG063N3	80,000.000	94,153.60	64,349.52
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL : BMYR011	80,000.000	54,599.61	54,909.87
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040 SEDOL : BMVV6C9	245,000.000	214,502.40	211,702.67
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 CUSIP : 694308JN8	330,000.000	283,637.60	286,113.00
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 SEDOL : BD24YZ3	320,000.000	304,141.87	239,303.44
PACIFIC GAS & ELEC CO 4.25% 03-15-2046 SEDOL : BYZKM62	215,000.000	169,146.35	170,138.09
PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042 SEDOL : B80L9N4	70,000.000	51,905.70	58,086.63
PACIFIC GAS & ELEC CO 4.5% 12-15-2041 SEDOL : B6XRFT3	110,000.000	78,352.91	89,671.24
PACIFIC GAS & ELEC CO 4.6% 06-15-2043 SEDOL : BBK3XJ5	140,000.000	106,058.20	118,141.98
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL : BJZ7ZR0	342,000.000	275,270.89	292,237.91
PACIFIC GAS & ELEC CO 6.75% 01-15-2053 CUSIP : 694308KH9	500,000.000	551,836.50	545,702.25
PACIFIC GAS & ELECTRIC 4.3% 03-15-2045 SEDOL : BT6SJF8	360,000.000	292,686.35	287,658.49
PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042 SEDOL : B7MTCC9	320,000.000	228,434.75	240,712.73
PACIFICORP 4.125% DUE 01-15-2049 SEDOL : BF2WX10	450,000.000	450,520.76	349,666.57
PACIFICORP 5.8% 01-15-2055 SEDOL : BRXGPG4	220,000.000	219,995.47	214,209.16
PACIFICORP FIXED 3.3% DUE 03-15-2051 SEDOL : BL96VF7	90,000.000	63,719.10	58,653.04
PACKAGING CORP FIXED 3.05% DUE 10-01-2051 SEDOL : BP0TWY9	877,000.000	867,534.23	563,466.89
PARTNERS 3.765% DUE 07-01-2048 CUSIP : 70213HAD0	120,000.000	120,000.00	91,678.18
PARTNERS HEALTHCARE SYS INC 3.342% DUE 07-01-2060 CUSIP : 70213HAF5	185,000.000	187,388.18	120,685.05
PAYPAL HLDGS INC 5.5% 06-01-2054 SEDOL : BT02B38	70,000.000	73,968.30	68,427.45
PEACEHEALTH 3.218% DUE 11-15-2050 SEDOL : BMXWDH4	200,000.000	144,663.40	127,667.86
PEACEHEALTH 4.787% DUE 11-15-2048 SEDOL : BK0Y670	130,000.000	117,924.30	110,229.37
PECO ENERGY CO 1ST & REF MTG BD 3.05% 03-15-2051 CUSIP : 693304BA4	425,000.000	410,355.90	275,189.84

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United States - USD			
PECO ENERGY CO 2.8% DUE 06-15-2050 SEDOL : BM93S87	85,000.000	47,629.75	53,068.21
PECO ENERGY CO 4.15% DUE 10-01-2044 SEDOL : BQS2NF5	55,000.000	49,548.40	45,385.26
PECO ENERGY CO 5.25% 09-15-2054 SEDOL : BTFK5B3	145,000.000	144,650.55	137,424.13
PECO ENERGY CO FIXED 3.7% 09-15-2047 SEDOL : BYVPKV2	200,000.000	174,418.15	150,006.40
PECO ENERGY CO FIXED 3.9% DUE 03-01-2048 CUSIP : 693304AW7	85,000.000	66,370.55	66,016.32
PECO ENERGY CO FIXED 4.375% DUE 08-15-2052 CUSIP : 693304BE6	325,000.000	316,513.80	268,723.66
PEPSICO INC 2.875% DUE 10-15-2049 CUSIP : 713448EP9	110,000.000	75,405.00	71,922.65
PEPSICO INC 3.375% DUE 07-29-2049 CUSIP : 713448EM6	40,000.000	43,434.40	28,710.55
PEPSICO INC 3.45% DUE 10-06-2046 SEDOL : BD3VCR1	160,000.000	128,017.60	117,766.36
PEPSICO INC 3.5% DUE 03-19-2040 CUSIP : 713448ET1	50,000.000	39,683.50	40,451.55
PEPSICO INC 3.625% DUE 03-19-2050 CUSIP : 713448EU8	140,000.000	112,702.41	104,389.89
PEPSICO INC 4.2% DUE 07-18-2052 SEDOL : BP5JXK7	75,000.000	66,985.50	61,290.19
PEPSICO INC 4.45% DUE 04-14-2046 SEDOL : BZ30BC0	60,000.000	56,788.20	51,882.93
PEPSICO INC 5.25% 07-17-2054 SEDOL : BSWW1L7	400,000.000	398,980.00	387,573.84
PEPSICO INC 5.5% DUE 01-15-2040 SEDOL : BG491M3	70,000.000	78,095.50	70,877.24
PEPSICO INC SR NT 4 DUE 03-05-2042 SEDOL : B9MTLH1	165,000.000	138,373.65	137,834.67
PEPSICO INC SR NT 4.875 DUE 11-01-2040 SEDOL : B58NF99	165,000.000	162,110.30	155,508.89
PFIZER INC 2.55% DUE 05-28-2040 CUSIP : 717081EZ2	900,000.000	638,757.00	623,889.32
PFIZER INC 4.125% DUE 12-15-2046 SEDOL : BZ3FFH8	55,000.000	46,371.05	44,361.57
PFIZER INC FIXED 3.9% 03-15-2039 SEDOL : BJ1G667	330,000.000	312,725.40	278,623.62
PFIZER INVESTMENT ENTER 5.11% 05-19-2043 CUSIP : 716973AF9	240,000.000	235,200.00	225,620.19
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 CUSIP : 716973AG7	1,450,000.000	1,437,843.35	1,359,808.58
PFIZER INVESTMENT ENTER 5.34% 05-19-2063 SEDOL : BQ66TB7	1,142,000.000	1,111,673.25	1,050,003.40
PG&E RECOVERY FDG LLC 5.529% 06-01-2049 CUSIP : 71710TAJ7	125,000.000	124,995.29	124,175.05
PG&E RECOVERY FDG LLC SR SECD NT CLA-3 2.822% 07-15-2048 SEDOL : BMFCDP0	525,000.000	408,693.93	368,467.97
PG&E WILDFIRE 4.263% DUE 06-01-2038 SEDOL : BPX32F9	590,000.000	575,217.42	553,998.93
PG&E WILDFIRE 4.377% DUE 06-03-2041 SEDOL : BPX32G0	75,000.000	74,997.73	68,872.00
PG&E WILDFIRE 4.674% DUE 12-01-2053 SEDOL : BPX32J3	160,000.000	159,994.50	142,262.69
PG&E WILDFIRE 4.722% DUE 06-01-2039 SEDOL : BMG3WS8	735,000.000	740,455.43	702,291.50
PG&E WILDFIRE FIXED 4.451% DUE 12-01-2047 SEDOL : BPX32H1	430,000.000	413,812.87	373,968.00

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United States - USD			
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054 SEDOL : BPK8GX3	220,000.000	219,979.28	208,039.90
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.212% 12-01-2049 SEDOL : BPK8GW2	510,000.000	521,844.03	488,828.95
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 SEDOL : B90G0K0	275,000.000	260,457.05	217,711.42
PHILIP MORRIS INTL 4.125% DUE 03-04-2043 SEDOL : B83KB65	155,000.000	127,803.70	126,061.61
PHILIP MORRIS INTL 4.25% DUE 11-10-2044 CUSIP : 718172BL2	700,000.000	578,081.00	573,615.44
PHILIP MORRIS INTL 4.375% DUE 11-15-2041 SEDOL : B6VMZ67	54,000.000	53,035.62	45,990.78
PHILIP MORRIS INTL 4.5% DUE 03-20-2042 SEDOL : B94Q147	135,000.000	156,849.45	117,122.62
PHILIP MORRIS INTL INC 4.9% 11-01-2034 SEDOL : BT03N80	30,000.000	29,305.20	28,835.37
PHILLIPS 66 4.65% DUE 11-15-2034 CUSIP : 718546AK0	244,000.000	241,086.37	227,532.53
PHILLIPS 66 CO 4.68% 02-15-2045 SEDOL : BPYTLF9	359,000.000	321,065.01	300,332.23
PHILLIPS 66 CO 4.9% DUE 10-01-2046 CUSIP : 718547AP7	1,492,000.000	1,335,309.51	1,284,313.14
PHILLIPS 66 CO 5.841% 03-15-2055 SEDOL : BRQPL60	165,000.000	164,805.30	152,148.37
PHILLIPS 66 COMPANY 5.65% 06-15-2054 SEDOL : BQC4VT7	85,000.000	84,921.80	80,338.36
PIEDMONT FIXED 2.864% DUE 01-01-2052 SEDOL : BNZJLP4	20,000.000	20,100.60	12,347.46
PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG SEDOL : B6Y16K2	90,000.000	79,525.80	79,945.70
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045 CUSIP : 72650RBH4	205,000.000	193,966.90	174,156.95
PNC FINL SVCS GROUP INC 5.676% 01-22-2035 CUSIP : 693475BW4	45,000.000	45,000.00	45,532.08
PNC FINL SVCS GROUP INC 6.037% 10-28-2033 CUSIP : 693475BJ3	30,000.000	31,232.70	31,053.66
POMONA COLLEGE 2.888% DUE 01-01-2051 CUSIP : 73211PAA4	265,000.000	265,000.00	167,262.31
POTOMAC ELEC PWR 4.15% DUE 03-15-2043 SEDOL : B95XX07	125,000.000	111,479.08	103,430.93
POTOMAC ELECTRIC POWER CO 5.5% 03-15-2054 CUSIP : 737679DJ6	663,000.000	662,111.58	643,442.10
PPL CAP FDG INC 4% DUE 09-15-2047 SEDOL : BD6JXP7	45,000.000	44,856.45	31,646.37
PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048 CUSIP : 69351UAV5	125,000.000	116,869.77	101,077.34
PPL ELECTRIC UTILITIES CORP 5.25% 05-15-2053 CUSIP : 69351UBB8	200,000.000	195,954.00	190,932.63
PRAXAIR INC NT 2% 08-10-2050 SEDOL : BMF26G2	200,000.000	133,765.20	104,277.58
PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG SEDOL : BMCQ6F6	170,000.000	107,792.45	102,852.80
PROGRESS ENERGY 6.5% DUE 02-01-2042 SEDOL : B5L3ZK7	240,000.000	252,752.50	248,747.83

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PROLOGIS L P 4.375% DUE 09-15-2048 CUSIP : 74340XB9	85,000.000	103,741.00	70,307.46
PROLOGIS L P 5% 01-31-2035 SEDOL : BNRJF94	140,000.000	138,398.40	137,018.62
PROLOGIS L P 5.0% 03-15-2034 SEDOL : BPDYZF3	47,000.000	46,780.98	45,943.00
PROLOGIS L P 5.25% 03-15-2054 SEDOL : BPDYZG4	116,000.000	111,666.76	108,367.22
PROLOGIS L P 5.25% 06-15-2053 SEDOL : BP6V8F2	95,000.000	93,339.19	88,793.22
PROLOGIS L P FIXED 2.125% DUE 10-15-2050 SEDOL : BMFFQ94	110,000.000	61,140.20	57,761.55
PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048 SEDOL : BFNNX67	175,000.000	149,026.15	144,658.53
PRUDENTIAL FINL 3.905% DUE 12-07-2047 SEDOL : BG0KDC4	734,000.000	689,024.75	560,000.02
PRUDENTIAL FINL FIXED 4.35% DUE 02-25-2050 CUSIP : 74432QCE3	510,000.000	508,791.30	416,212.16
PRUDENTIAL FINL INC 3.935% DUE 12-07-2049 SEDOL : BFZCSL2	245,000.000	217,133.93	184,974.39
PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436 CUSIP : 74432QAQ8	1,159,000.000	1,304,463.73	1,190,180.44
PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052 SEDOL : BMH3RJ3	150,000.000	145,542.62	124,190.26
PUBLIC SERVICE CO OF COLORADO 5.25% 04-01-2053 SEDOL : BNVTVM5	195,000.000	187,601.70	181,271.43
PUBLIC SERVICE NEW HAMPSHIRE FDG 3.814% 02-01-2035 CUSIP : 69363PAC4	1,167,000.000	1,172,772.68	1,098,164.04
PUBLIC STORAGE 5.35% 08-01-2053 SEDOL : BM8K157	139,000.000	137,144.74	132,355.62
PUBLIC SVC CO COLO 4.05% 09-15-2049 SEDOL : BFY8V23	195,000.000	186,234.05	149,521.23
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048 CUSIP : 744448CQ2	50,000.000	61,800.50	39,058.48
PUBLIC SVC CO COLO 4.3% DUE 03-15-2044 SEDOL : BJZD6P3	75,000.000	60,147.00	61,672.99
PUBLIC SVC CO COLO 6.25% DUE 09-01-2037 SEDOL : B23YNB4	35,000.000	38,296.65	36,983.79
PUGET SOUND ENERGY 5.795% DUE 03-15-2040 SEDOL : B64Y3G6	315,000.000	319,230.45	316,118.78
PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049 CUSIP : 745332CJ3	310,000.000	320,049.50	207,428.94
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048 CUSIP : 745332CH7	275,000.000	266,433.85	220,620.40
PUGET SOUND ENERGY INC 5.685% 15/06/20545.685% 06-15-2054 CUSIP : 745332CN4	55,000.000	55,123.95	53,980.69
PVPTL FARMERS INS EXCHANGE 4.747% DUE 11-01-2057 BEO CUSIP : 309601AE2	75,000.000	82,746.75	60,743.60
PVTPL ALCON FIN CORP 3.8% DUE 09-23-2049BEO CUSIP : 01400EAC7	5,000.000	4,969.98	3,672.68
PVTPL ALCON FIN CORP 5.75% DUE 12-06-2052/12-06-2022 BEO CUSIP : 01400EAF0	760,000.000	767,634.82	748,913.82
PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044 SEDOL : BQH0Y35	125,000.000	128,077.50	114,625.80
PVTPL BACARDI LTD 5.3% 05-15-2048 CUSIP : 067316AH2	120,000.000	136,798.21	107,599.72
PVTPL BLACKSTONE HLDGS FIN L L C SR NT 6.25% DUE 08-15-2042 BEO CUSIP : 09256BAE7	648,000.000	701,003.58	659,227.84

