

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

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

Part II	Basic Plan Information—enter all requested information		
1a	Name of plan 3M EMPLOYEE RETIREMENT INCOME PLAN	1b	Three-digit plan number (PN) ▶ 002
		1c	Effective date of plan 01/01/1931
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) 3M COMPANY 3M CENTER 223-6N-02 ST. PAUL, MN 55144-1000	2b	Employer Identification Number (EIN) 41-0417775
		2c	Plan Sponsor's telephone number 651-733-1005
		2d	Business code (see instructions) 339900

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/15/2025	DEIDRE REHFELD
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN	
	3c Administrator's telephone number	
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN	
	4d PN	
5 Total number of participants at the beginning of the plan year	5	56773
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	6a(1)	9132
	6a(2)	6472
	6b	11264
	6c	5508
	6d	23244
	6e	1757
	6f	25001
	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:

1A 1C 1E 3H 3J

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

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

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

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

Receipt Confirmation Code _____

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan 3M EMPLOYEE RETIREMENT INCOME PLAN	B Three-digit plan number (PN) ▶	002
C Plan sponsor's name as shown on line 2a of Form 5500 3M COMPANY	D Employer Identification Number (EIN) 41-0417775	

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

1 Coverage Information:

(a) Name of insurance carrier
MINNESOTA LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
41-0417830	66168	8038	12	01/01/2024	12/31/2024

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

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

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b Premiums paid to carrier **6b**

c Premiums due but unpaid at the end of the year **6c**

d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. **6d**
Specify nature of costs ▶

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

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

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

b Balance at the end of the previous year	7b	9318154
c Additions: (1) Contributions deposited during the year (2) Dividends and credits..... (3) Interest credited during the year..... (4) Transferred from separate account (5) Other (specify below)..... ▶	7c(1)	
	7c(2)	
	7c(3)	302911
	7c(4)	
	7c(5)	
(6) Total additions	7c(6)	302911
d Total of balance and additions (add lines 7b and 7c(6))	7d	9621065
e Deductions:		
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	8085
(2) Administration charge made by carrier.....	7e(2)	18891
(3) Transferred to separate account	7e(3)	
(4) Other (specify below)..... ▶	7e(4)	
(5) Total deductions	7e(5)	26976
f Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	9594089

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	0
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	0
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
▶ Round off amounts to nearest dollar.	
▶ Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.	
A Name of plan 3M EMPLOYEE RETIREMENT INCOME PLAN	B Three-digit plan number (PN) ▶ 002
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF 3M COMPANY	D Employer Identification Number (EIN) 41-0417775
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information			
1	Enter the valuation date: Month 01 Day 01 Year 2024			
2	Assets:			
a	Market value	2a	12390429000	
b	Actuarial value	2b	13315455928	
3	Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a	For retired participants and beneficiaries receiving payment	40641	9120413895	9120413895
b	For terminated vested participants	7738	586618531	586618531
c	For active participants	9132	2584858307	2683956333
d	Total	57511	12291890733	12390988759
4	If the plan is in at-risk status, check the box and complete lines (a) and (b). ☐			
a	Funding target disregarding prescribed at-risk assumptions	4a		
b	Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5	Effective interest rate	5	5.06 %	
6	Target normal cost			
a	Present value of current plan year accruals	6a	170085170	
b	Expected plan-related expenses	6b	55500000	
c	Target normal cost	6c	225585170	

Statement by Enrolled Actuary
To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE	Signature of actuary VLAD SACHELARIE Type or print name of actuary AON CONSULTING, INC. Firm name MSC# 17819, AON PO BOX 19640 IRVINE, CA 92623 Address of the firm	10/07/2025 Date 23-07106 Most recent enrollment number 952-886-8000 Telephone number (including area code)

Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	3669546242
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	500000000
9 Amount remaining (line 7 minus line 8)	0	3169546242
10 Interest on line 9 using prior year's actual return of 10.42 %	0	330266718
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		0
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 5.21 %		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c Total available at beginning of current plan year to add to prefunding balance		0
d Portion of (c) to be added to prefunding balance		
12 Other reductions in balances due to elections or deemed elections	0	98000000
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	3401812960

Part III Funding Percentages

14 Funding target attainment percentage	14	80.01 %
15 Adjusted funding target attainment percentage	15	107.46 %
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	80.06 %
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls**18** Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
Totals ►			18(b)	0	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

a Contributions allocated toward unpaid minimum required contributions from prior years	19a	0
b Contributions made to avoid restrictions adjusted to valuation date	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	0

20 Quarterly contributions and liquidity shortfalls:

- a** Did the plan have a "funding shortfall" for the prior year? ☒ Yes ☐ No
- b** If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☒ Yes ☐ No
- c** If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:				
a Segment rates:	1st segment: 4.75 %	2nd segment: 4.87 %	3rd segment: 5.59 %	☐ N/A, full yield curve used
b Applicable month (enter code)				21b 4
22 Weighted average retirement age				22 61
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute				

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.....	☒ Yes ☐ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.....	☒ Yes ☐ No
26 Demographic and benefit information	
a Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.	☒ Yes ☐ No
b Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment ...	☒ Yes ☐ No
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.....	27

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29).....	30	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6c)	31a	225585170	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	2477345791	192852363	
b Waiver amortization installment			
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).....	34	418437533	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	420000000	420000000
36 Additional cash requirement (line 34 minus line 35)	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	0	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b		
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

Part IX Pension Funding Relief Under the American Rescue Plan Act of 2021 (See Instructions)

41 If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☒ 2020 ☐ 2021

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

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan 3M EMPLOYEE RETIREMENT INCOME PLAN	B Three-digit plan number (PN) ▶	002
C Plan sponsor's name as shown on line 2a of Form 5500 3M COMPANY	D Employer Identification Number (EIN) 41-0417775	

Part I	Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
ADVENT INTERNATIONAL L.P.
04-2840139

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
ALPHADYNE ASSET MANAGEMENT LP
57-1220818

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
ANCHORAGE CAPITAL GROUP LLC
20-0042271

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
ANGELO, GORDON & CO
13-3478879

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

BLACKSTONE ALTERNATIVE ASSET MANAGE

13-3702086

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

BLACKSTONE ALTERNATIVE CREDIT ADVIS

01-0899018

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

BOSTON PARTNERS

98-0202744

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

CARLYLE INVESTOR SERVICES

1001 PENNSYLVANIA AVE NW
WASHINGTON, DC 20004

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

CRESTVIEW ADVISORS, LLC

36-4562205

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

ERG ASSET MANAGEMENT LLC

45-5075135

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

FRAZIER LIFE SCIENCES MANAGEMENT, L

87-3366983

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

FRAZIER MANAGEMENT, LLC

91-1678546

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

GOLDMAN SACHS & CO. LLC

13-3501777

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

HAMILTON LANE ADVISORS

23-2962336

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

KOHLBERG KRAVIS ROBERTS & CO. L.P.

30 HUDSON YARDS
NEW YORK, NY 10001

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

MARATHON ASSET MANAGEMENT L.P.

ONE BRYANT PARK
38TH FLOOR
NEW YORK, NY 10036

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

MILL ROAD CAPITAL MANAGEMENT LLC

20-1781223

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

OAKTREE CAPITAL MANAGEMENT, L.P.

26-0189082

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

OIC, L.P.

47-4884753

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

PANDA POWER GENERATION INFRASTRUCT

27-2398074

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

PARTNERS GROUP MANAGEMENT X LIMITED

TUDOR HOUSE, LE BORDAGE
ST PETER PORT, GUERNSEY GY1 6BD GG

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

ROUNDTABLE HEALTHCARE PARTNERS III,

38-3815002

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

ROUNDTABLE HEALTHCARE PARTNERS IV,

47-4841278

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

ROUNDTABLE HEALTHCARE PARTNERS V, L

84-2086622

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

ROUNDTABLE HEALTHCARE PARTNERS VI,

88-0906144

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

SIGULER GUFF ADVISERS, LLC

13-3855629

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

SK CAPITAL PARTNERS III LP

36-4701736

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

STARWOOD XI MANAGEMENT, LP

81-1958442

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

STARWOOD XII MANAGEMENT, L.P.

85-1324803

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

TOWERBROOK INVESTORS IV (ONSHORE),

98-1075105

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

TPG ASIA V, L.P.

98-0541240

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

TPG PARTNERS IV, L.P.

20-0347894

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

TPG PARTNERS VI, L.P.

26-1684644

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

TPG RISE CLIMATE, L.P.

86-2614521

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

UBS ASSET MANAGEMENT (AMERICAS) LLC

99-1683313

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

WARBURG PINCUS IX GP L.P.

20-2975945

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

WARBURG PINCUS LLC

13-3536050

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

WARBURG PINCUS PRIVATE EQUITY IX, L

20-2975990

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

WARBURG PINCUS PRIVATE EQUITY X, L.

26-0849130

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

WARBURG PINCUS X, L.P.

26-0403670

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

WINDJAMMER MANAGEMENT PARTNERS, L.P

37-1652215

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

YUKON CAPITAL PARTNERS II, LP

80-0946264

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

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

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

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

FALCON INVESTMENT ADVISORS, LLC

22-3734765

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	NONE	0	Yes ☒ No ☐	Yes ☐ No ☒	5892558	Yes ☒ No ☐

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

FALCON STRATEGIC PARTNERS IV

47-4102851

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	4506670	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PACIFIC INVESTMENT MANAGEMENT COMPA

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	4506670	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

NB ALTERNATIVE ADVISERS, LLC

82-2900910

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	0	Yes ☒ No ☐	Yes ☐ No ☒	3450257	Yes ☐ No ☒

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

INDEPENDENT FRANCHISE PARTNERS

98-0682628

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	2693841	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

WILLIS TOWERS WATSON

53-0181291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 50	NONE	2245114	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

THE BANK OF NEW YORK MELLON

13-5160382

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
18 50	NONE	2193485	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

CRESTVIEW III, LLP

82-4071574

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	2034492	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

ARSENAL CAPITAL MANAGEMENT LP

13-4137189

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 27	NONE	694156	Yes ☒ No ☐	Yes ☒ No ☐	1334480	Yes ☐ No ☒

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

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

NISA INVESTMENT ADVISORS, LLC

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1803840	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DODGE & COX

94-1441976

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1706700	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

AON CONSULTING INC.

36-2235791

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	1640699	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

3M COMPANY

41-0417775

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
14 50	PLAN SPONSOR	1544220	Yes ☒ No ☐	Yes ☐ No ☒	4010	Yes ☐ No ☒

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

BCP ENERGY SERVICES

47-1961471

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1365780	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ACADIAN ASSET MANAGEMENT LLC

04-2929221

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1349702	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

DOUBLELINE CAPITAL LP

2002 N TAMPA ST
SUITE 200
TAMPA, FL 33602

30-0596331

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1336694	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

GSO ENERGY SELECT

98-0662501

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1292927	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

GSO CAPITAL OPP FUND III LP

83-3903597

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1032545	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

BAILLIE GIFFORD OVERSEAS LTD

22-3438530

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	999986	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

OAKTREE STRATEGIC CREDIT

26-0189082

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	946602	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

LOOMIS SAYLES & COMPANY

04-3200030

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	761849	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

WESTERN ASSET

95-2705767

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	436088	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WELLINGTON MANAGEMENT COMPANY, LLP

30-0835489

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	376624	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NEPC, LLC

26-1429809

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	331583	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

KPMG

13-5565207

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	327279	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

INNOVATION LANE LP

C/O HAMILTON LANE ADVISORS
110 WASHINGTON STREET SUITE 1300
CONSHOHOCKEN, PA 19428

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	313934	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BRENTWOOD ASSOCIATES PRIVATE

90-0930332

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	299947	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

LEGAL & GENERAL INVESTMENT MANAGEME

20-8058531

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	188340	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

STEVEN DOUGLAS ASSOCIATES, LLC

82-3141626

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	188090	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NXT CAPITAL SENIOR LOAN FUND V FEE

98-1113992

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes ☒ No ☐	Yes ☐ No ☒	187568	Yes ☐ No ☒

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

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

SEYFARTH SHAW LLP

36-2152202

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	160753	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BURGISS GROUP LLC

22-3693659

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	93000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CLIFTONLARSONALLEN LLP

41-0746749

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	81113	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

STARWOOD X MANAGEMENT, LP

46-5155700

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	73974	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

THE ROCK CREEK GROUP

04-3648062

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	68542	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BACKSTOP SOLUTIONS GROUP, LLC

20-0199997

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 99	NONE	63314	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

GSO CAPITAL OPPTS II

98-0682501

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	54097	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BLOOMBERG FINANCE LP

06-1818168

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 99	NONE	50800	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MERCER INVESTMENTS LLC

30-0282430

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 99	NONE	47362	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

STARWOOD IX MANAGEMENT LP

80-0764830

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	44160	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

P&M HOLDING GROUP LLP

33-1498605

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	37750	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DELOITTE CONSULTING LLP

06-1454513

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	31654	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

T. ROWE PRICE ASSOCIATES, INC.

52-0556948

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	23764	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

FACTSET RESEARCH SYSTEMS, INC.

13-3362547

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 99	NONE	19720	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ENCAP ENERGY VIII

26-4048886

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	16279	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

CVC CAPITAL VI

47-2525593

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	10283	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

HEDGE FUND RESEARCH, INC. (HFR, INC)

36-3939211

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 99	NONE	8032	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

HR ADVANTAGE

13-5160382

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16	NONE	7858	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

COMMITTEE ON INVESTMENT OF EMPLOYEE

47-5104757

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	7301	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

INTELLIGO GROUP USA CORP

81-3219480

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 99	NONE	6557	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ERNST & YOUNG U.S. LLP

34-6565596

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 16 50	NONE	5288	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration		DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.		OMB No. 1210-0110 2024 This Form is Open to Public Inspection.	
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024					
A Name of plan 3M EMPLOYEE RETIREMENT INCOME PLAN				B Three-digit plan number (PN) ▶ 002	
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 3M COMPANY				D Employer Identification Number (EIN) 41-0417775	
Part I Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)					
a Name of MTIA, CCT, PSA, or 103-12 IE: COLLECTIVE US GOV'T STIF					
b Name of sponsor of entity listed in (a): THE BANK OF NEW YORK MELLON					
c EIN-PN 81-6243181-001		d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 301153287		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		

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

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

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan 3M EMPLOYEE RETIREMENT INCOME PLAN	B Three-digit plan number (PN) ▶	002
C Plan sponsor's name as shown on line 2a of Form 5500 3M COMPANY	D Employer Identification Number (EIN) 41-0417775	

Part I	Asset and Liability Statement

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	2357281	37261601
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	427677122	270837465
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	36219761	29359351
(2) U.S. Government securities	1c(2)	1736375041	1872260738
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	2511265109	1087308610
(B) All other	1c(3)(B)	3682757916	1434928118
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	41050079	23501257
(B) Common	1c(4)(B)	1320177233	1430308352
(5) Partnership/joint venture interests	1c(5)	3357462807	2246753695
(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)	789878435	301153287
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	32308490	15266309
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)	9318154	9594088
(15) Other	1c(15)	335143600	120132059

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	14281991028	8878664930
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h	7372868	7467584
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	1068910344	641396458
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	1076283212	648864042
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	13205707816	8229800888

Part II Income and Expense Statement

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

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers.....	2a(1)(A)		
(B) Participants.....	2a(1)(B)		
(C) Others (including rollovers).....	2a(1)(C)		
(2) Noncash contributions.....	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B), (C), and line 2a(2)	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A)	27578	
(B) U.S. Government securities.....	2b(1)(B)	39251874	
(C) Corporate debt instruments.....	2b(1)(C)	209092956	
(D) Loans (other than to participants).....	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)		
(F) Other.....	2b(1)(F)	24724619	
(G) Total interest. Add lines 2b(1)(A) through (F).....	2b(1)(G)		273097027
(2) Dividends: (A) Preferred stock.....	2b(2)(A)	467404	
(B) Common stock.....	2b(2)(B)	26869662	
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	45715	
(D) Total dividends. Add lines 2b(2)(A) , (B), and (C).....	2b(2)(D)		27382781
(3) Rents.....	2b(3)		22292925
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds.....	2b(4)(A)	16213374023	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	16240199003	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result.....	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate.....	2b(5)(A)		
(B) Other.....	2b(5)(B)	-212742763	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B).....	2b(5)(C)		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		20943896
(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)		-459800
c Other income	2c		106395664
d Total income. Add all income amounts in column (b) and enter total	2d		210084750

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	834652903	
(2) To insurance carriers for the provision of benefits	2e(2)	2276003117	
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		3110656020
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)	1544220	
(2) Contract administrator fees	2i(2)		
(3) Recordkeeping fees	2i(3)	2245114	
(4) IQPA audit fees	2i(4)	155804	
(5) Investment advisory and investment management fees	2i(5)	28314625	
(6) Bank or trust company trustee/custodial fees	2i(6)	2193485	
(7) Actuarial fees	2i(7)	1640699	
(8) Legal fees	2i(8)	160753	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	47045602	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		83300302
j Total expenses. Add all expense amounts in column (b) and enter total	2j		3193956322

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-2983871572
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		1992035356

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: **CLIFTONLARSONALLEN LLP**

(2) EIN: **41-0746749**

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.)		☒	
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.)		☒	
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.)		☒	
e Was this plan covered by a fidelity bond?	☒		25000000
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.)	☒		
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.)	☒		
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)
SOLVENTUM EMPLOYEE RETIREMENT INCOME PLAN	92-2008841	002

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

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 582355.

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation		Retirement Plan Information This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.		OMB No. 1210-0110 2024 This Form is Open to Public Inspection.	
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024					
A Name of plan 3M EMPLOYEE RETIREMENT INCOME PLAN				B Three-digit plan number (PN) ▶	002
C Plan sponsor's name as shown on line 2a of Form 5500 3M COMPANY				D Employer Identification Number (EIN) 41-0417775	
Part I Distributions					
All references to distributions relate only to payments of benefits during the plan year.					
1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....				1	0
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): 25-1926855					
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.					
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year				3	585
Part II Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)					
4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ☐ Yes ☐ No ☒ N/A If the plan is a defined benefit plan, go to line 8.					
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.					
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)				6a	
b Enter the amount contributed by the employer to the plan for this plan year				6b	
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount).....				6c	
If you completed line 6c, skip lines 8 and 9.					
7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ☐ Yes ☐ No ☐ N/A					
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ☐ Yes ☒ No ☐ N/A					
Part III Amendments					
9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box..... ☐ Increase ☐ Decrease ☒ Both ☐ No					
Part IV ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.					
10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ☐ Yes ☐ No					
11 a Does the ESOP hold any preferred stock? ☐ Yes ☐ No					
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ☐ Yes ☐ No					
12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ☐ Yes ☐ No					
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.				Schedule R (Form 5500) 2024 v. 240311	

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that (1) contributed more than 5% of total contributions to the plan during the plan year or (2) was one of the top-ten highest contributors (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

- 14** Enter the number of deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment).....

14a

b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....

14b

c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....

14c

- 15** Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year.....

15a

b The corresponding number for the second preceding plan year.....

15b

- 16** Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year.....

16a

b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers.....

16b

- 17** If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment..... ☐

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

- 18** If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment..... ☐

- 19** If the total number of participants is 1,000 or more, complete lines (a) and (b):

a Enter the percentage of plan assets held as:

Public Equity: 9.5 % Private Equity: 12.7 % Investment-Grade Debt and Interest Rate Hedging Assets: 57.1 %

High-Yield Debt: 0.0 % Real Assets: 0.8 % Cash or Cash Equivalents: 4.7 % Other: 15.2 %

b Provide the average duration of the Investment-Grade Debt and Interest Rate Hedging Assets:

☐ 0-5 years ☒ 5-10 years ☐ 10-15 years ☐ 15 years or more

- 20 PBGC missed contribution reporting requirements.** If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.

a Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? ☐ Yes ☒ No

b If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:

☐ Yes.

☐ No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.

☐ No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.

☐ No. Other. Provide explanation.....

Part VII IRS Compliance Questions

- 21a** Does the plan satisfy the coverage and nondiscrimination tests of Code sections 410(b) and 401(a)(4) by combining this plan with any other plans under the permissive aggregation rules? ☒ Yes ☐ No

- 21b** If this is a Code section 401(k) plan, check all boxes that apply to indicate how the plan is intended to satisfy the nondiscrimination requirements for employee deferrals and employer matching contributions (as applicable) under Code sections 401(k)(3) and 401(m)(2).

☐ Design-based safe harbor method

☐ "Prior year" ADP test

☐ "Current year" ADP test

☒ N/A

- 22** If the plan sponsor is an adopter of a pre-approved plan that received a favorable IRS Opinion Letter, enter the date of the Opinion Letter ___/___/___ (MM/DD/YYYY) and the Opinion Letter serial number_____.

3M Employee Retirement Income Plan

**Financial Statements and Supplemental Schedules
December 31, 2024 and 2023 and for the
Year Ended December 31, 2024
With Report of Independent Auditors**

3M Employee Retirement Income Plan

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INDEPENDENT AUDITORS' REPORT

Plan Administrator
3M Employee Retirement Income Plan
St. Paul, Minnesota

Report on the Audit of the Financial Statements

Scope and Nature of the ERISA Section 103(a)(3)(C) Audit

We have performed audits of the accompanying financial statements of 3M Employee Retirement Income Plan, an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), as permitted by ERISA Section 103(a)(3)(C) (ERISA Section 103(a)(3)(C) audit). The financial statements comprise the statements of net assets available for benefits as of December 31, 2024 and 2023, the related statement of changes in net assets available for benefits for the years then ended, the statement of accumulated plan benefits as of December 31, 2023, and the related statement of changes in accumulated plan benefits for the year then ended, and the related notes to the financial statements.

Management, having determined it is permissible in the circumstances, has elected to have the audits of 3M Employee Retirement Income Plan's financial statements performed in accordance with ERISA Section 103(a)(3)(C) pursuant to 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. As permitted by ERISA Section 103(a)(3)(C), our audits need not extend to any statements or information related to assets held for investment of the plan (investment information) by a bank or similar institution or insurance carrier that is regulated, supervised, and subject to periodic examination by a state or federal agency, provided that the statements or information regarding assets so held are prepared and certified to by the bank or similar institution or insurance carrier in accordance with 29 CFR 2520.103-5 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA (qualified institution).

Management has obtained certifications from qualified institutions as of December 31, 2024 and 2023, and for the years then ended, stating that the certified investment information, as described in Note 3 to the financial statements, are complete and accurate.

Opinion

In our opinion, based on our audits and on the procedures performed as described in the Auditors' Responsibilities for the Audit of the Financial Statements section

- the amounts and disclosures in the financial statements referred to above, other than those agreed to or derived from the certified investment information, are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America.
- the information in the financial statements referred to above related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by institutions that management determined meets the requirements of ERISA Section 103(a)(3)(C).

Basis for Opinion

We conducted our audits in accordance with auditing standards generally accepted in the United States of America (GAAS). Our responsibilities under those standards are further described in the Auditors' Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of 3M Employee Retirement Income Plan and to meet our other ethical responsibilities in accordance with the relevant ethical requirements relating to our audits. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our ERISA Section 103(a)(3)(C) audit opinion.

Responsibilities of Management for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with accounting principles generally accepted in the United States of America, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error. Management's election of the ERISA Section 103(a)(3)(C) audits does not affect management's responsibility for the financial statements.

In preparing the financial statements, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about 3M Employee Retirement Income Plan's ability to continue as a going concern for one year after the date that the financial statements are available to be issued.

Management is also responsible for maintaining current plan instruments, including all plan amendments, administering the plans, and determining that the plan's transactions that are presented and disclosed in the financial statements are in conformity with the plan's provisions, including maintaining sufficient records with respect to each of the participants, to determine the benefits due or which may become due to such participants.

Auditors' Responsibilities for the Audit of the Financial Statements

Except as described in the Scope and Nature of the ERISA Section 103(a)(3)(C) Audit section of our report, our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.

Plan Administrator
3M Employee Retirement Income Plan

- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the 3M Employee Retirement Income Plan's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about 3M Employee Retirement Income Plan's abilities to continue as a going concern for a reasonable period of time.

Our audits did not extend to the certified investment information, except for obtaining and reading the certification, comparing the certified investment information with the related information presented and disclosed in the financial statements, and reading the disclosures relating to the certified investment information to assess whether they are in accordance with the presentation and disclosure requirements of accounting principles generally accepted in the United States of America.

Accordingly, the objective of an ERISA Section 103(a)(3)(C) audit is not to express an opinion about whether the financial statements as a whole are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control related matters that we identified during the audit.

Other Matter — Supplemental Schedules Required by ERISA

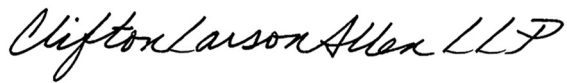
The supplemental schedules of assets (held at end of year) and reportable transactions as of or for the year ended December 31, 2024 are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information included in the supplemental schedules, other than that agreed to or derived from the certified investment information, has been subjected to auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS. For information included in the supplemental schedule that agreed to or is derived from the certified investment information, we compared such information to the related certified investment information.

In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, other than the information agreed to or derived from the certified investment information, including their form and content, are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

Plan Administrator
3M Employee Retirement Income Plan

In our opinion

- the form and content of the supplemental schedules, other than the information in the supplemental schedule that agreed to or is derived from the certified investment information, are presented, in all material respects, in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.
- the information in the supplemental schedules related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

A handwritten signature in cursive script that reads "CliftonLarsonAllen LLP".

CliftonLarsonAllen LLP

Minneapolis, Minnesota
October 14, 2025

3M Employee Retirement Income Plan

Statements of Net Assets Available for Benefits

	December 31, 2024 and 2023	
	2024	2023
Assets		
Investments, at fair value:		
Short-term investments	\$ 159,705,866	\$ 208,920,104
U.S. government securities	1,656,122,193	1,565,405,681
Corporate debt instruments, preferred	970,297,441	2,356,127,609
Corporate debt instruments, all other	1,295,117,184	3,360,386,379
Municipal bonds	116,720,682	237,666,680
Common stocks	1,311,790,759	1,238,621,130
Preferred stocks	21,553,906	38,514,143
Partnerships/joint ventures	2,060,584,162	3,150,050,063
Common/collective trusts	276,199,253	741,082,406
Registered investment companies	1,050,039	24,746,892
Other investments - Net	(6,542,953)	76,772,878
Total investments, at fair value	7,862,598,532	12,998,293,965
Insurance contract, at contract value	9,594,088	9,318,154
Total investments	7,872,192,620	13,007,612,119
Net assets held in 401(h) account	678,530,088	815,278,903
Receivables:		
Due from brokers for securities sold	139,246,970	226,336,928
Foreign exchange contracts	28,913,159	82,541,786
Accrued interest and dividends	51,486,103	92,377,957
Pension Obligation Receivable	31,346,648	-
Total receivables	250,992,880	401,256,671
Cash	34,174,046	2,211,656
Total assets	8,835,889,634	14,226,359,349
Liabilities		
Due to brokers for securities purchased	437,279,742	755,896,683
Accrued expenses	7,467,584	7,372,868
Foreign exchange contracts	28,562,143	82,444,104
Obligation for collateral received for securities loaned	132,779,277	174,937,878
Amounts related to obligations of 401(h) account	678,530,088	815,278,903
Total liabilities	1,284,618,834	1,835,930,436
Net Assets Available for Benefits	\$ 7,551,270,800	\$ 12,390,428,913

3M Employee Retirement Income Plan

Statements of Changes in Net Assets Available for Benefits

Years Ended December 31, 2024 and 2023

	2024	2023
Additions		
Investment income (loss):		
Interest and dividends	\$ 298,028,714	\$ 387,061,523
Net realized and unrealized (losses) gains on investments	(130,262,719)	865,093,197
Other	23,783,570	3,366,644
Total investment income	191,549,565	1,255,521,364
Less investment expenses	26,854,907	20,131,067
Total additions - Net	164,694,658	1,235,390,297
Deductions		
Benefits paid	834,652,903	1,443,645,223
Purchase of annuity contracts	2,265,104,897	-
PBGC premiums	44,680,351	44,040,744
Administrative expenses	8,465,620	11,278,404
Total deductions	3,152,903,771	1,498,964,371
Net Decrease Before Other Changes	(2,988,209,113)	(263,574,074)
Transfers Out	(1,850,949,000)	-
Net Decrease	(4,839,158,113)	(263,574,074)
Net Assets Available for Benefits		
Beginning of year	12,390,428,913	12,654,002,987
End of year	<u><u>\$ 7,551,270,800</u></u>	<u><u>\$ 12,390,428,913</u></u>

3M Employee Retirement Income Plan

Statement of Accumulated Plan Benefits

December 31, 2023

Actuarial Present Value of Accumulated Plan Benefits

Vested benefits:

Retired employees receiving benefits	\$ 7,552,576,960
Other participants	<u>2,361,625,659</u>

Total vested benefits 9,914,202,619

Nonvested benefits 78,158,457

Total Actuarial Present Value of Accumulated Plan Benefits **\$ 9,992,361,076**

3M Employee Retirement Income Plan

Statement of Changes in Accumulated Plan Benefits

Year Ended December 31, 2023

Actuarial Present Value of Accumulated Plan Benefits - Beginning of year	\$ 10,514,323,529
Increase (decrease) during the year attributable to:	
Benefits accumulated and plan experience	404,616,773
Interest due to the decrease in the discount period	735,416,598
Benefits paid	(1,443,636,114)
Changes in actuarial assumptions	<u>(218,359,710)</u>
Net decrease	<u>(521,962,453)</u>
Actuarial Present Value of Accumulated Plan Benefits - End of year	<u><u>\$ 9,992,361,076</u></u>

December 31, 2024 and 2023

Note 1 - Plan Description

The following description of 3M Employee Retirement Income Plan (the "Plan") provides only general information. Participants should refer to the plan agreement for a more complete description of the Plan's provisions.

General

The Plan is a noncontributory defined benefit plan covering substantially all United States regular full-time and part-time employees of 3M Company and its subsidiaries (the "Company" or "3M") hired prior to January 1, 2009. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 ("ERISA").

In January 2024, the Company announced that the Plan will freeze U.S. defined benefit pension benefits for non-U.S. employees effective December 31, 2028.

Effective April 1, 2024, 3M spun off its health care business and Solventum Corporation, a company independent from 3M, was formed. Pursuant to this spin-off, the Solventum Employee Retirement Income Plan was also formed effective April 1, 2024. Approximately \$1,827,000,000 of the Plan's actuarial present value of accumulated plan benefits and approximately \$1,839,000,000 of the Plan's assets were then transferred out of the Plan and into the Solventum Employee Retirement Income Plan.

In June 2024, the Company purchased a group annuity contract from Metropolitan Tower Life Insurance Company and transferred approximately \$2,300,000,000 of the Plan's actuarial present value of accumulated plan benefits and related plan assets.