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PVTPL BLACKSTONE HOLDINGS FINANCE 3.2% DUE 01-30-2052 BEO CUSIP : 09261BAH3	350,000.000	239,669.50	228,870.53
PVTPL BOEING CO THE 7.008% 05-01-2064 SEDOL : BT25ZY4	105,000.000	105,773.80	111,614.39
PVTPL BOSTON GAS CO 6.119% 07-20-2053 CUSIP : 100743AN3	25,000.000	25,000.00	24,672.17
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL : BMCP6P3	548,000.000	491,969.40	447,621.44
PVTPL BROADCOM INC 3.75% DUE 02-15-2051 SEDOL : BMCGST4	608,000.000	559,342.19	453,301.16
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL : BMCP6S6	330,000.000	241,093.09	265,919.73
PVTPL BROADCOM INC NT 4.926% 05-15-2037 CUSIP : 11135FBV2	960,000.000	830,486.40	913,584.41
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021 CUSIP : 11135FBJ9	2,191,000.000	1,798,074.04	1,711,740.94
PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO SEDOL : BL0HQH6	50,000.000	50,000.00	41,506.22
PVTPL CARGILL INC 4.375% 04-22-2052 SEDOL : BPG3X75	45,000.000	44,806.05	37,157.77
PVTPL CARLYLE FIN L L C SR NT 144A 5.65%DUE 09-15-2048 CUSIP : 14314CAA3	174,000.000	169,392.48	165,285.03
PVTPL CARLYLE HLDGS II FIN L L C SR NT 144A 5.625% DUE 03-30-2043 BEO CUSIP : 14310FAA0	304,000.000	297,824.35	293,001.78
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053 CUSIP : 19828TAC0	993,000.000	991,376.39	1,042,165.16
PVTPL CVS LEASE BACKED PASS THRU CTF 8.353% DUE 07-10-2031 CUSIP : 126659AA9	493,287.540	640,847.21	531,059.53
PVTPL DT MIDSTREAM INC 5.8% 12-15-2034 CUSIP : 23345MAD9	200,000.000	205,442.00	201,663.67
PVTPL FARMERS EXCHANGE CAP TRUST SURPLUSNT SECS 144A 7.05% DUE 07-15-2028 REG CUSIP : 309588AC5	200,000.000	246,768.00	206,865.80
PVTPL FIRSTENERGY TRANSMISSION LLC SR NT144A 5.45% DUE 07-15-2044/05-19-2014 BEO CUSIP : 33767BAA7	100,000.000	104,043.00	95,834.26
PVTPL FOUNDRY JV HOLDCO LLC 6.4% 01-25-2038 CUSIP : 350930AE3	521,000.000	521,722.46	526,589.61
PVTPL GLOBALATLANTIC FIN CO 6.75% 03-15-2054 CUSIP : 37959GAF4	340,000.000	337,708.40	345,577.12
PVTPL HEALTH CARE SERVICE CORP 5.875% 06-15-2054 CUSIP : 42218SAM0	300,000.000	299,073.00	290,879.82
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.268% DUE 11-15-2040 CUSIP : 459506AR2	231,000.000	163,424.90	164,972.08
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO CUSIP : 459506AS0	30,000.000	20,093.10	19,702.02
PVTPL KEYSpan GAS EAST CORP CORPBOND 5.819% DUE 04-01-2041 BEO CUSIP : 49338CAA1	1,354,000.000	1,585,787.34	1,306,499.39
PVTPL KKR GROUP FIN CO III LLC SR NT 144A 5.125 DUE 06-01-2044/05-29-2014 BEO CUSIP : 48250AAA1	448,000.000	445,521.51	409,648.53

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL KKR GROUP FIN CO VIII LLC SR NT 3.5% 08-25-2050 CUSIP : 48252MAA3	300,000.000	215,832.00	207,244.60
PVTPL LBJ INFRASTRUCTURE GROUP LLC SR SECD NT 144A 3.797% 12-31-2057 SEDOL : BMG7978	140,000.000	140,000.00	94,138.56
PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375% 04-15-2050 SEDOL : BLB4M78	1,091,000.000	1,053,294.06	729,450.46
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO CUSIP : 610202BP7	250,000.000	308,927.50	236,335.02
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO SEDOL : B5MMVT4	95,000.000	116,033.00	98,948.59
PVTPL MUTUAL OF OMAHA INS CO 6.144% 01-16-2064 SEDOL : BR88PN2	65,000.000	65,000.00	64,265.93
PVTPL NATIONWIDE MUT INS CO 4.35% DUE 04-30-2050/04-30-2020 BEO CUSIP : 638671AN7	379,000.000	342,487.17	283,819.41
PVTPL NESTLE HLDGS INC 3.9% 09-24-2038 SEDOL : BG0QJS0	15,000.000	13,227.75	12,926.61
PVTPL NESTLE HLDGS INC 4.7% DUE 01-15-2053 SEDOL : BMFQJH6	100,000.000	97,983.00	88,439.71
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 CUSIP : 64952GAT5	510,000.000	538,536.23	371,351.26
PVTPL NEW YORK LIFE INSURANCE 5.875% DUE 05-15-2033 CUSIP : 64952GAE8	1,025,000.000	1,184,422.71	1,061,529.85
PVTPL NEW YORK STATE ELECTRIC & GAS CORP 5.3% 08-15-2034 SEDOL : BSWT884	50,000.000	49,876.00	49,254.41
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205 CUSIP : 668138AC4	440,000.000	303,221.60	294,930.81
PVTPL OGLETHORPE PWR CORP ELEC MEMBE 5.8% 06-01-2054 SEDOL : BPLQFF1	100,000.000	99,736.00	98,237.13
PVTPL ONCOR ELECTRIC DELIVERY CO 5.55% 06-15-2054 SEDOL : BSY1XL6	335,000.000	334,970.01	325,747.92
PVTPL PLANET FITNESS MASTER ISSUER L SER 24-1A CLA2 II 6.237% 06-05-2054 CUSIP : 72703PAG8	693,262.500	693,262.50	690,044.86
PVTPL POLAR TANKERS INC NT 144A 5.951% DUE 05-10-2037/05-10-2007 BEO SEDOL : B1XCPL5	66,601.250	85,066.45	68,616.91
PVTPL ROCHE HLDGS INC 5.21% DUE 03-08-2054 BEO CUSIP : 771196CM2	260,000.000	260,000.00	248,752.90
PVTPL ROCKIES EXPRESS PIPELINE LLC 6.875% DUE 04-15-2040/03-22-2010 CUSIP : 77340RAM9	260,000.000	283,121.56	247,169.86
PVTPL SABAL TRAIL TRANSMISSION LLC 4.682% 05-01-2038 SEDOL : BDORRY4	255,000.000	248,339.73	224,872.37
PVTPL SES GLOBAL AMERS HLDGS GP SR NT 5.3 DUE 03-25-2044 CUSIP : 78413KAB8	235,000.000	232,593.99	171,100.70
PVTPL SOUTHERN NAT GAS CO L L C 03-15-2047 CUSIP : 84346LAA8	220,000.000	219,375.20	183,511.46
PVTPL SUBWAY FDG LLC SER 24-1A CL A23 6.505% 07-30-2054 CUSIP : 864300AE8	755,000.000	755,000.00	773,179.65
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 CUSIP : 878091BD8	300,000.000	317,404.80	268,132.43
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048 SEDOL : BYZHSJ8	250,000.000	233,046.11	192,699.44

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United States - USD			
PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 5.057% DUE 08-01-2048 BEO SEDOL : BMDTNQ4	145,000.000	144,985.67	135,647.68
PVTPL TTX CO 4.6% DUE 02-01-2049 CUSIP : 87305QCN9	481,000.000	470,763.31	417,117.71
PVTPL VERIZON COMMUNICATIONS 4.78% 02-15-2035 SEDOL : BP93RF8	330,000.000	330,848.05	314,227.10
PVTPL WENDYS FDG LLC 2019-1 SR SECD NT CL A-2-II 144A 4.08% DUE 06-15-2049 BEO CUSIP : 95058XAH1	661,226.850	663,361.22	623,948.07
PVTPL WENDYS FDG LLC SER 21-1 CL A-2-II 2.775% 06-15-2051 CUSIP : 95058XAL2	477,672.850	477,672.85	406,392.55
PVTPLNESTLE HLDGS INC GTD NT 2.625% 09-14-2051 SEDOL : BMYRCL5	166,000.000	114,120.02	99,927.81
QUALCOMM INC 4.3% DUE 05-20-2047 SEDOL : BF3KVD1	210,000.000	175,207.60	173,766.57
QUALCOMM INC 4.5% 05-20-2052 SEDOL : BNG8GG6	60,000.000	52,356.05	50,381.76
QUALCOMM INC 4.8% DUE 05-20-2045 CUSIP : 747525AK9	160,000.000	141,919.60	144,732.87
QUALCOMM INC 6% 05-20-2053 CUSIP : 747525BT9	272,000.000	290,272.79	284,556.82
QUEST DIAGNOSTICS INC 5.0% 12-15-2034 SEDOL : BTCK8Y0	160,000.000	159,374.40	155,633.95
RAYMOND JAMES FINL 4.95% DUE 07-15-2046 CUSIP : 754730AF6	476,000.000	395,203.76	427,687.30
RAYMOND JAMES FINL INC 3.75% 04-01-2051 SEDOL : BKP32M9	340,000.000	347,058.95	246,574.10
REALTY INCOME CORP 5.975% 09-01-2054 SEDOL : BS60CP8	110,000.000	109,295.55	104,585.51
REGENERON FIXED 2.8% DUE 09-15-2050 CUSIP : 75886FAF4	80,000.000	52,461.08	47,238.12
REGIONS FINL CORP 7.375% DUE 12-10-2037 SEDOL : B29VJL1	40,000.000	43,803.60	44,790.29
REPUBLIC N Y CORP 7.2% DUE 07-15-2097 SEDOL : B3D5P18	60,000.000	85,222.80	70,909.94
REPUBLIC SVCS INC 6.2% DUE 03-01-2040 SEDOL : B53WC78	45,000.000	49,340.70	47,837.35
REVVITY INC SR NT 3.625% 03-15-2051 CUSIP : 714046AJ8	120,000.000	119,998.80	81,685.24
ROCKEFELLER FNDDTN 2.492% DUE 10-01-2050 SEDOL : BMTMKJ9	185,000.000	119,781.30	112,062.27
ROPER TECHNOLOGIES INC 4.9% 10-15-2034 SEDOL : BQB3TG8	280,000.000	278,642.00	269,217.77
ROYALTY PHARMA PLC 3.3% 09-02-2040 CUSIP : 78081BAL7	265,000.000	198,789.06	191,747.27
ROYALTY PHARMA PLC 3.35% 09-02-2051 CUSIP : 78081BAP8	825,000.000	732,566.45	524,521.42
ROYALTY PHARMA PLC 5.9% 09-02-2054 CUSIP : 78081BAS2	135,000.000	131,782.95	128,339.94
ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050 CUSIP : 78081BAM5	70,000.000	48,391.70	46,682.49
RTX CORP 4.875% 10-15-2040 SEDOL : BNDVXM3	140,000.000	136,079.89	129,018.51
RTX CORPORATION 2.82% 09-01-2051 SEDOL : BP2BTQ4	370,000.000	235,444.90	224,800.77
RTX CORPORATION 3.03% 03-15-2052 SEDOL : BMYT813	922,000.000	703,293.04	584,212.65
RTX CORPORATION 4.05% 05-04-2047 SEDOL : BD8Z3T7	420,000.000	417,795.58	330,165.32

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RTX CORPORATION 4.15% 05-15-2045 SEDOL : BWTZ6W3	495,000.000	441,198.76	399,619.62
RTX CORPORATION 4.35% DUE 04-15-2047 SEDOL : BMQ9JS5	121,000.000	131,134.23	99,488.58
RTX CORPORATION 4.45% 11-16-2038 SEDOL : BYVN9N1	1,090,000.000	1,084,438.10	970,215.03
RTX CORPORATION 4.5% 06-01-2042 CUSIP : 913017BT5	1,435,000.000	1,531,511.75	1,243,326.28
RTX CORPORATION 4.7% DUE 12-15-2041 SEDOL : BN7GF51	175,000.000	162,257.85	155,487.79
RTX CORPORATION 4.8% DUE 12-15-2043 SEDOL : BM8NVQ7	170,000.000	163,468.50	150,977.89
RTX CORPORATION 6.4% 03-15-2054 CUSIP : 75513ECX7	343,000.000	341,713.75	373,658.57
S&P GLOBAL INC 3.25% DUE 12-01-2049 CUSIP : 78409VAQ7	837,000.000	753,124.30	578,242.17
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO SEDOL : BN466T5	395,000.000	343,793.24	278,981.07
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO SEDOL : BN466W8	385,000.000	260,522.05	246,498.41
SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051 SEDOL : BNSNRL1	125,000.000	82,437.50	80,502.31
SAN DIEGO GAS & 4.15% DUE 05-15-2048 CUSIP : 797440BW3	55,000.000	45,016.40	43,739.84
SAN DIEGO GAS & ELEC CO 5.55% 04-15-2054 SEDOL : BPTK7J3	45,000.000	44,690.40	43,681.25
SCHLUMBERGER INVT SA 5.0% 06-01-2034 SEDOL : BNNRKG4	202,000.000	198,630.64	198,274.13
SEMPRA 4% DUE 02-01-2048 SEDOL : BFWJFR1	210,000.000	159,787.07	159,004.17
SEMPRA 6% DUE 10-15-2039 SEDOL : B4T9B57	1,005,000.000	1,216,528.25	1,024,846.80
SHELL FIN US INC 4.0% 05-10-2046 SEDOL : BR4TV31	287,000.000	280,545.23	225,014.66
SHELL FIN US INC 4.375% 05-11-2045 SEDOL : BR4TTW6	467,000.000	460,365.63	390,927.09
SHELL FIN US INC NT 3.25% 04-06-2050 SEDOL : BT26H41	4,000.000	3,112.66	2,694.94
SHELL FIN US INC NT 4.55% 08-12-2043 SEDOL : BR4TTY8	109,000.000	122,402.74	95,339.98
SHELL FINANCE US INC 3.75% 09-12-2046 SEDOL : BR4TTZ9	1,829,000.000	1,520,544.91	1,375,615.04
SHELL INTL FIN B V 3.125% DUE 11-07-2049 SEDOL : BG0WNK8	105,000.000	73,049.55	69,274.31
SHELL INTL FIN B V 3.625% DUE 08-21-2042 SEDOL : B7C01S1	234,000.000	221,636.46	182,361.50
SHERWIN-WILLIAMS 4.55% DUE 08-01-2045 SEDOL : BYY8XV9	45,000.000	53,754.75	38,143.34
SIERRA PAC PWR CO 5.9% 03-15-2054 SEDOL : BRZWWS1	195,000.000	196,735.58	195,344.24
SIMON PPTY GROUP L 3.8% DUE 07-15-2050 CUSIP : 828807DJ3	855,000.000	933,403.50	630,315.43
SIMON PPTY GROUP L 4.25% DUE 11-30-2046 CUSIP : 828807CZ8	967,000.000	927,237.44	789,657.18
SIMON PROPERTY GROUP L.P. 5.85% DUE 03-08-2053 CUSIP : 828807DV6	565,000.000	559,948.90	570,119.42
SMUCKER J M CO 6.5% 11-15-2043 CUSIP : 832696AY4	410,000.000	408,591.70	437,124.10
SMUCKER J M CO 6.5% 11-15-2053 CUSIP : 832696AZ1	290,000.000	290,326.65	311,614.79

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SNAP ON INC 4.1% DUE 03-01-2048 CUSIP : 833034AL5	533,000.000	531,534.24	429,385.73
SOLVENTUM CORP 5.6% 03-23-2034 SEDOL : BTTMX88	160,000.000	161,435.45	159,323.34
SOLVENTUM CORP 6.0% 05-15-2064 SEDOL : BTTMXB1	20,000.000	19,469.70	0.00
SOUTHERN CAL EDISON 3.6% 02-01-2045 SEDOL : BVDPXD2	120,000.000	81,000.50	88,723.14
SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022E 5.45% 06-01-2052 CUSIP : 842400HR7	290,000.000	287,649.80	272,849.43
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL : BFMZDC0	85,000.000	68,100.30	66,247.05
SOUTHERN CALIF EDISON CO 5.75% 04-15-2054 SEDOL : BRC25V8	120,000.000	125,000.40	117,982.91
SOUTHERN CALIF EDISON CO 5.875% 12-01-2053 CUSIP : 842400HX4	320,000.000	319,315.20	318,310.76
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052 SEDOL : BP4ZDL7	95,000.000	78,016.28	64,349.28
SOUTHERN CALIF GAS CO 5.75% 06-01-2053 SEDOL : BP4Y3T2	95,000.000	93,820.10	94,532.63
SOUTHERN CO 4.25% DUE 07-01-2036 CUSIP : 842587CW5	670,000.000	680,403.10	602,177.58
SOUTH CAL EDISON 3.9 DUE 03-15-2043 SEDOL : B91R9M7	310,000.000	320,078.10	244,622.07
SOUTH CAL EDISON 4% DUE 04-01-2047 SEDOL : BD9BPH6	175,000.000	142,663.79	134,830.42
SOUTH CO GAS CAP 3.95% DUE 10-01-2046 CUSIP : 8426EPAB4	195,000.000	149,628.75	151,041.36
SOUTHWEST GAS CORP 4.875 DUE 10-01-2043 REG CUSIP : 844895AW2	350,000.000	389,711.00	295,318.57
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051 CUSIP : 845437BT8	410,000.000	342,491.40	260,300.62
SOUTHWESTERN PUBLIC SERVICE CO 3.15% DUE05-01-2050 SEDOL : BMDHPS4	275,000.000	178,263.25	178,406.79
SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049 SEDOL : BJQZ0B2	72,000.000	63,631.59	52,379.21
SOUTHWESTN ELEC 3.85% DUE 02-01-2048 SEDOL : BD1DDS7	25,000.000	24,627.04	18,012.13
SOUTHWESTN ELEC 3.9% DUE 04-01-2045 SEDOL : BWGCKS1	95,000.000	88,049.80	70,768.55
SOUTHWESTN ELEC 6.2% DUE 03-15-2040 CUSIP : 845437BL5	400,000.000	515,332.00	412,021.32
SOUTHWESTN PUB SVC 3.4% DUE 08-15-2046 SEDOL : BDGL8V4	35,000.000	38,217.20	24,412.63
SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041 SEDOL : B6T90Z4	50,000.000	41,224.00	43,037.63
SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048 SEDOL : BGYKMF6	50,000.000	44,015.00	40,571.74
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038 SEDOL : B2NJZJ1	45,000.000	46,527.30	46,422.23
SPECTRA ENERGY 4.5% DUE 03-15-2045 SEDOL : BWC4XS2	210,000.000	185,160.11	172,840.53
SPECTRA ENERGY 5.95% DUE 09-25-2043 CUSIP : 84756NAE9	385,000.000	454,407.80	379,836.72
STANFORD HEALTH CARE TAXABLE BD SER 20213.027% 08-15-2051 CUSIP : 85434VAC2	295,000.000	275,072.70	194,532.39
STANFORD HLTH CARE 3.795% DUE 11-15-2048 SEDOL : BZ5ZP21	589,000.000	643,483.08	452,710.57

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STANFORD UNIV CAL 2.413% DUE 06-01-2050 SEDOL : BMYC3C8	100,000.000	61,597.00	59,426.12
STANFORD UNIV CAL 3.647% DUE 05-01-2048 SEDOL : BDRXFL8	285,000.000	236,388.90	220,437.33
STANLEY BLACK & DECKER INC 2.75% 11-15-2050 SEDOL : BMHX630	80,000.000	64,429.34	46,063.26
STARBUCKS CORP 3.75% 12-01-2047 CUSIP : 855244AM1	402,000.000	379,941.68	294,704.62
STARBUCKS CORP FIXED 3.35% DUE 03-12-2050 CUSIP : 855244AX7	665,000.000	506,678.78	444,821.01
STERIS PLC FIXED 3.75% DUE 03-15-2051 CUSIP : 85917PAB3	115,000.000	114,448.00	81,234.31
SUNOCO LOGISTICS 4.95% DUE 01-15-2043 SEDOL : B8BHLQ8	132,000.000	128,269.60	113,710.40
SUNOCO LOGISTICS 5.3% DUE 04-01-2044 SEDOL : BL9FKB3	1,395,000.000	1,193,252.63	1,248,892.01
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047 CUSIP : 86765BAV1	983,000.000	938,180.86	883,775.54
SYSCO CORP 3.3% DUE 02-15-2050 SEDOL : BLM1PN5	250,000.000	166,796.83	168,387.31
SYSCO CORP 4.5% DUE 04-01-2046 SEDOL : BYQ4R13	95,000.000	85,934.15	78,927.86
SYSCO CORP 4.85% DUE 10-01-2045 SEDOL : BZ974R1	60,000.000	51,447.60	52,624.42
SYSCO CORP 5.375% DUE 09-21-2035 SEDOL : B0LCXQ1	100,000.000	115,130.00	100,626.64
SYSCO CORP 6.6% DUE 04-01-2040 SEDOL : BM5M5S7	650,000.000	884,977.50	701,479.58
SYSCO CORP FIXED 6.6% DUE 04-01-2050 SEDOL : BM5M5Q5	390,000.000	429,225.85	428,102.13
SYSTEM ENERGY RES INC FIRST MTG BD 5.3% 12-15-2034 SEDOL : BQ80MR4	45,000.000	44,895.60	44,076.29
TAMPA ELEC CO 4.1% DUE 06-15-2042 SEDOL : B8G1GS2	90,000.000	78,268.50	73,830.33
TAMPA ELEC CO 4.3% DUE 06-15-2048 CUSIP : 875127BE1	85,000.000	72,479.50	68,634.20
TAMPA ELEC CO 4.45% DUE 06-15-2049 CUSIP : 875127BF8	15,000.000	13,049.85	12,366.25
TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050 SEDOL : BK9NX88	55,000.000	41,518.40	39,283.39
TAMPA ELEC CO NT 3.45% 03-15-2051 CUSIP : 875127BJ0	400,000.000	399,108.00	272,703.17
TARGET CORP FIXED 3.9% DUE 11-15-2047 SEDOL : BYZQN45	65,000.000	65,708.95	50,602.16
TEACHERS INS & 3.3% DUE 05-15-2050 CUSIP : 878091BG1	275,000.000	217,470.81	183,570.05
TEXAS INSTRS INC 4.15% DUE 05-15-2048 CUSIP : 882508BD5	210,000.000	182,436.65	170,827.04
TEXAS INSTRS INC 5.15% 02-08-2054 CUSIP : 882508CJ1	460,000.000	454,578.83	431,540.61
TEXAS INSTRS INC FIXED 5% 03-14-2053 SEDOL : BMF9DQ2	110,000.000	107,280.41	100,923.06
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063 CUSIP : 882926AA6	564,000.000	543,132.78	509,116.91
THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041 SEDOL : BPCHD15	255,000.000	201,884.83	179,548.54
THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057 SEDOL : BMDYXZ8	121,000.000	101,793.92	84,445.62
TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL : B8N2417	510,000.000	396,380.57	381,875.51

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
TIME WARNER CABLE 5.5% DUE 09-01-2041 CUSIP : 88732JBB3	1,060,000.000	1,007,951.06	901,215.87
TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL : B66BW80	784,000.000	803,024.57	701,659.86
T-MOBILE US INC 5.5% 01-15-2055 SEDOL : BR876T2	374,000.000	372,372.99	352,343.29
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO CUSIP : 87264ABL8	220,000.000	185,677.57	157,108.66
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP : 87264ACT0	437,000.000	337,117.43	292,152.76
T-MOBILE USA INC 3.6% 11-15-2060 CUSIP : 87264ABY0	269,000.000	214,821.68	178,153.51
T-MOBILE USA INC 4.7% 01-15-2035 SEDOL : BLFCKY1	110,000.000	109,838.30	104,087.42
T-MOBILE USA INC 5.25% 06-15-2055 SEDOL : BLFCL15	135,000.000	134,704.35	122,796.78
T-MOBILE USA INC 5.75% 01-15-2054 SEDOL : BQBCJR6	258,000.000	260,051.45	252,623.44
T-MOBILE USA INC 6.0% 06-15-2054 SEDOL : BN4P5S4	145,000.000	150,755.05	147,267.85
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053 CUSIP : 87264ACW3	2,113,000.000	2,104,955.00	2,049,695.49
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062 SEDOL : BN72M47	30,000.000	30,001.13	29,004.01
T-MOBILE USA INC TMUS 3.3% 02-15-2051 CUSIP : 87264ABN4	1,045,000.000	736,330.11	690,383.09
TRANSCANADA 5.6% DUE 03-31-2034 SEDOL : B00K203	55,000.000	54,343.85	54,727.20
TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048 CUSIP : 893574AM5	1,338,000.000	1,216,050.55	1,113,210.96
TRAVELERS COS INC 3.75% DUE 05-15-2046 SEDOL : BD8BSC3	38,000.000	39,548.50	29,106.48
TRAVELERS COS INC 4.1% 03-04-2049 CUSIP : 89417EAP4	910,000.000	906,657.70	727,206.70
TRAVELERS COS INC 4.6% DUE 08-01-2043 SEDOL : BCLBGF2	390,000.000	361,143.90	344,904.28
TRAVELERS COS INC FIXED 3.05% DUE 06-08-2051 SEDOL : BM8ZH54	620,000.000	498,648.95	404,890.54
TRAVELERS FIXED 2.55% DUE 04-27-2050 SEDOL : BMDWQN1	95,000.000	57,887.30	56,093.91
TRUSTEES BOSTON CG 3.042% DUE 07-01-2057 CUSIP : 89838LAH7	305,000.000	305,000.00	186,558.36
TRUSTEES OF 2.516% DUE 07-01-2050 SEDOL : BMHN027	75,000.000	75,000.00	46,698.57
TUCSON ELEC PWR CO 4.85% DUE 12-01-2048 CUSIP : 898813AQ3	200,000.000	199,246.00	174,046.66
TYSON FOODS INC 5.1% 09-28-2048 CUSIP : 902494BH5	280,000.000	256,828.45	248,804.75
TYSON FOODS INC 5.15% DUE 08-15-2044 SEDOL : BQ0Q9V3	60,000.000	52,100.40	54,791.89
U S BANCORP 5.836% 06-12-2034 CUSIP : 91159HJN1	25,000.000	25,000.00	25,498.68
U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034 CUSIP : 91159HJL5	15,000.000	15,000.00	14,361.94
UBER TECHNOLOGIES INC 5.35% 09-15-2054 CUSIP : 90353TAQ3	965,000.000	963,436.70	897,362.65
UMASS MEM HLTH 5.363% DUE 07-01-2052 SEDOL : BMFX870	211,000.000	209,325.39	191,546.01
UNION ELECTRIC CO 3.9% DUE 04-01-2052 SEDOL : BM8T585	65,000.000	54,161.07	49,852.09