Eligibility and Benefits

The Plan consists of Portfolio I and Portfolio II. Employees who have completed three years or more of credited service or have reached age 65 are entitled to annual pension benefits beginning at normal retirement age (65). Benefits are subject to certain maximum limits as defined in the Plan and adjustment for various options on forms of payment. The Plan allows for early retirement beginning at age 55, assuming certain requirements are met. If participants terminate employment before completing three years of service, they forfeit the right to receive benefits under the Plan.

Portfolio I is closed to new U.S. participants effective January 1, 2001, and to new 3M Puerto Rico employees effective January 1, 2004. Employees of 3M or a 3M U.S. subsidiary participating in the Plan who became participants in this Plan before January 1, 2001 and who did not elect to transfer to Portfolio II will continue to participate in this Plan so long as they remain employed by 3M or another participating subsidiary as a salaried or hourly non-union production/maintenance/warehouse employee. Employees of 3M Puerto Rico who became participants in this Plan prior to January 1, 2004, will continue to participate in this Plan as long as they remain employed by 3M Puerto Rico.

Portfolio II is closed to new U.S. participants effective January 1, 2009. Employees are eligible to participate in the Plan if they are an active regular U.S. or Puerto Rico salaried or hourly non-union production/maintenance/warehouse employee of 3M or a participating subsidiary of 3M that offers the Plan and were either hired by 3M U.S. before January 1, 2001 and elected to transfer to Portfolio II, if they were hired after January 1, 2001 (January 1, 2004 if 3M Puerto Rico) and before January 1, 2009, or if they were participants in certain other pension plans that have merged into the Plan over time.

The Portfolio I benefit provides an annuity based upon a formula that considers age, pension service, pension earnings and a Social Security breakpoint. The Portfolio II benefit also provides an annuity based upon a formula that considers age, pension service and pension earnings, but that utilizes a Social Security integration level rather than a Social Security breakpoint.

December 31, 2024 and 2023

Note 1 - Plan Description (Continued)

The Plan also offers a lump-sum payment option for participants. The lump-sum payment for participants in Portfolio I will be the actuarial equivalent present value of the participant's benefit payable at age 65 in the form of a single life annuity. If the Portfolio I participant qualifies for the supplemental 3M Social Security bridge benefit, it will be included in the calculation of the lump-sum payment. The lump-sum payment for the Portfolio II participants will be equal to the greater of the participant's total pension value at the time they leave 3M, increased by 4 percent per year until the earlier of (1) the date participant's pension begins, or (2) the date the participant reaches age 65, or the actuarial equivalent present value of the participant's future benefit payments.

Contributions

Contributions to the Plan are determined using the projected unit credit actuarial cost method. 3M's funding policy is to make annual payments to the Plan in amounts necessary to ensure that employee benefits will be fully provided for by the time participants retire.

The yield on investments (interest, dividends and net realized and unrealized gains and losses on investments) serves to reduce future contributions that would otherwise be required to provide for the defined level of benefits. The funding is designed to maintain assets near the full funding limit.

The Plan met the ERISA minimum funding requirements for 2024 and 2023. Therefore, no contributions were required to be made to the Plan in 2024 or 2023.

401(h) Account

In addition to the normal retirement benefits, the Plan includes a medical-benefit component to fund a portion of the postretirement obligation for retirees and their beneficiaries under the 3M Retiree Welfare Benefit Plan in accordance with Section 401(h) of the Internal Revenue Code ("IRC"). A separate account has been established and maintained in the Plan for the net assets related to the medical-benefit component (the "401(h) account"). The related obligations for health benefits are not included in this Plan's obligations in the statements of accumulated plan benefits but are reflected as obligations in the financial statements of the related 3M Retiree Welfare Benefit Plan. The net assets of the 401(h) account includes investments, as well as receivables and payables.

In accordance with IRC Section 401(h), the Plan's investments in the 401(h) account may not be used for, or diverted to, any purpose other than providing health benefits for retirees and their beneficiaries. Any assets transferred to the 401(h) account from the Plan in a qualified transfer of excess pension plan assets (and any income allocable thereto) that are not used during the plan year must be transferred out of the 401(h) account back to the Plan.

Plan participants do not contribute to the 401(h) account. Employer contributions or qualified transfers to the 401(h) account are determined annually and are at the discretion of 3M.

Trustee

The Bank of New York Mellon/BNY Mellon N.A. (the "Trustee") is the trustee of the Plan.

Note 2 - Summary of Significant Accounting Policies

Basis of Accounting

The financial statements of the Plan are prepared on the accrual basis of accounting.

December 31, 2024 and 2023

Note 2 - Summary of Significant Accounting Policies (Continued)

Investment Valuation and Income Recognition

Investments held by the Plan are stated at fair value (see Note 4), except for an insurance contract. The insurance contract is an Immediate Participation Guarantee ("IPG") contract with MN Life Insurance Company and is valued at contract value. Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date.

Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded as earned. Dividends are recorded on the ex-dividend date.

Benefit Payments

Benefits are recorded when paid.

Administrative Costs

3M pays certain internal administrative costs of the Plan. External administrative costs, including trustee fees and investment management expenses, are paid by the Plan.

Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits are those future periodic payments that are attributable, under the Plan's provisions, to the service that employees have rendered. Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated employees or their beneficiaries, (b) beneficiaries of employees who have died, and (c) present employees or their beneficiaries.

The present value of accumulated plan benefits is actuarially determined and is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money (through discounts for interest) and the probability of payment due to death, disability, or retirement between the valuation date and the expected date of payment.

The significant actuarial assumptions used in the valuation of the Plan at December 31, 2023 are summarized as follows:

Actuarial cost method	Standard credit unit cost
Assumed rate of return (discount rate)	7.75%
Mortality basis	Pri-2012 mortality table projected forward from 2012 with Scale MP-2021

The change in the actuarial present value of accumulated benefits attributable to a change in actuarial assumptions is due primarily to a change in discount rate from 7.50 percent to 7.75 percent.

The foregoing actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits.

December 31, 2024 and 2023

Note 2 - Summary of Significant Accounting Policies (Continued)

Risks and Uncertainties

Contributions to the Plan and the accumulated plan benefits are reported based on certain assumptions pertaining to interest rates, inflation rates, and employee demographics. Due to the changing nature of these assumptions, it is at least reasonably possible that changes in these assumptions will occur in the near term and, due to the uncertainties inherent in setting assumptions, that the effect of such changes could be material to the financial statements. Investment securities are exposed to various risks, such as interest rate, market, and credit risks. It is at least reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the financial statements.

Use of Estimates

The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of additions and deductions during the reporting period. Actual results could differ from those estimates.

Subsequent Events

The financial statements and related disclosures include evaluation of events up through and including October 14, 2025, which is the date the financial statements were available to be issued.

Note 3 - Certification of Investments

The plan administrator has elected the method of annual reporting compliance permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Accordingly, the Trustee has certified that substantially all investments, including investment information in Note 4, and related income (loss) included in the accompanying financial statements are complete and accurate.

Note 4 - Fair Value Measurements

Accounting standards require certain assets and liabilities be reported at fair value in the financial statements and provide a framework for establishing that fair value. The framework for determining fair value is based on a hierarchy that prioritizes the valuation techniques and inputs used to measure fair value.

Level 1

Fair values determined by Level 1 inputs use quoted prices in active markets for identical assets that the Plan has the ability to access.

Level 2

Fair values determined by Level 2 inputs use other inputs that are observable, either directly or indirectly. These Level 2 inputs include quoted prices for similar assets in active markets, quoted prices for identical or similar assets in markets that are not active, and inputs other than quoted prices that are observable for the asset.

Level 3

Level 3 inputs are unobservable inputs, including inputs that are available in situations where there is little, if any, market activity for the related asset.

December 31, 2024 and 2023

Note 4 - Fair Value Measurements (Continued)

In instances where inputs used to measure fair value fall into different levels of the fair value hierarchy, fair value measurements in their entirety are categorized based on the lowest level input that is significant to the valuation. The Plan's assessment of the significance of particular inputs to these fair value measurements requires judgment and considers factors specific to each asset.

The following valuation methodologies have been used to value the Plan's investments:

Short-term Investment Funds

Short-term investment funds consist of interest bearing cash and repurchase agreements that are valued at their outstanding balances, which approximate fair value due to the short-term maturity of these investments.

U.S. Government Securities and Municipal Bonds

U.S. government securities and municipal bonds are either valued at the closing price reported in the active market in which the individual security is traded or valued based on yields currently available on comparable securities of issuers with similar credit ratings.

Corporate Debt Instruments

The corporate debt instruments are valued using quoted market prices and/or other market data for the same or comparable instruments and transactions in establishing the prices, discounted cash flow models, and other pricing models. These models are primarily industry standard models that consider various assumptions, including time value and yield curve, as well as other relevant economic measures.

Common and Preferred Stocks

Common and preferred stocks are valued at quoted prices reported in active markets.

Registered Investment Companies

Registered investment companies are valued at quoted prices reported in active markets.

Common/Collective Trusts

Common/collective trusts with a readily determinable fair value are valued at net asset value ("NAV"), which is generally based on the fair value of the funds' underlying net assets and are classified as Level 2 in the accompanying fair value hierarchy. Common/collective trusts without a readily determinable fair value, because there is no published NAV available, are valued at NAV as a practical expedient and are not classified within the valuation hierarchy.

Partnerships/Joint Ventures

Investments in private equity, venture capital, and hedge fund partnerships and joint ventures are valued at NAV per share (or its equivalent) of the funds based on audited financial statements of the funds, where available, with adjustments to account for partnership activity and other applicable valuation adjustments.

Other Investments

Other investments consist primarily of future contracts, written and purchased options, swaps and international government bonds. The futures contracts, written options, purchased options, and swaps are valued using the last sale price or bid price. The international government bonds are valued at either the closing price reported on the active market on which the individual securities are traded or valued based on yields currently available on comparable securities of issuers with similar credit ratings.

3M Employee Retirement Income Plan

Notes to Financial Statements

December 31, 2024 and 2023

Note 4 - Fair Value Measurements (Continued)

The following table presents information about the Plan's investments, including approximately 8.30 percent related to the 401(h) account measured at fair value on a recurring basis at December 31, 2024:

	December 31, 2024			Investments (at Fair Value)
	Level 1	Level 2	Level 3	
Short-term investment funds	\$ -	\$ 162,138,628	\$ -	\$ 162,138,628
U.S. government securities	1,372,291,540	433,457,881	-	1,805,749,421
Corporate debt instruments, preferred	-	1,057,961,816	-	1,057,961,816
Corporate debt instruments, all other	-	1,412,128,353	-	1,412,128,353
Municipal bonds	-	127,266,155	-	127,266,155
Common stocks	1,430,308,352	-	-	1,430,308,352
Preferred stocks	10,690,624	12,810,633	-	23,501,257
Registered investment companies	1,144,908	-	-	1,144,908
Other investments:				
Non-U.S. government bonds	-	53,981,334	-	53,981,334
Derivatives and all other	(32,619,682)	(28,495,748)	-	(61,115,430)
Total	<u>\$ 2,781,815,742</u>	<u>\$ 3,231,249,052</u>	<u>\$ -</u>	<u>6,013,064,794</u>
Investments measured at NAV as a practical expedient:				
Partnerships/joint ventures				2,246,753,695
Common/collective trusts				<u>301,153,287</u>
Total investments				8,560,971,776
Less investments held in 401(h) account				<u>(698,373,244)</u>
Total investments at fair value				<u>\$ 7,862,598,532</u>

3M Employee Retirement Income Plan

Notes to Financial Statements

December 31, 2024 and 2023

Note 4 - Fair Value Measurements (Continued)

The following table presents information about the Plan's investments, including approximately 6.10 percent related to the 401(h) account measured at fair value on a recurring basis at December 31, 2023:

	December 31, 2023			
	Level 1	Level 2	Level 3	Investments (at Fair Value)
Short-term investment funds	\$ -	\$ 211,157,635	\$ -	\$ 211,157,635
U.S. government securities	1,236,930,071	431,548,601	-	1,668,478,672
Corporate debt instruments, preferred	-	2,511,265,109	-	2,511,265,109
Corporate debt instruments, all other	-	3,581,648,563	-	3,581,648,563
Municipal bonds	-	253,315,669	-	253,315,669
Common stocks	1,320,177,233	-	-	1,320,177,233
Preferred stocks	469,686	40,580,393	-	41,050,079
Registered investment companies	26,376,333	-	-	26,376,333
Other investments:				
Non-U.S. government bonds	-	74,962,174	-	74,962,174
Derivatives and all other	15,191,459	(8,325,702)	-	6,865,757
Total	<u>\$ 2,599,144,782</u>	<u>\$ 7,096,152,442</u>	<u>\$ -</u>	<u>9,695,297,224</u>
Investments measured at NAV as a practical expedient:				
Partnerships/joint ventures				3,357,462,807
Common/collective trusts				<u>789,878,435</u>
Total investments				13,842,638,466
Less investments held in 401(h) account				<u>(844,344,501)</u>
Total investments at fair value				<u>\$ 12,998,293,965</u>

Investments in Entities that Calculate Net Asset Value per Share

The Plan holds shares or interests in investment companies at year end where the fair value of the investment held is estimated based on the net asset value per share (or its equivalent) of the investment company as a practical expedient.

At year end, the fair value, unfunded commitments, and redemption rules of those investments are as follows:

	December 31, 2024	December 31, 2023		Redemption Frequency, if Eligible	Redemption Notice Period
	Fair Value	Fair Value	2024 Unfunded Commitments		
Partnerships/joint ventures:					
Hedge funds/fund of funds (1)	\$ 558,145,764	\$ 1,141,346,125	\$ -	Nonredeemable	Nonredeemable
Other (2)	1,688,607,931	2,216,116,682	574,082,568	Nonredeemable	Nonredeemable
Common/collective trusts (3)	<u>301,153,287</u>	<u>789,878,435</u>	<u>-</u>	Daily	Daily
Total	<u>\$ 2,547,906,982</u>	<u>\$ 4,147,341,242</u>	<u>\$ 574,082,568</u>		

December 31, 2024 and 2023**Note 4 - Fair Value Measurements (Continued)**

- (1) This category of investment represents hedge fund and fund of fund investments that include a diversified group of strategies, including macro discretionary, long/short equity, multi-strategy, and long/short credit, that attempt to capture uncorrelated sources of return and provide additional diversification.
- (2) This category primarily consists of partnership investments in buyouts, credit opportunity, direct investments, distressed debt, growth equity, long/short equity, mezzanine debt, real estate, secondary and venture capital. These investments cannot be redeemed from the general partner, instead the Plan receives distributions through the liquidation of the underlying assets. The average remaining contract term for these investments is three years.
- (3) This category consists of high quality, short-term money market instruments, including, but not limited to, high quality commercial paper and securities issued or guaranteed by the U.S. government.

Note 5 - Securities Lending

Certain investment managers of the Plan participate in a securities lending program administered by the Trustee. The transfer of assets under the securities lending program are collateralized with pledges of collateral. At all times, the borrower must maintain cash or equivalent collateral equal in value to at least 102 percent of the value of the domestic securities loaned and 105 percent of the value of international securities loaned. Both the collateral and the securities loaned are marked-to-market on a daily basis, with additional collateral obtained or refunded as necessary. In accordance with accounting standards, the amount of cash collateral received under securities lending is reported as an asset and a corresponding payable is recorded on the statements of net assets available for benefits.

The fair market value of the securities loaned at December 31, 2024 and 2023 was as follows:

	2024	2023
Corporate debt instruments	\$ 55,450,937	\$ 106,562,205
U.S. government securities	93,304,488	125,422,430
Common stocks	50,626,704	11,667,697
Other	257,363	-
Total	<u>\$ 199,639,492</u>	<u>\$ 243,652,332</u>

At December 31, 2024 and 2023, the Plan had noncash collateral of approximately \$71,890,000 and \$74,775,000, respectively. The cash collateral held at December 31, 2024 and 2023 was invested in short-term investments, such as repurchase agreements. The Plan receives incremental returns from the collateral held in connection with these arrangements. Such returns are included as a component of total investment income (loss).

Note 6 - Derivative Instruments

The Plan uses derivative instruments to hedge market risk, gain market exposure, and advance the overall objectives of the Plan and its investment strategies. Derivatives are utilized by external investment managers retained by the Plan and in protective overlay strategies designed to achieve investment objectives.

The Plan is party to certain agreements, which are designed to manage exposures to foreign exchange and interest rate risks. The interest rate and foreign currency instruments are used for the purpose of hedging changes in the fair value of assets and the actuarial present value of accumulated plan benefits that result from interest rate changes and currency fluctuations, or as an efficient substitute for traditional securities. The Plan's investment policies specifically prohibit the use of derivatives for speculative purposes.

3M Employee Retirement Income Plan

Notes to Financial Statements

December 31, 2024 and 2023

Note 6 - Derivative Instruments (Continued)

Management has elected to present derivatives on a gross basis when subject to a master netting arrangement. Any gains or losses recognized on derivatives are recognized in current year investment income. The following are the estimated fair values of derivative instruments at December 31, 2024 and 2023 shown at the gross amounts:

	2024		2023	
	Gross Assets	Gross Liabilities	Gross Assets	Gross Liabilities
Credit default swaps	\$ 14,410,617	\$ (39,129)	\$ 14,513,025	\$ (953,778)
Foreign exchange contracts	194,301	(872,108)	207,506	(539,626)
Futures	2,718,754	(35,320,107)	81,984,748	(66,793,289)
Interest rate swaps	7,022,905	(340,272)	5,835,920	(1,404,206)
Total return swaps	-	(38,766,000)	8,157,047	(9,519)
Zero coupon swaps	-	(578,397)	-	-
Purchased options	7,648	-	70,780	-
Written options	-	(146,447)	-	(294,053)
Total derivatives	<u>\$ 24,354,225</u>	<u>\$ (76,062,460)</u>	<u>\$ 110,769,026</u>	<u>\$ (69,994,471)</u>

Foreign exchange contracts are presented as receivables and payables on the statements of net assets available for benefits. All other derivatives are included in other investments on the statements of net assets available for benefits.

The notional amount represents the contract amount, not the amount at risk. The following table presents the notional amounts of derivative instruments at December 31:

	2024	2023
Notional amounts:		
Credit default swaps	\$ 648,336,670	\$ 763,413,823
Foreign exchange contracts	108,774,637	98,098,059
Futures	1,250,600,000	2,516,800,000
Interest rate swaps	202,495,422	144,900,870
Total return swaps	1,501,838,227	600,463,028
Zero coupon swaps	10,100,601	-
Purchased options	11,700,000	25,400,000
Written options	26,300,032	65,000,000
Total	<u>\$ 3,760,145,589</u>	<u>\$ 4,214,075,780</u>

For the years ended December 31, 2024 and 2023, the amount of net income (loss) recognized as investment income (loss) in the statement of changes in net assets available for benefits attributable to derivative instruments is as follows:

	2024	2023
Credit default swaps	\$ 1,492,542	\$ 1,259,778
Foreign exchange contracts	517,390	(264,180)
Futures	(73,512,078)	362,484
Interest rate swaps	1,462,960	(120,935)
Total return swaps	(61,720,947)	3,091,812
Zero coupon swaps	397,080	22,972
Government options	28,058	-
Other	(6,608,464)	794,390
Total	<u>\$ (137,943,459)</u>	<u>\$ 5,146,321</u>

December 31, 2024 and 2023

Note 7 - Plan Termination

Should the Plan terminate at some future time, its net assets generally will not be available on a pro-rata basis to provide participants' benefits. Whether a particular participant's accumulated plan benefits will be paid depends on both the priority of those benefits and the level of benefits guaranteed by the Pension Benefit Guaranty Corporation ("PBGC") at that time. Some benefits may be fully or partially provided for by the then-existing assets and the PBGC guaranty while other benefits may not be provided for at all.

Note 8 - Tax Status

The Plan constitutes a qualified trust under the requirements of Section 401(a) of the IRC and is, therefore, exempt from federal income taxes under provisions of Section 501(a). The Plan obtained its latest determination letter on January 25, 2017, in which the Internal Revenue Service ("IRS") stated that the Plan, as designed, was in compliance with the applicable requirements of the IRC. The Plan has been amended since receiving the determination letter. However, the Plan's administrator believes that the Plan is currently designed and being operated in compliance with the applicable requirements of the IRC. Therefore, no provision for income taxes has been included in the Plan's financial statements.

Accounting principles generally accepted in the United States of America require plan management to evaluate tax positions taken by the Plan and recognize a tax liability if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The plan administrator has analyzed the tax positions of the Plan and has concluded that, as of December 31, 2024 and 2023, there are no uncertain position taken or expected to be taken that would require recognition of a liability and disclosure in the financial statements. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

Note 9 - Related Parties

3M provides certain administrative services to the Plan and does not charge the Plan for these services.

The Trustee and the investment managers are authorized under contract provisions and by ERISA regulations that provide administrative and statutory exemptions, to invest in funds under their control and in securities of 3M.

The Plan allows for transactions with certain parties who may perform services or have fiduciary responsibilities to the Plan, including the Company. At December 31, 2024 and 2023, the Plan held shares of common stock and/or debt instruments of Bank of New York Mellon.

December 31, 2024 and 2023**Note 10 - Purchase of Annuity Contract**

During 2024, the Plan purchased an annuity contract from Metropolitan Tower Life Insurance Company (MetLife). Under the contract, the Plan paid \$2,265,104,897 to MetLife, relieving the Plan of any further benefit obligations for the related retirees and beneficiaries. The Plan transferred approximately \$2,489,000,000 of its defined benefit pension obligations for approximately 23,000 U.S. retirees and beneficiaries to MetLife. On October 1, 2024, MetLife began paying and administering the retirement benefits of the retirees and beneficiaries included in this annuity contract purchase. At December 31, 2024, the Plan recorded a receivable in the amount of \$31,346,648 related to final participant data adjustments to the contract. The impact of the annuity contract purchase is not reflected in the accompanying Statement of Accumulated Plan Benefits as of December 31, 2023.

Note 11 - Reconciliation of the Financial Statements to Form 5500

The following is a reconciliation of net assets available for benefits per the financial statements at December 31, 2024 and 2023 to Form 5500:

	2024	2023
Net assets available for benefits per the financial statements	\$ 7,551,270,800	\$ 12,390,428,913
Assets held in 401(h) account included as assets in Form 5500	678,530,088	815,278,903
Net assets available for benefits per Form 5500	<u>\$ 8,229,800,888</u>	<u>\$ 13,205,707,816</u>

The net assets of the 401(h) account included in Form 5500 are not available to pay pension benefits but can be used only to pay retiree health benefits.

The following is a reconciliation of the net decrease in net assets available for benefits per the financial statements for the years ended December 31, 2024 and 2023 to the Form 5500:

	2024	2023
Net decrease in net assets available for benefits per the financial statements	\$ (4,839,158,113)	\$ (263,574,074)
Net change in 401(h) net assets	(136,748,815)	78,254,743
Net decrease in net assets available for benefits per Form 5500	<u>\$ (4,975,906,928)</u>	<u>\$ (185,319,331)</u>

3M Employee Retirement Income Plan

Schedule of Assets Held at End of Year

Form 5500, Schedule H, Line 4i

EIN 41-0417775, Plan No. 002

December 31, 2024

(a)(b)(c) Identity of Issuer and Description of Investment	(d) Cost	(e) Current Value
SHORT TERM INVESTMENT FUNDS		
Repurchase agreements		
Repurchase agreement - STATE OF WISCONSIN - matures 01/02/2025	31,481,889	31,481,889
Repurchase agreement - HSBC SECURITIES (USA) INC. - matures 01/02/2025	2,251,058	2,251,058
Repurchase agreement - DAIWA CAPITAL MARKETS - matures 01/02/2025	31,799,888	31,799,888
Repurchase agreement - RBC DOMINION SECURITIES - matures 01/02/2025	14,762,903	14,762,903
Repurchase agreement - HSBC SECURITIES (USA) INC. - matures 01/02/2025	29,270,344	29,270,344
Repurchase agreement - NOMURA SECURITIES INTL, INC. - matures 01/02/2025	23,213,195	23,213,195
Total repurchase agreements	132,779,277	132,779,277
Interest bearing cash		
FUTURES CASH COLLATERAL HELD AT GOLDMAN	2,380,000	2,380,000
SWAP COLLATERAL WITH GOLDMAN	850,000	850,000
GOLDMAN CAP MKT (GLM) CASH COL VAR RT 01/01/2049 DD 07/01/08	10,000	10,000
GS ICE CCP COLLAT VAR RT 01/01/2049 DD 07/01/08	2,605,000	2,605,000
LCH CCP GOLDMAN SACHS & CO CAS VAR RT 01/01/2049 DD 07/01/08	3,240,000	3,240,000
TBA CASH COLL MSC VAR RT 01/01/2049 DD 07/01/08	304,000	304,000
SWAP/ISDA MORGAN STANLEY (MYC) VAR RT 01/01/2049 DD 07/01/08	10,000	10,000
DOM MFA CASH COLL UBS VAR RT 01/01/2049 DD 07/01/08	6,831,000	6,831,000
SWAP COLLATERAL WITH MORGAN STANLEY	8,725,000	8,725,000
CME CCP COLL HELD AT GSC	360,000	360,000
		4,044,351
Total interest bearing cash	25,315,000	29,359,351
Total short-term investment funds	158,094,277	162,138,628
U. S. GOVERNMENT SECURITIES		
COMMIT TO PUR FNMA SF MTG 2.500% 01/01/2055 DD 01/01/25	4,396,470	4,402,388
FHLMC POOL #SD-7512 3.000% 02/01/2050 DD 02/01/20	7,059,362	6,655,974
FHLMC POOL #SD-7553 3.000% 03/01/2052 DD 03/01/22	9,222,046	8,634,218
FHLMC MULTICLASS STRIP 315 PO 0.000% 09/15/2043 DD 09/01/13	1,922,459	1,848,234
FHLMC POOL #WA-1632 4.150% 10/01/2032 DD 01/01/23	2,553,549	2,568,782
FNMA GTD REMIC P/T 12-35 YS VAR RT 11/25/2041 DD 03/25/12	553,234	250,633
FNMA GTD REMIC P/T 13-23 ZL 3.000% 03/25/2043 DD 02/01/13	2,209,438	2,216,413
FNMA GTD REMIC P/T 14-17 AO 0.000% 04/25/2044 DD 03/01/14	2,371,509	2,382,736

FNMA GTD REMIC P/T 14-49 PO 0.000% 07/25/2043 DD 07/01/14	562,000	589,067
FNMA GTD REMIC P/T 16-68 LZ 3.000% 10/25/2046 DD 09/01/16	5,008,914	3,753,076
FNMA GTD REMIC P/T 16-64 PE 2.500% 09/25/2046 DD 08/01/16	3,003,645	2,353,461
FNMA GTD REMIC P/T 16-105 SA VAR RT 01/25/2047 DD 12/25/16	498,396	217,899
FNMA GTD REMIC P/T 16-88 LZ 2.500% 12/25/2046 DD 11/01/16	3,452,777	2,922,240
FNMA GTD REMIC P/T 18-13 GB 3.500% 03/25/2048 DD 02/01/18	3,873,827	3,743,929
FNMA GTD REMIC P/T 18-21 PO 0.000% 04/25/2048 DD 03/01/18	385,207	364,227
FNMA GTD REMIC P/T 18-85 PO 0.000% 12/25/2048 DD 11/01/18	1,913,075	1,823,982
FNMA GTD REMIC P/T 18-85 IO 3.000% 12/25/2048 DD 11/01/18	220,383	328,239
FNMA GTD REMIC P/T 19-38 SB VAR RT 03/25/2043 DD 06/25/19	344,770	215,160
FNMA GTD REMIC P/T 19-69 DB 2.500% 12/25/2049 DD 11/01/19	5,284,022	4,121,029
FNMA GTD REMIC P/T 20-10 S VAR RT 05/25/2059 DD 02/25/20	1,429,013	622,884
FNMA GTD REMIC P/T 20-54 ZD 2.000% 08/25/2050 DD 07/01/20	10,723,215	7,286,529
FNMA GTD REMIC P/T 21-91 DZ 1.750% 01/25/2052 DD 12/01/21	2,438,035	1,409,034
FNMA GTD REMIC P/T 21-93 Z 3.000% 08/25/2051 DD 12/01/21	8,520,629	9,116,413
FNMA GTD REMIC P/T 22-1 GZ 3.000% 02/25/2052 DD 01/01/22	9,370,561	10,714,755
FNMA GTD REMIC P/T 22-12 EM 3.000% 06/25/2048 DD 02/01/22	3,487,500	3,625,065
FHLMC MULTICLASS MTG 3768 VO 0.000% 12/15/2040 DD 12/01/10	1,929,151	2,204,460
FHLMC MULTICLASS MTG 4074 ES VAR RT 03/15/2042 DD 07/15/12	316,493	140,313
FHLMC MULTICLASS MTG 4337 CZ 3.000% 05/15/2054 DD 05/01/14	5,578,069	4,296,296
FHLMC MULTICLASS MTG 4620 DZ 2.500% 10/15/2046 DD 10/01/16	3,171,442	2,676,907
FHLMC MULTICLASS MTG 4825 NI 3.000% 09/15/2048 DD 08/01/18	57,456	154,321
FHLMC MULTICLASS MTG 4825 NO 0.000% 09/15/2048 DD 08/01/18	1,105,337	1,080,896
FHLMC MULTICLASS MTG 4854 OH 0.000% 03/15/2043 DD 12/15/18	491,208	474,169
FHLMC MULTICLASS MTG 4973 PO 0.000% 01/15/2041 DD 04/15/20	958,778	954,722
FHLMC MULTICLASS MTG 5181 DZ 3.000% 11/25/2050 DD 12/01/21	8,459,871	9,672,066
FHLMC MULTICLASS MTG 5179 CZ 2.000% 01/25/2052 DD 12/01/21	3,637,635	1,904,864
FHLMC MULTICLASS MTG 5319 PO 0.000% 08/25/2050 DD 06/01/23	3,873,026	3,703,143
FNMA POOL #0AN3556 2.730% 11/01/2033 DD 11/01/16	1,654,758	1,440,650
FNMA POOL #0AN3707 2.790% 11/01/2031 DD 11/01/16	2,752,531	2,431,271
FNMA POOL #0AN6123 3.060% 08/01/2032 DD 08/01/17	1,866,250	1,765,060
FNMA POOL #0BZ1178 5.810% 06/01/2031 DD 06/01/24	2,171,496	2,201,686
FNMA POOL #0FM8691 2.500% 09/01/2051 DD 08/01/21	8,057,763	8,057,055
FNMA POOL #0FS0400 3.000% 01/01/2052 DD 01/01/22	8,612,113	8,471,738
FNMA POOL #0FS5420 2.500% 03/01/2052 DD 08/01/23	8,746,318	8,768,295
FNMA POOL #0FS8746 3.000% 03/01/2052 DD 08/01/24	5,887,344	5,705,620
GNMA GTD REMIC P/T 12-90 PB 2.500% 07/20/2042 DD 07/01/12	2,999,336	2,867,095
GNMA GTD REMIC P/T 10-20 SE VAR RT 02/20/2040 DD 02/20/10	752,003	324,492
GNMA GTD REMIC P/T 12-42 QZ 3.000% 03/20/2042 DD 03/01/12	1,369,209	1,255,515
GNMA GTD REMIC P/T 14-99 SP VAR RT 07/16/2044 DD 07/16/14	776,161	286,174
GNMA GTD REMIC P/T 17-117 VC 3.000% 11/20/2037 DD 08/01/17	3,773,230	3,728,436
GNMA GTD REMIC P/T 17-167 LH 3.000% 11/20/2047 DD 11/01/17	978,931	820,258
GNMA GTD REMIC P/T 18-21 WZ 3.000% 02/20/2048 DD 02/01/18	10,890,059	10,310,484
GNMA GTD REMIC P/T 17-163 YA 2.500% 11/20/2047 DD 11/01/17	961,250	800,730
GNMA GTD REMIC P/T 18-36 LZ 3.500% 03/20/2048 DD 03/01/18	601,704	471,519
GNMA GTD REMIC P/T 18-44 PL 3.000% 10/20/2047 DD 03/01/18	12,550,861	11,010,942
GNMA GTD REMIC P/T 18-65 DB 3.000% 05/20/2048 DD 05/01/18	3,328,208	3,142,580