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
UNION ELECTRIC COMPANY 5.125% 03-15-2055 CUSIP : 906548CZ3	165,000.000	165,032.85	151,412.10
UNION ELECTRIC COMPANY 5.25% 01-15-2054 SEDOL : BPRC4Z6	95,000.000	94,295.15	88,711.64
UNION PAC CORP 3.25% DUE 02-05-2050 SEDOL : BKDMLD2	89,000.000	62,709.40	60,852.51
UNION PAC CORP 3.35% DUE 08-15-2046 SEDOL : BDG22S2	45,000.000	44,319.88	32,191.38
UNION PAC CORP 3.5% 02-14-2053 CUSIP : 907818FZ6	155,000.000	154,649.70	109,390.44
UNION PAC CORP 3.55% DUE 05-20-2061 SEDOL : BNHS0H4	290,000.000	265,265.36	193,632.80
UNION PAC CORP 3.55% DUE 08-15-2039 CUSIP : 907818FD5	580,000.000	578,347.00	470,908.96
UNION PAC CORP 3.839% DUE 03-20-2060 BEO CUSIP : 907818FG8	521,000.000	436,543.54	372,519.64
UNION PAC CORP 3.875% DUE 02-01-2055 CUSIP : 907818EC8	330,000.000	311,690.40	248,233.24
UNION PAC CORP 3.95% DUE 08-15-2059 SEDOL : BK91MW9	60,000.000	53,029.80	43,695.21
UNION PAC CORP 4.05% DUE 11-15-2045 SEDOL : BYQGY41	179,000.000	198,985.05	144,084.23
UNION PAC CORP 4.3% 03-01-2049 SEDOL : BGLC062	50,000.000	47,311.50	41,273.08
UNION PAC CORP 4.5% 09-10-2048 CUSIP : 907818EW4	450,000.000	477,922.50	381,104.25
UNION PAC CORP FIXED 2.95% 03-10-2052 CUSIP : 907818FW3	285,000.000	223,418.94	180,283.60
UNION PAC CORP FIXED 2.973% DUE 09-16-2062 CUSIP : 907818FN3	817,000.000	663,574.58	470,993.93
UNION PAC CORP FIXED 4% DUE 04-15-2047 SEDOL : BYSSD48	260,000.000	264,666.35	205,743.25
UNION PACIFIC CORP 3.6% DUE 09-15-2037 SEDOL : BYWJV98	205,000.000	181,774.95	172,073.43
UNITED AIR 2023-1 A PTT 5.8% DUE 07-15-2036 CUSIP : 90932LAJ6	317,738.530	317,738.53	324,043.13
UNITED PARCEL SVC INC 5.6% 05-22-2064 SEDOL : BT02B05	105,000.000	106,403.85	101,969.18
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 CUSIP : 91324PDU3	293,000.000	296,519.07	213,460.00
UNITEDHEALTH GROUP 3.75% 10-15-2047 CUSIP : 91324PDF6	295,000.000	277,362.60	220,138.47
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 SEDOL : BHKDL15	70,000.000	53,011.00	49,616.97
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042 SEDOL : BBNBGG4	15,000.000	12,052.65	12,050.93
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047 SEDOL : BZ0X5W0	130,000.000	112,364.20	105,150.92
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047 CUSIP : 91324PCZ3	355,000.000	345,627.90	287,994.61
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041 SEDOL : B76MDD2	50,000.000	50,899.50	44,081.09
UNITEDHEALTH GROUP 5.7% DUE 10-15-2040 SEDOL : B55H840	40,000.000	48,565.60	40,025.87
UNITEDHEALTH GROUP 5.75% DUE 07-15-2064 SEDOL : BPDY809	390,000.000	397,094.65	380,313.59
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 CUSIP : 91324PES7	305,000.000	338,616.10	306,252.97
UNITEDHEALTH GROUP 6.5% DUE 06-15-2037 SEDOL : BG49587	45,000.000	54,195.19	48,817.88

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 CUSIP : 91324PDL3	995,000.000	995,405.60	799,461.65
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG SEDOL : BM95BC8	177,000.000	154,993.88	125,240.31
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG SEDOL : BM95BD9	195,000.000	141,175.23	121,244.42
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO SEDOL : BLPK6R0	860,000.000	698,551.18	622,222.82
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO SEDOL : BLPK6S1	789,000.000	717,966.82	521,702.03
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SEDOL : BNKBV00	2,195,000.000	2,052,048.26	1,883,934.92
UNITEDHEALTH GROUP INC 4.95% 05-15-2062 SEDOL : BNKBV11	130,000.000	116,343.85	112,217.20
UNITEDHEALTH GROUP INC 5.0% 04-15-2034 SEDOL : BQB5GK7	140,000.000	138,160.24	136,736.01
UNITEDHEALTH GROUP INC 5.05% 04-15-2053 SEDOL : BN7K9M8	1,010,000.000	966,593.41	910,948.95
UNITEDHEALTH GROUP INC 5.375% 04-15-2054 CUSIP : 91324PFC1	350,000.000	351,526.75	328,660.02
UNITEDHEALTH GROUP INC 5.5% 04-15-2064 SEDOL : BQB5GH4	310,000.000	312,487.61	290,151.07
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 SEDOL : BPDY7Z7	830,000.000	836,846.40	807,194.95
UNIV SOUTHN CAL 3.028% DUE 10-01-2039 CUSIP : 914886AB2	520,000.000	495,534.00	411,361.91
UNIVERSITY CHICAGO 2.547% DUE 04-01-2050 SEDOL : BKS7BH6	145,000.000	145,000.45	92,912.32
UNIVERSITY CHICAGO FIXED 2.761% DUE 04-01-2045 SEDOL : BL739C3	60,000.000	44,979.00	45,562.81
UNIVERSITY PA TRUSTEES 4.674 DUE 09-01-2112 REG SEDOL : B4QKL19	65,000.000	61,251.45	53,749.31
UNIVERSITY SOUTHN CALIF TAXABLE BD SER 2021A 2.945% 10-01-2051 SEDOL : BKSK2J4	205,000.000	144,057.60	134,234.36
US BANCORP 5.678% 01-23-2035 CUSIP : 91159HJR2	50,000.000	50,000.00	50,456.36
UTD AIRLS 2014-1 4% DUE 10-11-2027 CUSIP : 90932PAA6	45,769.750	45,770.38	45,231.21
UTD AIRLS PASS 3.1% DUE 01-07-2030 CUSIP : 90931LAA6	126,127.440	123,920.36	119,531.10
UTD PARCEL SVC INC 3.625% DUE 10-01-2042 SEDOL : B6Y3NC9	55,000.000	61,394.30	42,852.05
UTD PARCEL SVC INC 4.25% DUE 03-15-2049 SEDOL : BJQN878	25,000.000	21,682.00	20,414.19
VA ELEC & PWR CO 2.45% DUE 12-15-2050 SEDOL : BLKH1C6	65,000.000	40,053.65	36,621.70
VA ELEC & PWR CO 3.8% DUE 09-15-2047 SEDOL : BZ0WZD8	80,000.000	63,820.30	59,950.56
VALERO ENERGY CORP NEW 3.65% 12-01-2051 SEDOL : BLGTT55	260,000.000	185,683.10	175,534.78
VENTAS RLTY LTD 4.875% DUE 04-15-2049 CUSIP : 92277GAQ0	405,000.000	496,080.45	349,027.61
VERISK ANALYTICS FIXED 3.625% DUE 05-15-2050 CUSIP : 92345YAG1	680,000.000	626,361.89	477,488.36
VERIZON 2.65% DUE 11-20-2040 SEDOL : BMWBBK1	560,000.000	433,135.42	383,352.92
VERIZON 3.85% DUE 11-01-2042 SEDOL : B8HCRP8	105,000.000	83,402.45	82,709.81
VERIZON 4.272% DUE 01-15-2036 SEDOL : BYRLRK2	105,000.000	93,796.50	94,461.39

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United States - USD			
VERIZON 5.012% DUE 08-21-2054 SEDOL : BVYRK47	60,000.000	55,282.80	53,059.80
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL : BKY5H21	2,131,000.000	1,968,850.78	1,613,424.47
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO CUSIP : 92343VGB4	2,344,000.000	2,114,001.87	1,659,106.06
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO CUSIP : 92343VGC2	1,807,000.000	1,726,076.08	1,227,292.90
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 SEDOL : BMG8DB3	270,000.000	187,432.65	186,820.52
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL : BMWBBL2	75,000.000	45,969.75	46,150.54
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL : BMXT869	1,109,000.000	833,179.13	659,087.63
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG SEDOL : BMWBMM3	110,000.000	67,808.40	63,756.97
VIACOM INC NEW 4.85% DUE 12-15-2034 CUSIP : 92553PAZ5	56,000.000	55,744.08	46,425.72
VIACOM INC NEW 5.25% DUE 04-01-2044 CUSIP : 92553PAW2	280,000.000	249,916.20	217,790.81
VIACOM INC NEW 5.85% DUE 09-01-2043 CUSIP : 92553PAU6	60,000.000	49,336.34	52,183.56
VIATRIS INC 4.0% 06-22-2050 CUSIP : 92556VAF3	870,000.000	802,497.47	593,651.90
VIATRIS INC SR NT 3.85% 06-22-2040 SEDOL : BL5BZB0	129,000.000	106,402.49	96,725.01
VICI PPTYS LP SR NT 5.625% 05-15-2052 CUSIP : 925650AE3	325,000.000	322,651.25	302,378.43
VIRGINIA ELEC & PWR CO 4 DUE 01-15-2043 CUSIP : 927804FL3	200,000.000	193,134.00	159,340.41
VIRGINIA ELEC & PWR CO 4.625% 05-15-2052 SEDOL : BP5H5X8	110,000.000	100,917.25	92,711.73
VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043 CUSIP : 927804FP4	1,065,000.000	957,136.80	934,839.26
VIRGINIA ELEC & PWR CO 5.55% 08-15-2054 SEDOL : BSMRJZ2	170,000.000	169,148.30	164,578.75
VIRGINIA ELECTRIC & POWER CO 5.05% 08-15-2034 SEDOL : BSMRJT6	75,000.000	77,016.00	73,195.59
VISA INC 2.7% DUE 04-15-2040 SEDOL : BM6JP54	90,000.000	76,624.09	65,652.12
VISA INC 4.3% DUE 12-14-2045 SEDOL : BYPHFN1	415,000.000	399,849.85	355,398.75
VISA INC FIXED 2% DUE 08-15-2050 SEDOL : BMPS1L0	110,000.000	61,524.10	59,417.57
VULCAN MATERIALS CO 5.7% 12-01-2054 CUSIP : 929160BD0	428,000.000	432,274.76	417,249.38
WACHOVIA CORP NEW 5.5% DUE 08-01-2035 CUSIP : 929903AM4	300,000.000	351,810.00	299,902.16
WALMART INC 2.95% DUE 09-24-2049 SEDOL : BKS6GR8	32,000.000	21,108.48	21,425.61
WALMART INC 3.625% DUE 12-15-2047 SEDOL : BYZLMX2	150,000.000	131,846.40	114,995.05
WALMART INC 3.95% DUE 06-28-2038 SEDOL : BGLQSV5	80,000.000	72,080.00	71,713.22
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP : 55903VBE2	2,307,000.000	1,798,707.54	1,722,262.82
WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062 SEDOL : BNQCCY0	830,000.000	687,997.96	612,839.22
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 CUSIP : 55903VBD4	3,273,000.000	2,654,293.94	2,636,337.91

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052 SEDOL : BMWPCK0	460,000.000	387,533.13	287,473.14
WASTE MANAGEMENT INC 2.95% DUE 06-01-2041 CUSIP : 94106LBR9	165,000.000	164,155.20	119,887.50
WASTE MANAGEMENT INC 5.35% 10-15-2054 CUSIP : 94106LCF4	1,547,000.000	1,544,627.53	1,488,397.68
WASTE MGMT INC DEL 5.2% 03-15-2035 SEDOL : BSHPMV8	425,000.000	422,792.10	414,471.93
WELLPOINT INC 4.85% DUE 08-15-2054 CUSIP : 94973VBL0	50,000.000	47,208.50	41,529.50
WELLPOINT INC 5.1% DUE 01-15-2044 SEDOL : BCSCZN9	60,000.000	57,430.20	54,587.23
WELLPOINT INC 5.85% DUE 01-15-2036 SEDOL : BFNBYT9	55,000.000	53,719.05	55,658.10
WELLPOINT INC 5.95% DUE 12-15-2034 SEDOL : B08X3G7	40,000.000	45,278.40	41,507.20
WELLPOINT INC 6.375% DUE 06-15-2037 SEDOL : BG496S4	40,000.000	41,973.20	42,410.53
WELLS FARGO & CO 3.068% 04-30-2041 CUSIP : 95000U2Q5	2,595,000.000	2,123,147.85	1,890,584.63
WELLS FARGO & CO 3.9% DUE 05-01-2045 SEDOL : BX2H0V0	185,000.000	150,751.65	143,759.99
WELLS FARGO & CO 4.4% DUE 06-14-2046 CUSIP : 94974BGT1	800,000.000	563,576.00	643,129.02
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL : BYQ29R7	35,000.000	30,840.95	30,369.33
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP : 95000U2M4	2,666,000.000	2,951,501.14	2,369,865.14
WELLS FARGO & COMPANY 5.389% 04-24-2034 CUSIP : 95000U3D3	115,000.000	109,859.20	113,747.90
WESTLAKE CHEM CORP SR NT 2.875% 08-15-2041 SEDOL : BKP5407	55,000.000	39,954.40	36,947.34
WESTLAKE CHEM CORP SR NT 3.375% 08-15-2061 SEDOL : BKP4ZQ7	270,000.000	196,135.40	162,463.76
WEYERHAEUSER CO SR NT 4% 03-09-2052 CUSIP : 962166CB8	300,000.000	294,798.00	226,405.56
WI PWR & LT CO 4.1% DUE 10-15-2044 CUSIP : 976826BK2	250,000.000	252,657.50	197,285.51
WI PWR & LT CO FIXED 3.65% 04-01-2050 CUSIP : 976826BN6	605,000.000	613,503.45	433,491.76
WILLIAM MARSH RICE 3.574% DUE 05-15-2045 SEDOL : BWX1XZ9	75,000.000	62,787.75	59,357.03
WILLIAMS COMPANIES INC 3.5% 10-15-2051 CUSIP : 88339WAA4	370,000.000	308,763.30	252,588.57
WILLIAMS COS INC 5.75% DUE 06-24-2044 CUSIP : 969457BV1	9,000.000	8,894.61	8,727.94
WILLIAMS COS INC 5.8% 11-15-2054 SEDOL : BMZBG14	233,000.000	232,496.72	228,250.64
WILLIAMS PARTNERS 5.8 DUE 11-15-2043 SEDOL : BG0SQL8	275,000.000	288,486.51	268,713.46
WILLIAMS PARTNERS 6.3% DUE 04-15-2040 CUSIP : 96950FAF1	250,000.000	273,610.00	260,556.29
WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048 CUSIP : 96949LAE5	600,000.000	691,614.00	511,624.18
WILLIS N AMER INC 3.875% DUE 09-15-2049 CUSIP : 970648AK7	440,000.000	442,607.51	323,472.94
WISCONSIN PUBLIC SERVICE 2.85% 12-01-2051 CUSIP : 976843BN1	175,000.000	174,683.25	108,231.75
WYETH 6% DUE 02-15-2036 SEDOL : BG491R8	75,000.000	87,531.75	79,017.04

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL : B91ZLT2	270,000.000	318,884.75	281,955.04
XCEL ENERGY INC 3.5% DUE 12-01-2049 CUSIP : 98389BAX8	215,000.000	149,242.20	148,175.27
ZOETIS INC 4.7 02-01-2043 SEDOL : BG0R585	73,000.000	75,176.58	64,954.43
Total United States - USD		467,960,010.38	412,642,098.09
Total Corporate Debt Instruments - Other		516,339,460.43	456,721,041.27
Corporate Stock - Common			
Belgium - USD			
ADR GALAPAGOS NV CUSIP : 36315X101	11,447.000	436,215.33	314,792.50
Total Belgium - USD		436,215.33	314,792.50
Canada - USD			
ALAMOS GOLD INC NEW COM CLA COM CLA CUSIP : 011532108	23,088.000	184,504.08	425,742.72
RB GLOBAL INC COM NPV CUSIP : 74935Q107	5,742.000	260,349.66	517,985.82
Total Canada - USD		444,853.74	943,728.54
Denmark - USD			
ADR ASCENDIS PHARMA A/S SPONSORED ADR CUSIP : 04351P101	656.000	75,053.39	90,311.52
Total Denmark - USD		75,053.39	90,311.52
Israel - USD			
CELLEBRITE DI LTD COM USD0.0001 CUSIP : M2197Q107	5,698.000	116,876.59	125,526.94
MONDAY COM LTD COM NPV CUSIP : M7S64H106	2,081.000	282,634.54	489,950.64
ODDITY TECH LTD COMSTK CUSIP : M7518J104	1,043.000	33,447.68	43,826.86
Total Israel - USD		432,958.81	659,304.44
United Kingdom - USD			
GENIUS SPORTS LTD COM NPV CUSIP : G3934V109	18,901.000	126,923.60	163,493.65
Total United Kingdom - USD		126,923.60	163,493.65
United States - USD			
#REORG/ INARI MED INC CASH MERGER 02-19-2025 CUSIP : 45332Y109	767.000	40,663.99	39,155.35

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
#REORG/ PAYCOR HCM INC CASH MERGER 04-14-2025 CUSIP : 70435P102	6,313.000	144,706.32	117,232.41
#REORG/BEACON ROOFING SUPPLY INC COM MERGER 04-29-2025 CUSIP : 073685109	1,437.000	61,022.61	145,970.46
#REORG/HASHICORP INC MERGER 02-27-2025 CUSIP : 418100103	4,525.000	122,184.26	154,800.25
#REORG/INTRA-CELLULAR MERGER 04-02-2025 CUSIP : 46116X101	3,975.000	216,129.52	331,992.00
#REORG/REVANCE MERGER 02-06-2025 CUSIP : 761330109	4,957.000	81,416.21	15,069.28
#REORG/SPRINGWORKS MERGER 07-01-2025 CUSIP : 85205L107	3,782.000	137,603.42	136,643.66
#REORG/SUMMIT MATLS INC CL A MERGER 02-10-2025 CUSIP : 86614U100	13,746.000	407,862.73	695,547.60
AAON INC COM PAR \$0.004 COM PAR \$0.004 CUSIP : 000360206	3,758.000	309,214.05	442,241.44
AAR CORP COM CUSIP : 000361105	6,753.000	200,230.44	413,823.84
ABERCROMBIE & FITCH CO CL A CLA CUSIP : 002896207	1,635.000	176,635.03	244,383.45
ACUMEN PHARMACEUTICALS INC COM CUSIP : 00509G209	3,713.000	27,901.73	6,386.36
ADAPTHEALTH CORP COM CUSIP : 00653Q102	70,385.000	739,275.86	670,065.20
ADR CENTESSA PHARMACEUTICALS PLC SPONSORED ADS CUSIP : 152309100	1,400.000	20,650.00	23,450.00
ADR STRUCTURE THERAPEUTICS INC SPONSOREDADR CUSIP : 86366E106	600.000	33,065.79	16,272.00
ADVANCE AUTO PTS INC COM CUSIP : 00751Y106	11,129.000	490,479.26	526,290.41
AEROVIRONMENT INC COM CUSIP : 008073108	1,842.000	180,101.53	283,465.38
ALASKA AIR GROUP INC COM CUSIP : 011659109	1,738.000	63,659.08	112,535.50
ALDEYRA THERAPEUTICS INC FORMERLY ALDEXATHERAPEUTICS INC 03/17/2014 COM CUSIP : 01438T106	8,879.000	83,104.73	44,306.21
ALKAMI TECHNOLOGY INC COM CUSIP : 01644J108	2,094.000	54,197.74	76,807.92
ALKERMES PLC SHS CUSIP : G01767105	5,378.000	142,372.18	154,671.28
ALLEGIAN T TRAVEL CO COM CUSIP : 01748X102	1,781.000	186,988.32	167,627.72
ALLETE INC COM NEW CUSIP : 018522300	5,574.000	323,027.39	361,195.20
AMERICAN EAGLE OUTFITTERS INC NEW COM CUSIP : 02553E106	2,313.000	30,676.97	38,557.71
AMERIS BANCORP COM CUSIP : 03076K108	6,429.000	327,131.80	402,262.53
ANGIODYNAMICS INC COM STK CUSIP : 03475V101	24,550.000	198,625.67	224,878.00
ANTERO RES CORP COM CUSIP : 03674X106	6,172.000	184,222.49	216,328.60
APOGEE ENTERPRISES INC COM CUSIP : 037598109	8,834.000	325,446.39	630,835.94
APOGEE THERAPEUTICS INC COM CUSIP : 03770N101	1,232.000	21,390.19	55,809.60
APPFOLIO INC COM CL A COM CL A CUSIP : 03783C100	1,530.000	189,425.40	377,481.60

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
APPLIED INDL TECHNOLOGIES INC COM CUSIP : 03820C105	812.000	161,991.49	194,449.64
ARCBEST CORP COM USD0.01 CUSIP : 03937C105	3,704.000	368,555.30	345,657.28
ARCELLX INC COM CUSIP : 03940C100	1,682.000	94,884.41	128,992.58
ARCHROCK INC COM CUSIP : 03957W106	15,261.000	320,900.52	379,846.29
ARCOSA INC COM CUSIP : 039653100	2,400.000	119,641.20	232,176.00
ARIS WTR SOLUTIONS INC CL A CL A CUSIP : 04041L106	8,803.000	143,816.12	210,831.85
ASTEC INDS INC COM CUSIP : 046224101	6,450.000	290,248.06	216,720.00
ATI INC COM CUSIP : 01741R102	3,370.000	191,131.24	185,484.80
ATMUS FILTRATION TECHNOLOGIES INC COM CUSIP : 04956D107	8,053.000	282,023.05	315,516.54
AVEPOINT INC COM CUSIP : 053604104	3,166.000	25,028.42	52,270.66
AXSOME THERAPEUTICS INC. COM CUSIP : 05464T104	1,128.000	100,519.28	95,440.08
AZZ INC COM CUSIP : 002474104	9,159.000	357,215.49	750,305.28
BADGER METER INC COM CUSIP : 056525108	724.000	110,247.99	153,574.88
BELDEN INC COM CUSIP : 077454106	5,921.000	335,945.43	666,763.81
BELLRING BRANDS INC COM USD0.01 CUSIP : 07831C103	5,926.000	238,250.79	446,464.84
BIGCOMMERCE HLDGS INC COM SER 1 COM SER 1 CUSIP : 08975P108	5,499.000	148,002.20	33,653.88
BILL HOLDINGS INC COM USD0.00001 CUSIP : 090043100	2,512.000	164,110.25	212,791.52
BIOCRYST PHARMACEUTICALS INC COM CUSIP : 09058V103	26,394.000	313,288.36	198,482.88
BLOOM ENERGY CORP CL A CL A CUSIP : 093712107	7,115.000	138,222.24	158,024.15
BLUEPRINT MEDICINES CORP COM CUSIP : 09627Y109	2,127.000	142,266.60	185,516.94
BOOT BARN HLDGS INC COM CUSIP : 099406100	2,638.000	222,126.60	400,501.16
BRIDGE INVT GROUP HLDGS INC COM CL A COMCLA CUSIP : 10806B100	3,464.000	54,936.57	29,097.60
BRIGHTSPRING HEALTH SVCS INC COM CUSIP : 10950A106	12,454.000	165,798.17	212,091.62
BWX TECHNOLOGIES INC COM CUSIP : 05605H100	2,145.000	113,885.73	238,931.55
CADENCE BK COM CUSIP : 12740C103	15,645.000	392,696.12	538,970.25
CAPRI HOLDINGS LTD COM NPV CUSIP : G1890L107	17,822.000	367,641.95	375,331.32
CAVA GROUP INC COM CUSIP : 148929102	1,229.000	38,786.09	138,631.20
CERIBELL INC COM CUSIP : 15678C102	1,490.000	25,330.00	38,561.20
CG ONCOLOGY INC COM CUSIP : 156944100	905.000	21,237.54	25,955.40
CHORD ENERGY CORPORATION COM USD0.01 CUSIP : 674215207	1,344.000	196,306.17	157,140.48

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
CLEARFIELD INC COM CUSIP : 18482P103	4,314.000	130,567.04	133,734.00
COGNEX CORP COM CUSIP : 192422103	4,128.000	158,913.40	148,030.08
COHERENT CORP COM CUSIP : 19247G107	2,823.000	189,972.54	267,422.79
COLUMBIA BKG SYS INC COM CUSIP : 197236102	22,041.000	543,582.67	595,327.41
COLUMBUS MCKINNON CORP N Y COM CUSIP : 199333105	7,542.000	228,720.29	280,864.08
COMMUNITY FINANCIAL SYSTEM INC CUSIP : 203607106	7,583.000	374,550.20	467,719.44
CONFLUENT INC CL A CL A CUSIP : 20717M103	3,600.000	82,560.31	100,656.00
CONTRA CHINOOK THERA CUSIP : 169CVR016	1,450.000	0.00	0.00
CORE & MAIN INC COM CL A COM CL A CUSIP : 21874C102	4,373.000	200,920.09	222,629.43
COTY INC COM CL A COM CL A CUSIP : 222070203	24,561.000	200,592.18	170,944.56
COUCHBASE INC COM CUSIP : 22207T101	6,528.000	127,617.83	101,771.52
CREDO TECHNOLOGY GROUP HOLDING LTD CUSIP : G25457105	1,869.000	122,336.70	125,615.49
CRESCENT ENERGY CO COM CL A COM CL A CUSIP : 44952J104	48,034.000	572,261.67	701,776.74
CRYOPOINT INC COM PAR \$0.001 COM PAR \$0.001 CUSIP : 229050307	1,088.000	34,392.68	8,464.64
CS DISCO INC COM CUSIP : 126327105	5,171.000	130,363.04	25,803.29
CULLINAN THERAPEUTICS INC CUSIP : 230031106	2,428.000	43,293.53	29,573.04
CUSHMAN & WAKEFIELD INC CUSIP : G2717B108	14,025.000	188,592.24	183,447.00
CYTOKINETICS INC COMMON STOCK CUSIP : 23282W605	455.000	14,347.69	21,403.20
DAY ONE BIOPHARMACEUTICALS INC COM USD0.0001 CUSIP : 23954D109	4,697.000	66,178.55	59,510.99
DIGITALBRIDGE GROUP INC CL A NEW CUSIP : 25401T603	20,056.000	346,911.82	226,231.68
DISC MEDICINE INC COM CUSIP : 254604101	1,096.000	72,038.09	69,486.40
DYCOM INDS INC COM CUSIP : 267475101	1,575.000	297,646.97	274,144.50
ELEMENT SOLUTION INC COM CUSIP : 28618M106	16,904.000	315,611.88	429,868.72
ENERPAC TOOL GROUP CORP CL A COM CL A COM CUSIP : 292765104	3,507.000	92,337.14	144,102.63
ENERSYS COM CUSIP : 29275Y102	5,242.000	389,764.80	484,518.06
ENSIGN GROUP INC COM STK CUSIP : 29358P101	2,341.000	257,555.78	311,025.26
ESAB CORPORATION COM USD0.001 WI CUSIP : 29605J106	4,180.000	201,816.13	501,349.20
ESTABLISHMENT LABS HLDGS INC CUSIP : G31249108	1,625.000	85,182.45	74,863.75
EVERCORE INC CUSIP : 29977A105	450.000	29,549.07	124,735.50
EYEPOINT PHARMACEUTICALS INC COM NEW COMNEW CUSIP : 30233G209	3,734.000	40,150.48	27,818.30

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<i>Corporate Stock - Common</i>			
United States - USD			
FABRINET COM USD0.01 CUSIP : G3323L100	482.000	113,069.96	105,982.16
FEDERAL SIGNAL CORP COM CUSIP : 313855108	2,557.000	152,719.20	236,241.23
FIGS INC COM USD0.0001 CLA CUSIP : 30260D103	25,275.000	150,464.23	156,452.25
FIRSTCASH HLDGS INC COM CUSIP : 33768G107	2,164.000	176,305.74	224,190.40
FIVE9 INC COM CUSIP : 338307101	3,604.000	118,510.61	146,466.56
FLYWIRE CORP COM VTG COM VTG CUSIP : 302492103	18,882.000	418,226.82	389,346.84
FOOT LOCKER INC COM CUSIP : 344849104	12,344.000	273,337.12	268,605.44
FRESHPET INC COM CUSIP : 358039105	3,151.000	265,968.78	466,694.61
FRESHWORKS INC CL A CLA CUSIP : 358054104	22,444.000	355,630.26	362,919.48
GENTHERM INC COM NPV CUSIP : 37253A103	7,476.000	392,538.07	298,479.30
GERON CORP COM CUSIP : 374163103	116,953.000	408,343.84	414,013.62
GITLAB INC CL A COM CUSIP : 37637K108	2,863.000	102,496.99	161,330.05
GLACIER BANCORP INC NEW COM CUSIP : 37637Q105	9,498.000	293,163.04	476,989.56
GLAUKOS CORP COM CUSIP : 377322102	1,076.000	120,015.73	161,335.44
GOODYEAR TIRE & RUBBER CO COM CUSIP : 382550101	56,819.000	734,578.36	511,371.00
GRANITE CONST INC COM CUSIP : 387328107	2,044.000	79,018.55	179,279.24
HAEMONETICS CORP MASS COM CUSIP : 405024100	2,950.000	241,045.16	230,336.00
HAIN CELESTIAL GROUP INC COM CUSIP : 405217100	26,926.000	778,173.79	165,594.90
HANCOCK WHITNEY CORP CUSIP : 410120109	7,649.000	390,555.99	418,553.28
HEALTHEQUITY INC COM CUSIP : 42226A107	3,315.000	228,524.48	318,074.25
HELMERICH & PAYNE INC COM CUSIP : 423452101	11,438.000	402,198.36	366,244.76
HERC HLDGS INC COM CUSIP : 42704L104	535.000	97,080.14	101,291.55
HIMS & HERS HEALTH INC COM CL A COM CUSIP : 433000106	3,717.000	102,224.74	89,877.06
HOULIHAN LOKEY INC CL A CLA CUSIP : 441593100	808.000	36,193.15	140,317.28
HUB GROUP INC CL A CLA CUSIP : 443320106	3,791.000	169,789.43	168,926.96
I3 VERTICALS INC CL A CLA CUSIP : 46571Y107	4,937.000	113,796.51	113,748.48
ICHOR HOLDINGS LTD COM USD0.0001 CUSIP : G4740B105	7,032.000	260,412.98	226,571.04
ICU MED INC COM CUSIP : 44930G107	4,690.000	817,850.07	727,747.30
IMPINJ INC COM CUSIP : 453204109	1,086.000	112,488.41	157,752.36
INGEVITY CORP COM CUSIP : 45688C107	17,157.000	724,704.01	699,147.75