GNMA GTD REMIC P/T 18-63 CZ 3.250% 04/20/2048 DD 04/01/18	5,793,170	5,255,302
GNMA GTD REMIC P/T 18-67 QB 3.000% 05/20/2048 DD 05/01/18	2,850,037	2,672,624
GNMA GTD REMIC P/T 20-47 SL VAR RT 07/20/2044 DD 04/20/20	717,088	273,186
GNMA GTD REMIC P/T 20-163 LI 4.000% 04/20/2048 DD 10/01/20	1,249,816	1,053,954
GNMA GTD REMIC P/T 21-77 SH VAR RT 05/20/2051 DD 05/20/21	1,132,538	86,913
GNMA GTD REMIC P/T 21-89 SA VAR RT 05/20/2051 DD 05/20/21	1,339,505	212,967
GNMA GTD REMIC P/T 21-194 BL 1.750% 11/20/2051 DD 11/01/21	7,307,592	3,984,054
GNMA GTD REMIC P/T 22-5 Z 2.000% 01/20/2052 DD 01/01/22	2,748,759	1,493,722
GNMA GTD REMIC P/T 21-223 EZ 3.000% 12/20/2051 DD 12/01/21	7,176,052	6,765,701
GNMA GTD REMIC P/T 21-213 HZ 2.000% 12/20/2051 DD 12/01/21	5,955,744	5,044,535
GNMA GTD REMIC P/T 22-9 MZ 3.500% 01/20/2052 DD 01/01/22	9,738,003	10,198,613
GNMA GTD REMIC P/T 22-119 AZ 3.500% 07/20/2052 DD 07/01/22	9,415,462	9,061,607
GNMA GTD REMIC P/T 22-119 LB 3.500% 07/20/2052 DD 07/01/22	1,371,146	1,334,060
GNMA GTD REMIC P/T 23-173 GB 3.500% 11/20/2053 DD 11/01/23	9,761,795	10,756,739
U S TREASURY BILL 0.000% 03/20/2025 DD 03/21/24	29,393,596	29,393,596
U S TREASURY BOND 1.250% 05/15/2050 DD 05/15/20	1,759,699	1,733,750
U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20	37,349,889	36,739,712
U S TREASURY BOND 1.125% 05/15/2040 DD 05/15/20	13,250,477	12,795,688
U S TREASURY BOND 1.625% 11/15/2050 DD 11/15/20	5,731,934	5,615,585
U S TREASURY BOND 1.375% 11/15/2040 DD 11/15/20	8,707,533	8,458,769
U S TREASURY BOND 1.875% 02/15/2051 DD 02/15/21	18,346,711	17,994,653
U S TREASURY NOTE 0.625% 05/15/2030 DD 05/15/20	66,123,785	67,849,561
COMMIT TO PUR FNMA SF MTG 3.000% 02/01/2055 DD 02/01/25	3,536,650	3,528,470
COMMIT TO PUR FNMA SF MTG 4.000% 03/01/2055 DD 03/01/25	3,274,022	3,271,189
COMMIT TO PUR FNMA SF MTG 4.500% 03/01/2055 DD 03/01/25	11,000,081	11,000,960
COMMIT TO PUR FNMA SF MTG 5.000% 02/01/2055 DD 02/01/25	13,407,023	13,307,478
COMMIT TO PUR FNMA SF MTG 5.500% 01/01/2055 DD 01/01/25	37,673,390	37,486,620
COMMIT TO PUR FNMA SF MTG 5.500% 02/01/2055 DD 02/01/25	54,790,527	54,218,450
COMMIT TO PUR FNMA SF MTG 6.000% 02/01/2055 DD 02/01/25	4,808,063	4,820,112
COMMIT TO PUR FNMA SF MTG 6.500% 02/01/2055 DD 02/01/25	26,521,563	26,534,040
COBANK ACB PFD 6.200% NON-CUMULATIVE	201,600	200,000
FARM CREDIT BANK OF TEXAS VAR RT 12/31/2049 DD 05/23/24	200,000	210,160
FHLMC POOL #W3-0008 7.645% 05/01/2025 DD 05/01/00	297,231	278,122
FHLMC POOL #SD-8403 6.500% 02/01/2054 DD 01/01/24	240,378	240,462
FHLMC POOL #SD-4115 4.500% 10/01/2052 DD 10/01/23	690,074	710,816
FHLMC POOL #QG-5245 5.000% 06/01/2053 DD 06/01/23	381,409	380,410
FHLMC MULTICLASS MTG 2059 Z 5.950% 05/15/2028 DD 05/01/98	24,630	28,474
FHLMC MULTICLASS MTG 4060 CZ 4.500% 06/15/2042 DD 06/01/12	781,113	576,476
FNMA GTD REMIC P/T 05-23 KZ 5.000% 04/25/2035 DD 03/01/05	116,520	105,277
FNMA GTD REMIC P/T 05-88 ZC 5.000% 10/25/2035 DD 09/01/05	1,939,295	1,876,630
FNMA GTD REMIC P/T 06-5 3A2 VAR RT 05/25/2035 DD 01/01/06	6,904	6,974
FHLMC MULTICLASS MTG 63 1A1 VAR RT 02/25/2045 DD 02/01/05	15,810	14,952
FNMA GTD REMIC P/T 10-111 PL 4.500% 10/25/2040 DD 09/01/10	684,710	548,294
FNMA POOL #0MA4840 4.500% 12/01/2052 DD 11/01/22	863,318	876,749
FNMA POOL #0MA5105 4.500% 07/01/2053 DD 07/01/23	-	0
FNMA POOL #0MA5246 5.500% 12/01/2053 DD 12/01/23	176,140	183,356
SBA GTD PARTN CTFS 2007-20K 1 5.510% 11/01/2027 DD 11/14/07	103,712	98,556

U S TREASURY BOND 2.875% 08/15/2045 DD 08/15/15	14,958,829	14,327,951
U S TREASURY BOND 2.500% 02/15/2046 DD 02/15/16	33,443,851	31,414,262
U S TREASURY BOND 2.500% 05/15/2046 DD 05/15/16	15,915,325	15,222,549
U S TREASURY BOND 2.875% 11/15/2046 DD 11/15/16	10,826,148	10,353,369
U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17	27,152,039	25,528,620
U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17	44,278,991	41,619,254
U S TREASURY BOND 3.000% 02/15/2048 DD 02/15/18	15,936,988	15,129,938
U S TREASURY BOND 3.000% 08/15/2048 DD 08/15/18	5,639,871	5,339,293
US TREAS-CPI INFLAT 1.500% 02/15/2053 DD 02/15/23	7,691,892	6,338,120
U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	2,666,268	2,653,036
US TREAS-CPI INFLAT 2.125% 04/15/2029 DD 04/15/24	13,619,141	13,526,968
U S TREASURY BD CPN STRIP 0.000% 02/15/2042 DD 02/15/12	2,854,443	2,986,757
U S TREASURY BD CPN STRIP 0.000% 05/15/2042 DD 05/15/12	866,738	872,361
U S TREASURY BD CPN STRIP 0.000% 08/15/2042 DD 08/15/12	817,617	821,140
U S TREASURY BD CPN STRIP 0.000% 11/15/2042 DD 11/15/12	1,575,425	1,659,557
U S TREASURY BD PRIN STRIP 0.000% 02/15/2040 DD 02/16/10	6,566,869	6,309,081
U S TREASURY BD PRIN STRIP 0.000% 11/15/2042 DD 11/15/12	1,109,977	1,036,130
U S TREASURY BD PRIN STRIP 0.000% 05/15/2044 DD 05/15/14	86,577	76,510
U S TREASURY BD PRIN STRIP 0.000% 08/15/2044 DD 08/15/14	3,285,219	3,194,753
U S TREASURY BD PRIN STRIP 0.000% 11/15/2044 DD 11/17/14	987,306	944,856
U S TREASURY BD PRIN STRIP 0.000% 02/15/2045 DD 02/17/15	1,216,573	1,173,807
U S TREASURY BD PRIN STRIP 0.000% 08/15/2045 DD 08/17/15	289,518	268,983
U S TREASURY BD PRIN STRIP 0.000% 02/15/2046 DD 02/16/16	1,813,068	1,678,716
U S TREASURY BD PRIN STRIP 0.000% 05/15/2046 DD 05/16/16	3,458,176	3,309,518
U S TREASURY BD PRIN STRIP 0.000% 08/15/2046 DD 08/15/16	1,276,299	1,210,532
U S TREASURY BD PRIN STRIP 0.000% 11/15/2046 DD 11/15/16	1,746,071	1,644,735
U S TREASURY BD PRIN STRIP 0.000% 02/15/2047 DD 02/15/17	387,004	380,654
U S TREASURY BD PRIN STRIP 0.000% 05/15/2047 DD 05/15/17	2,223,075	2,049,322
U S TREASURY BD PRIN STRIP 0.000% 08/15/2047 DD 08/15/17	4,109,451	3,686,416
U S TREASURY BD PRIN STRIP 0.000% 11/15/2047 DD 11/15/17	3,759,616	3,491,045
U S TREASURY BD PRIN STRIP 0.000% 02/15/2048 DD 02/15/18	3,674,843	3,414,773
U S TREASURY BD PRIN STRIP 0.000% 05/15/2048 DD 05/15/18	2,017,733	1,841,821
U S TREASURY BD PRIN STRIP 0.000% 08/15/2048 DD 08/15/18	4,478,122	4,113,882
U S TREASURY BD PRIN STRIP 0.000% 11/15/2048 DD 11/15/18	7,192,501	6,918,352
U S TREASURY BD PRIN STRIP 0.000% 02/15/2049 DD 02/15/19	5,469,446	5,144,941
U S TREASURY BD PRIN STRIP 0.000% 05/15/2049 DD 05/15/19	5,552,144	5,045,538
U S TREASURY BD PRIN STRIP 0.000% 08/15/2049 DD 08/15/19	4,226,192	3,804,156
U S TREASURY BD PRIN STRIP 0.000% 11/15/2049 DD 11/15/19	3,334,233	3,009,319
U S TREASURY BD PRIN STRIP 0.000% 02/15/2050 DD 02/18/20	8,807,733	7,997,661
U S TREASURY BD PRIN STRIP 0.000% 08/15/2050 DD 08/17/20	2,007,593	1,876,867
U S TREASURY BD PRIN STRIP 0.000% 11/15/2050 DD 11/16/20	12,480,301	11,111,131
U S TREASURY BD PRIN STRIP 0.000% 02/15/2051 DD 02/16/21	7,220,361	6,489,301
U S TREASURY BD PRIN STRIP 0.000% 05/15/2051 DD 05/17/21	6,276,203	5,757,743
U S TREASURY BD PRIN STRIP 0.000% 08/15/2051 DD 08/16/21	11,588,408	10,726,247
U S TREASURY BD PRIN STRIP 0.000% 11/15/2051 DD 11/15/21	4,643,136	4,084,746
U S TREASURY BD PRIN STRIP 0.000% 02/15/2052 DD 02/15/22	9,690,794	8,649,340
U S TREASURY BD PRIN STRIP 0.000% 05/15/2052 DD 05/16/22	8,692,841	7,955,428

U S TREASURY BD PRIN STRIP 0.000% 08/15/2052 DD 08/15/22	4,664,183	4,306,399
U S TREASURY BD PRIN STRIP 0.000% 02/15/2053 DD 02/15/23	6,573,090	5,771,274
U S TREASURY BD PRIN STRIP 0.000% 05/15/2053 DD 05/15/23	7,843,014	6,953,983
U S TREASURY BD PRIN STRIP 0.000% 08/15/2043 DD 08/31/23	2,680,260	2,692,574
U S TREASURY BD PRIN STRIP 0.000% 02/15/2054 DD 02/15/24	5,964,085	5,328,111
U S TREASURY BD PRIN STRIP 0.000% 05/15/2054 DD 05/15/24	9,159,468	8,376,615
U S TREASURY BD PRIN STRIP 0.000% 08/15/2054 DD 08/15/24	6,186,893	5,474,771
U S TREASURY BD PRIN STRIP 0.000% 08/15/2044 DD 09/03/24	3,480,603	3,361,110
U S TREASURY BD CPN STRIP 0.000% 02/15/2052 DD 02/15/22	151,407	129,175
U S TREASURY BD CPN STRIP 0.000% 05/15/2052 DD 05/16/22	659,058	560,592
U S TREASURY BD CPN STRIP 0.000% 08/15/2052 DD 08/15/22	681,021	577,351
U S TREASURY BD CPN STRIP 0.000% 02/15/2040 DD 02/16/10	2,151,288	1,589,262
U S TREASURY BD CPN STRIP 0.000% 05/15/2040 DD 05/17/10	2,318,229	2,076,255
U S TREASURY BD CPN STRIP 0.000% 08/15/2040 DD 08/16/10	2,452,276	2,195,221
U S TREASURY BD CPN STRIP 0.000% 11/15/2040 DD 11/15/10	2,008,945	1,767,248
U S TREASURY BD CPN STRIP 0.000% 02/15/2041 DD 02/15/11	3,603,988	3,481,823
U S TREASURY BD CPN STRIP 0.000% 05/15/2045 DD 05/15/15	1,940,738	1,399,006
U S TREASURY BD CPN STRIP 0.000% 05/15/2041 DD 05/16/11	1,117,926	1,096,644
U S TREASURY BD CPN STRIP 0.000% 08/15/2041 DD 08/15/11	2,106,682	1,977,412
U S TREASURY BD CPN STRIP 0.000% 11/15/2041 DD 11/15/11	2,268,325	1,999,601
U S TREASURY BD CPN STRIP 0.000% 02/15/2042 DD 02/15/12	2,864,027	2,423,059
U S TREASURY BD CPN STRIP 0.000% 05/15/2042 DD 05/15/12	2,434,271	2,203,750
U S TREASURY BD CPN STRIP 0.000% 08/15/2042 DD 08/15/12	2,425,847	2,030,269
U S TREASURY BD CPN STRIP 0.000% 11/15/2042 DD 11/15/12	2,537,448	2,305,165
U S TREASURY BD CPN STRIP 0.000% 02/15/2043 DD 02/15/13	3,456,642	2,626,197
U S TREASURY BD CPN STRIP 0.000% 05/15/2043 DD 05/15/13	2,850,546	2,403,027
U S TREASURY BD CPN STRIP 0.000% 11/15/2043 DD 11/15/13	2,120,268	1,810,903
U S TREASURY BD CPN STRIP 0.000% 02/15/2044 DD 02/18/14	616,525	501,252
U S TREASURY BD CPN STRIP 0.000% 05/15/2044 DD 05/15/14	1,907,761	1,407,722
U S TREASURY BD CPN STRIP 0.000% 08/15/2044 DD 08/15/14	2,004,200	1,407,036
U S TREASURY BD CPN STRIP 0.000% 11/15/2044 DD 11/17/14	5,710,897	4,810,700
U S TREASURY BD CPN STRIP 0.000% 02/15/2045 DD 02/17/15	1,946,026	1,589,525
U S TREASURY BD CPN STRIP 0.000% 08/15/2045 DD 08/17/15	2,601,486	1,818,560
U S TREASURY BD CPN STRIP 0.000% 11/15/2045 DD 11/16/15	1,942,865	1,567,821
U S TREASURY BD CPN STRIP 0.000% 02/15/2046 DD 02/16/16	2,897,444	1,997,279
U S TREASURY BD CPN STRIP 0.000% 05/15/2046 DD 05/16/16	2,324,459	1,679,196
U S TREASURY BD CPN STRIP 0.000% 08/15/2046 DD 08/15/16	1,459,832	949,134
U S TREASURY BD CPN STRIP 0.000% 11/15/2046 DD 11/15/16	2,096,910	1,559,861
U S TREASURY BD CPN STRIP 0.000% 02/15/2047 DD 02/15/17	2,463,267	1,754,263
U S TREASURY BD CPN STRIP 0.000% 05/15/2047 DD 05/15/17	1,583,540	1,129,036
U S TREASURY BD CPN STRIP 0.000% 08/15/2047 DD 08/15/17	1,497,852	1,055,438
U S TREASURY BD CPN STRIP 0.000% 11/15/2047 DD 11/15/17	1,421,653	1,218,017
U S TREASURY BD CPN STRIP 0.000% 02/15/2048 DD 02/15/18	1,276,448	1,117,769
U S TREASURY BD CPN STRIP 0.000% 05/15/2048 DD 05/15/18	1,851,203	1,362,406
U S TREASURY BD CPN STRIP 0.000% 08/15/2048 DD 08/15/18	751,770	538,402
U S TREASURY BD CPN STRIP 0.000% 11/15/2048 DD 11/15/18	860,142	801,329
U S TREASURY BD CPN STRIP 0.000% 02/15/2049 DD 02/15/19	1,928,436	1,348,000

U S TREASURY BD CPN STRIP 0.000% 05/15/2049 DD 05/15/19	996,516	774,760
U S TREASURY BD CPN STRIP 0.000% 08/15/2049 DD 08/15/19	400,325	365,363
U S TREASURY BD CPN STRIP 0.000% 11/15/2049 DD 11/15/19	772,111	668,086
U S TREASURY BD CPN STRIP 0.000% 02/15/2050 DD 02/18/20	926,661	821,195
U S TREASURY BD CPN STRIP 0.000% 05/15/2050 DD 05/15/20	869,874	781,263
U S TREASURY BD CPN STRIP 0.000% 08/15/2050 DD 08/17/20	827,462	727,974
U S TREASURY BD CPN STRIP 0.000% 11/15/2050 DD 11/16/20	413,328	363,742
U S TREASURY BD CPN STRIP 0.000% 02/15/2051 DD 02/16/21	214,658	180,668
U S TREASURY BD CPN STRIP 0.000% 05/15/2051 DD 05/17/21	111,604	103,193
U S TREASURY BD CPN STRIP 0.000% 08/15/2051 DD 08/16/21	250,882	238,357
U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21	9,636,689	9,005,003
U S TREASURY NOTE 1.125% 08/31/2028 DD 08/31/21	72,942,969	65,101,400
U S TREASURY NOTE 1.375% 11/15/2031 DD 11/15/21	58,445,630	54,476,724
U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	67,848,658	67,289,005
U S TREASURY NOTE 2.875% 05/15/2032 DD 05/15/22	68,153,743	67,127,737
U S TREASURY NOTE 2.750% 08/15/2032 DD 08/15/22	45,061,824	44,656,828
U S TREASURY NOTE 3.500% 01/31/2030 DD 01/31/23	13,677,663	13,491,992
U S TREASURY NOTE 3.500% 02/15/2033 DD 02/15/23	69,381,800	68,450,501
U S TREASURY NOTE 3.375% 05/15/2033 DD 05/15/23	70,015,559	69,012,215
U S TREASURY NOTE 4.500% 11/15/2033 DD 11/15/23	69,993,014	68,593,929
U S TREASURY NOTE 4.000% 02/15/2034 DD 02/15/24	69,302,941	67,923,100
U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	2,360,662	2,360,287
U S TREASURY BOND 4.625% 11/15/2044 DD 11/15/24	2,263,912	2,200,418
U S TREASURY NOTE 4.250% 11/15/2034 DD 11/15/24	418,427	418,915
FHLMC POOL #WN-0139 4.090% 06/01/2038 DD 09/01/23	8,006,756	8,048,945
FNMA POOL #0BS8281 4.750% 05/01/2038 DD 05/01/23	2,718,145	2,827,970
FHLMC POOL #WS-0005 3.600% 04/01/2039 DD 02/01/24	5,363,359	5,276,516
FHLMC POOL #WS-4007 4.590% 02/01/2040 DD 10/01/23	1,955,300	2,028,099
U S TREASURY BOND 4.000% 11/15/2052 DD 11/15/22	2,749,268	2,266,859
U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23	15,104,816	14,544,721
U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23	2,051,719	1,981,880
U S TREASURY BOND 4.750% 11/15/2043 DD 11/15/23	12,650,794	11,895,394
U S TREASURY BOND 4.500% 02/15/2044 DD 02/15/24	10,696,848	10,415,578
U S TREASURY BOND 4.625% 05/15/2044 DD 05/15/24	10,625,469	10,189,935
U S TREASURY BOND 4.125% 08/15/2044 DD 08/15/24	16,667,526	15,473,455
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2065 DD 09/24/15	301,673	253,019
U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13	6,902,457	6,290,973
US TREAS-CPI INFLAT 0.250% 02/15/2050 DD 02/15/20	632,790	325,791
U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	14,337,174	11,958,262
U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23	1,521,095	1,436,362
U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24	56,456	54,830
U S TREASURY BOND 4.500% 02/15/2044 DD 02/15/24	6,437,210	6,201,000
U S TREASURY NOTE 2.375% 05/15/2029 DD 05/15/19	2,697,350	2,359,398
U S TREASURY NOTE 2.250% 02/15/2027 DD 02/15/17	667,322	642,912
U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23	7,659,567	7,476,703
U S TREASURY NOTE 3.875% 08/15/2034 DD 08/15/24	3,613,859	3,556,133
U S TREASURY NOTE 4.250% 11/15/2034 DD 11/15/24	2,872,816	2,864,207

U S TREASURY BD CPN STRIP 0.000% 11/15/2040 DD 11/15/10	3,517,207	2,458,877
FHLMC POOL #84-1337 VAR RT 08/01/2051 DD 01/01/22	1,919,847	1,752,992
FHLMC POOL #84-1485 VAR RT 09/01/2052 DD 09/01/22	1,206,405	1,197,167
FHLMC POOL #SD-8275 4.500% 12/01/2052 DD 11/01/22	810,825	792,201
FHLMC POOL #QE-2001 3.500% 05/01/2052 DD 05/01/22	822,425	827,669
FHLMC POOL #RA-7194 3.500% 04/01/2052 DD 04/01/22	2,154,284	1,981,045
FNMA POOL #0BM7091 VAR RT 10/01/2052 DD 10/01/22	1,221,975	1,215,391
FNMA POOL #0MA4700 4.000% 07/01/2052 DD 07/01/22	973,383	964,471
GNMA GTD REMIC P/T 21-H04 FD VAR RT 12/20/2070 DD 02/20/21	4,431,725	4,507,267
U S TREASURY BOND 4.125% 08/15/2044 DD 08/15/24	3,951,850	3,806,760
U S TREASURY NOTE 3.500% 02/15/2033 DD 02/15/23	3,914,372	3,688,838
U S TREASURY NOTE 4.500% 11/15/2033 DD 11/15/23	7,491,374	7,218,318
U S TREASURY NOTE 4.000% 02/15/2034 DD 02/15/24	12,336,289	12,448,020
U S TREASURY NOTE 4.125% 03/31/2031 DD 03/31/24	3,261,070	3,239,016
U S TREASURY NOTE 4.375% 05/15/2034 DD 05/15/24	6,706,426	6,401,460
U S TREASURY NOTE 3.875% 08/15/2034 DD 08/15/24	15,369,541	14,462,868
Total U.S. government securities	1,903,486,397	1,805,749,421

CORPORATE DEBT INSTRUMENTS

Corporate debt instruments - preferred

AEP TRANSMISSION CO LLC 4.250% 09/15/2048 DD 09/07/18	1,499,730	1,200,000
AIA GROUP LTD 144A 3.200% 09/16/2040 DD 09/16/20	499,195	373,135
ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	899,813	795,141
ABBVIE INC 4.300% 05/14/2036 DD 05/12/16	994,550	913,430
ABBVIE INC 4.450% 05/14/2046 DD 05/12/16	2,715,419	2,383,192
ABBVIE INC 4.550% 03/15/2035 DD 09/15/20	1,138,339	921,641
ABBVIE INC 4.850% 06/15/2044 DD 06/15/20	3,814,048	2,904,640
AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18	3,672,657	3,060,788
AMEREN ILLINOIS CO 5.900% 12/01/2052 DD 11/22/22	2,691,657	2,771,280
AMERICAN AIRLINES 2014-1 CLASS 3.700% 04/01/2028 DD 09/16/14	517,280	516,096
ANCHORAGE CAPITAL 6A AR3 144A VAR RT 04/22/2034 DD 04/22/24	1,000,000	1,001,527
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	5,559,610	5,224,204
ANHEUSER-BUSCH INBEV WORLDWIDE 5.800% 01/23/2059 DD 01/23/19	2,777,791	2,547,150
ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	1,087,830	930,380
APPLE INC 3.850% 08/04/2046 DD 08/04/16	3,490,725	2,825,480
APPLE INC 4.250% 02/09/2047 DD 02/09/17	632,394	514,674
APPLE INC 3.750% 09/12/2047 DD 09/12/17	2,585,154	2,047,760
APPLE INC 2.950% 09/11/2049 DD 09/11/19	2,680,290	1,802,115
APPLE INC 4.850% 05/10/2053 DD 05/10/23	1,293,487	1,230,619
ARCH CAPITAL GROUP LTD 3.635% 06/30/2050 DD 06/30/20	1,112,271	792,185
ARES LII CLO LTD 52A A1R 144A VAR RT 04/22/2031 DD 07/22/21	1,542,732	1,545,861
ASHTREAD CAPITAL INC 144A 5.800% 04/15/2034 DD 01/29/24	522,365	500,510
ATHENE GLOBAL FUNDING 144A 5.526% 07/11/2031 DD 07/11/24	1,000,000	1,002,230
ATHENE GLOBAL FUNDING 144A 5.322% 11/13/2031 DD 11/13/24	500,000	491,595
EQUITABLE HOLDINGS INC 4.350% 04/20/2028 DD 10/20/18	479,520	489,895
EQUITABLE HOLDINGS INC 5.000% 04/20/2048 DD 10/20/18	98,728	89,204
BX TRUST 2021-ARIA ARIA A 144A VAR RT 10/15/2036 DD 10/28/21	1,240,281	1,296,347

BX COMMERCIAL MORTG AHP A 144A VAR RT 01/17/2039 DD 02/15/22	2,275,500	2,393,256
BANK OF AMERICA CORP 5.000% 01/21/2044 DD 01/21/14	4,310,901	3,739,320
BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17	1,570,663	1,513,314
BANK OF AMERICA CORP VAR RT 10/22/2030 DD 10/22/19	2,600,000	2,347,982
BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21	200,000	149,702
BANK OF AMERICA CORP VAR RT 07/21/2052 DD 07/21/21	1,000,000	636,930
BANK OF AMERICA CORP VAR RT 04/27/2033 DD 04/27/22	3,500,000	3,327,905
BAYER US FINANCE LLC 144A 6.875% 11/21/2053 DD 11/21/23	208,416	201,960
BECTON DICKINSON & CO 5.110% 02/08/2034 DD 02/08/24	1,200,000	1,183,128
BERKSHIRE HATHAWAY ENERGY CO 4.500% 02/01/2045 DD 12/04/14	2,766,728	2,429,672
BERKSHIRE HATHAWAY ENERGY CO 2.850% 05/15/2051 DD 10/29/20	5,093,727	3,102,381
BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20	1,298,960	817,271
BLACKSTONE HOLDINGS FINAN 144A 3.200% 01/30/2052 DD 01/10/22	4,586,706	3,008,032
BLUEMOUNTAIN CLO 3A A1R2 144A VAR RT 11/15/2030 DD 04/02/24	734,487	735,074
BOWDOIN COLLEGE 4.693% 07/01/2112 DD 07/03/12	1,865,070	1,563,580
BRISTOL-MYERS SQUIBB CO 3.900% 03/15/2062 DD 03/02/22	2,189,352	1,576,938
BRISTOL-MYERS SQUIBB CO 5.650% 02/22/2064 DD 02/22/24	697,025	675,269
BROOKFIELD FINANCE INC 4.700% 09/20/2047 DD 09/14/17	1,820,527	1,552,248
BROOKFIELD FINANCE INC 3.500% 03/30/2051 DD 09/28/20	2,184,886	1,519,166
BROOKFIELD FINANCE INC 3.625% 02/15/2052 DD 02/04/22	699,356	487,865
BROOKFIELD FINANCE INC 5.968% 03/04/2054 DD 03/04/24	1,556,051	1,568,864
BROOKFIELD FINANCE LLC / BROOK 3.450% 04/15/2050 DD 02/21/20	198,116	137,218
BURLINGTON NORTHERN SANTA FE L 5.200% 04/15/2054 DD 06/09/23	5,854,480	5,519,431
CAMERON LNG LLC 144A 3.701% 01/15/2039 DD 12/13/19	1,818,769	1,451,376
CARLYLE FINANCE LLC 144A 5.650% 09/15/2048 DD 09/14/18	1,099,054	1,044,901
CARVAL CLO I LTD 1A AR 144A VAR RT 07/16/2031 DD 04/16/24	2,964,683	2,971,556
CHUBB INA HOLDINGS LLC 4.650% 08/15/2029 DD 07/31/24	1,011,670	996,550
CITIGROUP MORTGAGE LOAN 11 A2A VAR RT 10/25/2035 DD 12/01/05	12,573	12,570
COLUMBIA PIPELINES OPERAT 144A 5.695% 10/01/2054 DD 09/09/24	1,299,935	1,224,314
COMCAST CORP 4.400% 08/15/2035 DD 05/27/15	3,005,990	2,766,150
COMCAST CORP 4.000% 08/15/2047 DD 08/07/17	3,991,519	3,054,720
COMCAST CORP 5.500% 05/15/2064 DD 05/09/23	1,692,010	1,588,157
COMMONSPIRIT HEALTH 4.187% 10/01/2049 DD 08/21/19	500,000	391,870
CONSOLIDATED EDISON CO OF NEW 4.625% 12/01/2054 DD 11/24/14	2,380,602	2,015,280
CONSOLIDATED EDISON CO OF NEW 4.500% 05/15/2058 DD 05/10/18	1,417,350	1,126,804
CONSOLIDATED EDISON CO OF NEW 6.150% 11/15/2052 DD 11/14/22	2,385,360	2,518,272
UBS GROUP AG 144A VAR RT 01/12/2029 DD 01/12/18	556,672	529,485
UBS GROUP AG 144A VAR RT 09/22/2034 DD 09/22/23	1,800,000	1,883,106
DTE ELECTRIC CO 4.050% 05/15/2048 DD 05/07/18	497,755	400,515
DTE ELECTRIC CO 3.250% 04/01/2051 DD 03/29/21	1,784,970	1,229,058
DEWOLF PARK CLO LTD 1A AR 144A VAR RT 10/15/2030 DD 10/15/21	566,834	570,859
DUKE ENERGY CORP 6.100% 09/15/2053 DD 09/08/23	1,999,140	2,034,100
DUKE ENERGY CAROLINAS LLC 3.950% 03/15/2048 DD 03/01/18	1,592,432	1,227,552
DUKE ENERGY CAROLINAS LLC 5.350% 01/15/2053 DD 01/06/23	1,497,300	1,428,615
DUKE ENERGY PROGRESS LLC 4.150% 12/01/2044 DD 11/20/14	1,793,844	1,466,010
DUKE ENERGY PROGRESS LLC 4.200% 08/15/2045 DD 08/13/15	4,585,852	3,568,004
DUKE ENERGY FLORIDA LLC 3.400% 10/01/2046 DD 09/09/16	397,752	283,628