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United States - USD			
INNOVEX INTERNATIONAL INC COM NPV CUSIP : 457651107	7,362.000	222,431.54	102,847.14
INSMED INC COM PAR \$.01 CUSIP : 457669307	5,469.000	129,491.25	377,579.76
INSPIRE MED SYS INC COM CUSIP : 457730109	598.000	52,466.29	110,857.24
INTAPP INC COM CUSIP : 45827U109	400.000	27,737.29	25,636.00
INTEGER HLDGS CORP COM CUSIP : 45826H109	1,397.000	65,178.68	185,130.44
IOVANCE BIOTHERAPEUTICS INC COM CUSIP : 462260100	13,993.000	116,141.50	103,548.20
IRHYTHM TECHNOLOGIES INC COM CUSIP : 450056106	1,452.000	156,573.92	130,926.84
ITRON INC COM STK NPV CUSIP : 465741106	2,589.000	239,544.63	281,113.62
JANUX THERAPEUTICS INC COM CUSIP : 47103J105	200.000	12,396.32	10,708.00
KRATOS DEFENSE & SECURITY SOLUTIONS INC CUSIP : 50077B207	5,613.000	91,304.97	148,070.94
KRYSTAL BIOTECH INC COM CUSIP : 501147102	880.000	159,162.55	137,860.80
KURA ONCOLOGY INC COM CUSIP : 50127T109	2,100.000	56,732.24	18,291.00
LAKELAND FINL CORP COM STK CUSIP : 511656100	1,701.000	71,661.96	116,960.76
LANDSTAR SYS INC COM CUSIP : 515098101	2,181.000	280,697.91	374,826.66
LANTHEUS HLDGS INC COM CUSIP : 516544103	2,332.000	180,058.65	208,620.72
LATTICE SEMICONDUCTOR CORP COM CUSIP : 518415104	8,515.000	230,014.20	482,374.75
LEGALZOOM COM INC COM CUSIP : 52466B103	8,435.000	114,940.24	63,346.85
LIBERTY ENERGY INC COM USD0.01 CLA CUSIP : 53115L104	6,991.000	97,148.25	139,050.99
LITHIA MTRS INC COM CLA CUSIP : 536797103	216.000	43,013.59	77,204.88
LITTELFUSE INC COM CUSIP : 537008104	2,001.000	506,178.93	471,535.65
LIVERAMP HOLDINGS INC CUSIP : 53815P108	4,316.000	141,656.95	131,076.92
LOAR HOLDINGS INC COM CUSIP : 53947R105	600.000	26,573.93	44,346.00
LPL FINL HLDGS INC COM CUSIP : 50212V100	729.000	77,638.28	238,025.79
M/I HOMES INC CUSIP : 55305B101	597.000	14,198.35	79,371.15
MADDEN STEVEN LTD COM CUSIP : 556269108	6,547.000	220,046.06	278,378.44
MADRIGAL PHARMACEUTICALS INC COM CUSIP : 558868105	474.000	170,373.04	146,262.18
MATADOR RES CO COM CUSIP : 576485205	6,205.000	330,918.02	349,093.30
MEDPACE HLDGS INC COM CUSIP : 58506Q109	275.000	67,840.03	91,363.25
MERCURY SYSTEMS INC CUSIP : 589378108	20,169.000	838,808.43	847,098.00
MERIT MED SYS INC COM CUSIP : 589889104	4,183.000	317,471.43	404,579.76

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<i>Corporate Stock - Common</i>			
United States - USD			
MERUS B V MERUS N V CUSIP : N5749R100	1,712.000	54,810.89	71,989.60
MLP VIPER ENERGY INC CUSIP : 927959106	6,773.000	173,295.74	332,351.11
MODINE MFG CO COM STK CUSIP : 607828100	1,013.000	135,722.15	117,437.09
MP MATERIALS CORP COM USD0.0001 CL A CUSIP : 553368101	20,679.000	405,301.13	322,592.40
MSA SAFETY INC COM CUSIP : 553498106	2,332.000	202,122.41	386,575.64
MURPHY OIL CORP COM CUSIP : 626717102	17,149.000	642,101.40	518,928.74
NATIONAL BK HLDGS CORP CL A COM STK CUSIP : 633707104	12,388.000	345,287.51	533,427.28
NCINO INC NEW COM CUSIP : 63947X101	3,300.000	99,564.44	110,814.00
NEOGEN CORP COM CUSIP : 640491106	2,663.000	49,202.82	32,328.82
NEOGENOMICS INC COM NEW COM NEW CUSIP : 64049M209	36,210.000	480,924.98	596,740.80
NERDY INC CL A CL A CUSIP : 64081V109	11,633.000	109,415.45	18,845.46
NEW JERSEY RES CORP COM CUSIP : 646025106	6,912.000	229,494.90	322,444.80
NEW YORK TIMES CO CL A ISIN #US6501111073 CUSIP : 650111107	2,607.000	89,381.32	135,694.35
NLIGHT INC COM USD0.0001 CUSIP : 65487K100	8,498.000	88,164.07	89,144.02
NUVALENT INC CL A CL A CUSIP : 670703107	1,803.000	154,122.89	141,138.84
OGE ENERGY CORP COM CUSIP : 670837103	9,093.000	336,476.08	375,086.25
O-I GLASS INC COM CUSIP : 67098H104	45,409.000	572,813.69	492,233.56
ONESP WORLD HLDGS LTD COM USD0.0001 CUSIP : P73684113	16,336.000	190,391.23	325,086.40
ONESTREAM INC CL A CL A CUSIP : 68278B107	279.000	5,580.00	7,957.08
ONTO INNOVATION INC CUSIP : 683344105	2,842.000	282,107.24	473,676.14
PAC PREMIER BANCORP COM CUSIP : 69478X105	9,293.000	335,108.57	231,581.56
PAPA JOHNS INTL INC COM CUSIP : 698813102	9,965.000	558,026.95	409,262.55
PARSONS CORP DEL COM CUSIP : 70202L102	2,655.000	167,271.92	244,923.75
PAYMENTUS HLDGS INC COM CL A COM CL A CUSIP : 70439P108	5,177.000	103,243.26	169,132.59
PEDIATRIX MEDICAL GROUP INC CUSIP : 58502B106	11,621.000	176,599.91	152,467.52
PENN ENTERTAINMENT INC CUSIP : 707569109	6,206.000	149,254.73	123,002.92
PERELLA WEINBERG PARTNERS COM USD0.0001 CL A CUSIP : 71367G102	10,282.000	166,471.71	245,122.88
PERFORMANCE FOOD GROUP CO COM CUSIP : 71377A103	640.000	32,228.41	54,112.00
PHREESIA INC COM CUSIP : 71944F106	4,154.000	101,583.65	104,514.64
PINNACLE FINL PARTNERS INC COM CUSIP : 72346Q104	1,014.000	53,833.54	115,991.46

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<i>Corporate Stock - Common</i>			
United States - USD			
PJT PARTNERS INC COM CL A COM CL A CUSIP : 69343T107	3,533.000	224,501.52	557,542.73
PLIANT THERAPEUTICS INC COM CUSIP : 729139105	1,535.000	28,824.49	20,215.95
PORTILLOS INC CL A COM CL A COM CUSIP : 73642K106	3,766.000	85,992.26	35,400.40
POWELL INDS INC COM CUSIP : 739128106	722.000	100,003.28	160,031.30
PRIVIA HEALTH GROUP INC COM CUSIP : 74276R102	3,751.000	96,218.05	73,332.05
PROCORE TECHNOLOGIES INC COM CUSIP : 74275K108	3,911.000	236,194.14	293,051.23
PROGRESS SOFTWARE CORP COM CUSIP : 743312100	8,318.000	398,518.29	541,917.70
PROTAGONIST THERAPEUTICS INC COM CUSIP : 74366E102	4,065.000	102,490.29	156,909.00
PULMONX CORPORATION COM CUSIP : 745848101	1,876.000	45,840.87	12,738.04
PVH CORP COM USD1 CUSIP : 693656100	3,056.000	218,391.97	323,172.00
QUAKER CHEM CORP COM CUSIP : 747316107	2,404.000	211,369.19	338,387.04
QUANEX BLDG PRODS CORP COM STK CUSIP : 747619104	14,858.000	212,232.28	360,157.92
QUIDELORTHO CORPORATION COM USD0.001 CUSIP : 219798105	16,439.000	681,914.32	732,357.45
RADIUS RECYCLING INC CL A COM STK CLASS A USD1 CUSIP : 806882106	11,900.000	223,311.25	181,118.00
RADNET INC COM STK CUSIP : 750491102	3,753.000	196,987.16	262,109.52
RAMBUS INC DEL COM CUSIP : 750917106	7,948.000	451,982.43	420,131.28
RANGE RES CORP COM CUSIP : 75281A109	10,201.000	179,556.16	367,031.98
RAPID7 INC COM CUSIP : 753422104	3,197.000	303,967.44	128,615.31
RBC BEARINGS INC COM CUSIP : 75524B104	335.000	62,175.03	100,211.90
RED ROCK RESORTS INC CL A CL A CUSIP : 75700L108	2,791.000	73,933.53	129,055.84
REGAL REXNORD CORPORATION COM STK USD0.01 CUSIP : 758750103	0.000	0.00	0.00
REPAY HLDGS CORP CL A CL A CUSIP : 76029L100	4,275.000	52,863.12	32,618.25
REV GROUP INC COM CUSIP : 749527107	33,538.000	340,180.76	1,068,856.06
REVOLUTION MEDICINES INC COM CUSIP : 76155X100	993.000	44,530.67	43,433.82
SEACOAST BKG CORP FLA COM NEW COM NEW CUSIP : 811707801	16,371.000	346,951.94	450,693.63
SELECTIVE INS GROUP INC COM CUSIP : 816300107	2,662.000	244,180.50	248,950.24
SENSIENT TECHNOLOGIES CORP COM CUSIP : 81725T100	5,840.000	392,095.20	416,158.40
SERVICETITAN INC CL A CL A CUSIP : 81764X103	724.000	66,780.60	74,477.88
SHAKE SHACK INC CL A CL A CUSIP : 819047101	2,561.000	272,883.38	332,417.80
SHIFT4 PMTS INC CL A CL A CUSIP : 82452J109	1,300.000	55,220.77	134,914.00

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
SILGAN HLDGS INC COM CUSIP : 827048109	11,202.000	421,070.44	583,064.10
SILICON LABORATORIES INC COM CUSIP : 826919102	600.000	69,754.50	74,532.00
SIMPLY GOOD FOODS CO COM CUSIP : 82900L102	2,992.000	68,422.06	116,628.16
SITIME CORP COM CUSIP : 82982T106	972.000	109,529.59	208,523.16
SONOS INC COM CUSIP : 83570H108	2,976.000	58,930.28	44,759.04
SOUTHSTATE CORP COM CUSIP : 840441109	4,985.000	386,572.98	495,907.80
SPS COMM INC COM CUSIP : 78463M107	475.000	90,522.81	87,395.25
SPX TECHNOLOGIES INC COM CUSIP : 78473E103	1,394.000	201,438.55	202,854.88
STEPSTONE GROUP INC CL A CL A CUSIP : 85914M107	5,474.000	221,560.64	316,835.12
SYNDAX PHARMACEUTICALS INC COM CUSIP : 87164F105	1,752.000	33,659.34	23,161.44
TECHTARGET INC COM NEW COM USD0.001 CUSIP : 87874R308	4,372.000	120,421.22	86,653.04
TEXAS CAP BANCSHARES INC DEL COM CUSIP : 88224Q107	7,054.000	443,899.40	551,622.80
TEXAS ROADHOUSE INC COMMON STOCK CUSIP : 882681109	819.000	50,752.40	147,772.17
TG THERAPEUTICS INC COM CUSIP : 88322Q108	2,343.000	58,475.10	70,524.30
TRI POINTE HOMES INC CUSIP : 87265H109	1,815.000	25,735.77	65,811.90
TWIST BIOSCIENCE CORP COM CUSIP : 90184D100	373.000	15,877.57	17,333.31
TXNM ENERGY INC COM NPV CUSIP : 69349H107	8,604.000	370,204.34	423,058.68
UNITED CMNTY BK BLAIRSVILLE GA COM CUSIP : 90984P303	10,231.000	216,990.64	330,563.61
UNITED PARKS & RESORTS INC CUSIP : 81282V100	6,001.000	365,132.58	337,196.19
V F CORP COM CUSIP : 918204108	59,975.000	1,008,435.87	1,287,063.50
VALARIS LTD COM USD0.40 CUSIP : G9460G101	4,052.000	202,856.36	179,260.48
VALMONT INDS INC COM CUSIP : 920253101	3,158.000	739,156.25	968,463.86
VARONIS SYS INC COM CUSIP : 922280102	5,578.000	225,092.55	247,830.54
VAXCYTE INC COM CUSIP : 92243G108	3,191.000	152,542.58	261,215.26
VIAVI SOLUTIONS INC COM NPV CUSIP : 925550105	33,346.000	346,227.76	336,794.60
VIRIDIAN THERAPEUTICS INC COM CUSIP : 92790C104	4,284.000	123,201.70	82,124.28
VONTIER CORP COM USD0.0001 WI CUSIP : 928881101	4,466.000	138,953.13	162,875.02
WARBY PARKER INC CL A COM CL A COM CUSIP : 93403J106	4,335.000	108,592.42	104,950.35
WESBANCO INC COM CUSIP : 950810101	13,144.000	338,859.49	427,705.76
WESTERN ALLIANCE BANCORPORATION COM CUSIP : 957638109	963.000	45,133.66	80,449.02