ENI SPA 144A 5.950% 05/15/2054 DD 05/15/24	592,968	577,476
ENTERGY LOUISIANA LLC 4.950% 01/15/2045 DD 11/21/14	697,312	622,188
ENTERGY LOUISIANA LLC 4.200% 04/01/2050 DD 03/12/19	1,390,102	1,105,412
ENTERGY LOUISIANA LLC 5.700% 03/15/2054 DD 03/08/24	1,098,416	1,087,911
ENTERGY TEXAS INC 5.550% 09/15/2054 DD 08/15/24	1,140,872	1,067,979
ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14	2,135,430	1,845,080
ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14	2,422,665	2,361,636
ENTERPRISE PRODUCTS OPERATING 3.950% 01/31/2060 DD 01/15/20	500,072	360,405
ESSEX PORTFOLIO LP 5.500% 04/01/2034 DD 03/14/24	598,512	600,408
META PLATFORMS INC 5.750% 05/15/2063 DD 05/03/23	2,791,656	2,832,172
META PLATFORMS INC 5.550% 08/15/2064 DD 08/09/24	1,393,952	1,370,628
FLORIDA POWER & LIGHT CO 3.150% 10/01/2049 DD 09/13/19	794,904	540,248
HUNT SOUTHERN GROUP LLC 144A 5.625% 10/01/2046 DD 09/30/11	5,570,860	4,796,356
FORT SAM HOUSTON FAMILY H 144A 5.625% 03/15/2035 DD 03/03/05	2,258,621	2,073,057
GSR MORTGAGE LOAN TRUS AR6 2A1 VAR RT 09/25/2035 DD 09/01/05	156,718	148,492
GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	2,290,860	1,702,240
GEORGIA POWER CO 5.125% 05/15/2052 DD 05/04/22	1,389,780	1,301,454
GOLDENTREE LOAN MA 16A AR 144A VAR RT 01/20/2034 DD 12/22/23	1,300,000	1,302,600
GOLDENTREE LOAN MA 4A ARR 144A VAR RT 04/24/2031 DD 03/19/24	2,228,273	2,230,978
GOLDMAN SACHS GROUP INC/THE VAR RT 07/23/2035 DD 07/23/24	1,700,000	1,670,437
GOLDMAN SACHS GROUP INC/THE VAR RT 10/23/2035 DD 10/23/24	400,000	383,064
GOLDMAN SACHS GROUP INC/THE VAR RT 06/05/2028 DD 06/05/17	3,300,000	3,205,686
GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18	2,100,000	1,852,998
GREAT-WEST LIFECO FINANCE 144A 4.150% 06/03/2047 DD 05/26/17	892,962	712,116
GREENSAIF PIPELINES BIDCO 144A 5.853% 02/23/2036 DD 07/31/24	1,000,000	987,020
GUARDIAN LIFE INSURANCE C 144A 3.700% 01/22/2070 DD 01/22/20	971,770	664,910
HSBC HOLDINGS PLC VAR RT 05/22/2030 DD 05/22/19	1,601,458	1,415,865
HOAG MEMORIAL HOSPITAL PRESBYT 3.803% 07/15/2052 DD 03/30/22	400,000	303,704
HOME DEPOT INC/THE 4.400% 03/15/2045 DD 06/12/14	4,104,456	3,336,528
ILPT COMMERCIAL MO LPF2 A 144A VAR RT 10/15/2039 DD 09/22/22	1,900,450	1,915,367
INDIANA MICHIGAN POWER CO 4.250% 08/15/2048 DD 08/08/18	497,140	394,715
INTEGRIS BAPTIST MEDICAL CENTE 3.875% 08/15/2050 DD 10/13/20	500,000	362,960
INTERCONTINENTAL EXCHANGE INC 4.950% 06/15/2052 DD 05/23/22	1,676,370	1,516,181
JP MORGAN CHASE C WPT AFL 144A VAR RT 07/05/2033 DD 07/31/18	477,836	494,076
JPMORGAN CHASE & CO VAR RT 10/23/2034 DD 10/23/23	5,063,424	5,073,888
JPMORGAN CHASE & CO VAR RT 07/22/2035 DD 07/22/24	703,570	692,531
JPMORGAN CHASE & CO VAR RT 10/22/2035 DD 10/22/24	3,000,000	2,889,960
JPMORGAN CHASE & CO VAR RT 11/29/2045 DD 11/29/24	2,300,000	2,247,008
KKR GROUP FINANCE CO VII 144A 3.625% 02/25/2050 DD 02/25/20	389,880	280,952
KKR GROUP FINANCE CO VIII 144A 3.500% 08/25/2050 DD 08/25/20	61,353	69,082
KKR GROUP FINANCE CO X LL 144A 3.250% 12/15/2051 DD 12/08/21	3,893,347	2,550,717
KENTUCKY UTILITIES CO 5.450% 04/15/2033 DD 03/20/23	3,392,248	3,437,672
KENVUE INC 5.200% 03/22/2063 DD 09/22/23	1,002,611	925,660
KIMCO REALTY OP LLC 4.850% 03/01/2035 DD 09/16/24	499,075	476,310
LAZARD GROUP LLC 6.000% 03/15/2031 DD 03/12/24	399,840	410,700
LEGG MASON INC 5.625% 01/15/2044 DD 01/22/14	512,790	489,640
ELI LILLY & CO 4.600% 08/14/2034 DD 08/14/24	2,399,232	2,304,480

LLOYDS BANKING GROUP PLC 4.550% 08/16/2028 DD 08/16/18	1,296,074	1,275,677
LLOYDS BANKING GROUP PLC VAR RT 11/26/2035 DD 11/26/24	200,000	198,266
LOCKHEED MARTIN CORP 4.300% 06/15/2062 DD 05/05/22	2,282,681	1,824,866
LONG BEACH MORTGAGE LOAN 4 1A1 VAR RT 10/25/2034 DD 09/08/04	44,567	44,699
MADISON PARK FUNDI 29A AR 144A VAR RT 10/18/2030 DD 04/05/24	1,906,951	1,909,151
MAGNETITE XXV LTD 25A A 144A VAR RT 01/25/2032 DD 12/29/20	1,176,664	1,183,005
MARATHON CLO XIII 1A AAR2 144A VAR RT 04/15/2032 DD 04/03/24	1,197,668	1,198,642
MARSH & MCLENNAN COS INC 4.900% 03/15/2049 DD 01/15/19	1,997,860	1,792,640
MARSH & MCLENNAN COS INC 5.400% 03/15/2055 DD 11/08/24	597,114	575,838
MASSACHUSETTS MUTUAL LIFE 144A 4.900% 04/01/2077 DD 03/23/17	693,693	566,251
MEIJI YASUDA LIFE INSURAN 144A VAR RT 04/26/2048 DD 04/26/18	500,000	494,980
MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	996,550	617,260
MICROSOFT CORP 3.041% 03/17/2062 DD 03/17/21	483,625	317,628
MICROSOFT CORP 4.500% 06/15/2047 DD 12/15/23	1,104,565	1,104,577
MICROSOFT CORP 2.500% 09/15/2050 DD 03/15/24	607,080	606,090
MIDAMERICAN ENERGY CO 4.800% 09/15/2043 DD 09/19/13	2,725,646	1,979,142
MIDAMERICAN ENERGY CO 5.850% 09/15/2054 DD 09/07/23	722,589	712,971
MITSUBISHI UFJ FINANCIAL GROUP 3.751% 07/18/2039 DD 07/18/19	2,000,000	1,678,340
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 09/13/2033 DD 09/13/22	2,000,000	2,029,560
MONONGAHELA POWER CO 144A 5.400% 12/15/2043 DD 11/27/13	2,771,231	2,287,723
MORGAN STANLEY VAR RT 01/25/2052 DD 01/25/21	2,500,000	1,529,475
MORGAN STANLEY VAR RT 07/21/2032 DD 07/20/21	100,000	82,884
MORGAN STANLEY VAR RT 01/21/2033 DD 01/24/22	1,000,000	857,460
MORGAN STANLEY VAR RT 07/20/2033 DD 07/20/22	858,114	872,118
MORGAN STANLEY VAR RT 01/18/2035 DD 01/18/24	2,300,000	2,287,373
MOUNTAIN VIEW CLO 1A A1R 144A VAR RT 04/15/2034 DD 04/15/24	2,500,000	2,509,844
NEUBERGER BERMAN 14A AR2 144A VAR RT 01/28/2030 DD 02/14/20	526,944	528,935
NEW ENGLAND POWER CO 144A 3.800% 12/05/2047 DD 12/05/17	2,781,128	2,077,852
NEW YORK LIFE INSURANCE C 144A 4.450% 05/15/2069 DD 04/04/19	1,092,058	851,510
NORTHERN STATES POWER CO/MN 4.125% 05/15/2044 DD 05/13/14	530,220	491,754
OHIO POWER CO 4.000% 06/01/2049 DD 05/22/19	997,560	750,920
PECO ENERGY CO 3.000% 09/15/2049 DD 09/10/19	1,686,009	1,110,321
PECO ENERGY CO 4.600% 05/15/2052 DD 05/24/22	496,385	429,620
PACIFIC GAS AND ELECTRIC CO 4.600% 06/15/2043 DD 06/14/13	440,128	337,548
PACIFIC LIFE INSURANCE CO 144A VAR RT 10/24/2067 DD 10/24/17	3,877,414	3,066,258
PHILIP MORRIS INTERNATIONAL IN 4.500% 03/20/2042 DD 03/20/12	4,621,390	3,990,868
PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	531,984	455,216
PRIME MORTGAGE TRUST 2 CL1 1A2 VAR RT 02/25/2034 DD 01/25/04	6,226	6,063
PROLOGIS TARGETED US LOGI 144A 5.250% 01/15/2035 DD 08/15/24	1,390,984	1,375,304
PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17	1,983,133	1,634,842
PUBLIC SERVICE ELECTRIC AND GA 3.650% 09/01/2042 DD 09/13/12	2,221,182	1,871,544
PUGET SOUND ENERGY INC 4.223% 06/15/2048 DD 06/14/18	900,000	722,034
REGATTA XV FUNDING 4A A1R 144A VAR RT 10/25/2031 DD 05/20/24	1,252,302	1,252,831
NATWEST GROUP PLC VAR RT 05/08/2030 DD 05/08/19	1,800,000	1,735,956
NATWEST GROUP PLC VAR RT 01/27/2030 DD 09/27/18	2,879,139	2,770,936
ROYALTY PHARMA PLC 3.550% 09/02/2050 DD 03/02/21	620,388	600,201
SBA TOWER TRUST 144A 2.328% 07/15/2052 DD 07/14/20	4,024,800	3,557,073

SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18	398,232	318,108
SAN DIEGO GAS & ELECTRIC CO 4.100% 06/15/2049 DD 05/31/19	910,008	627,544
SAN DIEGO GAS & ELECTRIC CO 3.320% 04/15/2050 DD 04/07/20	787,549	473,445
SANTOS FINANCE LTD 144A 6.875% 09/19/2033 DD 09/19/23	2,091,474	2,229,654
SAUDI ARABIAN OIL CO 144A 5.875% 07/17/2064 DD 07/17/24	1,171,668	1,119,096
SOUTHERN CALIFORNIA EDISON CO 5.625% 02/01/2036 DD 01/31/06	1,333,311	1,049,979
SOUTHERN CALIFORNIA EDISON CO 6.050% 03/15/2039 DD 03/20/09	2,360,376	1,862,370
SOUTHERN CALIFORNIA EDISON CO 3.900% 03/15/2043 DD 03/07/13	1,103,268	946,920
SOUTHERN CALIFORNIA EDISON CO 4.650% 10/01/2043 DD 10/02/13	2,159,475	1,648,421
SOUTHERN CALIFORNIA EDISON CO 3.600% 02/01/2045 DD 01/16/15	2,461,735	1,848,400
SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	4,055,532	3,004,794
SOUTHERN CALIFORNIA EDISON CO 4.875% 03/01/2049 DD 03/15/19	358,248	262,545
SOUTHERN CALIFORNIA EDISON CO 3.450% 02/01/2052 DD 01/13/22	1,893,616	1,286,984
SOUTHERN CALIFORNIA EDISON CO 5.450% 06/01/2052 DD 05/23/22	496,920	470,430
SOUTHERN CALIFORNIA GAS CO 5.125% 11/15/2040 DD 11/18/10	329,163	285,153
SOUTHERN CALIFORNIA GAS CO 3.950% 02/15/2050 DD 06/04/19	1,068,330	760,730
SOUTHERN CALIFORNIA GAS CO 5.200% 06/01/2033 DD 05/23/23	1,197,660	1,194,384
SOUTHERN CALIFORNIA GAS CO 5.050% 09/01/2034 DD 08/14/24	597,084	591,636
SUMITOMO MITSUI FINANCIAL GROU 5.766% 01/13/2033 DD 01/13/23	1,100,000	1,131,559
UBS GROUP AG 144A VAR RT 01/12/2034 DD 01/12/23	1,800,000	1,840,878
UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	594,456	447,738
UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18	198,624	160,696
UNITEDHEALTH GROUP INC 6.050% 02/15/2063 DD 10/28/22	4,440,480	4,089,880
UNITEDHEALTH GROUP INC 5.500% 07/15/2044 DD 07/25/24	495,405	485,915
UNITEDHEALTH GROUP INC 5.625% 07/15/2054 DD 07/25/24	598,806	583,512
UNUM GROUP 6.000% 06/15/2054 DD 06/10/24	587,412	594,282
VERUS SECURITIZAT INV3 A1 144A VAR RT 11/25/2068 DD 11/01/23	851,697	863,742
VIRGINIA ELECTRIC AND POWER CO 4.450% 02/15/2044 DD 02/07/14	1,397,370	1,105,676
WAMU MORTGAGE PASS-T AR13 A1A1 VAR RT 10/25/2045 DD 10/25/05	30,047	30,443
WELLS FARGO & CO VAR RT 10/30/2030 DD 10/31/19	1,700,000	1,534,097
WELLS FARGO & CO VAR RT 02/11/2031 DD 02/11/20	1,200,000	1,058,328
WELLS FARGO & CO VAR RT 03/02/2033 DD 03/02/22	5,300,680	4,647,305
WELLS FARGO & CO VAR RT 07/25/2033 DD 07/25/22	4,655,110	4,441,806
WELLS FARGO & CO VAR RT 04/24/2034 DD 04/24/23	1,100,000	1,088,021
WELLS FARGO & CO VAR RT 10/23/2034 DD 10/23/23	900,000	956,259
WELLS FARGO & CO VAR RT 01/23/2035 DD 01/23/24	2,400,000	2,393,160
WESTERN & SOUTHERN LIFE I 144A 5.150% 01/15/2049 DD 01/23/19	696,409	622,139
WISCONSIN PUBLIC SERVICE CORP 3.300% 09/01/2049 DD 08/14/19	998,850	687,680
TESCO PROPERTY FINANCE 5 REGS 5.661% 10/13/2041	3,324,404	3,352,757
KKR GROUP FINANCE CO V LL 144A 1.625% 05/22/2029	1,115,529	976,749
NETFLIX INC REGS 3.875% 11/15/2029	1,120,250	1,076,758
AFLAC INC 4.750% 01/15/2049 DD 10/31/18	236,830	219,213
AEP TEXAS INC 5.700% 05/15/2034 DD 05/22/24	244,378	246,575
AEP TRANSMISSION CO LLC 4.250% 09/15/2048 DD 09/07/18	228,777	212,000
AEP TRANSMISSION CO LLC 3.150% 09/15/2049 DD 09/11/19	284,846	224,376
AEP TRANSMISSION CO LLC 3.650% 04/01/2050 DD 04/01/20	150,142	144,692
AEP TRANSMISSION CO LLC 2.750% 08/15/2051 DD 08/04/21	578,736	381,749

AEP TRANSMISSION CO LLC 5.150% 04/01/2034 DD 03/13/24	334,779	329,627
AIA GROUP LTD 144A 4.950% 03/30/2035 DD 09/30/24	240,123	231,618
AIA GROUP LTD 144A 5.400% 09/30/2054 DD 09/30/24	571,872	533,462
ABBOTT LABORATORIES 6.150% 11/30/2037 DD 11/09/07	256,087	250,735
ABBOTT LABORATORIES 4.750% 04/15/2043 DD 10/15/16	353,644	307,024
ABBVIE INC 4.450% 05/14/2046 DD 05/12/16	605,219	566,008
ABBVIE INC 4.050% 11/21/2039 DD 05/21/20	2,633,954	2,396,579
ABBVIE INC 4.250% 11/21/2049 DD 05/21/20	1,541,760	1,457,525
ABBVIE INC 4.625% 10/01/2042 DD 10/01/20	168,731	128,453
ABBVIE INC 4.850% 06/15/2044 DD 06/15/20	526,611	390,311
ABBVIE INC 4.750% 03/15/2045 DD 09/15/20	857,255	678,520
ABBVIE INC 5.500% 03/15/2064 DD 02/26/24	655,269	618,203
CHUBB INA HOLDINGS LLC 6.700% 05/15/2036 DD 05/22/06	308,160	288,483
ADVANCED MICRO DEVICES INC 4.393% 06/01/2052 DD 06/09/22	255,000	213,438
AIR PRODUCTS AND CHEMICALS INC 2.700% 05/15/2040 DD 04/30/20	478,940	342,662
AIR PRODUCTS AND CHEMICALS INC 4.850% 02/08/2034 DD 02/08/24	618,301	605,752
ALABAMA POWER CO 3.850% 12/01/2042 DD 12/05/12	268,369	274,451
ALABAMA POWER CO 3.750% 03/01/2045 DD 03/11/15	633,102	509,603
ALABAMA POWER CO 3.700% 12/01/2047 DD 11/08/17	509,859	448,230
ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19	156,873	134,341
ALIBABA GROUP HOLDING LTD 4.000% 12/06/2037 DD 12/06/17	721,157	577,442
ALIBABA GROUP HOLDING LTD 4.400% 12/06/2057 DD 12/06/17	1,035,325	729,183
ALIBABA GROUP HOLDING LTD 3.150% 02/09/2051 DD 02/09/21	179,670	190,222
ALLEGHANY CORP 4.900% 09/15/2044 DD 09/09/14	179,835	170,189
ALLINA HEALTH SYSTEM 2.902% 11/15/2051 DD 11/10/21	120,000	74,905
ALLSTATE CORP/THE 5.950% 04/01/2036 DD 03/24/06	336,570	335,491
ALLSTATE CORP/THE 4.500% 06/15/2043 DD 06/07/13	313,983	316,565
ALPHABET INC 2.050% 08/15/2050 DD 08/05/20	619,757	560,510
ALTRIA GROUP INC 4.500% 05/02/2043 DD 05/02/13	308,286	281,789
ALTRIA GROUP INC 3.400% 02/04/2041 DD 02/04/21	296,302	292,657
ALTRIA GROUP INC 3.700% 02/04/2051 DD 02/04/21	252,792	248,339
AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20	1,435,918	1,183,307
AMAZON.COM INC 3.100% 05/12/2051 DD 05/12/21	1,455,364	1,391,489
AMEREN ILLINOIS CO 4.800% 12/15/2043 DD 12/10/13	231,736	158,956
AMEREN ILLINOIS CO 4.150% 03/15/2046 DD 12/14/15	559,581	425,575
AMEREN ILLINOIS CO 3.700% 12/01/2047 DD 11/28/17	322,780	290,275
AMEREN ILLINOIS CO 4.500% 03/15/2049 DD 11/15/18	333,179	249,393
AMEREN ILLINOIS CO 2.900% 06/15/2051 DD 06/29/21	158,258	151,082
AMERICA MOVIL SAB DE CV 6.375% 03/01/2035 DD 02/25/05	510,529	374,429
AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12	253,574	255,608
AMERICAN EXPRESS CO VAR RT 04/25/2035 DD 04/25/24	710,000	725,492
AMERICAN EXPRESS CO VAR RT 07/26/2035 DD 07/26/24	1,335,000	1,320,449
AMERICAN TRANSMISSION SYS 144A 5.000% 09/01/2044 DD 09/25/14	456,547	394,314
ANALOG DEVICES INC 2.800% 10/01/2041 DD 10/05/21	238,429	226,646
ANHEUSER-BUSCH COS LLC 6.500% 05/01/2042 DD 05/02/02	289,336	295,839
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	2,498,402	2,302,654
ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	512,982	488,450

ANHEUSER-BUSCH INBEV WORLDWIDE 4.750% 04/15/2058 DD 04/04/18	131,854	126,411
ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16	659,824	635,140
ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16	959,578	1,011,075
ELEVANCE HEALTH INC 5.700% 02/15/2055 DD 10/31/24	196,191	188,193
AON CORP / AON GLOBAL HOLDINGS 2.900% 08/23/2051 DD 08/23/21	765,910	544,339
APPLE INC 3.850% 05/04/2043 DD 05/03/13	767,717	774,725
APPLE INC 3.450% 02/09/2045 DD 02/09/15	448,453	437,298
APPLE INC 4.375% 05/13/2045 DD 05/13/15	583,687	570,193
APPLE INC 3.850% 08/04/2046 DD 08/04/16	592,402	552,987
APPLE INC 3.750% 09/12/2047 DD 09/12/17	523,015	401,676
APPLE INC 2.950% 09/11/2049 DD 09/11/19	260,337	256,968
APPLE INC 2.650% 05/11/2050 DD 05/11/20	3,267,762	2,340,867
APPLE INC 2.375% 02/08/2041 DD 02/08/21	698,404	726,526
APPLIED MATERIALS INC 5.850% 06/15/2041 DD 06/08/11	651,219	533,622
ARCHER-DANIELS-MIDLAND CO 4.535% 03/26/2042 DD 09/26/11	201,212	174,532
ARCHER-DANIELS-MIDLAND CO 4.016% 04/16/2043 DD 10/16/12	163,428	124,011
ARCHER-DANIELS-MIDLAND CO 4.500% 03/15/2049 DD 12/03/18	286,938	185,484
ASTRAZENECA PLC 4.000% 09/18/2042 DD 09/18/12	656,246	550,483
ASTRAZENECA PLC 4.375% 11/16/2045 DD 11/16/15	38,727	36,048
ASTRAZENECA PLC 4.375% 08/17/2048 DD 08/17/18	162,098	154,454
ASTRAZENECA PLC 2.125% 08/06/2050 DD 08/06/20	286,842	260,529
AVISTA CORP 4.350% 06/01/2048 DD 05/22/18	372,627	381,709
BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13	146,101	158,981
BHP BILLITON FINANCE USA LTD 5.500% 09/08/2053 DD 09/08/23	299,507	298,168
BALTIMORE GAS AND ELECTRIC CO 3.200% 09/15/2049 DD 09/12/19	332,959	268,074
BANK OF AMERICA CORP 5.000% 01/21/2044 DD 01/21/14	467,332	448,718
BANK OF AMERICA CORP 4.875% 04/01/2044 DD 04/01/14	264,007	265,568
BANK OF AMERICA CORP VAR RT 01/20/2048 DD 01/20/17	275,801	269,846
BANK OF AMERICA CORP VAR RT 01/23/2049 DD 01/23/18	266,544	254,968
BANK OF AMERICA CORP VAR RT 03/15/2050 DD 03/15/19	202,577	188,543
BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	4,024,165	3,525,323
BANK OF AMERICA CORP VAR RT 10/24/2051 DD 10/21/20	475,063	458,697
BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21	1,251,244	1,242,527
BANK OF AMERICA CORP VAR RT 07/21/2052 DD 07/21/21	72,526	73,247
BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09	73,563	70,756
BAYLOR SCOTT & WHITE HOLDINGS 2.839% 11/15/2050 DD 01/21/21	1,337,400	996,248
BECTON DICKINSON & CO 5.110% 02/08/2034 DD 02/08/24	333,105	335,220
BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20	1,677,471	1,401,934
BERKSHIRE HATHAWAY FINANCE COR 3.850% 03/15/2052 DD 03/15/22	1,693,471	1,704,893
BLACKROCK FUNDING INC 5.250% 03/14/2054 DD 03/14/24	1,735,436	1,646,371
BLACKROCK FUNDING INC 5.350% 01/08/2055 DD 07/26/24	545,269	521,265
BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09	145,168	142,282
BP CAPITAL MARKETS AMERICA INC 3.000% 02/24/2050 DD 02/24/20	917,415	796,038
BP CAPITAL MARKETS AMERICA INC 2.939% 06/04/2051 DD 12/04/20	236,605	251,173
BP CAPITAL MARKETS AMERICA INC 4.989% 04/10/2034 DD 01/10/24	474,896	462,137
BP CAPITAL MARKETS AMERICA INC 5.227% 11/17/2034 DD 05/17/24	1,219,808	1,202,627
BRISTOL-MYERS SQUIBB CO 4.500% 03/01/2044 DD 10/31/13	204,518	203,268

BRISTOL-MYERS SQUIBB CO 4.250% 10/26/2049 DD 04/26/20	389,453	376,329
BRISTOL-MYERS SQUIBB CO 4.625% 05/15/2044 DD 05/15/20	828,018	628,525
BRISTOL-MYERS SQUIBB CO 5.000% 08/15/2045 DD 02/15/20	226,673	245,387
BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20	1,259,233	1,024,835
BRISTOL-MYERS SQUIBB CO 4.550% 02/20/2048 DD 02/20/20	657,348	505,732
BRISTOL-MYERS SQUIBB CO 2.350% 11/13/2040 DD 11/13/20	199,574	194,696
BRISTOL-MYERS SQUIBB CO 2.550% 11/13/2050 DD 11/13/20	909,678	805,547
BRISTOL-MYERS SQUIBB CO 3.550% 03/15/2042 DD 03/02/22	224,005	224,367
BRISTOL-MYERS SQUIBB CO 3.700% 03/15/2052 DD 03/02/22	776,664	739,915
BRISTOL-MYERS SQUIBB CO 6.250% 11/15/2053 DD 11/13/23	302,151	291,514
BRISTOL-MYERS SQUIBB CO 6.400% 11/15/2063 DD 11/13/23	195,674	193,160
BRISTOL-MYERS SQUIBB CO 5.550% 02/22/2054 DD 02/22/24	428,166	422,115
BRISTOL-MYERS SQUIBB CO 5.650% 02/22/2064 DD 02/22/24	679,221	655,976
BROOKFIELD FINANCE INC 3.625% 02/15/2052 DD 02/04/22	156,897	153,329
BROOKFIELD FINANCE INC 5.968% 03/04/2054 DD 03/04/24	232,412	232,799
BROOKFIELD FINANCE INC 5.675% 01/15/2035 DD 06/21/24	224,431	221,687
BROWN-FORMAN CORP 4.500% 07/15/2045 DD 06/29/15	119,484	122,487
BROWN UNIVERSITY 2.924% 09/01/2050 DD 05/27/20	262,571	245,676
BURLINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD 09/10/10	149,247	123,052
BURLINGTON NORTHERN SANTA FE L 4.950% 09/15/2041 DD 08/22/11	906,465	791,826
BURLINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD 08/23/12	1,090,765	814,284
BURLINGTON NORTHERN SANTA FE L 5.150% 09/01/2043 DD 08/22/13	455,660	335,311
BURLINGTON NORTHERN SANTA FE L 4.900% 04/01/2044 DD 03/07/14	308,140	334,760
BURLINGTON NORTHERN SANTA FE L 4.550% 09/01/2044 DD 08/18/14	537,008	409,896
BURLINGTON NORTHERN SANTA FE L 4.150% 04/01/2045 DD 03/09/15	333,295	341,574
BURLINGTON NORTHERN SANTA FE L 4.700% 09/01/2045 DD 08/20/15	574,014	459,950
BURLINGTON NORTHERN SANTA FE L 4.150% 12/15/2048 DD 08/02/18	717,658	630,269
BURLINGTON NORTHERN SANTA FE L 3.550% 02/15/2050 DD 07/24/19	157,946	166,456
BURLINGTON NORTHERN SANTA FE L 3.300% 09/15/2051 DD 04/06/21	570,509	535,665
BURLINGTON NORTHERN SANTA FE L 5.500% 03/15/2055 DD 06/07/24	1,228,953	1,202,176
CIGNA GROUP/THE 3.875% 10/15/2047 DD 04/15/20	981,508	751,200
CIGNA GROUP/THE 6.125% 11/15/2041 DD 05/15/20	252,282	234,216
CIGNA GROUP/THE 4.800% 07/15/2046 DD 01/15/20	218,428	218,091
CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24	1,050,473	1,022,180
CME GROUP INC 5.300% 09/15/2043 DD 09/09/13	311,135	310,363
CSX CORP 4.400% 03/01/2043 DD 02/28/12	324,786	250,995
CSX CORP 3.800% 11/01/2046 DD 10/18/16	337,945	323,429
CAMERON LNG LLC 144A 3.402% 01/15/2038 DD 12/13/19	258,397	282,241
DUKE ENERGY PROGRESS LLC 4.100% 05/15/2042 DD 05/18/12	519,274	485,470
CASE WESTERN RESERVE UNIVERSIT 5.405% 06/01/2122 DD 06/15/22	872,655	818,396
CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12	273,464	272,449
CATERPILLAR INC 4.300% 05/15/2044 DD 05/08/14	251,319	246,365
CATERPILLAR INC 3.250% 09/19/2049 DD 09/19/19	125,956	114,713
CENTERPOINT ENERGY HOUSTON ELE 3.950% 03/01/2048 DD 02/28/18	188,313	180,659
CENTERPOINT ENERGY HOUSTON ELE 2.900% 07/01/2050 DD 06/05/20	194,222	185,160
CENTERPOINT ENERGY HOUSTON ELE 3.350% 04/01/2051 DD 03/11/21	330,278	322,270
CENTERPOINT ENERGY HOUSTON ELE 5.150% 03/01/2034 DD 02/29/24	323,869	321,347

CENTERPOINT ENERGY HOUSTON ELE 5.050% 03/01/2035 DD 11/04/24	159,477	156,482
CHEVRON USA INC 2.343% 08/12/2050 DD 08/12/20	128,764	118,209
CHUBB CORP/THE 6.000% 05/11/2037 DD 05/11/07	505,971	435,055
CHUBB CORP/THE 6.500% 05/15/2038 DD 05/06/08	378,695	325,509
CHUBB INA HOLDINGS LLC 3.050% 12/15/2061 DD 11/18/21	138,426	133,888
CHUBB INA HOLDINGS LLC 5.000% 03/15/2034 DD 03/07/24	1,619,047	1,596,331
CISCO SYSTEMS INC 5.900% 02/15/2039 DD 02/17/09	285,198	280,171
CISCO SYSTEMS INC 5.300% 02/26/2054 DD 02/26/24	678,460	656,620
CISCO SYSTEMS INC 5.350% 02/26/2064 DD 02/26/24	169,946	163,164
CITIGROUP INC 6.875% 02/15/2098 DD 02/15/98	220,573	184,751
CITIGROUP INC 8.125% 07/15/2039 DD 07/23/09	563,729	543,409
CITIGROUP INC 5.875% 01/30/2042 DD 01/26/12	231,849	235,193
CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15	202,095	196,583
CLEVELAND CLINIC FOUNDATION/TH 4.858% 01/01/2114 DD 09/18/14	128,745	137,402
COCA-COLA CO/THE 2.500% 06/01/2040 DD 05/01/20	320,187	301,396
COCA-COLA CO/THE 2.600% 06/01/2050 DD 05/01/20	281,879	256,607
COCA-COLA CO/THE 2.875% 05/05/2041 DD 05/05/21	314,414	236,360
COCA-COLA CO/THE 5.400% 05/13/2064 DD 05/13/24	755,166	723,000
COMCAST CORP 6.550% 07/01/2039 DD 06/18/09	74,053	70,156
COMCAST CORP 3.200% 07/15/2036 DD 07/19/16	173,263	169,659
COMCAST CORP 3.400% 07/15/2046 DD 07/19/16	286,420	274,162
COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	1,238,478	914,558
COMCAST CORP 3.999% 11/01/2049 DD 10/19/17	1,511,668	1,118,695
COMCAST CORP 3.900% 03/01/2038 DD 02/08/18	283,099	269,286
COMCAST CORP 4.000% 03/01/2048 DD 02/08/18	250,836	254,791
COMCAST CORP 4.600% 10/15/2038 DD 10/05/18	172,191	167,566
COMCAST CORP 4.950% 10/15/2058 DD 10/05/18	331,679	315,995
COMCAST CORP 3.250% 11/01/2039 DD 11/05/19	216,559	151,696
COMCAST CORP 3.450% 02/01/2050 DD 11/05/19	197,392	188,645
COMCAST CORP 5.350% 05/15/2053 DD 05/09/23	331,483	310,709
COMCAST CORP 5.500% 05/15/2064 DD 05/09/23	1,241,241	1,242,499
COMCAST CORP 5.650% 06/01/2054 DD 05/22/24	247,356	237,123
COMMONSPIRIT HEALTH 4.187% 10/01/2049 DD 08/21/19	1,507,061	1,453,838
COMMONSPIRIT HEALTH 3.910% 10/01/2050 DD 10/28/20	482,644	405,554
COMMONSPIRIT HEALTH 5.318% 12/01/2034 DD 03/20/24	1,139,738	1,128,201
COMMONWEALTH EDISON CO 4.600% 08/15/2043 DD 08/19/13	403,763	367,160
COMMONWEALTH EDISON CO 4.700% 01/15/2044 DD 01/10/14	253,163	251,384
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15	144,408	114,587
COMMONWEALTH EDISON CO 3.750% 08/15/2047 DD 08/23/17	1,226,324	867,146
COMMONWEALTH EDISON CO 4.000% 03/01/2049 DD 02/19/19	277,844	219,749
COMMONWEALTH EDISON CO 3.200% 11/15/2049 DD 11/12/19	214,189	175,679
COMMONWEALTH EDISON CO 3.000% 03/01/2050 DD 02/25/20	269,627	174,382
COMMONWEALTH EDISON CO 3.125% 03/15/2051 DD 03/09/21	799,025	635,853
COMMONWEALTH EDISON CO 2.750% 09/01/2051 DD 08/12/21	116,782	70,720
COMMONWEALTH EDISON CO 3.850% 03/15/2052 DD 03/15/22	689,984	655,670
COMMONWEALTH EDISON CO 5.650% 06/01/2054 DD 05/13/24	641,720	602,698
CONOCOPHILLIPS 4.875% 10/01/2047 DD 04/01/22	368,192	380,438

CONOCOPHILLIPS CO 4.300% 11/15/2044 DD 11/12/14	136,220	121,413
CONOCOPHILLIPS CO 4.025% 03/15/2062 DD 09/15/22	324,412	303,862
CONOCOPHILLIPS CO 5.300% 05/15/2053 DD 05/23/23	153,488	142,627
CONOCOPHILLIPS CO 5.550% 03/15/2054 DD 08/17/23	193,809	188,150
CONOCOPHILLIPS CO 5.700% 09/15/2063 DD 08/17/23	559,019	537,852
CONSOLIDATED EDISON CO OF NEW 5.500% 12/01/2039 DD 12/04/09	219,151	192,947
CONSOLIDATED EDISON CO OF NEW 4.200% 03/15/2042 DD 03/13/12	76,121	72,602
CONSOLIDATED EDISON CO OF NEW 3.950% 03/01/2043 DD 02/28/13	633,985	476,524
CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15	350,652	279,965
CONSOLIDATED EDISON CO OF NEW 4.000% 11/15/2057 DD 11/16/17	269,730	206,136
CONSOLIDATED EDISON CO OF NEW 4.500% 05/15/2058 DD 05/10/18	132,706	128,778
CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18	198,099	184,031
CONSOLIDATED EDISON CO OF NEW 4.125% 05/15/2049 DD 05/09/19	218,702	204,838
CONSOLIDATED EDISON CO OF NEW 3.700% 11/15/2059 DD 11/08/19	264,706	181,540
CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	95,160	78,554
COOPERATIEVE RABOBANK UA 5.250% 05/24/2041 DD 05/24/11	844,780	820,825
DH EUROPE FINANCE II SARL 3.250% 11/15/2039 DD 11/07/19	1,003,572	912,729
DTE ELECTRIC CO 4.300% 07/01/2044 DD 07/02/14	327,035	278,312
DTE ELECTRIC CO 3.750% 08/15/2047 DD 08/09/17	336,449	229,790
DTE ELECTRIC CO 2.950% 03/01/2050 DD 02/26/20	253,000	240,759
DTE ELECTRIC CO 3.250% 04/01/2051 DD 03/29/21	166,421	163,874
DANAHER CORP 2.800% 12/10/2051 DD 12/10/21	633,738	608,464
WALT DISNEY CO/THE 6.650% 11/15/2037 DD 11/15/19	431,168	412,665
WALT DISNEY CO/THE 6.150% 02/15/2041 DD 08/15/19	176,146	174,865
WALT DISNEY CO/THE 5.400% 10/01/2043 DD 10/01/19	340,268	240,837
WALT DISNEY CO/THE 4.750% 09/15/2044 DD 09/15/19	245,466	232,994
WALT DISNEY CO/THE 4.950% 10/15/2045 DD 10/15/19	213,336	210,524
WALT DISNEY CO/THE 4.750% 11/15/2046 DD 11/15/19	196,674	204,530
WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19	1,475,536	1,037,367
WALT DISNEY CO/THE 3.500% 05/13/2040 DD 05/13/20	755,877	613,951
WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20	896,545	876,625
TWDC ENTERPRISES 18 CORP 4.125% 12/01/2041 DD 12/02/11	165,032	180,297
TWDC ENTERPRISES 18 CORP 4.125% 06/01/2044 DD 06/02/14	337,223	325,061
TWDC ENTERPRISES 18 CORP 3.000% 07/30/2046 DD 07/12/16	241,880	221,701
DUKE ENERGY INDIANA LLC 6.350% 08/15/2038 DD 08/21/08	375,555	284,364
DUKE ENERGY INDIANA LLC 6.450% 04/01/2039 DD 03/23/09	278,149	264,683
DUKE ENERGY INDIANA LLC 4.900% 07/15/2043 DD 07/11/13	259,594	186,286
DUKE ENERGY CAROLINAS LLC 6.100% 06/01/2037 DD 06/05/07	209,375	203,013
DUKE ENERGY CAROLINAS LLC 4.000% 09/30/2042 DD 09/21/12	765,288	613,785
DUKE ENERGY CAROLINAS LLC 3.750% 06/01/2045 DD 03/12/15	320,178	294,744
DUKE ENERGY CAROLINAS LLC 3.700% 12/01/2047 DD 11/14/17	197,621	144,542
DUKE ENERGY CAROLINAS LLC 3.950% 03/15/2048 DD 03/01/18	196,794	180,297
DUKE ENERGY CAROLINAS LLC 3.200% 08/15/2049 DD 08/14/19	223,538	186,794
DUKE ENERGY CAROLINAS LLC 3.550% 03/15/2052 DD 03/04/22	182,680	176,288
DUKE ENERGY CAROLINAS LLC 5.400% 01/15/2054 DD 06/15/23	307,473	288,717
DUKE ENERGY OHIO INC 3.700% 06/15/2046 DD 06/23/16	694,684	579,982
DUKE ENERGY OHIO INC 5.650% 04/01/2053 DD 03/22/23	499,882	480,288

DUKE ENERGY PROGRESS LLC 4.150% 12/01/2044 DD 11/20/14	239,173	158,818
DUKE UNIVERSITY 2.832% 10/01/2055 DD 05/19/20	471,938	429,325
DUKE ENERGY PROGRESS LLC 4.200% 08/15/2045 DD 08/13/15	682,812	547,364
DUKE ENERGY PROGRESS LLC 3.700% 10/15/2046 DD 09/16/16	177,489	170,626
DUKE ENERGY PROGRESS LLC 4.000% 04/01/2052 DD 03/17/22	194,006	187,523
DUKE ENERGY PROGRESS LLC 5.350% 03/15/2053 DD 03/09/23	419,981	411,697
DUKE UNIVERSITY HEALTH SYSTEM 3.920% 06/01/2047 DD 06/06/17	142,124	130,553
DUKE ENERGY INDIANA LLC 3.750% 05/15/2046 DD 05/12/16	485,947	388,081
DUKE ENERGY INDIANA LLC 2.750% 04/01/2050 DD 03/12/20	621,358	414,315
DUKE ENERGY INDIANA LLC 5.400% 04/01/2053 DD 03/23/23	178,980	170,838
DUKE ENERGY FLORIDA LLC 3.400% 10/01/2046 DD 09/09/16	520,112	436,078
DUKE ENERGY FLORIDA LLC 5.950% 11/15/2052 DD 11/10/22	236,208	213,807
EOG RESOURCES INC 4.950% 04/15/2050 DD 04/14/20	267,347	262,715
ERP OPERATING LP 4.000% 08/01/2047 DD 08/03/17	176,393	151,486
ECOLAB INC 2.750% 08/18/2055 DD 08/18/21	803,855	511,847
ECOLAB INC 2.700% 12/15/2051 DD 12/15/21	124,472	112,560
EMERSON ELECTRIC CO 2.800% 12/21/2051 DD 12/21/21	154,994	145,481
ENTERGY LOUISIANA LLC 2.900% 03/15/2051 DD 03/06/20	137,482	132,403
ENTERGY LOUISIANA LLC 3.100% 06/15/2041 DD 03/10/21	419,003	308,852
ENTERGY TEXAS INC 4.500% 03/30/2039 DD 01/08/19	476,431	399,578
ENTERGY ARKANSAS LLC 3.350% 06/15/2052 DD 03/30/21	662,784	452,689
ENTERGY MISSISSIPPI LLC 3.850% 06/01/2049 DD 06/05/19	252,781	245,306
ENTERPRISE PRODUCTS OPERATING 7.550% 04/15/2038 DD 10/15/09	890,424	843,185
ENTERPRISE PRODUCTS OPERATING 6.450% 09/01/2040 DD 05/20/10	387,964	393,156
ENTERPRISE PRODUCTS OPERATING 4.850% 08/15/2042 DD 02/15/12	578,661	515,041
ENTERPRISE PRODUCTS OPERATING 4.450% 02/15/2043 DD 08/13/12	622,089	563,336
ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	167,871	165,588
ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18	52,452	44,188
ENTERPRISE PRODUCTS OPERATING 3.200% 02/15/2052 DD 08/07/20	422,906	396,234
EQUINOR ASA 3.625% 04/06/2040 DD 04/06/20	330,992	323,464
ESTEE LAUDER COS INC/THE 4.375% 06/15/2045 DD 06/04/15	109,087	106,410
EXXON MOBIL CORP 3.567% 03/06/2045 DD 03/06/15	375,460	361,114
EXXON MOBIL CORP 4.114% 03/01/2046 DD 03/03/16	469,573	381,631
EXXON MOBIL CORP 2.995% 08/16/2039 DD 08/16/19	586,993	476,551
EXXON MOBIL CORP 3.095% 08/16/2049 DD 08/16/19	337,872	316,972
EXXON MOBIL CORP 4.327% 03/19/2050 DD 03/19/20	724,007	704,084
EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20	2,072,535	1,951,727
META PLATFORMS INC 4.650% 08/15/2062 DD 08/09/22	2,186,355	2,036,352
META PLATFORMS INC 5.750% 05/15/2063 DD 05/03/23	931,059	950,801
META PLATFORMS INC 5.400% 08/15/2054 DD 08/09/24	903,758	862,437
META PLATFORMS INC 5.550% 08/15/2064 DD 08/09/24	2,599,939	2,501,396
FLORIDA POWER & LIGHT CO 5.960% 04/01/2039 DD 03/17/09	318,339	298,073
FLORIDA POWER & LIGHT CO 4.125% 02/01/2042 DD 12/13/11	329,244	321,752
FLORIDA POWER & LIGHT CO 4.050% 06/01/2042 DD 05/15/12	377,277	375,366
FLORIDA POWER & LIGHT CO 3.800% 12/15/2042 DD 12/20/12	532,114	463,917
FLORIDA POWER & LIGHT CO 4.050% 10/01/2044 DD 09/10/14	251,670	163,196
FLORIDA POWER & LIGHT CO 3.700% 12/01/2047 DD 11/16/17	655,032	540,410

FLORIDA POWER & LIGHT CO 3.950% 03/01/2048 DD 02/28/18	397,433	385,331
FLORIDA POWER & LIGHT CO 4.125% 06/01/2048 DD 05/08/18	187,633	172,320
FLORIDA POWER & LIGHT CO 3.990% 03/01/2049 DD 02/26/19	295,052	281,887
FLORIDA POWER & LIGHT CO 3.150% 10/01/2049 DD 09/13/19	388,623	347,785
FLORIDA POWER & LIGHT CO 5.300% 06/15/2034 DD 06/03/24	338,841	341,112
FLORIDA POWER & LIGHT CO 5.600% 06/15/2054 DD 06/03/24	393,764	379,935
DUKE ENERGY FLORIDA LLC 6.350% 09/15/2037 DD 09/18/07	276,910	271,185
DUKE ENERGY FLORIDA LLC 3.850% 11/15/2042 DD 11/20/12	677,091	614,796
FORD FOUNDATION/THE 2.815% 06/01/2070 DD 06/25/20	260,000	146,494
FRED HUTCHINSON CANCER CENTER 4.966% 01/01/2052 DD 06/30/22	645,000	592,116
GENERAL DYNAMICS CORP 4.250% 04/01/2040 DD 03/25/20	285,120	266,454
GENERAL DYNAMICS CORP 2.850% 06/01/2041 DD 05/10/21	148,741	149,841
GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	165,122	182,991
GEORGIA POWER CO 3.700% 01/30/2050 DD 01/10/20	347,683	334,589
GEORGIA POWER CO 3.250% 03/15/2051 DD 02/26/21	252,403	246,452
GILEAD SCIENCES INC 5.650% 12/01/2041 DD 12/13/11	505,264	535,300
GILEAD SCIENCES INC 4.800% 04/01/2044 DD 03/07/14	1,053,698	912,861
GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	656,884	626,347
GILEAD SCIENCES INC 4.150% 03/01/2047 DD 09/20/16	502,160	493,550
GILEAD SCIENCES INC 2.600% 10/01/2040 DD 09/30/20	416,704	311,557
GILEAD SCIENCES INC 5.100% 06/15/2035 DD 11/20/24	59,759	59,094
GLAXOSMITHKLINE CAPITAL INC 6.375% 05/15/2038 DD 05/13/08	1,221,541	1,121,847
GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	207,972	199,067
GOLDMAN SACHS GROUP INC/THE VAR RT 11/19/2045 DD 11/19/24	2,042,567	1,986,404
GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11	686,022	679,366
GOLDMAN SACHS GROUP INC/THE 4.750% 10/21/2045 DD 10/21/15	508,938	487,201
GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2042 DD 04/22/21	529,474	470,624
GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2042 DD 07/21/21	760,373	747,695
DIAGEO INVESTMENT CORP 7.450% 04/15/2035 DD 04/26/95	322,938	325,660
HCA INC 6.100% 04/01/2064 DD 02/23/24	168,902	152,848
HSBC HOLDINGS PLC 6.100% 01/14/2042 DD 11/17/11	576,279	569,208
HALLIBURTON CO 4.750% 08/01/2043 DD 08/05/13	385,202	340,068
HERSHEY CO/THE 3.375% 08/15/2046 DD 08/09/16	433,366	414,834
HOME DEPOT INC/THE 4.200% 04/01/2043 DD 04/05/13	227,430	220,059
HOME DEPOT INC/THE 4.250% 04/01/2046 DD 06/02/15	410,932	317,224
HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	830,032	598,911
HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20	322,928	224,641
HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20	230,882	219,971
HOME DEPOT INC/THE 2.375% 03/15/2051 DD 01/07/21	537,737	481,916
HOME DEPOT INC/THE 2.750% 09/15/2051 DD 09/21/21	507,809	488,512
HOME DEPOT INC/THE 4.950% 09/15/2052 DD 09/19/22	637,742	615,519
HONEYWELL INTERNATIONAL INC 5.000% 03/01/2035 DD 03/01/24	385,862	377,527
HORMEL FOODS CORP 3.050% 06/03/2051 DD 06/03/21	525,129	452,084
IBM INTERNATIONAL CAPITAL PTE 5.250% 02/05/2044 DD 02/05/24	136,331	132,763
IBM INTERNATIONAL CAPITAL PTE 5.300% 02/05/2054 DD 02/05/24	1,709,623	1,626,363
INDIANA MICHIGAN POWER CO 6.050% 03/15/2037 DD 11/14/06	335,055	309,147
INDIANA UNIVERSITY HEALTH INC 2.852% 11/01/2051 DD 07/01/21	292,764	272,780

INTEL CORP 4.900% 07/29/2045 DD 07/29/15	286,593	270,915
INTERCONTINENTAL EXCHANGE INC 3.000% 06/15/2050 DD 05/26/20	746,498	697,607
INTERCONTINENTAL EXCHANGE INC 2.650% 09/15/2040 DD 08/20/20	633,006	634,989
INTERCONTINENTAL EXCHANGE INC 5.200% 06/15/2062 DD 05/23/22	407,424	382,129
INTERNATIONAL BUSINESS MACHINE 4.000% 06/20/2042 DD 06/20/12	436,007	441,515
INTERNATIONAL BUSINESS MACHINE 4.150% 05/15/2039 DD 05/15/19	791,165	786,625
INTERNATIONAL BUSINESS MACHINE 3.430% 02/09/2052 DD 02/09/22	283,683	280,145
INTUIT INC 5.500% 09/15/2053 DD 09/15/23	302,475	299,123
JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08	168,773	169,234
JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	760,860	751,769
JPMORGAN CHASE & CO 5.600% 07/15/2041 DD 07/21/11	175,715	171,637
JPMORGAN CHASE & CO 4.850% 02/01/2044 DD 01/28/14	277,964	271,677
JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	283,949	306,597
JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	922,567	801,373
JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17	1,795,228	1,662,876
JPMORGAN CHASE & CO VAR RT 01/23/2049 DD 01/23/18	1,262,930	1,239,410
JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20	3,748,454	3,083,052
JPMORGAN CHASE & CO VAR RT 04/22/2051 DD 04/22/20	1,254,361	1,214,059
JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20	1,300,005	1,291,800
JPMORGAN CHASE & CO VAR RT 04/22/2042 DD 04/22/21	1,200,192	1,179,627
JPMORGAN CHASE & CO VAR RT 11/29/2045 DD 11/29/24	728,737	703,411
JOHNSON & JOHNSON 4.500% 09/01/2040 DD 08/17/10	222,550	233,495
JOHNSON & JOHNSON 3.550% 03/01/2036 DD 03/01/16	494,036	476,068
JOHNSON & JOHNSON 3.625% 03/03/2037 DD 03/03/17	1,190,914	1,016,722
JOHNSON & JOHNSON 3.750% 03/03/2047 DD 03/03/17	646,979	615,420
JOHNSON & JOHNSON 2.100% 09/01/2040 DD 08/25/20	699,826	532,929
JOHNSONVILLE AERODERIVATIVE CO 5.078% 10/01/2054 DD 10/02/24	701,312	672,259
JPMORGAN CHASE & CO 5.400% 01/06/2042 DD 12/22/11	512,861	538,275
KLA CORP 5.000% 03/15/2049 DD 03/20/19	188,979	128,726
KLA CORP 3.300% 03/01/2050 DD 02/28/20	275,141	252,522
KLA CORP 4.950% 07/15/2052 DD 06/23/22	200,134	186,599
KLA CORP 5.250% 07/15/2062 DD 06/23/22	701,901	689,114
KAISER FOUNDATION HOSPITALS 2.810% 06/01/2041 DD 06/15/21	352,674	247,951
KAISER FOUNDATION HOSPITALS 3.002% 06/01/2051 DD 06/15/21	1,366,122	1,076,445
KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15	856,520	692,666
KENVUE INC 5.100% 03/22/2043 DD 09/22/23	105,470	100,820
KENVUE INC 5.050% 03/22/2053 DD 09/22/23	763,608	770,506
KENVUE INC 5.200% 03/22/2063 DD 09/22/23	739,230	708,130
KEURIG DR PEPPER INC 3.800% 05/01/2050 DD 04/13/20	291,590	202,579
KIMBERLY-CLARK CORP 5.300% 03/01/2041 DD 02/03/11	123,818	117,827
KIMBERLY-CLARK CORP 3.200% 07/30/2046 DD 07/29/16	156,303	158,789
KIMBERLY-CLARK CORP 3.900% 05/04/2047 DD 05/04/17	208,124	136,724
KRAFT HEINZ FOODS CO 4.875% 10/01/2049 DD 10/01/20	124,566	119,850
LAM RESEARCH CORP 4.875% 03/15/2049 DD 03/04/19	321,590	283,314
LAM RESEARCH CORP 3.125% 06/15/2060 DD 05/05/20	193,176	184,002
ELI LILLY & CO 3.700% 03/01/2045 DD 03/05/15	284,235	276,465
ELI LILLY & CO 3.950% 03/15/2049 DD 02/22/19	214,924	203,749

ELI LILLY & CO 4.875% 02/27/2053 DD 02/27/23	1,439,829	1,283,603
ELI LILLY & CO 5.000% 02/09/2054 DD 02/09/24	1,848,731	1,738,082
ELI LILLY & CO 5.100% 02/09/2064 DD 02/09/24	1,483,328	1,378,038
ELI LILLY & CO 5.200% 08/14/2064 DD 08/14/24	792,977	727,077
LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12	1,412,893	1,322,825
LOCKHEED MARTIN CORP 3.800% 03/01/2045 DD 02/20/15	986,902	970,482
LOCKHEED MARTIN CORP 4.700% 05/15/2046 DD 11/23/15	216,338	232,726
LOCKHEED MARTIN CORP 2.800% 06/15/2050 DD 05/20/20	286,833	279,202
LOCKHEED MARTIN CORP 4.150% 06/15/2053 DD 05/05/22	408,095	356,205
LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23	818,324	772,866
LOCKHEED MARTIN CORP 4.700% 12/15/2031 DD 12/11/24	569,658	561,176
LOUISIANA LOCAL GOVERNMENT A3 4.275% 02/01/2036 DD 05/19/22	891,488	842,438
LOUISIANA LOCAL GOVERNMENT A4 4.475% 08/01/2039 DD 05/19/22	1,176,589	1,094,289
LOUISVILLE GAS AND ELECTRIC CO 4.250% 04/01/2049 DD 04/01/19	378,645	282,317
WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23	2,815,345	2,709,940
MARSH & MCLENNAN COS INC 4.350% 01/30/2047 DD 01/12/17	291,924	284,084
MARSH & MCLENNAN COS INC 4.200% 03/01/2048 DD 03/01/18	344,236	336,897
MARSH & MCLENNAN COS INC 4.750% 03/15/2039 DD 01/15/19	159,346	162,068
MARSH & MCLENNAN COS INC 4.900% 03/15/2049 DD 01/15/19	400,212	385,418
MARSH & MCLENNAN COS INC 2.900% 12/15/2051 DD 12/08/21	149,814	140,283
MARSH & MCLENNAN COS INC 5.450% 03/15/2053 DD 03/09/23	127,865	120,881
MARSH & MCLENNAN COS INC 5.000% 03/15/2035 DD 11/08/24	2,620,538	2,563,496
MARSH & MCLENNAN COS INC 5.400% 03/15/2055 DD 11/08/24	537,403	518,254
MASSACHUSETTS INSTITUTE OF TECHNOLOGY 3.067% 04/01/2052 DD 03/08/22	123,624	114,272
MASSACHUSETTS MUTUAL LIFE 144A 5.672% 12/01/2052 DD 12/02/22	360,000	344,596
MASTERCARD INC 3.950% 02/26/2048 DD 02/26/18	172,855	108,343
MASTERCARD INC 3.650% 06/01/2049 DD 05/31/19	880,754	664,902
MASTERCARD INC 3.850% 03/26/2050 DD 03/26/20	191,497	189,870
MASTERCARD INC 4.550% 01/15/2035 DD 09/05/24	689,222	654,607
MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15	141,836	151,062
MERCK SHARP & DOHME CORP 5.850% 06/30/2039 DD 06/25/09	257,074	243,359
MERCK & CO INC 3.700% 02/10/2045 DD 02/10/15	115,927	108,535
MERCK & CO INC 2.350% 06/24/2040 DD 06/24/20	1,978,425	1,683,861
MERCK & CO INC 2.450% 06/24/2050 DD 06/24/20	422,721	376,389
MERCK & CO INC 2.750% 12/10/2051 DD 12/10/21	1,748,808	1,566,421
MERCK & CO INC 2.900% 12/10/2061 DD 12/10/21	108,529	103,432
BANK OF AMERICA CORP 7.750% 05/14/2038 DD 05/14/08	362,109	350,550
METHODIST HOSPITAL/THE 2.705% 12/01/2050 DD 08/27/20	468,799	318,723
METLIFE INC 5.875% 02/06/2041 DD 08/06/10	465,247	449,548
METLIFE INC 4.875% 11/13/2043 DD 11/13/13	314,743	322,617
METLIFE INC 4.050% 03/01/2045 DD 03/05/15	298,924	292,515
METLIFE INC 5.300% 12/15/2034 DD 06/05/24	449,022	448,560
MICROSOFT CORP 4.000% 02/12/2055 DD 02/12/15	312,564	303,443
MICROSOFT CORP 4.750% 11/03/2055 DD 11/03/15	577,876	600,405
MICROSOFT CORP 3.450% 08/08/2036 DD 08/08/16	95,349	95,922
MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16	1,484,855	1,137,661
MICROSOFT CORP 4.500% 02/06/2057 DD 02/06/17	203,283	192,709

MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	4,640,701	3,421,472
MICROSOFT CORP 2.500% 09/15/2050 DD 03/15/24	506,061	503,055
MIDAMERICAN ENERGY CO 4.800% 09/15/2043 DD 09/19/13	264,932	233,899
MIDAMERICAN ENERGY CO 4.400% 10/15/2044 DD 04/03/14	509,969	397,696
MIDAMERICAN ENERGY CO 4.250% 05/01/2046 DD 10/15/15	291,671	272,339
MIDAMERICAN ENERGY CO 3.950% 08/01/2047 DD 02/01/17	291,413	186,883
MIDAMERICAN ENERGY CO 3.650% 08/01/2048 DD 02/01/18	894,518	675,429
MIDAMERICAN ENERGY CO 4.250% 07/15/2049 DD 01/09/19	223,828	223,308
MIDAMERICAN ENERGY CO 5.850% 09/15/2054 DD 09/07/23	851,291	860,658
MISSISSIPPI POWER CO 4.250% 03/15/2042 DD 03/09/12	471,598	341,686
MISSISSIPPI POWER CO 3.100% 07/30/2051 DD 06/29/21	227,472	195,051
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 04/17/2035 DD 04/17/24	173,721	175,303
MORGAN STANLEY VAR RT 03/24/2051 DD 03/24/20	581,329	574,217
MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17	795,686	769,157
MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15	620,991	589,868
MORGAN STANLEY VAR RT 11/19/2055 DD 11/20/24	4,265,897	4,104,820
MUTUAL OF OMAHA INSURANCE 144A VAR RT 01/16/2064 DD 01/16/24	250,000	247,178
NATURE CONSERVANCY/THE 3.957% 03/01/2052 DD 03/03/22	463,112	367,278
NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	76,007	72,465
NESTLE CAPITAL CORP 144A 5.100% 03/12/2054 DD 03/12/24	321,477	311,243
NESTLE HOLDINGS INC 144A 3.900% 09/24/2038 DD 09/24/18	163,142	159,427
NESTLE HOLDINGS INC 144A 4.000% 09/24/2048 DD 09/24/18	258,787	254,838
NESTLE HOLDINGS INC 144A 2.500% 09/14/2041 DD 09/14/21	131,880	105,216
NESTLE HOLDINGS INC 144A 2.625% 09/14/2051 DD 09/14/21	120,896	117,386
NESTLE HOLDINGS INC 144A 4.700% 01/15/2053 DD 09/13/22	287,655	269,742
NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	176,714	142,624
NEVADA POWER CO 5.375% 09/15/2040 DD 09/14/10	254,991	211,891
NEVADA POWER CO 5.900% 05/01/2053 DD 10/19/22	162,710	155,735
NEW ENGLAND POWER CO 144A 3.800% 12/05/2047 DD 12/05/17	362,566	252,311
NEW YORK STATE ELECTRIC & 144A 5.300% 08/15/2034 DD 08/06/24	219,454	216,720
NIKE INC 3.875% 11/01/2045 DD 10/29/15	275,497	264,389
NORTHERN STATES POWER CO/MN 4.125% 05/15/2044 DD 05/13/14	449,661	290,954
NORTHERN STATES POWER CO/MN 3.600% 09/15/2047 DD 09/13/17	344,772	314,368
NORTHERN STATES POWER CO/MN 2.900% 03/01/2050 DD 09/10/19	249,200	233,914
NORTHERN STATES POWER CO/MN 2.600% 06/01/2051 DD 06/15/20	310,374	208,601
NORTHERN STATES POWER CO/MN 4.500% 06/01/2052 DD 05/09/22	246,351	239,582
NORTHWESTERN UNIVERSITY 3.688% 12/01/2038 DD 05/06/15	160,000	136,533
NORTHWESTERN UNIVERSITY 3.662% 12/01/2057 DD 10/12/17	144,643	139,597
NOVANT HEALTH INC 3.168% 11/01/2051 DD 04/15/21	1,869,805	1,296,912
NOVARTIS CAPITAL CORP 3.700% 09/21/2042 DD 09/21/12	150,435	116,880
NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14	997,946	943,829
NOVARTIS CAPITAL CORP 4.700% 09/18/2054 DD 09/18/24	1,687,638	1,502,834
NUCOR CORP 2.979% 12/15/2055 DD 06/15/21	210,651	121,952
NVIDIA CORP 3.500% 04/01/2050 DD 03/31/20	736,643	680,961
NUVEEN LLC 144A 5.850% 04/15/2034 DD 04/11/24	289,606	293,666
ONCOR ELECTRIC DELIVERY CO LLC 5.250% 09/30/2040 DD 03/30/11	654,726	573,386
ONCOR ELECTRIC DELIVERY CO LLC 3.750% 04/01/2045 DD 10/01/15	314,125	246,122