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
WINGSTOP INC COM CUSIP : 974155103	991.000	99,996.29	281,642.20
WOODWARD INC COM CUSIP : 980745103	1,980.000	140,311.55	329,511.60
ZETA GLOBAL HLDGS CORP CL A CL A CUSIP : 98956A105	5,553.000	70,208.98	99,898.47
ZOOMINFO TECHNOLOGIES INC COM USD0.01 CUSIP : 98980F104	17,557.000	220,627.08	184,524.07
ZURN ELKAY WATER SOLUTIONS CORPORATION CUSIP : 98983L108	9,492.000	264,512.23	354,051.60
Total United States - USD		50,384,247.68	60,240,234.99
Total Corporate Stock - Common		51,900,252.55	62,411,865.64
<i>Partnership/Joint Venture Interests</i>			
United States - USD			
ARIEL INTERNATIONAL DM/EM LLC CUSIP : 994QNH991	12,600,000.000	12,600,000.00	20,273,118.00
ARIEL INTERNATIONAL DM/EM LLC CUSIP : 994QNK994	1.000	1.00	4,432,627.00
CF LSV INTL AC VALUE EQUITY FUND LP CUSIP : MBB991WQ8	216,825.850	50,573,931.83	56,064,963.59
CF UBS TRUMBULL PROPERTY FUND CUSIP : 99089LWV7	2,084.600	19,737,367.70	18,084,342.76
Total United States - USD		82,911,300.53	98,855,051.35
Total Partnership/Joint Venture Interests		82,911,300.53	98,855,051.35
<i>Real Estate</i>			
United States - USD			
CF AEW GLOBAL PROPERTIES TRUST FUND CL A CUSIP : 45999VC49	337,981.060	4,027,957.38	6,408,120.90
Total United States - USD		4,027,957.38	6,408,120.90
Total Real Estate		4,027,957.38	6,408,120.90
<i>Value of Interest in Common/Collective Trusts</i>			
Global Region - USD			
CF FIAM GLOBAL LOW VOLATILITY COMMINGLED POOL CUSIP : 997668017	2,943,947.900	52,973,495.61	58,290,168.42
CF SANDS CAPITAL EM MKTS GR CIT CL A CUSIP : 999044266	4,180,015.550	56,388,364.00	37,160,338.24
Total Global Region - USD		109,361,859.61	95,450,506.66

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
CF HEITMAN AMERICA REAL ESTATE TRUST, L.P. CUSIP : 655993G56	82,325.880	103,251,359.00	101,157,365.23
CF MFS INTERNATIONAL GROWTH CL 7 FUND CUSIP : 6A1999C19	106,390.430	1,181,505.86	2,731,042.34
CF MFS INTERNATIONAL GROWTH CL 7 FUND CUSIP : 4A6999A34	1,880,788.190	20,886,866.14	48,279,832.84
CF NHIT WORLD CREDIT ASSET TRUST CUSIP : 994961910	1,887,323.710	30,046,842.05	30,291,545.54
CF SSGA INTERMEDIATE US GOVT BOND INDX NL SF CL A (CMEW1) CUSIP : 00999ZZ99	4,795,671.600	59,327,253.37	62,430,052.89
NT COLLECTIVE SHORT TERM INVT FD CUSIP : 66586U452	40,552,634.720	40,552,634.72	40,552,634.72

Total United States - USD		255,246,461.14	285,442,473.56
Total Value of Interest in Common/Collective Trusts		364,608,320.75	380,892,980.22

Value of Interest in Registered Investment Companies

United States - USD			
MFO AMERICAN WTR WKS CO INC CA VANGUARD FIDUCIARY TR CO INSTL 500 INDEX TR CUSIP : 030425102	769,902.350	43,100,122.47	125,855,937.16

Total United States - USD		43,100,122.47	125,855,937.16
Total Value of Interest in Registered Investment Companies		43,100,122.47	125,855,937.16

Value of Funds Held in Insurance Company General Accounts

United States - USD			
GAC JOHN HANCOCK GAC 225 EVERGREEN CUSIP : 999502IS8	15,748,942.400	15,748,942.40	15,748,942.40
GAC JOHN HANCOCK GAC 3752 EVERGREEN (PARTICIPATING ANNUITY CONTRACT) CUSIP : 999502IT6	8,585,252.340	8,585,053.17	8,585,252.34
GAC PRINCIPAL 4-75960 EVERGREEN (PARTICIPATING ANNUITY CONTRACT) CUSIP : 999530660	7,337,865.870	7,405,522.78	7,337,865.87

Total United States - USD		31,739,518.35	31,672,060.61
Total Value of Funds Held in Insurance Company General Accounts		31,739,518.35	31,672,060.61

Other

Canada - USD			
B.C PROV CDA 7.25 BD DUE 09-01-2036 BEO SEDOL : 2108258	60,000.000	99,573.00	70,733.94

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Canada - USD			
CDP FINL INC SR NT 144A 3C7 5.6% DUE 11-25-2039 BEO CUSIP : 125094AC6	498,000.000	592,092.12	508,494.01
Total Canada - USD		691,665.12	579,227.95
Chile - USD			
REPUBLIC OF CHILE 4.34% 03-07-2042 CUSIP : 168863DY1	80,000.000	66,776.00	66,962.79
REPUBLIC OF CHILE BNDS 3.86% DUE 06-21-2047 REG CUSIP : 168863CE6	340,000.000	268,680.00	253,988.64
Total Chile - USD		335,456.00	320,951.43
France - USD			
PVTPL ELECTRICITE DE FRANCE 6.9% 05-23-2053 CUSIP : 28504DAD5	55,000.000	58,485.35	59,057.87
PVTPL ELECTRICITE DE FRANCE SA 4.95% 10-13-2045 CUSIP : 268317AQ7	30,000.000	27,020.10	26,420.75
PVTPL ELECTRICITE DE FRANCE SA 6.0% 04-22-2064 CUSIP : 268317BB9	355,000.000	339,152.55	343,494.87
Total France - USD		424,658.00	428,973.49
Indonesia - USD			
REPUBLIC OF INDONESIA 10/09/2034 4.75% 09-10-2034 CUSIP : 455780DX1	670,000.000	667,366.90	635,999.60
REPUBLIC OF INDONESIA 5.15% 09-10-2054 CUSIP : 455780DW3	430,000.000	426,753.50	397,134.22
Total Indonesia - USD		1,094,120.40	1,033,133.82
Israel - USD			
ISRAEL ST 3.375% DUE 01-15-2050 REG CUSIP : 46513JXN6	690,000.000	615,609.20	447,444.99
STATE OF ISRAEL 6.043% 03-12-2054 CUSIP : 46514BRM1	320,000.000	305,749.94	292,527.36
Total Israel - USD		921,359.14	739,972.35
Mexico - USD			
MEXICO(UNITED MEXICAN STATES) 5.75% DUE 10-12-2110 CUSIP : 91086QAZ1	256,000.000	216,093.00	195,929.72
PETROLEOS MEXICANOS FIXED 6.35% 02-12-2048 CUSIP : 71654QCL4	254,000.000	208,354.00	166,881.43
UNITED MEXICAN STAT MEX NEW ISS USD 31YRINSEDOL = A038P73 5% DUE 04-27-2051 REG CUSIP : 91087BAL4	415,000.000	392,361.16	311,443.16
UNITED MEXICAN STATES 4.28% 08-14-2041 CUSIP : 91087BAQ3	2,925,000.000	2,278,452.87	2,144,979.25
UNITED MEXICAN STATES 6.338% DUE 05-04-2053 CUSIP : 91087BAX8	2,220,000.000	2,076,972.73	1,975,390.86
UNITED MEXICAN STATES 6.4% 05-07-2054 CUSIP : 91087BBA7	500,000.000	467,849.00	447,743.16

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Mexico - USD			
UNITED MEXICAN STS 4.6% DUE 01-23-2046 CUSIP : 91086QBF4	830,000.000	658,518.56	599,915.83
UNITED MEXICAN STS GLOBAL NT 3.771% 05-24-2061 CUSIP : 91087BAN0	700,000.000	451,480.26	396,161.83
UNITED MEXICAN STS GLOBAL NT 4.4% 02-12-2052 CUSIP : 91087BAS9	50,000.000	34,937.50	33,767.35
UNITED MEXICAN STS GLOBAL NT 4.6% DUE 02-10-2048 REG CUSIP : 91087BAD2	440,000.000	358,471.50	315,058.44
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP : 91086QBB3	1,125,000.000	921,683.94	853,605.68
Total Mexico - USD		8,065,174.52	7,440,876.71
Panama - USD			
PANAMA REP 4.5% DUE 04-16-2050 REG CUSIP : 698299BH6	315,000.000	223,422.86	194,204.42
REPUBLIC OF PANAMA 4.5% 04-01-2054 CUSIP : 698299BM5	97,000.000	75,361.19	57,029.38
Total Panama - USD		298,784.05	251,233.80
Peru - USD			
PERU REP 15/01/2072 3.6% DUE 01-15-2072/11-02-2021 BEO CUSIP : 715638DW9	110,000.000	69,300.00	66,891.00
PERU REP 2.78% 12-01-2060 CUSIP : 715638DQ2	280,000.000	160,862.50	147,140.00
REPUBLIC OF PERU 5.375% 02-08-2035 CUSIP : 715638EB4	850,000.000	842,443.63	816,149.35
REPUBLIC OF PERU 5.875% 08-08-2054 CUSIP : 715638EC2	560,000.000	574,950.80	533,590.41
Total Peru - USD		1,647,556.93	1,563,770.76
Philippines - USD			
PHILIPPINES REP GLOBAL BD 2.65% 12-10-2045 CUSIP : 718286CL9	60,000.000	40,140.00	38,072.37
PHILIPPINES REP GLOBAL BD 4.75% 03-05-2035 CUSIP : 718286DC8	1,035,000.000	1,027,509.50	985,058.72
PHILIPPINES REP GLOBAL BD 5.6% 05-14-2049 CUSIP : 718286DB0	340,000.000	340,489.71	334,848.12
PHILIPPINES(REPUBLIC OF) 5.175% 09-05-2049 CUSIP : 718286DD6	45,000.000	45,000.00	41,893.09
PHILIPPINES(REPUBLIC OF) 5.25% 05-14-2034 CUSIP : 718286DA2	245,000.000	245,596.94	242,387.88
REPUBLIC OF PHILIPPINES 4.2% DUE 03-29-2047 REG CUSIP : Y6972HLP9	305,000.000	265,422.76	245,551.19
Total Philippines - USD		1,964,158.91	1,887,811.37
Poland - USD			
REPUBLIC OF POLAND 5.5% 03-18-2054 SEDOL : BTVJGR7	780,000.000	774,753.18	718,943.94
Total Poland - USD		774,753.18	718,943.94

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Saudi Arabia - USD			
PVTPL SAUDI ARABIA (KINGDOM OF) 5.75% 01-16-2054 CUSIP : 80413TBH1	135,000.000	132,202.61	126,038.57
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 5.0% DUE 01-18-2053 CUSIP : 80413TBE8	945,000.000	874,559.23	799,214.85
Total Saudi Arabia - USD		1,006,761.84	925,253.42
United States - USD			
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 3.126% 04-01-2055 BEO TAXABLE SEDOL : BN7GSB8	205,000.000	205,000.00	134,247.02
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.263 04-01-2049 BEO SEDOL : B523F62	85,000.000	92,391.60	89,836.44
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.907% 10-01-2050 BEO TAXABLE SEDOL : B574M81	35,000.000	52,462.55	39,727.45
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE SEDOL : B3YX4F8	370,000.000	492,524.40	424,106.80
CALIFORNIA HEALTH FACS FING AUTH REV 4.19% 06-01-2037 BEO TAXABLE SEDOL : BMFTHY8	165,000.000	165,000.00	149,551.15
CALIFORNIA HEALTH FACS FING AUTH REV 4.353% 06-01-2041 BEO TAXABLE SEDOL : BMFTGZ2	790,000.000	790,000.00	700,893.76
CALIFORNIA HEALTH FACS FING AUTH REV 3% 08-15-2051 BEO CUSIP : 13032UB31	85,000.000	63,847.75	67,941.57
CALIFORNIA ST 5.2% 03-01-2043 BEO TAXABLE CUSIP : 13063D3T3	330,000.000	318,974.70	319,658.13
CALIFORNIA ST 5.875% 10-01-2041 BEO TAXABLE CUSIP : 13063D7G7	300,000.000	287,265.00	310,157.88
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE CUSIP : 13063A5E0	845,000.000	1,193,352.80	964,026.02
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE SEDOL : B3Y5CW7	620,000.000	859,540.09	738,320.86
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE SEDOL : B52J623	310,000.000	378,953.13	365,283.79
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE SEDOL : B5BGSJ6	160,000.000	189,243.07	182,960.75
CALIFORNIA ST UNIV REV 5.183% 11-01-2053BEO TAXABLE SEDOL : BPLP0W0	55,000.000	53,449.55	52,695.04
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 CUSIP : 13063A5G5	820,000.000	1,135,068.58	969,267.22
CARETRUST REIT INC COM CUSIP : 14174T107	8,383.000	236,110.98	226,760.15
CHICAGO ILL MET WTR RECLAMATION DIST GTRCHICAGO 5.72% 12-01-2038 BEO TAXABLE CUSIP : 167560PL9	600,000.000	674,152.08	602,406.84
CITY OF NEW YORK 5.517 DUE 10-01-2037 SEDOL : B4TB7N3	65,000.000	71,953.70	64,493.86
DALLAS TEX AREA RAPID TRAN SALES TAX REV2.613% 12-01-2048 BEO TAXABLE SEDOL : BNM6HY9	170,000.000	170,000.00	112,809.84