ONCOR ELECTRIC DELIVERY CO LLC 4.100% 11/15/2048 DD 11/15/18	277,785	265,243
ONCOR ELECTRIC DELIVERY CO LLC 3.800% 06/01/2049 DD 05/23/19	292,985	204,028
ONCOR ELECTRIC DELIVERY CO LLC 3.100% 09/15/2049 DD 09/12/19	543,601	459,739
ONCOR ELECTRIC DELIVERY CO LLC 3.700% 05/15/2050 DD 03/20/20	389,847	333,087
ONCOR ELECTRIC DELIVERY CO LLC 2.700% 11/15/2051 DD 11/16/21	350,222	321,844
ONCOR ELECTRIC DELIVERY CO LLC 4.600% 06/01/2052 DD 12/01/22	418,218	394,151
ONCOR ELECTRIC DELIVERY CO LLC 4.950% 09/15/2052 DD 09/08/22	462,420	443,776
ORACLE CORP 3.850% 04/01/2060 DD 04/01/20	615,270	574,722
PECO ENERGY CO 4.150% 10/01/2044 DD 09/15/14	348,800	288,817
PECO ENERGY CO 3.900% 03/01/2048 DD 02/23/18	398,223	396,097
PECO ENERGY CO 3.000% 09/15/2049 DD 09/10/19	284,556	264,518
PECO ENERGY CO 3.050% 03/15/2051 DD 03/08/21	434,561	404,694
PECO ENERGY CO 4.375% 08/15/2052 DD 08/23/22	155,876	148,831
PG&E WILDFIRE RECOVERY FUNDING 4.377% 06/03/2041 DD 05/10/22	334,990	307,627
PG&E WILDFIRE RECOVERY FUNDING 4.451% 12/01/2049 DD 05/10/22	1,239,961	1,078,416
PG&E WILDFIRE RECOVERY FUNDING 4.674% 12/01/2053 DD 05/10/22	515,054	471,244
PG&E WILDFIRE RECOVERY FUNDING 4.722% 06/01/2039 DD 07/20/22	884,944	845,618
PG&E WILDFIRE RECOVERY FUNDING 5.081% 06/01/2043 DD 07/20/22	669,967	653,887
PG&E WILDFIRE RECOVERY FUNDING 5.212% 12/01/2049 DD 07/20/22	607,357	584,679
PG&E WILDFIRE RECOVERY FUNDING 5.099% 06/01/2054 DD 07/20/22	554,948	524,830
PPL ELECTRIC UTILITIES CORP 3.950% 06/01/2047 DD 05/11/17	256,490	192,526
PPL ELECTRIC UTILITIES CORP 4.150% 06/15/2048 DD 06/14/18	178,710	173,853
PACIFIC GAS AND ELECTRIC CO 4.500% 12/15/2041 DD 12/01/11	231,150	256,785
PACIFIC GAS AND ELECTRIC CO VAR RT 08/15/2042 DD 08/16/12	349,394	406,204
PACIFIC GAS AND ELECTRIC CO 4.600% 06/15/2043 DD 06/14/13	622,576	691,973
PACIFICORP 4.125% 01/15/2049 DD 07/13/18	1,310,494	924,678
PACIFICORP 2.900% 06/15/2052 DD 07/09/21	120,454	119,154
PAYPAL HOLDINGS INC 5.250% 06/01/2062 DD 05/23/22	205,131	186,667
PAYPAL HOLDINGS INC 5.500% 06/01/2054 DD 05/28/24	211,402	195,508
PEACEHEALTH OBLIGATED GROUP 3.218% 11/15/2050 DD 10/08/20	316,445	284,061
PEPSICO INC 5.500% 01/15/2040 DD 01/14/10	340,921	344,260
PEPSICO INC 4.875% 11/01/2040 DD 10/26/10	251,166	240,332
PEPSICO INC 4.000% 03/05/2042 DD 03/05/12	1,023,690	1,006,609
PEPSICO INC 3.375% 07/29/2049 DD 07/29/19	264,456	190,206
PEPSICO INC 2.875% 10/15/2049 DD 10/09/19	174,023	176,537
PEPSICO INC 3.500% 03/19/2040 DD 03/19/20	158,734	161,806
PEPSICO INC 3.625% 03/19/2050 DD 03/19/20	379,165	369,092
PEPSICO INC 2.625% 10/21/2041 DD 10/21/21	677,090	653,009
PEPSICO INC 5.250% 07/17/2054 DD 07/17/24	573,534	557,141
PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23	1,355,046	1,251,963
PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23	2,968,532	2,791,420
PFIZER INC 4.125% 12/15/2046 DD 11/21/16	168,622	161,314
PFIZER INC 3.900% 03/15/2039 DD 03/11/19	468,790	379,940
PFIZER INC 4.000% 03/15/2049 DD 03/11/19	191,917	180,750
PFIZER INC 2.550% 05/28/2040 DD 05/28/20	972,598	807,590
PG&E ENERGY RECOVERY FUNDING L 2.822% 07/15/2048 DD 11/12/21	389,982	273,718
PG&E RECOVERY FUNDING LLC 5.536% 07/15/2049 DD 11/30/22	1,167,255	1,155,859

PG&E RECOVERY FUNDING LLC 5.231% 06/01/2042 DD 08/01/24	619,999	614,984
PG&E RECOVERY FUNDING LLC 5.529% 06/01/2051 DD 08/01/24	594,978	591,073
PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11	903,540	723,928
PHILIP MORRIS INTERNATIONAL IN 4.500% 03/20/2042 DD 03/20/12	485,713	368,722
PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	316,456	296,880
PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	257,387	264,323
PHILIP MORRIS INTERNATIONAL IN 4.900% 11/01/2034 DD 11/01/24	400,504	394,084
PIEDMONT HEALTHCARE INC 2.864% 01/01/2052 DD 09/15/21	216,081	132,735
POLAR TANKERS INC 144A 5.951% 05/10/2037 DD 05/10/07	311,910	251,597
POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	243,201	219,274
LINDE INC/CT 2.000% 08/10/2050 DD 08/10/20	115,977	75,602
PRECISION CASTPARTS CORP 3.900% 01/15/2043 DD 12/20/12	79,443	76,494
PROCTER & GAMBLE CO/THE 3.550% 03/25/2040 DD 03/25/20	153,014	140,901
PROGRESSIVE CORP/THE 4.350% 04/25/2044 DD 04/25/14	214,952	170,124
PROGRESSIVE CORP/THE 3.700% 01/26/2045 DD 01/26/15	225,629	219,407
PROGRESSIVE CORP/THE 4.125% 04/15/2047 DD 04/06/17	349,750	305,652
PROGRESSIVE CORP/THE 4.200% 03/15/2048 DD 03/14/18	352,973	257,494
PROLOGIS LP 4.375% 09/15/2048 DD 06/20/18	199,536	136,480
PROLOGIS LP 3.050% 03/01/2050 DD 09/01/22	20,935	20,735
PROLOGIS LP 5.250% 06/15/2053 DD 03/30/23	39,304	37,387
PROLOGIS LP 5.000% 03/15/2034 DD 01/25/24	1,143,646	1,123,159
PROLOGIS LP 5.250% 03/15/2054 DD 01/25/24	344,673	332,575
PROLOGIS LP 5.000% 01/31/2035 DD 07/23/24	421,127	416,926
PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17	77,376	77,820
PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17	1,162,373	1,026,800
PRUDENTIAL FINANCIAL INC 4.418% 03/27/2048 DD 03/27/18	311,857	293,450
PRUDENTIAL FINANCIAL INC 3.700% 03/13/2051 DD 09/13/19	65,200	65,231
PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17	233,977	198,410
PUBLIC SERVICE CO OF COLORADO 4.100% 06/15/2048 DD 06/21/18	228,662	144,516
PUBLIC SERVICE CO OF COLORADO 4.050% 09/15/2049 DD 03/13/19	785,205	624,926
PUBLIC SERVICE CO OF COLORADO 4.500% 06/01/2052 DD 05/17/22	288,491	240,103
PUBLIC SERVICE CO OF NEW HAMPS 3.600% 07/01/2049 DD 06/28/19	196,363	160,173
PUBLIC SERVICE ELECTRIC AND GA 3.950% 05/01/2042 DD 05/11/12	214,738	163,020
PUBLIC SERVICE ELECTRIC AND GA 3.650% 09/01/2042 DD 09/13/12	237,258	163,760
PUBLIC SERVICE ELECTRIC AND GA 3.600% 12/01/2047 DD 12/06/17	180,140	132,912
PUBLIC SERVICE ELECTRIC AND GA 4.050% 05/01/2048 DD 05/04/18	404,789	334,265
PUBLIC SERVICE ELECTRIC AND GA 3.850% 05/01/2049 DD 05/08/19	384,504	241,655
PUBLIC SERVICE ELECTRIC AND GA 2.050% 08/01/2050 DD 08/06/20	202,442	121,748
PUBLIC STORAGE OPERATING CO 5.350% 08/01/2053 DD 07/26/23	150,358	144,734
PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10	668,565	597,112
PUGET SOUND ENERGY INC 5.764% 07/15/2040 DD 06/29/10	117,065	98,736
PUGET SOUND ENERGY INC 4.223% 06/15/2048 DD 06/14/18	248,535	236,667
PUGET SOUND ENERGY INC 3.250% 09/15/2049 DD 08/30/19	468,674	411,515
PUGET SOUND ENERGY INC 5.685% 06/15/2054 DD 06/11/24	502,798	490,735
QUALCOMM INC 4.800% 05/20/2045 DD 05/20/15	574,404	574,408
QUALCOMM INC 4.300% 05/20/2047 DD 05/26/17	414,640	430,279
QUALCOMM INC 4.500% 05/20/2052 DD 05/09/22	172,058	184,734

QUALCOMM INC 6.000% 05/20/2053 DD 11/09/22	769,176	774,166
RAYMOND JAMES FINANCIAL INC 3.750% 04/01/2051 DD 04/01/21	144,120	105,157
REALTY INCOME CORP 4.650% 03/15/2047 DD 03/15/17	170,079	168,285
REALTY INCOME CORP 5.375% 09/01/2054 DD 08/26/24	344,309	332,773
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97	207,880	195,002
RIO TINTO FINANCE USA LTD 2.750% 11/02/2051 DD 11/02/21	581,773	372,698
RIO TINTO FINANCE USA PLC 4.750% 03/22/2042 DD 03/22/12	156,310	109,327
RIO TINTO FINANCE USA PLC 5.125% 03/09/2053 DD 03/09/23	1,163,383	1,088,920
ROCHE HOLDINGS INC 144A 7.000% 03/01/2039 DD 02/25/09	209,176	202,451
ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21	84,691	80,463
ROCHE HOLDINGS INC 144A 4.985% 03/08/2034 DD 03/08/24	1,007,471	995,684
ROCKEFELLER FOUNDATION/THE 2.492% 10/01/2050 DD 10/15/20	262,365	245,325
S&P GLOBAL INC 3.250% 12/01/2049 DD 11/26/19	142,315	103,628
S&P GLOBAL INC 3.900% 03/01/2062 DD 03/01/23	249,768	189,314
SALESFORCE INC 2.700% 07/15/2041 DD 07/12/21	462,844	452,019
SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21	703,936	637,059
SALESFORCE INC 3.050% 07/15/2061 DD 07/12/21	245,940	231,773
SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18	151,419	147,125
SAN DIEGO GAS & ELECTRIC CO 2.950% 08/15/2051 DD 08/13/21	247,313	241,508
SAN DIEGO GAS & ELECTRIC CO 5.550% 04/15/2054 DD 03/22/24	258,700	252,379
MERCK & CO INC 6.550% 09/15/2037 DD 09/17/07	248,277	205,082
SCHLUMBERGER INVESTMENT SA 5.000% 06/01/2034 DD 05/29/24	843,689	842,178
SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12	560,747	471,489
SHELL INTERNATIONAL FINANCE BV 3.125% 11/07/2049 DD 11/07/19	455,049	366,167
SHELL INTERNATIONAL FINANCE BV 2.875% 11/26/2041 DD 11/26/21	1,359,674	1,071,893
SHELL INTERNATIONAL FINANCE BV 3.000% 11/26/2051 DD 11/26/21	153,854	152,167
SHELL FINANCE US INC 4.375% 05/11/2045 DD 05/11/24	598,039	544,115
SHELL FINANCE US INC 4.550% 08/12/2043 DD 08/12/24	321,467	297,391
SHELL FINANCE US INC 4.000% 05/10/2046 DD 05/10/24	544,352	493,933
SHELL FINANCE US INC 3.250% 04/06/2050 DD 10/06/24	426,662	387,395
SHELL FINANCE US INC 3.750% 09/12/2046 DD 09/12/24	1,130,593	1,030,391
SIERRA PACIFIC POWER CO 5.900% 03/15/2054 DD 03/15/24	532,531	530,938
DOMINION ENERGY SOUTH CAROLINA 5.450% 02/01/2041 DD 01/27/11	1,037,561	786,316
DOMINION ENERGY SOUTH CAROLINA 4.600% 06/15/2043 DD 06/14/13	737,542	640,611
SOUTHERN CALIFORNIA EDISON CO 3.900% 12/01/2041 DD 11/22/11	517,136	409,316
SOUTHERN CALIFORNIA EDISON CO 3.600% 02/01/2045 DD 01/16/15	244,965	277,260
SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	666,333	627,925
SOUTHERN CALIFORNIA EDISON CO 3.450% 02/01/2052 DD 01/13/22	560,261	460,605
SOUTHERN CALIFORNIA EDISON CO 5.450% 06/01/2052 DD 05/23/22	291,786	272,849
SOUTHERN CALIFORNIA EDISON CO 5.750% 04/15/2054 DD 03/01/24	614,585	580,082
SOUTHERN CALIFORNIA GAS CO 3.750% 09/15/2042 DD 09/21/12	526,779	443,073
SOUTHERN CALIFORNIA GAS CO 4.125% 06/01/2048 DD 05/15/18	175,756	173,219
SOUTHERN CALIFORNIA GAS CO 4.300% 01/15/2049 DD 09/24/18	185,659	190,881
SOUTHERN CALIFORNIA GAS CO 3.950% 02/15/2050 DD 06/04/19	409,982	338,525
SOUTHERN CALIFORNIA GAS CO 5.750% 06/01/2053 DD 05/23/23	116,982	119,410
SOUTHERN CO GAS CAPITAL CORP 3.950% 10/01/2046 DD 09/13/16	153,520	143,295
SOUTHWESTERN PUBLIC SERVICE CO 4.500% 08/15/2041 DD 08/10/11	166,485	146,328

SOUTHWESTERN PUBLIC SERVICE CO 3.400% 08/15/2046 DD 08/12/16	535,484	359,213
SOUTHWESTERN PUBLIC SERVICE CO 3.700% 08/15/2047 DD 08/09/17	335,146	309,013
SOUTHWESTERN PUBLIC SERVICE CO 4.400% 11/15/2048 DD 11/05/18	169,961	105,487
SOUTHWESTERN PUBLIC SERVICE CO 3.750% 06/15/2049 DD 06/18/19	279,396	178,235
SOUTHWESTERN PUBLIC SERVICE CO 3.150% 05/01/2050 DD 05/18/20	150,507	145,969
LELAND STANFORD JUNIOR UNIVERS 3.647% 05/01/2048 DD 04/11/17	169,799	158,559
LELAND STANFORD JUNIOR UNIVERS 2.413% 06/01/2050 DD 06/04/20	175,551	169,364
EQUINOR ASA 5.100% 08/17/2040 DD 08/17/10	221,499	216,909
EQUINOR ASA 3.950% 05/15/2043 DD 05/15/13	364,429	364,860
SUMITOMO MITSUI FINANCIAL GROU 5.558% 07/09/2034 DD 07/09/24	475,000	479,698
SUMITOMO MITSUI FINANCIAL GROU 5.836% 07/09/2044 DD 07/09/24	917,128	909,252
SYSCO CORP 3.300% 02/15/2050 DD 02/13/20	493,812	481,588
TAMPA ELECTRIC CO 4.100% 06/15/2042 DD 06/05/12	165,234	155,865
TAMPA ELECTRIC CO 4.450% 06/15/2049 DD 10/04/18	178,348	169,006
TAMPA ELECTRIC CO 3.625% 06/15/2050 DD 07/24/19	177,397	167,846
TARGET CORP 3.625% 04/15/2046 DD 04/11/16	192,888	120,290
TEACHERS INSURANCE & ANNU 144A 3.300% 05/15/2050 DD 05/07/20	106,975	103,467
TEXAS ELECTRIC MARKET STA 144A 5.057% 08/01/2048 DD 06/15/22	384,962	360,168
TEXAS INSTRUMENTS INC 5.000% 03/14/2053 DD 03/14/23	253,475	247,720
TEXAS INSTRUMENTS INC 5.150% 02/08/2054 DD 02/08/24	413,408	389,324
TEXAS INSTRUMENTS INC 5.050% 05/18/2063 DD 05/18/23	646,176	595,775
THERMO FISHER SCIENTIFIC INC 2.800% 10/15/2041 DD 08/23/21	912,805	728,754
THERMO FISHER SCIENTIFIC INC 5.404% 08/10/2043 DD 08/10/23	312,992	305,108
THOMAS JEFFERSON UNIVERSITY 3.847% 11/01/2057 DD 02/02/22	384,885	302,191
TOTALENERGIES CAPITAL INTERNAT 2.986% 06/29/2041 DD 06/29/20	421,766	312,617
TOTALENERGIES CAPITAL SA 5.488% 04/05/2054 DD 04/05/24	1,746,290	1,699,342
TOTALENERGIES CAPITAL SA 5.638% 04/05/2064 DD 04/05/24	645,000	617,968
TOTALENERGIES CAPITAL SA 5.425% 09/10/2064 DD 09/10/24	906,932	826,347
TRAVELERS COS INC/THE 4.300% 08/25/2045 DD 08/25/15	196,930	146,067
TRAVELERS COS INC/THE 3.750% 05/15/2046 DD 05/11/16	243,781	237,448
TRAVELERS COS INC/THE 2.550% 04/27/2050 DD 04/27/20	269,247	253,898
TRAVELERS COS INC/THE 3.050% 06/08/2051 DD 06/08/21	507,644	431,013
UBS GROUP AG 144A VAR RT 02/11/2043 DD 01/11/22	275,000	198,311
UBS GROUP AG 4.875% 05/15/2045 DD 11/15/15	297,494	255,460
UBS GROUP AG 144A VAR RT 09/06/2045 DD 09/06/24	370,000	352,876
UBS AG/LONDON 4.500% 06/26/2048 DD 06/26/23	135,008	131,938
UNILEVER CAPITAL CORP 4.625% 08/12/2034 DD 08/12/24	497,038	470,149
UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	515,655	416,192
UNION ELECTRIC CO 4.000% 04/01/2048 DD 04/06/18	549,713	439,344
UNION ELECTRIC CO 3.900% 04/01/2052 DD 04/01/22	183,786	161,062
UNION ELECTRIC CO 5.250% 01/15/2054 DD 01/09/24	386,207	364,186
UNION PACIFIC CORP 3.875% 02/01/2055 DD 01/29/15	425,080	333,986
UNION PACIFIC CORP 3.600% 09/15/2037 DD 09/19/17	306,600	260,208
UNION PACIFIC CORP 4.375% 09/10/2038 DD 06/08/18	358,424	264,745
UNION PACIFIC CORP 4.500% 09/10/2048 DD 06/08/18	162,076	148,208
UNION PACIFIC CORP 3.950% 08/15/2059 DD 08/05/19	374,143	243,964
UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20	369,630	346,065

UNION PACIFIC CORP 3.250% 02/05/2050 DD 01/31/20	57,073	55,383
UNION PACIFIC CORP 2.973% 09/16/2062 DD 03/16/21	299,416	216,184
UNION PACIFIC CORP 3.799% 04/06/2071 DD 04/06/21	201,110	190,333
UNION PACIFIC CORP 3.550% 05/20/2061 DD 05/20/21	1,169,734	751,163
UNION PACIFIC CORP 2.950% 03/10/2052 DD 09/10/21	453,163	414,333
UNION PACIFIC CORP 3.500% 02/14/2053 DD 02/14/22	271,446	243,484
UNITED PARCEL SERVICE INC 4.250% 03/15/2049 DD 03/15/19	465,079	440,948
UNITED PARCEL SERVICE INC 5.500% 05/22/2054 DD 05/22/24	281,455	274,352
UNITED PARCEL SERVICE INC 5.600% 05/22/2064 DD 05/22/24	273,610	262,208
UNITEDHEALTH GROUP INC 5.700% 10/15/2040 DD 10/25/10	192,692	170,111
UNITEDHEALTH GROUP INC 5.950% 02/15/2041 DD 02/17/11	143,483	138,421
UNITEDHEALTH GROUP INC 4.625% 11/15/2041 DD 11/10/11	143,269	123,427
UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12	182,664	156,663
UNITEDHEALTH GROUP INC 4.200% 01/15/2047 DD 12/20/16	395,689	388,248
UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17	372,650	348,838
UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	291,744	242,525
UNITEDHEALTH GROUP INC 4.450% 12/15/2048 DD 12/17/18	347,768	313,321
UNITEDHEALTH GROUP INC 3.500% 08/15/2039 DD 07/25/19	1,169,967	901,968
UNITEDHEALTH GROUP INC 3.700% 08/15/2049 DD 07/25/19	396,160	364,265
UNITEDHEALTH GROUP INC 3.875% 08/15/2059 DD 07/25/19	299,134	279,980
UNITEDHEALTH GROUP INC 2.750% 05/15/2040 DD 05/18/20	352,665	233,498
UNITEDHEALTH GROUP INC 2.900% 05/15/2050 DD 05/18/20	344,858	323,320
UNITEDHEALTH GROUP INC 3.125% 05/15/2060 DD 05/18/20	115,677	107,323
UNITEDHEALTH GROUP INC 3.050% 05/15/2041 DD 05/19/21	1,215,093	1,063,574
UNITEDHEALTH GROUP INC 3.250% 05/15/2051 DD 05/19/21	685,352	661,220
UNITEDHEALTH GROUP INC 4.950% 05/15/2062 DD 05/20/22	323,129	310,756
UNITEDHEALTH GROUP INC 5.875% 02/15/2053 DD 10/28/22	417,036	391,603
UNITEDHEALTH GROUP INC 5.050% 04/15/2053 DD 03/28/23	260,551	243,521
UNITEDHEALTH GROUP INC 5.200% 04/15/2063 DD 03/28/23	400,605	369,455
UNITEDHEALTH GROUP INC 5.000% 04/15/2034 DD 03/21/24	187,831	185,571
UNITEDHEALTH GROUP INC 5.375% 04/15/2054 DD 03/21/24	555,358	525,857
UNITEDHEALTH GROUP INC 5.500% 04/15/2064 DD 03/21/24	1,722,810	1,628,588
UNITEDHEALTH GROUP INC 5.625% 07/15/2054 DD 07/25/24	1,197,942	1,132,986
UNIVERSITY OF CHICAGO/THE 2.761% 04/01/2045 DD 03/18/20	164,923	167,064
UNIVERSITY OF CHICAGO/THE 2.547% 04/01/2050 DD 09/02/20	425,001	272,332
UNIVERSITY OF SOUTHERN CALIFOR 3.841% 10/01/2047 DD 04/18/17	471,049	370,323
UNIVERSITY OF SOUTHERN CALIFOR 2.945% 10/01/2051 DD 04/14/21	158,112	147,330
VIRGINIA ELECTRIC AND POWER CO 6.000% 01/15/2036 DD 01/13/06	309,076	305,776
VIRGINIA ELECTRIC AND POWER CO 6.000% 05/15/2037 DD 05/17/07	329,473	316,346
VIRGINIA ELECTRIC AND POWER CO 8.875% 11/15/2038 DD 11/06/08	537,870	486,724
VIRGINIA ELECTRIC AND POWER CO 4.600% 12/01/2048 DD 11/28/18	189,213	181,606
VIRGINIA ELECTRIC AND POWER CO 2.450% 12/15/2050 DD 12/15/20	215,055	200,011
VIRGINIA ELECTRIC AND POWER CO 2.950% 11/15/2051 DD 11/22/21	267,110	249,468
VIRGINIA ELECTRIC AND POWER CO 4.625% 05/15/2052 DD 05/31/22	260,673	240,207
VISA INC 4.300% 12/14/2045 DD 12/14/15	1,343,410	1,143,267
VISA INC 3.650% 09/15/2047 DD 09/11/17	875,203	832,582
WALMART INC 5.625% 04/01/2040 DD 04/01/10	434,328	417,332

WALMART INC 4.000% 04/11/2043 DD 04/11/13	248,649	245,929
WALMART INC 4.300% 04/22/2044 DD 04/22/14	220,836	214,792
WASHINGTON UNIVERSITY/THE 4.349% 04/15/2122 DD 04/07/22	277,066	247,754
WASTE MANAGEMENT INC 2.950% 06/01/2041 DD 05/12/21	503,980	406,890
WASTE MANAGEMENT INC 4.950% 03/15/2035 DD 11/04/24	457,981	448,606
WASTE MANAGEMENT INC 5.350% 10/15/2054 DD 11/04/24	975,363	938,067
WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	251,914	234,649
WELLS FARGO & CO 5.375% 11/02/2043 DD 10/28/13	612,568	569,813
WELLS FARGO & CO 3.900% 05/01/2045 DD 04/30/15	698,385	664,403
WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16	178,667	164,847
WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20	5,173,206	4,495,154
EVERGY KANSAS CENTRAL INC 4.100% 04/01/2043 DD 03/28/13	351,301	286,691
EVERGY KANSAS CENTRAL INC 3.250% 09/01/2049 DD 08/19/19	291,535	212,582
WILLIS NORTH AMERICA INC 3.875% 09/15/2049 DD 09/10/19	306,838	202,172
WILLIS-KNIGHTON MEDICAL CENTER 4.813% 09/01/2048 DD 10/25/18	167,725	158,256
WYETH LLC 6.000% 02/15/2036 DD 11/14/05	484,674	447,763
WYETH LLC 5.950% 04/01/2037 DD 03/27/07	574,263	501,254
XCEL ENERGY INC 5.500% 03/15/2034 DD 02/29/24	1,645,161	1,653,941
YALE UNIVERSITY 2.402% 04/15/2050 DD 06/09/20	868,782	695,027
ABBVIE INC 4.250% 11/21/2049 DD 05/21/20	4,480,693	3,643,814
ALABAMA POWER CO 4.300% 01/02/2046 DD 01/13/16	1,533,123	1,267,184
ALABAMA POWER CO 3.700% 12/01/2047 DD 11/08/17	4,215,491	3,062,905
ALABAMA POWER CO 3.000% 03/15/2052 DD 11/18/21	3,443,928	2,218,454
ALTRIA GROUP INC 3.700% 02/04/2051 DD 02/04/21	3,326,967	3,554,986
BNP PARIBAS SA 144A 4.625% 03/13/2027 DD 03/13/17	947,391	885,636
BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06	2,531,713	2,129,745
BANK OF AMERICA CORP VAR RT 03/08/2037 DD 03/08/22	1,397,286	1,461,834
BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23	2,073,374	2,135,488
BANK OF NEW YORK MELLON CORP/T VAR RT 11/20/2035 DD 11/20/24	2,800,000	2,785,328
BERKSHIRE HATHAWAY ENERGY CO 4.250% 10/15/2050 DD 10/15/20	4,659,186	3,241,747
BURLINGTON NORTHERN SANTA FE L 5.750% 05/01/2040 DD 05/17/10	7,727,468	6,935,153
BURLINGTON NORTHERN SANTA FE L 4.900% 04/01/2044 DD 03/07/14	1,189,269	825,435
CSX CORP 4.400% 03/01/2043 DD 02/28/12	937,213	822,225
CHUBB CORP/THE 6.000% 05/11/2037 DD 05/11/07	603,118	558,144
CHUBB CORP/THE 6.500% 05/15/2038 DD 05/06/08	2,181,616	1,775,403
COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	2,375,198	1,771,482
COMCAST CORP 4.049% 11/01/2052 DD 10/19/17	6,086,344	4,258,027
COMMONWEALTH EDISON CO 3.000% 03/01/2050 DD 02/25/20	4,743,445	3,067,835
COMMONWEALTH EDISON CO 2.750% 09/01/2051 DD 08/12/21	4,374,081	2,578,319
COMMONWEALTH EDISON CO 5.650% 06/01/2054 DD 05/13/24	1,291,576	1,284,439
CONOCOPHILLIPS CO 3.800% 03/15/2052 DD 03/08/22	954,623	712,940
UBS GROUP AG 144A VAR RT 08/12/2033 DD 08/12/22	802,288	822,167
UBS GROUP AG 144A VAR RT 09/22/2034 DD 09/22/23	3,075,000	3,216,973
WALT DISNEY CO/THE 6.150% 03/01/2037 DD 09/01/19	1,522,232	1,223,773
ERP OPERATING LP 4.500% 07/01/2044 DD 06/19/14	2,826,182	2,333,016
META PLATFORMS INC 5.400% 08/15/2054 DD 08/09/24	2,795,947	2,761,736
GEORGIA POWER CO 3.700% 01/30/2050 DD 01/10/20	1,311,177	937,584

GEORGIA POWER CO 5.250% 03/15/2034 DD 02/23/24	2,467,055	2,457,923
HOME DEPOT INC/THE 5.300% 06/25/2054 DD 06/25/24	2,017,918	1,966,340
JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23	7,332,946	7,303,212
BANK OF AMERICA CORP 6.110% 01/29/2037 DD 01/29/07	1,194,979	1,026,907
METLIFE INC 5.250% 01/15/2054 DD 01/06/23	1,214,310	1,242,386
MIDAMERICAN ENERGY CO 5.300% 02/01/2055 DD 01/24/24	995,760	946,170
BERKSHIRE HATHAWAY ENERGY CO 5.150% 11/15/2043 DD 11/08/13	2,691,255	2,541,036
NEXTERA ENERGY CAPITAL HOLDING 5.250% 02/28/2053 DD 02/09/23	5,603,615	5,541,977
NEXTERA ENERGY CAPITAL HOLDING 5.550% 03/15/2054 DD 01/31/24	3,651,664	3,525,060
NORFOLK SOUTHERN CORP 4.800% 08/15/2043 DD 08/13/13	1,724,638	1,524,866
PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23	4,493,295	4,220,100
PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13	2,804,884	2,487,621
PHILIP MORRIS INTERNATIONAL IN 5.250% 02/13/2034 DD 02/13/24	2,625,588	2,669,598
TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07	1,510,373	1,237,550
TRAVELERS COS INC/THE 4.050% 03/07/2048 DD 03/07/18	1,675,762	1,222,105
UNION PACIFIC CORP 3.799% 10/01/2051 DD 10/04/16	4,737,002	3,630,256
UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20	1,997,800	1,430,020
UNION PACIFIC CORP 3.250% 02/05/2050 DD 01/31/20	1,927,589	1,316,200
UNITEDHEALTH GROUP INC 5.800% 03/15/2036 DD 03/02/06	3,062,379	2,842,073
UNITEDHEALTH GROUP INC 4.950% 05/15/2062 DD 05/20/22	618,875	539,506
UNITEDHEALTH GROUP INC 5.375% 04/15/2054 DD 03/21/24	2,941,693	2,770,139
UNITEDHEALTH GROUP INC 5.625% 07/15/2054 DD 07/25/24	3,592,836	3,501,072
VIRGINIA ELECTRIC AND POWER CO 8.875% 11/15/2038 DD 11/06/08	4,696,504	3,958,687
VIRGINIA ELECTRIC AND POWER CO 2.950% 11/15/2051 DD 11/22/21	4,515,181	2,822,107
VIRGINIA ELECTRIC AND POWER CO 4.625% 05/15/2052 DD 05/31/22	2,218,793	1,896,368
WELLS FARGO BANK NA 6.600% 01/15/2038 DD 12/07/07	5,429,300	4,800,004
WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	2,662,971	2,332,138
WELLS FARGO & CO VAR RT 03/02/2033 DD 03/02/22	828,904	833,008
WELLS FARGO & CO VAR RT 04/24/2034 DD 04/24/23	1,372,058	1,508,393
WILLIAMS COS INC/THE 5.300% 08/15/2052 DD 08/08/22	774,644	709,575
VERITAS 1/16 (120MM) RC 0.000% 03/31/2025 DD 01/29/16	791,036	738,201
AEP TRANSMISSION CO LLC 3.650% 04/01/2050 DD 04/01/20	289,896	209,803
ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	198,675	167,863
ABBVIE INC 4.450% 05/14/2046 DD 05/12/16	1,201,869	1,029,879
ABBVIE INC 4.875% 11/14/2048 DD 09/18/18	514,504	467,589
ABBVIE INC 4.250% 11/21/2049 DD 05/21/20	2,291,884	1,885,012
AIR PRODUCTS AND CHEMICALS INC 2.800% 05/15/2050 DD 04/30/20	129,527	81,994
ALABAMA POWER CO 3.850% 12/01/2042 DD 12/05/12	1,182,721	1,089,849
ALABAMA POWER CO 4.300% 07/15/2048 DD 06/28/18	506,160	419,026
ALABAMA POWER CO 3.000% 03/15/2052 DD 11/18/21	893,425	575,512
ALLSTATE CORP/THE 3.850% 08/10/2049 DD 06/10/19	520,262	443,344
ALTRIA GROUP INC 3.400% 02/04/2041 DD 02/04/21	946,886	982,750
ALTRIA GROUP INC 3.700% 02/04/2051 DD 02/04/21	2,127,441	1,728,165
AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14	1,119,890	1,087,549
AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18	1,107,236	980,663
AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20	549,382	427,305
AMAZON.COM INC 3.950% 04/13/2052 DD 04/13/22	2,139,354	1,710,047

ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19	1,257,890	1,237,101
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	1,209,065	1,155,878
ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17	3,396,113	2,939,427
ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19	154,484	153,073
AON CORP / AON GLOBAL HOLDINGS 3.900% 02/28/2052 DD 02/28/22	1,324,637	988,763
APPLE INC 3.450% 02/09/2045 DD 02/09/15	679,540	594,572
APPLE INC 4.500% 02/23/2036 DD 02/23/16	1,188,616	1,030,007
APPLE INC 4.650% 02/23/2046 DD 02/23/16	591,567	545,341
APPLE INC 2.650% 02/08/2051 DD 02/08/21	804,678	500,378
ARIZONA PUBLIC SERVICE CO 3.350% 05/15/2050 DD 05/22/20	587,233	399,153
ASTRAZENECA PLC 4.375% 08/17/2048 DD 08/17/18	649,577	577,082
BAT CAPITAL CORP 5.282% 04/02/2050 DD 04/02/20	310,000	272,155
BG ENERGY CAPITAL PLC 144A 5.125% 10/15/2041 DD 10/12/11	918,807	811,823
BALTIMORE GAS AND ELECTRIC CO 4.250% 09/15/2048 DD 09/20/18	519,563	416,010
BANK OF AMERICA CORP VAR RT 01/20/2048 DD 01/20/17	1,233,965	860,135
BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17	330,330	317,230
BANK OF AMERICA CORP VAR RT 10/24/2051 DD 10/21/20	1,146,744	1,031,298
BANK OF AMERICA CORP VAR RT 03/13/2052 DD 03/11/21	907,603	811,647
BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21	1,325,000	991,776
BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09	131,163	156,674
BERKSHIRE HATHAWAY ENERGY CO 4.450% 01/15/2049 DD 07/25/18	1,299,584	1,073,956
BERKSHIRE HATHAWAY ENERGY CO 4.250% 10/15/2050 DD 10/15/20	581,259	482,309
BERKSHIRE HATHAWAY ENERGY CO 4.600% 05/01/2053 DD 11/01/22	1,058,554	909,978
BERKSHIRE HATHAWAY FINANCE COR 4.400% 05/15/2042 DD 05/15/12	995,838	964,579
BERKSHIRE HATHAWAY FINANCE COR 3.850% 03/15/2052 DD 03/15/22	2,063,105	1,610,176
BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20	1,190,445	818,215
BRISTOL-MYERS SQUIBB CO 3.700% 03/15/2052 DD 03/02/22	1,922,957	1,447,025
BROWN-FORMAN CORP 4.000% 04/15/2038 DD 03/26/18	425,077	375,295
BURLINGTON NORTHERN SANTA FE L 5.400% 06/01/2041 DD 05/19/11	2,162,026	2,041,717
BURLINGTON NORTHERN SANTA FE L 4.550% 09/01/2044 DD 08/18/14	457,452	401,175
BURLINGTON NORTHERN SANTA FE L 2.875% 06/15/2052 DD 12/08/21	796,105	601,591
CIGNA GROUP/THE 4.800% 07/15/2046 DD 01/15/20	1,006,695	774,010
CSX CORP 4.500% 08/01/2054 DD 07/21/14	495,058	418,900
CANADIAN NATIONAL RAILWAY CO 2.450% 05/01/2050 DD 05/01/20	533,397	317,032
CATERPILLAR INC 3.250% 04/09/2050 DD 04/09/20	383,464	266,474
CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21	3,098,183	2,260,250
CHEVRON CORP 3.078% 05/11/2050 DD 05/11/20	255,000	169,032
CHILDREN'S HOSPITAL MEDICAL CE 4.268% 05/15/2044 DD 11/06/14	705,000	608,852
CHUBB INA HOLDINGS LLC 3.050% 12/15/2061 DD 11/18/21	596,848	550,765
CHURCH & DWIGHT CO INC 5.000% 06/15/2052 DD 06/02/22	882,308	778,670
CISCO SYSTEMS INC 5.500% 01/15/2040 DD 11/17/09	888,615	776,930
CITIGROUP INC VAR RT 04/24/2048 DD 04/25/17	2,799,443	2,099,510
CITIGROUP INC VAR RT 11/03/2042 DD 11/03/21	380,195	350,565
CITY OF HOPE 5.623% 11/15/2043 DD 07/25/13	990,980	948,275
CLEVELAND CLINIC FOUNDATION/TH 4.858% 01/01/2114 DD 09/18/14	1,240,000	1,032,598
COCA-COLA CO/THE 2.600% 06/01/2050 DD 05/01/20	1,988,536	1,267,938
COMCAST CORP 4.049% 11/01/2052 DD 10/19/17	307,417	207,856

COMCAST CORP 2.800% 01/15/2051 DD 05/28/20	1,845,437	1,416,498
CONOCOPHILLIPS CO 3.800% 03/15/2052 DD 03/08/22	452,691	372,922
CONOCOPHILLIPS CO 4.025% 03/15/2062 DD 09/15/22	1,625,150	1,205,318
CONOCOPHILLIPS CO 5.050% 09/15/2033 DD 08/17/23	593,852	587,390
CONOCOPHILLIPS CO 5.500% 01/15/2055 DD 12/05/24	363,792	347,159
CONSOLIDATED EDISON CO OF NEW 4.625% 12/01/2054 DD 11/24/14	658,317	554,202
CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15	219,780	186,644
CONSOLIDATED EDISON CO OF NEW 4.125% 05/15/2049 DD 05/09/19	549,808	433,312
CONSOLIDATED EDISON CO OF NEW 3.200% 12/01/2051 DD 12/02/21	1,030,000	674,578
CONSUMERS ENERGY CO 3.500% 08/01/2051 DD 03/26/20	886,517	685,128
DTE ELECTRIC CO 5.400% 04/01/2053 DD 03/03/23	319,411	310,790
WALT DISNEY CO/THE 4.700% 03/23/2050 DD 03/23/20	1,246,416	1,115,042
DUKE ENERGY CAROLINAS LLC 3.550% 03/15/2052 DD 03/04/22	1,027,621	814,448
DUKE ENERGY FLORIDA LLC 3.000% 12/15/2051 DD 12/02/21	790,469	495,754
EOG RESOURCES INC 4.950% 04/15/2050 DD 04/14/20	49,706	44,528
ERAC USA FINANCE LLC 144A 5.625% 03/15/2042 DD 03/15/12	1,659,712	1,591,472
ERAC USA FINANCE LLC 144A 4.500% 02/15/2045 DD 02/18/15	103,790	89,900
EATON CORP 4.000% 11/02/2032 DD 11/02/13	1,013,321	999,926
EATON CORP 4.700% 08/23/2052 DD 08/23/22	427,669	378,985
EMERSON ELECTRIC CO 2.800% 12/21/2051 DD 12/21/21	1,921,318	1,269,094
ENTERGY LOUISIANA LLC 4.200% 04/01/2050 DD 03/12/19	660,298	525,071
ENTERGY MISSISSIPPI LLC 3.850% 06/01/2049 DD 06/05/19	496,846	341,941
ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11	1,821,230	1,704,898
ENTERPRISE PRODUCTS OPERATING 3.200% 02/15/2052 DD 08/07/20	644,494	579,061
ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21	861,285	652,034
EQUINOR ASA 3.700% 04/06/2050 DD 04/06/20	347,428	259,641
EXXON MOBIL CORP 4.114% 03/01/2046 DD 03/03/16	1,487,115	1,124,592
EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20	1,063,826	849,493
FLORIDA POWER & LIGHT CO 4.050% 10/01/2044 DD 09/10/14	682,740	558,946
GENERAL DYNAMICS CORP 4.250% 04/01/2050 DD 03/25/20	142,869	119,899
GEORGIA-PACIFIC LLC 7.250% 06/01/2028 DD 06/02/98	1,005,051	864,023
GEORGIA POWER CO 5.125% 05/15/2052 DD 05/04/22	461,606	432,269
GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	2,289,803	1,921,942
GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15	303,978	287,639
GLAXOSMITHKLINE CAPITAL INC 6.375% 05/15/2038 DD 05/13/08	489,349	422,725
GLENCORE FUNDING LLC 144A 3.375% 09/23/2051 DD 09/23/21	714,219	474,629
GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	466,639	345,049
GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11	1,984,985	1,822,174
GOLDMAN SACHS GROUP INC/THE 4.750% 10/21/2045 DD 10/21/15	665,900	584,641
HOME DEPOT INC/THE 5.875% 12/16/2036 DD 12/19/06	962,099	868,403
HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	617,906	422,761
HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20	192,773	136,172
HOME DEPOT INC/THE 2.750% 09/15/2051 DD 09/21/21	2,241,526	1,471,642
HOME DEPOT INC/THE 5.300% 06/25/2054 DD 06/25/24	718,576	700,209
TRANE TECHNOLOGIES FINANCING L 4.650% 11/01/2044 DD 10/28/14	293,251	259,860
INTERNATIONAL BUSINESS MACHINE 4.250% 05/15/2049 DD 05/15/19	685,138	558,752
INTERNATIONAL BUSINESS MACHINE 2.950% 05/15/2050 DD 05/07/20	1,502,885	1,069,681

JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08	1,369,957	1,261,064
JPMORGAN CHASE & CO 4.850% 02/01/2044 DD 01/28/14	800,220	690,705
JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	450,000	372,888
JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17	544,578	438,217
JPMORGAN CHASE & CO VAR RT 04/22/2051 DD 04/22/20	2,380,687	1,847,625
JOHNSON & JOHNSON 3.700% 03/01/2046 DD 03/01/16	1,107,596	881,998
JOHNSON & JOHNSON 2.250% 09/01/2050 DD 08/25/20	1,323,159	765,169
KLA CORP 5.650% 11/01/2034 DD 11/06/14	264,226	272,648
KENVUE INC 5.050% 03/22/2053 DD 09/22/23	849,511	793,714
LAM RESEARCH CORP 2.875% 06/15/2050 DD 05/05/20	523,619	332,225
LEAR CORP 3.550% 01/15/2052 DD 11/08/21	863,659	567,847
LOCKHEED MARTIN CORP 3.800% 03/01/2045 DD 02/20/15	127,977	110,461
LOCKHEED MARTIN CORP 4.500% 05/15/2036 DD 11/23/15	475,901	455,211
LOCKHEED MARTIN CORP 4.090% 09/15/2052 DD 09/07/17	697,772	606,687
LOCKHEED MARTIN CORP 2.800% 06/15/2050 DD 05/20/20	490,708	310,573
MARSH & MCLENNAN COS INC 4.350% 01/30/2047 DD 01/12/17	208,669	175,463
MASSACHUSETTS INSTITUTE OF TEC 2.294% 07/01/2051 DD 05/07/20	410,000	235,906
MASSACHUSETTS MUTUAL LIFE 144A 3.375% 04/15/2050 DD 04/16/20	149,382	100,292
MASTERCARD INC 3.850% 03/26/2050 DD 03/26/20	234,004	182,120
MERCK & CO INC 3.700% 02/10/2045 DD 02/10/15	591,579	461,274
MERCK & CO INC 2.750% 12/10/2051 DD 12/10/21	358,225	327,856
BANK OF AMERICA CORP 7.750% 05/14/2038 DD 05/14/08	1,362,158	1,279,508
METLIFE INC 5.700% 06/15/2035 DD 06/23/05	901,746	812,215
METLIFE INC 4.125% 08/13/2042 DD 08/13/12	187,618	174,355
METLIFE INC VAR RT 12/15/2044 DD 09/15/14	257,392	225,356
MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	1,239,215	753,057
MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21	4,215,006	3,049,340
MICROSOFT CORP 2.500% 09/15/2050 DD 03/15/24	707,248	706,095
MORGAN STANLEY VAR RT 01/25/2052 DD 01/25/21	1,561,165	1,131,812
MORGAN STANLEY VAR RT 04/22/2039 DD 04/24/18	655,000	586,775
MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17	456,881	384,578
MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15	719,563	598,118
MORGAN STANLEY VAR RT 04/22/2042 DD 04/22/21	415,000	307,482
NATIONAL RURAL UTILITIES COOPE 4.300% 03/15/2049 DD 01/31/19	858,554	740,564
NEVADA POWER CO 3.125% 08/01/2050 DD 01/30/20	979,618	626,436
NEW YORK LIFE INSURANCE C 144A 3.750% 05/15/2050 DD 04/14/20	342,892	251,208
NEXTERA ENERGY CAPITAL HOLDING 5.250% 02/28/2053 DD 02/09/23	1,334,346	1,227,159
NIKE INC 3.375% 03/27/2050 DD 03/27/20	508,281	359,892
NOVARTIS CAPITAL CORP 4.000% 11/20/2045 DD 11/20/15	534,258	447,794
NVIDIA CORP 3.500% 04/01/2050 DD 03/31/20	897,678	669,798
ONCOR ELECTRIC DELIVERY CO LLC 3.700% 05/15/2050 DD 03/20/20	598,230	439,236
PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23	923,130	937,800
PFIZER INC 4.000% 03/15/2049 DD 03/11/19	1,246,807	844,810
PFIZER INC 2.700% 05/28/2050 DD 05/28/20	1,120,791	696,250
PHILIP MORRIS INTERNATIONAL IN 4.500% 03/20/2042 DD 03/20/12	1,501,152	1,388,128
PHILIP MORRIS INTERNATIONAL IN 4.250% 11/10/2044 DD 11/10/14	532,689	520,351
PRESIDENT AND FELLOWS OF HARVA 2.517% 10/15/2050 DD 04/21/20	390,000	235,958

PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17	817,866	607,300
PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17	403,244	323,895
PUBLIC SERVICE CO OF COLORADO 4.050% 09/15/2049 DD 03/13/19	787,702	609,590
PUBLIC SERVICE ELECTRIC AND GA 2.700% 05/01/2050 DD 05/08/20	602,532	369,697
OOREDOO INTERNATIONAL FIN 144A 3.875% 01/31/2028 DD 01/31/13	564,438	613,105
QUALCOMM INC 4.500% 05/20/2052 DD 05/09/22	816,805	701,150
RIO TINTO FINANCE USA PLC 4.750% 03/22/2042 DD 03/22/12	1,373,176	1,275,484
SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18	771,575	616,334
SAN DIEGO GAS & ELECTRIC CO 3.320% 04/15/2050 DD 04/07/20	839,830	676,350
SHELL INTERNATIONAL FINANCE BV 6.375% 12/15/2038 DD 12/11/08	253,318	217,750
SHELL FINANCE US INC 4.375% 05/11/2045 DD 05/11/24	611,840	556,672
SHELL FINANCE US INC 3.250% 04/06/2050 DD 10/06/24	1,821,659	1,654,007
SHELL FINANCE US INC 3.750% 09/12/2046 DD 09/12/24	1,010,931	921,335
SIEMENS FINANCIERINGSMAAT 144A 4.200% 03/16/2047 DD 03/16/17	687,551	569,802
SNAP-ON INC 3.100% 05/01/2050 DD 04/30/20	519,026	347,996
SOUTHERN CALIFORNIA EDISON CO 5.500% 03/15/2040 DD 03/11/10	1,262,536	1,073,028
SOUTHERN CALIFORNIA EDISON CO 5.875% 12/01/2053 DD 05/22/23	493,941	492,386
SOUTHERN CALIFORNIA GAS CO 5.750% 06/01/2053 DD 05/23/23	412,991	412,958
SOUTHWESTERN PUBLIC SERVICE CO 3.150% 05/01/2050 DD 05/18/20	614,656	402,225
STANDARD CHARTERED PLC 144A 4.050% 04/12/2026 DD 04/12/16	932,410	925,323
LELAND STANFORD JUNIOR UNIVERS 2.413% 06/01/2050 DD 06/04/20	470,000	279,302
EQUINOR ASA 5.100% 08/17/2040 DD 08/17/10	924,268	829,074
TRAVELERS COS INC/THE 4.000% 05/30/2047 DD 05/22/17	751,723	597,499
UNION ELECTRIC CO 3.650% 04/15/2045 DD 04/06/15	513,785	389,525
UNION ELECTRIC CO 2.625% 03/15/2051 DD 10/09/20	394,606	313,336
UNION PACIFIC CORP 4.050% 03/01/2046 DD 03/01/16	409,530	331,589
UNION PACIFIC CORP 3.600% 09/15/2037 DD 09/19/17	134,796	117,513
UNION PACIFIC CORP 3.250% 02/05/2050 DD 01/31/20	828,400	622,203
UNION PACIFIC CORP 3.799% 04/06/2071 DD 04/06/21	497,174	329,684
UNITED PARCEL SERVICE INC 5.300% 04/01/2050 DD 03/24/20	586,566	564,842
UNITED PARCEL SERVICE INC 5.050% 03/03/2053 DD 02/27/23	1,208,658	1,115,637
UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	1,495,907	1,225,744
UNITEDHEALTH GROUP INC 4.450% 12/15/2048 DD 12/17/18	587,581	486,473
UNITEDHEALTH GROUP INC 2.900% 05/15/2050 DD 05/18/20	1,450,272	1,184,472
VIRGINIA ELECTRIC AND POWER CO 2.950% 11/15/2051 DD 11/22/21	1,002,819	626,788
VIRGINIA ELECTRIC AND POWER CO 4.625% 05/15/2052 DD 05/31/22	913,358	771,189
VISA INC 4.300% 12/14/2045 DD 12/14/15	219,633	188,404
WALMART INC 2.650% 09/22/2051 DD 09/22/21	2,202,411	1,480,629
WELLS FARGO & CO 3.900% 05/01/2045 DD 04/30/15	1,186,025	924,725
WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16	1,103,718	888,321
GLENCORE FINANCE CANADA L 144A VAR RT 10/25/2042 DD 10/25/12	332,942	343,129
ABBVIE INC 2.950% 11/21/2026 DD 05/21/20	1,086,435	1,092,825
ABBVIE INC 3.800% 03/15/2025 DD 09/15/20	3,884,824	3,693,340
ALTRIA GROUP INC 2.450% 02/04/2032 DD 02/04/21	2,466,609	2,263,635
AMERICAN ELECTRIC POWER CO INC 5.200% 01/15/2029 DD 12/08/23	2,192,410	2,216,236
BMW US CAPITAL LLC 144A 4.150% 04/09/2030 DD 04/09/20	2,506,091	2,200,433
BMW US CAPITAL LLC 144A 4.650% 08/13/2029 DD 08/13/24	524,165	515,251

BANK OF AMERICA CORP 4.183% 11/25/2027 DD 11/25/16	4,900,278	4,465,916
BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17	958,070	958,400
BANK OF AMERICA CORP VAR RT 04/23/2027 DD 04/23/19	2,067,819	2,091,085
BANK OF AMERICA CORP VAR RT 02/13/2031 DD 02/13/20	1,949,880	1,758,340
BANK OF AMERICA CORP VAR RT 07/22/2026 DD 07/22/22	1,200,000	1,199,868
BANK OF NEW YORK MELLON CORP/T VAR RT 10/25/2028 DD 10/25/22	1,575,000	1,616,801
BERKSHIRE HATHAWAY ENERGY CO 3.700% 07/15/2030 DD 01/15/21	3,909,151	3,482,329
CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19	2,519,009	2,302,930
CHASE ISSUANCE TRUST A1 A 3.970% 09/15/2027 DD 09/16/22	4,399,266	4,386,052
CITIBANK CREDIT CARD ISS A1 A1 5.230% 12/08/2027 DD 12/11/23	1,640,794	1,651,634
COMCAST CORP 4.150% 10/15/2028 DD 10/05/18	2,117,737	1,975,185
COMCAST CORP 5.350% 11/15/2027 DD 11/07/22	2,713,778	2,767,861
UBS GROUP AG 144A VAR RT 12/22/2027 DD 09/22/23	2,422,287	2,462,976
ERP OPERATING LP 3.375% 06/01/2025 DD 05/14/15	1,215,782	1,193,244
FORD CREDIT AUTO OWNER TR A A3 4.650% 02/15/2028 DD 03/31/23	1,685,824	1,688,108
GEORGIA POWER CO 2.650% 09/15/2029 DD 09/10/19	999,626	906,900
GOLDMAN SACHS GROUP INC/THE VAR RT 03/15/2028 DD 03/15/22	2,520,542	2,480,156
HSBC HOLDINGS PLC VAR RT 11/03/2026 DD 11/03/22	425,000	433,130
HOME DEPOT INC/THE 4.875% 06/25/2027 DD 06/25/24	2,541,560	2,574,455
JPMORGAN CHASE & CO 4.250% 10/01/2027 DD 09/25/15	1,514,113	1,339,902
JPMORGAN CHASE & CO VAR RT 05/13/2031 DD 05/13/20	2,430,444	2,348,194
JPMORGAN CHASE & CO VAR RT 02/04/2027 DD 02/04/21	3,336,283	3,458,808
JPMORGAN CHASE & CO VAR RT 04/26/2028 DD 04/26/22	1,101,012	1,086,734
LLOYDS BANKING GROUP PLC VAR RT 03/18/2026 DD 03/18/22	900,000	896,760
NATWEST GROUP PLC VAR RT 09/30/2028 DD 06/30/22	2,905,103	2,936,627
NATWEST GROUP PLC VAR RT 09/13/2029 DD 06/13/23	1,125,000	1,147,084
NAVIENT STUDENT LOA 1A A3 144A VAR RT 07/26/2066 DD 02/16/17	3,323,384	3,360,346
NEXTERA ENERGY CAPITAL HOLDING 1.875% 01/15/2027 DD 12/13/21	2,825,465	2,787,308
NEXTERA ENERGY CAPITAL HOLDING 4.450% 06/20/2025 DD 06/23/22	2,299,425	2,296,274
PFIZER INVESTMENT ENTERPRISES 4.450% 05/19/2028 DD 05/19/23	3,745,500	3,716,700
PHILIP MORRIS INTERNATIONAL IN 2.750% 02/25/2026 DD 02/25/16	4,451,061	4,256,388
SMB PRIVATE EDUCATI B A1A 144A 4.990% 10/16/2056 DD 05/24/23	3,835,988	3,795,684
CHARLES SCHWAB CORP/THE VAR RT 05/19/2029 DD 05/19/23	2,723,992	2,780,399
CHARLES SCHWAB CORP/THE 5.875% 08/24/2026 DD 08/24/23	874,265	890,076
SMB PRIVATE EDUCATI A A1A 144A 5.240% 03/15/2056 DD 03/13/24	675,341	673,224
SMB PRIVATE EDUCATI C A1A 144A 5.500% 06/17/2052 DD 05/15/24	4,907,806	4,937,062
STATE STREET CORP VAR RT 11/04/2026 DD 11/04/22	2,300,000	2,318,423
STATE STREET CORP VAR RT 05/18/2026 DD 05/18/23	2,525,000	2,528,863
TOYOTA AUTO RECEIVABLES 2 C A3 5.160% 04/17/2028 DD 08/15/23	4,801,809	4,911,058
TOYOTA AUTO RECEIVABLES 2 C A3 4.880% 03/15/2029 DD 07/30/24	1,045,999	1,053,186
TOYOTA AUTO RECEIVABLES 2 A A3 4.830% 10/16/2028 DD 01/30/24	11,976,603	12,040,213
UBS GROUP AG 144A VAR RT 01/12/2027 DD 01/12/23	2,429,476	2,467,567
UNION PACIFIC CORP 3.950% 09/10/2028 DD 06/08/18	2,559,067	2,408,175
UNITEDHEALTH GROUP INC 3.750% 07/15/2025 DD 07/23/15	488,471	448,151
UNITEDHEALTH GROUP INC 4.250% 01/15/2029 DD 03/28/23	1,971,287	1,935,224
VIRGINIA ELECTRIC AND POWER CO 3.750% 05/15/2027 DD 05/31/22	2,392,512	2,350,008
WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15	3,427,175	3,105,648

WELLS FARGO & CO VAR RT 02/11/2031 DD 02/11/20	975,993	881,940
WELLS FARGO & CO VAR RT 06/02/2028 DD 06/02/20	999,138	988,922
WELLS FARGO & CO VAR RT 04/25/2026 DD 04/25/22	2,585,026	2,592,044
WELLS FARGO & CO VAR RT 07/25/2028 DD 07/25/22	3,184,637	3,113,750
WELLS FARGO & CO VAR RT 04/22/2028 DD 04/22/24	800,000	813,264
Total corporate debt instruments - preferred	1,196,822,440	1,057,961,816