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
United States - USD			
DALLAS TEX AREA RAPID TRAN SALES TAX REV5.999% 12-01-2044 BEO TAXABLE SEDOL : B5ZNLZ0	150,000.000	163,002.00	152,424.72
EASTGROUP PPTYS INC REIT CUSIP : 277276101	2,222.000	314,255.50	356,608.78
EMPIRE ST RLTY TR INC CLA CLA CUSIP : 292104106	15,514.000	111,220.65	160,104.48
FUT MAR 25 10 YR T-NOTES CUSIP : 999599GH0	393.000	43,269,675.40	42,738,750.00
FUT MAR 25 10 YR T-NOTES CUSIP : 999599GH0	-393.000	-43,269,675.40	-42,738,750.00
FUT MAR 25 CBT UL T-BONDS CUSIP : 999599GH0	43.000	5,362,297.34	5,112,968.75
FUT MAR 25 CBT UL T-BONDS CUSIP : 999599GH0	-43.000	-5,362,297.34	-5,112,968.75
FUT MAR 25 CBT ULT TNOTE CUSIP : 999599GH0	-1,358.000	-153,573,522.04	-151,162,375.00
FUT MAR 25 CBT ULT TNOTE CUSIP : 999599GH0	1,358.000	153,573,522.04	151,162,375.00
FUT MAR 25 U.S. T-BONDS CUSIP : 999599GH0	435.000	50,756,271.60	49,522,031.25
FUT MAR 25 U.S. T-BONDS CUSIP : 999599GH0	-435.000	-50,756,271.60	-49,522,031.25
FUT MAR 25 US 2YR T-NOTE CUSIP : 999599GH0	204.000	41,920,039.05	41,944,312.50
FUT MAR 25 US 2YR T-NOTE CUSIP : 999599GH0	-204.000	-41,920,039.05	-41,944,312.50
GOLDEN ST TOB SECURITIZATION CORP CALIF 3.293% DUE 06-01-2042 BEO SEDOL : BMXD8M7	80,000.000	80,000.00	60,152.07
GOLDEN ST TOBACCO 2.746% MUN 06/01/2034 USD SEDOL : BNG9S30	130,000.000	130,520.65	109,407.99
INDIANA ST FIN AUTH REV 3.051% 01-01-2051 BEO TAXABLE SEDOL : BLNNG04	105,000.000	105,000.00	75,362.66
KANSAS ST DEV FIN AUTH REV 2.774% 05-01-2051 BEO TAXABLE SEDOL : BP6K7Y1	195,000.000	162,053.14	131,670.34
L A CAL DEPT ARPTS ARPT REV TAX BUILD AMER BD 6.582 DUE 05-15-2039 CUSIP : 544435C32	120,000.000	163,372.80	126,829.00
LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039 SEDOL : BNHP707	50,000.000	50,000.00	46,565.73
LOS ANGELES CAL DEPT ARPTS CUSTOMER FAC CHARGE REV 4.242 05-15-2048 BEO TAXABLE SEDOL : BN946L6	50,000.000	50,000.00	42,668.32
LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE SEDOL : B4LSB85	100,000.000	118,590.00	111,250.94
LOUISIANA LOC GOVT ENVIRONMENTAL FA MUNI 4.275% DUE 02-01-2036 BEO SEDOL : BNHWYS5	350,000.000	350,000.00	331,295.02
LOUISIANA LOC GOVT ENVRNMNTL FACS & TAX-LA UTILS RESTRTN CORP 5.198% 12-01-2039 SEDOL : BN7KCF2	315,000.000	315,000.00	311,728.16
LOUISIANA ST GAS & FUELS TAX REV 2.952% 05-01-2041 BEO TAXABLE SEDOL : BNNWHY6	45,000.000	45,000.00	33,900.98

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

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
United States - USD			
MA ST SCH BLDG AUTH DEDICATED TAX BUILD AMER BDS-B 5.715 DUE 08-15-2039 SEDOL : B5326D2	85,000.000	87,544.90	86,205.40
MA ST SCH BLDG AUTH DEDICATEDSALES TX REV 3.395 10-15-2040 BEO TAXABLE CUSIP : 576000XQ1	245,000.000	226,436.35	198,341.88
MARYLAND ST ECONOMIC DEV CORP REV 5.433%05-31-2056 BEO TAXABLE CUSIP : 574205JJ0	255,000.000	255,000.00	244,980.87
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.052% 07-01-2040 BEO TAXABLE SEDOL : BMXB984	35,000.000	27,335.00	25,779.67
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.197% 07-01-2050 BEO TAXABLE SEDOL : BMX8Z10	140,000.000	140,000.00	94,807.10
MASSACHUSETTS ST TAXABLE-CONS LN-SER E- 5.456% DUE 12-01-2039 REG TAXABLE SEDOL : B53D1R4	95,000.000	93,100.00	94,471.43
METROPOLITAN WASH D C ARPTS AUTH DULLES TOLL RD REV 7.462 10-01-2046 BEO TAXABLE SEDOL : B431XP3	80,000.000	97,990.35	94,735.57
MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040 SEDOL : BKPK1V2	175,000.000	165,367.47	139,940.36
MICHIGAN ST UNIV REVS 4.165% 08-15-2122 CUSIP : 594712WY3	358,000.000	358,000.00	263,709.17
MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.471% 01-15-2036 BEO TAXABLE CUSIP : 60636AMR1	265,000.000	263,396.75	227,868.81
MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE CUSIP : 626207YF5	570,000.000	691,944.21	608,178.72
MUNICIPAL ELEC AUTH GA 6.655% 04-01-2057BEO TAXABLE SEDOL : B669JY9	66,000.000	88,389.18	70,803.70
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL : B4WN3T4	506,000.000	680,503.41	565,089.16
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE SEDOL : B3YD6H4	10,000.000	12,995.17	11,455.97
NEW YORK N Y 5.114% 10-01-2054 SEDOL : BPYRJ15	70,000.000	70,000.00	66,234.56
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.508% 08-01-2037 BEO TAXABLE CUSIP : 64971M4P4	55,000.000	73,064.75	54,224.31
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE CUSIP : 64971M5L2	895,000.000	1,148,337.65	888,924.56
NEW YORK N Y TAXABLE-FISCAL 2024-SUBSER B-1 5.828% DUE 10-01-2053 REG TAXABLE SEDOL : BS3F245	25,000.000	25,000.00	26,168.31
NEW YORK N Y TAXABLE-FISCAL 2025-SUBSER D-1 5.094% 10-01-2049 SEDOL : BQNKXY3	140,000.000	140,000.00	132,737.01
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.628% 03-15-2039 BEO TAXABLE SEDOL : BL53Q79	190,000.000	239,574.80	190,116.85
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE SEDOL : B40VJC5	850,000.000	985,862.43	858,390.10
NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE SEDOL : B3XNKQ2	295,000.000	443,717.40	327,851.91

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

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
United States - USD			
NY N Y CY MUN WTR FIN AUTH WTR&TAXABLE 2ND GENSER EE 6.011 6-15-2042BEO TAXABLE SEDOL : B4NQPM9	105,000.000	115,433.50	106,364.31
OHIO UNIV GEN RCPTS ATHENS 5.59% 12-01-2114 BEO TAXABLE SEDOL : BJ7N929	175,000.000	175,000.00	158,800.16
OKLAHOMA DEV FIN AUTH REV MUNI 4.714% DUE 05-01-2052 REG SEDOL : BMY9CF5	65,000.000	65,000.00	59,161.51
PEBBLEBROOK HOTEL TR COM STK CUSIP : 70509V100	3,267.000	74,631.30	44,267.85
PORT AUTH N Y & N J 3.287% DUE 08-01-2069 REG TAXABLE SEDOL : BK97YK9	110,000.000	92,999.50	69,953.42
PORT AUTH N Y & N J 4.81% 10-15-2065 BEOTAXABLE SEDOL : BJ10175	430,000.000	432,766.50	386,074.94
PORT AUTH N Y & N J 5.31% 08-01-2046 BEOTAXABLE SEDOL : BHHB7W5	85,000.000	83,056.05	81,153.84
PORT AUTH N Y & N J MUNI 5.072% DUE 07-15-2053 SEDOL : BPXP86	385,000.000	385,000.00	364,156.37
REGIONAL TRANSN DIST COLO SALES TAX REV 5.844% 11-01-2050 BEO TAXABLE CUSIP : 759136QP2	40,000.000	42,635.60	40,506.49
REXFORD INDL RLTY INC COM CUSIP : 76169C100	1,913.000	79,902.72	73,956.58
RIVERSIDE CNTY CALIF PENSION OBLIG 3.818% 02-15-2038 BEO TAXABLE CUSIP : 76913CBF5	285,000.000	285,000.00	254,409.35
SALES TAX SECURITIZATION CORP ILL 3.82% 01-01-2048 BEO TAXABLE SEDOL : BG13YT6	85,000.000	85,000.00	67,164.65
SAN ANTONIO TEX ELEC & GAS REV TAXABLE 5.808 02-01-41 SEDOL : B58KFF6	200,000.000	209,100.00	200,161.74
SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX REV 5.911% 04-01-2048 REG SEDOL : B5V2QH8	150,000.000	155,839.80	152,192.69
SAN FRANCISCO CALIF CITY & CNTY PUB UTILS COMMN WTR REV 3% 11-01-2050 BEO CUSIP : 79765R5Q8	420,000.000	373,161.60	332,784.40
SAN FRANCISCO CALIF CY & CNTY PUB UTILS COMMN WTR REV 6.95 11-01-2050 BEOTAXABLE SEDOL : B585KY5	45,000.000	66,764.25	49,813.78
SOUTH CAROLINA ST PUB SVC AUTH REV 6.454% 01-01-2050 BEO TAXABLE SEDOL : B4YX109	20,000.000	31,438.40	21,297.83
STAG INDL INC COM CUSIP : 85254J102	8,220.000	250,938.34	278,000.40
TERRENO RLTY CORP CUSIP : 88146M101	4,216.000	237,203.59	249,334.24
TEXAS A & M UNIV PERM UNIV FD 3.66% 07-01-2047 BEO TAXABLE SEDOL : BNNML22	135,000.000	105,200.10	109,078.57
TEXAS ST 5.517% 04-01-2039 BEO TAXABLE SEDOL : B78JF35	530,000.000	571,505.55	529,839.68
TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041 SEDOL : BN7BQ75	620,000.000	627,614.30	610,567.07
UNIV CALIF REGTS MED CTR POOLED REV 3.256% 05-15-2060 BEO TAXABLE CUSIP : 913366KC3	215,000.000	215,000.00	138,643.72
UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE SEDOL : B8N3JB5	85,000.000	96,597.40	91,287.04

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

◆ **Assets held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
United States - USD			
UNIV CALIF REGTS MED CTR POOLED REV 6.583% 05-15-2049 BEO TAXABLE SEDOL : B8C1VQ9	445,000.000	559,528.10	477,806.33
UNIV TEX UNIV REVS TAXABLE-FING SYS-SER C- 4.794 DUE 08-15-2046 BEO TAXABLE SF SEDOL : B8G4MD8	55,000.000	56,138.50	51,544.40
UNIVERSITY CALIF REVS 3.931% 05-15-2045 BEO TAXABLE CUSIP : 91412GXE0	400,000.000	400,000.00	357,452.96
UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE CUSIP : 91412GC86	306,000.000	306,000.00	249,531.37
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE CUSIP : 91412GHA6	603,000.000	529,247.45	501,153.12
UNIVERSITY MICH UNIV REVS TAXABLE-GEN-SER A 4.454% 04-01-2122 SEDOL : BPJHST1	460,000.000	460,000.00	360,941.85
UNIVERSITY TEX UNIV REVS 2.439% 08-15-2049 BEO TAXABLE SEDOL : BMQC6S3	80,000.000	50,887.20	47,731.13
UNIVERSITY VA UNIV REVS 6.2% 09-01-2039 BEO TAXABLE SEDOL : B3XQ2J8	200,000.000	239,186.00	210,627.54
Total United States - USD		23,358,640.29	20,561,888.51
Uruguay - USD			
REPUBLICA ORIENT URUGUAY 5.25% T-BOND 09-10-2060 CUSIP : 760942BG6	335,000.000	332,715.30	304,844.79
Total Uruguay - USD		332,715.30	304,844.79
Total Other		40,915,803.68	36,756,882.34
<i>Other Liabilities</i>			
Pending trade purchases: United States dollar	0.000	-10,545,167.66	-10,545,167.66
Total - all currencies		-10,545,167.66	-10,545,167.66
Other Payables: United States dollar	0.000	-133,134.40	-133,134.40
Total - all currencies		-133,134.40	-133,134.40
Total Other Liabilities		-10,678,302.06	-10,678,302.06
Total		1,329,276,879.18	1,382,981,631.97

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report.

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

Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security
Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

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

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

OMB Nos. 1210 - 0110
1210 - 0089

2024

This Form is Open to Public Inspection

Part I Annual Report Identification Information

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

- A This return/report is for: [] a multiemployer plan [] a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)
[] a single-employer plan [X] a DFE (specify) M
B This return/report is: [] the first return/report [] the final return/report
[] an amended return/report [] a short plan year return/report (less than 12 months)
C If the plan is a collectively-bargained plan, check here [X]
D Check box if filing under: [] Form 5558 [] automatic extension [] the DFVC program
[] special extension (enter description)
E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here []

Part II Basic Plan Information - enter all requested information

1a Name of plan
PENSION PLAN FOR EMPLOYEES OF AMERICAN WATER WORKS COMPANY, INC. & ITS DESIGNATED SUBSIDIARIES MASTER

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 01/01/2023

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)
AMERICAN WATER WORKS CO., INC.

2b Employer Identification Number (EIN) 30-1342150

2c Plan Sponsor's telephone number 856-346-8200

2d Business code (see instructions) 221300

P.O. BOX 2738, ATTN: TAX DEPT.
1 WATER STREET
CAMDEN NJ 08101-2738

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

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

Table with 4 columns: SIGN HERE, Signature, Date, and Name. Row 1: Signature of plan administrator, Date, AARON MARTIN, VP TOTAL REWARDS. Row 2: Signature of employer/plan sponsor, Date, AARON MARTIN, VP TOTAL REWARDS. Row 3: Signature of DFE, Date 10-15-2025, AARON MARTIN, VP TOTAL REWARDS.

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

Form 5500 (2024) v. 240311

3a Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number
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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
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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	6a(1)
a(2) Total number of active participants at the end of the plan year	6a(2)
b Retired or separated participants receiving benefits	6b
c Other retired or separated participants entitled to future benefits	6c
d Subtotal. Add lines 6a(2), 6b, and 6c	6d
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits	6e
f Total. Add lines 6d and 6e	6f
g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)	6g(1)
(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	6g(2)
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	6h
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7

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

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

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

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

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

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

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

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

Receipt Confirmation Code _____

◆ 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	Value of Asset on Transaction
			Acquisition Price	Disposition Price				
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6	Total acquisitions	250	57,697,525.70			0.00	57,697,525.70	57,697,525.70
	Total dispositions	240		54,657,782.54		0.00	55,875,851.94	54,657,782.54
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	Total acquisitions	261	30,924,539.21			0.00	30,924,539.21	30,924,539.21
	Total dispositions	263		52,036,410.43		0.00	51,216,409.20	52,036,410.43
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	Total acquisitions	235	46,223,292.24			0.00	46,223,292.24	46,223,292.24
	Total dispositions	213		47,776,330.96		0.00	46,223,292.24	47,776,330.96
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	Total acquisitions	93	38,750,777.43			0.00	38,750,777.43	38,750,777.43
	Total dispositions	109		36,263,659.02		0.00	37,250,855.43	36,263,659.02
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	1,239	553,251,073.92			0.00	553,251,073.92	553,251,073.92
	Total dispositions	989		569,498,021.63		0.00	569,498,021.63	569,498,021.63

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,423,684,839.49