Corporate debt instruments - other

*FREDDIE MAC SEASONED CRED 4 MB 3.500% 03/25/2058 DD 10/01/18	10,597,947	7,651,728
SOUTHERN CO GAS CAPITAL CORP 5.875% 03/15/2041 DD 03/21/11	741,353	536,975
SOUTHERN CO GAS CAPITAL CORP 4.400% 06/01/2043 DD 05/16/13	1,187,307	833,857
AES CORP/THE VAR RT 01/15/2055 DD 05/21/24	1,301,823	1,335,087
AT&T INC 3.550% 09/15/2055 DD 03/15/21	2,502,129	2,215,073
AT&T INC 3.650% 09/15/2059 DD 03/15/21	8,316,673	6,586,742
AT&T INC 3.800% 12/01/2057 DD 06/01/21	11,464,708	7,391,116
ABBVIE INC 4.400% 11/06/2042 DD 05/06/13	4,550,873	3,987,740
ADANI ELECTRICITY MUMBAI 144A 3.949% 02/12/2030 DD 02/12/20	785,000	626,980
AERCAP IRELAND CAPITAL DAC / A 3.500% 01/15/2025 DD 11/21/17	291,582	299,832
AERCAP IRELAND CAPITAL DAC / A 4.625% 10/15/2027 DD 09/25/20	344,040	347,711
ADVENTIST HEALTH SYSTEM/WEST 5.430% 03/01/2032 DD 12/15/22	800,000	796,328
AIRCASTLE LTD 144A 2.850% 01/26/2028 DD 01/26/21	788,344	744,288
AKER BP ASA 144A 5.800% 10/01/2054 DD 10/01/24	498,450	453,810
ALCON FINANCE CORP 144A 2.600% 05/27/2030 DD 05/27/20	607,494	530,022
ALLY FINANCIAL INC VAR RT 06/13/2029 DD 06/13/23	900,000	937,881
AMERICAN ASSETS TRUST LP 6.150% 10/01/2034 DD 09/17/24	996,710	995,440
AMERICAN EXPRESS CO VAR RT 12/31/2049 DD 08/03/21	500,000	480,700
AMERICAN FINANCIAL GROUP INC/O 4.500% 06/15/2047 DD 06/02/17	2,337,118	1,905,872
AMERICAN HOMES 4 RENT LP 4.900% 02/15/2029 DD 01/23/19	606,865	605,059
AMERICAN HOMES 4 RENT LP 5.250% 03/15/2035 DD 12/09/24	497,420	486,665
AMERICAN TOWER CORP 3.800% 08/15/2029 DD 06/13/19	3,377,233	3,126,354
AMERICAN TOWER CORP 3.700% 10/15/2049 DD 10/03/19	629,445	435,216
AMERICAN TOWER CORP 2.950% 01/15/2051 DD 11/20/20	3,613,790	2,299,883
AMERICAN TOWER CORP 4.050% 03/15/2032 DD 04/01/22	1,094,401	1,020,613
AMERICAN TOWER CORP 5.650% 03/15/2033 DD 03/03/23	895,896	911,997
AMERICAN WATER CAPITAL CORP 4.300% 12/01/2042 DD 12/17/12	2,008,828	1,690,580
AMGEN INC 4.400% 05/01/2045 DD 05/01/15	751,580	664,080
AMGEN INC 4.663% 06/15/2051 DD 12/15/16	8,607,333	6,945,042
AMGEN INC 3.150% 02/21/2040 DD 02/21/20	1,494,045	1,118,895
AMGEN INC 4.875% 03/01/2053 DD 08/18/22	2,299,586	1,975,010
AMGEN INC 5.250% 03/02/2033 DD 03/02/23	498,425	496,535
ANTARES HOLDINGS LP 144A 2.750% 01/15/2027 DD 07/26/21	595,842	562,260
ANTARES HOLDINGS LP 144A 7.950% 08/11/2028 DD 08/11/23	699,034	733,215
ELEVANCE HEALTH INC 4.375% 12/01/2047 DD 11/21/17	2,180,193	1,777,050
ELEVANCE HEALTH INC 4.550% 03/01/2048 DD 03/02/18	585,606	493,404
APOLLO DEBT SOLUTIONS BDC 144A 6.700% 07/29/2031 DD 07/29/24	499,970	513,445
ARES MANAGEMENT CORP 5.600% 10/11/2054 DD 10/11/24	1,885,541	1,809,218
ASSURED GUARANTY US HOLDINGS I 3.150% 06/15/2031 DD 05/26/21	1,146,746	1,015,531

ASSURED GUARANTY US HOLDINGS I 3.600% 09/15/2051 DD 08/20/21	499,075	343,055
ATLANTIC MARINE CORPS COMMUNIT 5.383% 02/15/2048 DD 08/11/05	1,863,742	1,764,722
AVIATION CAPITAL GROUP LL 144A 3.500% 11/01/2027 DD 10/18/17	2,557,568	2,485,262
AVOLON HOLDINGS FUNDING L 144A 3.250% 02/15/2027 DD 01/14/20	699,237	672,532
BAE SYSTEMS PLC 144A 5.125% 03/26/2029 DD 03/26/24	887,804	861,763
BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 08/14/23	3,783,750	3,855,511
BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 08/16/18	297,600	300,123
BPCE SA 144A VAR RT 10/19/2034 DD 10/19/23	1,841,870	1,918,818
BANCO SANTANDER SA VAR RT 12/31/2049 DD 08/01/24	1,451,800	1,449,420
BANCO BTG PACTUAL SA/CAYM 144A 2.750% 01/11/2026 DD 01/11/21	1,391,908	1,349,166
BANCO MERCANTIL DEL NORTE 144A VAR RT 12/31/2049 DD 06/27/19	400,000	385,652
BANC OF AMERICA FUNDING 2 D A1 VAR RT 05/25/2035 DD 06/01/05	35,893	32,996
BACARDI LTD 144A 5.300% 05/15/2048 DD 04/30/18	2,560,833	2,331,316
BARCLAYS PLC VAR RT 05/16/2029 DD 05/16/18	1,678,655	1,486,005
BARCLAYS PLC VAR RT 08/09/2028 DD 08/09/22	1,600,000	1,617,008
BAYER US FINANCE LLC 144A 6.500% 11/21/2033 DD 11/21/23	4,089,299	4,170,479
*BBVA MEXICO SA INSTITUCIO 144A VAR RT 06/29/2038 DD 06/29/23	1,058,250	1,035,650
BEAR STEARNS ALT-A TRUS 7 22A1 VAR RT 09/25/2035 DD 07/01/05	71,045	45,933
BEAR STEARNS ARM TRUST 12 13A1 VAR RT 02/25/2036 DD 12/01/05	5,646	4,236
BERKSHIRE HATHAWAY ENERGY CO 3.800% 07/15/2048 DD 01/05/18	991,770	742,730
BERRY GLOBAL INC 1.570% 01/15/2026 DD 07/15/21	499,830	482,515
BLACK HILLS CORP 3.050% 10/15/2029 DD 10/03/19	1,295,528	1,188,733
BLUE OWL FINANCE LLC 3.125% 06/10/2031 DD 06/10/24	4,041,780	3,597,217
BOEING CO/THE 3.650% 03/01/2047 DD 02/16/17	209,054	135,224
BOEING CO/THE 3.600% 05/01/2034 DD 05/02/19	1,569,480	1,255,710
BOEING CO/THE 3.250% 02/01/2035 DD 07/31/19	502,865	398,915
BOEING CO/THE 3.750% 02/01/2050 DD 07/31/19	495,775	342,260
BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20	4,605,117	4,263,050
BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20	3,697,632	3,358,897
BOSTON SCIENTIFIC CORP VAR RT 11/15/2035 DD 11/17/05	754,164	660,072
BRIXMOR OPERATING PARTNERSHIP 3.850% 02/01/2025 DD 01/21/15	469,910	474,373
BROADCOM INC 144A 3.469% 04/15/2034 DD 03/31/21	5,497,403	4,681,368
BROADCOM INC 144A 3.137% 11/15/2035 DD 09/30/21	1,093,059	898,513
BROOKFIELD CAPITAL FINANCE LLC 6.087% 06/14/2033 DD 06/14/23	600,000	621,216
CBRE SERVICES INC 5.950% 08/15/2034 DD 06/23/23	687,218	721,987
CDW LLC / CDW FINANCE CORP 3.569% 12/01/2031 DD 12/01/21	800,000	712,016
CI FINANCIAL CORP 4.100% 06/15/2051 DD 06/07/21	1,099,428	757,130
CRH AMERICA FINANCE INC 144A 4.500% 04/04/2048 DD 04/04/18	293,463	249,366
CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	297,135	259,443
CVS HEALTH CORP 5.625% 02/21/2053 DD 02/21/23	5,492,080	4,885,320
CVS HEALTH CORP 6.000% 06/01/2044 DD 05/09/24	397,580	378,544
CHL MORTGAGE PASS-TH HYB9 3A2A VAR RT 02/20/2036 DD 11/01/05	17,392	16,188
CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	3,165,967	2,483,576
CANADIAN PACIFIC RAILWAY CO 4.950% 08/15/2045 DD 04/19/23	1,358,840	1,269,394
CANTOR FITZGERALD LP 144A 4.500% 04/14/2027 DD 04/14/22	697,767	685,370
CANTOR FITZGERALD LP 144A 7.200% 12/12/2028 DD 12/12/23	1,197,672	1,254,144
CARNIVAL CORP 144A 4.000% 08/01/2028 DD 07/26/21	2,400,000	2,274,720

CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	1,899,400	1,711,260
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19	1,398,320	1,101,072
CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19	915,148	677,484
CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20	1,138,092	750,756
CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20	1,498,230	905,370
CHASE MORTGAGE FINANCE A1 1A1 VAR RT 12/25/2035 DD 11/01/05	4,624	4,358
CHENIERE ENERGY PARTNERS 144A 5.750% 08/15/2034 DD 05/22/24	1,397,480	1,409,366
CHENIERE ENERGY INC 5.650% 04/15/2034 DD 03/19/24	399,156	403,744
CHENIERE CORPUS CHRISTI HOLDIN 5.125% 06/30/2027 DD 05/19/17	200,000	201,088
CHENIERE CORPUS CHRISTI HOLDIN 2.742% 12/31/2039 DD 12/31/21	1,900,000	1,514,433
EXPAND ENERGY CORP 5.700% 01/15/2035 DD 12/02/24	298,827	294,699
CIBANCO SA IBM / PLA ADMI 144A 4.962% 07/18/2029 DD 07/18/19	1,301,950	1,235,208
CITIGROUP INC VAR RT 12/31/2049 DD 10/27/21	1,600,000	1,521,504
CITIGROUP INC VAR RT 12/31/2049 DD 07/30/24	600,000	632,748
COMCAST CORP 2.987% 11/01/2063 DD 05/01/22	3,876,408	2,240,363
CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18	997,570	785,110
CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	420,375	330,752
CONSTELLATION BRANDS INC 4.100% 02/15/2048 DD 02/07/18	797,248	621,256
COREBRIDGE FINANCIAL INC VAR RT 09/15/2054 DD 09/12/24	800,000	795,624
COUSINS PROPERTIES LP 5.875% 10/01/2034 DD 08/16/24	1,096,788	1,101,815
CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 08/21/19	1,946,125	180,000
CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 08/11/20	408,500	40,000
CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 12/11/13	4,963,835	450,000
CROWN CASTLE INC 5.200% 02/15/2049 DD 02/11/19	1,027,907	804,186
CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20	2,994,900	2,522,100
CUBESMART LP 2.500% 02/15/2032 DD 11/30/21	297,657	250,875
DELTA AIR LINES INC 3.750% 10/28/2029 DD 10/28/19	2,789,500	2,611,616
DELTA AIR LINES INC 7.375% 01/15/2026 DD 06/12/20	1,069,908	959,179
DEUTSCHE BANK AG/NEW YORK NY VAR RT 09/11/2035 DD 09/11/24	1,001,577	948,650
DIAMONDBACK ENERGY INC 5.750% 04/18/2054 DD 04/18/24	1,206,516	1,128,312
FORESEA HOLDING SA 144A 7.500% 06/15/2030 DD 06/07/23	189,856	293,619
DUKE ENERGY CAROLINAS LLC 3.450% 04/15/2051 DD 04/01/21	1,793,286	1,243,962
ELECTRICITE DE FRANCE SA 144A 4.875% 01/22/2044 DD 01/22/14	392,888	345,808
ELECTRICITE DE FRANCE SA 144A 6.000% 01/22/2114 DD 01/22/14	447,632	376,548
ELECTRICITE DE FRANCE SA 144A 4.950% 10/13/2045 DD 10/13/15	2,094,792	1,849,449
ELECTRICITE DE FRANCE SA 144A 5.000% 09/21/2048 DD 09/21/18	431,515	435,635
ELECTRICITE DE FRANCE SA 144A 6.000% 04/22/2064 DD 04/22/24	1,488,904	1,548,144
EPR PROPERTIES 4.750% 12/15/2026 DD 12/14/16	492,145	496,000
EPR PROPERTIES 3.750% 08/15/2029 DD 08/15/19	1,090,848	1,018,864
KINDER MORGAN ENERGY PARTNERS 7.500% 11/15/2040 DD 11/19/10	1,616,843	1,441,088
ELEVANCE HEALTH INC 5.125% 02/15/2053 DD 02/08/23	3,586,824	3,209,184
ENERGY TRANSFER LP VAR RT 05/15/2044 DD 11/15/15	620,341	552,173
ENERGY TRANSFER LP 5.950% 10/01/2043 DD 09/19/13	2,553,990	2,427,975
ENERGY TRANSFER LP 5.150% 03/15/2045 DD 03/12/15	697,302	701,336
ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15	3,867,566	3,877,304
ENEL FINANCE INTERNATIONA 144A 7.750% 10/14/2052 DD 10/14/22	2,278,252	2,830,824
ENEL FINANCE INTERNATIONA 144A 5.500% 06/26/2034 DD 06/26/24	1,180,548	1,187,664

ENERGY TRANSFER LP 6.000% 06/15/2048 DD 06/08/18	854,946	870,516
EQUINIX INC 2.150% 07/15/2030 DD 06/22/20	697,977	602,504
EQUITABLE HOLDINGS INC 5.594% 01/11/2033 DD 01/11/23	1,600,000	1,615,216
EVERSOURCE ENERGY 3.450% 01/15/2050 DD 01/10/20	117,540	68,422
FAIRFAX FINANCIAL HOLDINGS LTD 4.625% 04/29/2030 DD 04/29/20	1,400,000	1,365,770
FAIRFAX FINANCIAL HOLDING 144A 6.100% 03/15/2055 DD 06/24/24	896,265	889,263
FAIRFAX FINANCIAL HOLDINGS LTD 6.350% 03/22/2054 DD 09/22/24	598,404	620,148
FERGUSON ENTERPRISES INC 5.000% 10/03/2034 DD 10/03/24	499,650	478,185
FIRST AMERICAN FINANCIAL CORP 5.450% 09/30/2034 DD 09/30/24	398,692	385,800
FIRSTENERGY CORP 3.400% 03/01/2050 DD 02/20/20	599,094	407,424
FLEX LTD 4.750% 06/15/2025 DD 12/15/15	977,625	898,371
FOX CORP 5.576% 01/25/2049 DD 01/25/20	1,498,794	1,395,225
FREEDOM MORTGAGE CORP 144A 6.625% 01/15/2027 DD 07/15/23	1,420,976	1,600,272
FREEDOM MORTGAGE CORP 144A 12.000% 10/01/2028 DD 09/28/23	980,000	1,087,540
*GCAT 2023-NQM4 TR NQM4 A1 144A VAR RT 05/25/2067 DD 12/01/23	1,250,625	1,265,032
GLP CAPITAL LP / GLP FINANCING 5.750% 06/01/2028 DD 05/21/18	1,051,326	908,325
GLP CAPITAL LP / GLP FINANCING 5.300% 01/15/2029 DD 09/26/18	1,199,820	1,191,252
GLP CAPITAL LP / GLP FINANCING 6.750% 12/01/2033 DD 11/22/23	392,784	423,440
GLP CAPITAL LP / GLP FINANCING 6.250% 09/15/2054 DD 08/06/24	495,915	501,450
GSR MORTGAGE LOAN TRUS AR7 6A1 VAR RT 11/25/2035 DD 10/01/05	24,530	22,331
HALEON US CAPITAL LLC 4.000% 03/24/2052 DD 09/24/22	245,410	193,195
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20	300,000	292,494
ALLY FINANCIAL INC 8.000% 11/01/2031 DD 11/02/01	260,275	220,914
GLOBAL PAYMENTS INC 5.950% 08/15/2052 DD 08/22/22	995,580	970,750
GLOBAL ATLANTIC FIN CO 144A 3.125% 06/15/2031 DD 06/17/21	798,504	686,512
GLOBAL ATLANTIC FIN CO 144A 6.750% 03/15/2054 DD 03/15/24	499,830	508,200
GLOBAL ATLANTIC FIN CO 144A VAR RT 10/15/2054 DD 06/11/24	600,000	627,348
GOLDMAN SACHS GROUP INC/THE VAR RT 12/31/2049 DD 08/18/23	1,000,000	1,054,680
GOLDMAN SACHS GROUP INC/THE VAR RT 12/31/2049 DD 09/26/24	1,000,000	988,750
GOLDMAN SACHS GROUP INC/THE VAR RT 12/31/2049 DD 07/28/21	1,100,000	1,050,940
GOODMAN US FINANCE THREE 144A 3.700% 03/15/2028 DD 09/27/17	1,394,834	1,333,542
GOODMAN US FINANCE FOUR L 144A 4.500% 10/15/2037 DD 09/27/17	898,560	791,325
GOODMAN US FINANCE FIVE L 144A 4.625% 05/04/2032 DD 05/04/22	1,098,251	1,042,041
HCA INC 5.500% 06/15/2047 DD 06/22/17	2,647,413	2,277,075
HCA INC 5.250% 06/15/2049 DD 06/12/19	1,737,349	1,474,172
HCA INC 4.625% 03/15/2052 DD 03/15/23	599,412	467,496
HCA INC 5.900% 06/01/2053 DD 05/04/23	870,462	849,501
HA SUSTAINABLE INFRASTRUC 144A 6.375% 07/01/2034 DD 07/01/24	599,202	583,884
WELLTOWER OP LLC 6.500% 03/15/2041 DD 03/14/11	782,004	642,186
HEICO CORP 5.350% 08/01/2033 DD 07/27/23	697,424	698,495
KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09	1,940,551	1,788,928
INDYMAC INDX MORTGAGE AR1 2A1 VAR RT 04/25/2037 DD 02/01/07	283,965	384,223
INDYMAC INDX MORTGAGE AR1 3A1 VAR RT 04/25/2037 DD 02/01/07	408,888	545,010
INTEL CORP 5.900% 02/10/2063 DD 02/10/23	1,021,273	903,650
INTESA SANPAOLO SPA 144A VAR RT 06/01/2042 DD 06/01/21	2,034,832	1,614,711
INTESA SANPAOLO SPA 144A VAR RT 06/20/2054 DD 06/20/23	210,546	213,892
INTESA SANPAOLO SPA 144A 7.800% 11/28/2053 DD 11/28/23	1,131,140	1,119,920

INVITATION HOMES OPERATING PAR 2.700% 01/15/2034 DD 11/05/21	999,232	1,037,205
INVITATION HOMES OPERATING PAR 5.500% 08/15/2033 DD 08/02/23	197,284	198,632
JAB HOLDINGS BV 144A 4.500% 04/08/2052 DD 04/08/22	858,616	861,994
JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 01/23/20	698,970	696,878
JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 03/12/24	1,700,000	1,788,944
KILROY REALTY LP 4.750% 12/15/2028 DD 11/29/18	2,116,340	1,951,800
KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07	1,023,032	867,576
KINDER MORGAN ENERGY PARTNERS 5.400% 09/01/2044 DD 09/11/14	1,696,314	1,476,725
KINDER MORGAN INC 5.050% 02/15/2046 DD 02/26/15	2,268,262	1,782,456
KINDER MORGAN INC 5.200% 06/01/2033 DD 01/31/23	1,458,789	1,466,130
KRAFT HEINZ FOODS CO 5.000% 06/04/2042 DD 12/04/12	1,312,012	1,169,636
L3HARRIS TECHNOLOGIES INC 5.500% 08/15/2054 DD 08/02/24	941,298	865,845
LAS VEGAS SANDS CORP 3.900% 08/08/2029 DD 07/31/19	1,535,865	1,394,490
LAS VEGAS SANDS CORP 6.200% 08/15/2034 DD 05/16/24	2,193,372	2,215,004
LIBERTY MUTUAL GROUP INC 144A 3.951% 10/15/2050 DD 09/27/19	310,986	218,607
LLOYDS BANKING GROUP PLC VAR RT 01/05/2035 DD 01/05/24	701,085	697,270
LOCKHEED MARTIN CORP 5.700% 11/15/2054 DD 10/24/22	565,240	509,585
MGM CHINA HOLDINGS LTD 144A 4.750% 02/01/2027 DD 03/31/21	1,610,013	1,548,816
MPLX LP 5.200% 03/01/2047 DD 02/10/17	1,009,063	980,540
MPLX LP 4.900% 04/15/2058 DD 02/08/18	636,804	566,272
MPLX LP 5.500% 02/15/2049 DD 11/15/18	569,844	551,640
MPLX LP 5.200% 12/01/2047 DD 12/01/19	752,613	663,773
MSCI INC 144A 3.625% 11/01/2031 DD 05/14/21	90,516	89,577
WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23	2,300,000	1,717,042
WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23	430,445	369,180
MARRIOTT INTERNATIONAL INC/MD 3.500% 10/15/2032 DD 08/14/20	816,496	705,928
MARVELL TECHNOLOGY INC 2.950% 04/15/2031 DD 04/12/21	3,693,007	3,246,565
MRFC MORTGAGE PASS-THR TBC2 A1 VAR RT 06/15/2030 DD 06/15/00	17,563	17,862
MICROSOFT CORP 2.675% 06/01/2060 DD 06/01/20	3,557,108	2,200,259
MIDWEST CONNECTOR CAPITAL 144A 4.625% 04/01/2029 DD 03/11/19	698,971	686,532
MOODY'S CORP 5.250% 07/15/2044 DD 07/16/14	1,423,282	1,326,584
NGPL PIPECO LLC 144A 7.768% 12/15/2037 DD 12/21/07	370,500	336,102
*NLT 2023-1 TRUST 1 A1 144A VAR RT 10/25/2062 DD 11/01/23	1,182,296	1,176,473
NVR INC 3.000% 05/15/2030 DD 05/04/20	1,625,280	1,354,020
NXP BV / NXP FUNDING LLC 5.550% 12/01/2028 DD 12/01/21	598,554	610,386
NATIONAL GRID PLC 5.809% 06/12/2033 DD 06/12/23	700,000	714,441
NATIONWIDE FINANCIAL SERV 144A 5.300% 11/18/2044 DD 11/20/14	1,793,574	1,652,670
NEUBERGER BERMAN GROUP LL 144A 4.875% 04/15/2045 DD 04/22/15	812,264	660,600
NEUBERGER BERMAN L 31A AR 144A VAR RT 04/20/2031 DD 04/20/21	3,432,752	3,434,911
NEW ORLEANS HOTEL HNLA A 144A VAR RT 04/15/2032 DD 05/15/19	2,819,531	2,956,020
NEWMONT CORP / NEWCREST FINANC 5.750% 11/15/2041 DD 05/15/24	1,125,539	1,095,512
NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	699,426	572,915
NISOURCE INC 3.950% 03/30/2048 DD 09/14/17	399,568	305,312
OCCIDENTAL PETROLEUM CORP 6.450% 09/15/2036 DD 09/15/19	1,381,471	1,333,059
OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19	138,047	137,992
OCCIDENTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19	411,496	404,108
OCTAGON INVESTMENT 3A AR 144A VAR RT 10/20/2030 DD 03/18/24	964,136	965,628

OGLETHORPE POWER CORP 6.200% 12/01/2053 DD 12/05/23	886,752	928,296
OMEGA HEALTHCARE INVESTORS INC 4.750% 01/15/2028 DD 04/04/17	1,487,462	1,479,585
ONEOK INC 4.950% 07/13/2047 DD 07/13/17	1,163,760	931,469
ONEOK INC 5.200% 07/15/2048 DD 07/02/18	4,219,870	3,745,514
ONEOK INC 5.850% 11/01/2064 DD 09/24/24	2,293,054	2,160,965
ONEOK PARTNERS LP 6.850% 10/15/2037 DD 09/28/07	1,253,616	1,400,529
ONEOK PARTNERS LP 6.125% 02/01/2041 DD 01/26/11	2,607,696	2,292,456
ONEMAIN FINANCE CORP 7.875% 03/15/2030 DD 12/13/23	994,130	1,043,160
ORACLE CORP 4.500% 07/08/2044 DD 07/08/14	2,234,914	1,857,350
ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	799,856	616,320
ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	6,003,767	4,195,950
ORACLE CORP 3.850% 04/01/2060 DD 04/01/20	1,947,871	1,307,751
ORACLE CORP 3.950% 03/25/2051 DD 03/24/21	678,123	667,179
OWENS CORNING 4.300% 07/15/2047 DD 06/26/17	618,094	558,509
PACIFIC GAS AND ELECTRIC CO 4.300% 03/15/2045 DD 11/06/14	1,599,995	1,278,480
PACIFIC GAS AND ELECTRIC CO 3.500% 06/15/2025 DD 06/12/15	2,303,463	2,173,480
PACIFIC GAS AND ELECTRIC CO 4.250% 03/15/2046 DD 11/05/15	1,461,772	1,107,876
PACIFIC GAS AND ELECTRIC CO 3.950% 12/01/2047 DD 11/29/17	1,480,180	1,121,730
PACIFIC GAS AND ELECTRIC CO 3.300% 08/01/2040 DD 06/19/20	1,285,791	973,934
PACIFIC GAS AND ELECTRIC CO 3.500% 08/01/2050 DD 06/19/20	1,615,993	1,132,511
PACIFIC GAS AND ELECTRIC CO 3.450% 07/01/2025 DD 07/02/20	841,648	793,760
PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20	1,825,964	1,534,608
PACIFICORP 5.800% 01/15/2055 DD 01/05/24	3,570,746	3,505,248
OVINTIV INC 7.200% 11/01/2031 DD 11/05/01	293,185	268,320
PERUSAHAAN PERSEROAN PERS 144A 4.000% 06/30/2050 DD 06/30/20	1,474,245	1,039,740
PROSUS NV 144A 3.832% 02/08/2051 DD 12/08/20	1,599,872	1,034,368
PROSUS NV 144A 4.193% 01/19/2032 DD 01/19/22	1,200,000	1,069,452
PROSUS NV 144A 4.987% 01/19/2052 DD 01/19/22	400,000	312,016
RTX CORP 3.125% 07/01/2050 DD 05/18/20	212,536	131,220
RTX CORP 4.350% 04/15/2047 DD 10/15/20	386,841	246,666
RTX CORP 6.400% 03/15/2054 DD 11/08/23	1,414,013	1,307,256
RIO OIL FINANCE TRUST SER 144A 9.750% 01/06/2027 DD 11/21/14	321,185	340,524
SABINE PASS LIQUEFACTION LLC 4.200% 03/15/2028 DD 03/06/17	1,109,460	1,073,897
SABINE PASS LIQUEFACTION LLC 4.500% 05/15/2030 DD 11/15/20	199,488	193,732
SABINE PASS LIQUEFACTION LLC 5.900% 09/15/2037 DD 03/15/23	2,096,976	2,134,566
SAMMONS FINANCIAL GROUP I 144A 3.350% 04/16/2031 DD 04/16/21	2,993,160	2,578,710
SAN DIEGO GAS & ELECTRIC CO 3.700% 03/15/2052 DD 03/11/22	2,386,632	1,734,792
SANDS CHINA LTD VAR RT 08/08/2028 DD 08/09/18	1,118,688	1,087,735
DELTA AIR LINES INC / SKY 144A 4.750% 10/20/2028 DD 09/23/20	500,000	493,240
SOUTHERN CALIFORNIA EDISON CO 5.700% 03/01/2053 DD 03/02/23	597,180	584,274
SOUTHERN CO/THE 4.250% 07/01/2036 DD 05/24/16	497,895	449,385
SOUTHERN CO GAS CAPITAL CORP 4.400% 05/30/2047 DD 05/09/17	1,995,300	1,643,920
SOUTHWESTERN PUBLIC SERVICE CO 6.000% 06/01/2054 DD 06/06/24	2,788,162	2,631,252
AHLSTROM HOLDING 3 OY 144A 4.875% 02/04/2028 DD 03/19/21	1,500,000	1,425,000
SPIRIT AEROSYSTEMS INC 3.850% 06/15/2026 DD 06/01/16	292,542	292,776
SPIRIT AEROSYSTEMS INC 144A 9.750% 11/15/2030 DD 11/21/23	400,000	442,644
STRYKER CORP 4.625% 03/15/2046 DD 03/10/16	2,585,644	2,253,940

SUN COMMUNITIES OPERATING LP 2.700% 07/15/2031 DD 06/28/21	2,287,741	1,934,024
ENERGY TRANSFER LP 5.300% 04/01/2044 DD 04/03/14	1,273,704	1,074,312
SUTTER HEALTH 3.161% 08/15/2040 DD 10/29/20	152,948	112,374
SUTTER HEALTH 3.361% 08/15/2050 DD 10/29/20	203,952	140,800
TD SYNnex CORP 2.375% 08/09/2028 DD 02/09/22	1,400,000	1,270,038
T-MOBILE USA INC 3.000% 02/15/2041 DD 02/15/21	5,768,622	4,141,954
T-MOBILE USA INC 3.300% 02/15/2051 DD 02/15/21	2,001,721	1,651,625
T-MOBILE USA INC 3.600% 11/15/2060 DD 05/15/21	827,167	728,508
T-MOBILE USA INC 3.400% 10/15/2052 DD 04/15/22	4,621,791	3,208,992
TARGA RESOURCES CORP 4.950% 04/15/2052 DD 04/06/22	297,999	253,368
TARGA RESOURCES CORP 6.500% 02/15/2053 DD 01/09/23	2,250,389	2,403,132
TEXAS EASTERN TRANSMISSION 144A 4.150% 01/15/2048 DD 01/09/18	2,477,925	1,927,000
TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	1,336,995	1,342,455
TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11	4,247,414	3,570,840
TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	3,226,653	2,470,225
TRUST FIBRA UNO 144A 6.390% 01/15/2050 DD 06/28/19	1,731,828	1,325,626
UBS GROUP AG 144A VAR RT 12/31/2049 DD 11/13/23	436,500	458,416
UBS GROUP AG 144A VAR RT 12/31/2049 DD 11/13/23	1,400,000	1,513,498
UBS GROUP AG 144A VAR RT 12/31/2049 DD 09/10/24	1,000,000	989,110
UDR INC 5.125% 09/01/2034 DD 08/15/24	494,885	485,315
RTX CORP 4.450% 11/16/2038 DD 08/16/18	400,562	356,044
RTX CORP 4.125% 11/16/2028 DD 08/16/18	492,020	486,615
TRUSTEES OF THE UNIVERSITY OF 4.674% 09/01/2112 DD 04/05/12	137,043	82,691
VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09	463,515	431,754
VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20	198,352	183,048
VENTURE GLOBAL CALCASIEU 144A 4.125% 08/15/2031 DD 08/05/21	1,600,000	1,432,848
VENTURE GLOBAL CALCASIEU 144A 3.875% 11/01/2033 DD 11/22/21	441,000	505,163
VENTURE GLOBAL LNG INC 144A 8.375% 06/01/2031 DD 05/26/23	1,159,250	1,251,516
VENTURE GLOBAL LNG INC 144A 7.000% 01/15/2030 DD 07/24/24	101,375	101,498
VERIZON COMMUNICATIONS INC 3.875% 03/01/2052 DD 03/01/22	6,530,634	4,890,402
VICI PROPERTIES LP 6.125% 04/01/2054 DD 03/18/24	981,920	993,570
VISTRA OPERATIONS CO LLC 144A 6.000% 04/15/2034 DD 04/12/24	506,920	506,665
VMWARE LLC 2.200% 08/15/2031 DD 08/02/21	2,295,469	1,908,379
VODAFONE GROUP PLC 5.750% 06/28/2054 DD 06/28/24	2,784,152	2,703,176
VMED O2 UK FINANCING I PL 144A 4.750% 07/15/2031 DD 07/07/21	201,500	171,936
WEA FINANCE LLC / WESTFIE 144A 4.750% 09/17/2044 DD 09/17/14	399,976	320,424
VOYA FINANCIAL INC VAR RT 01/23/2048 DD 07/23/18	400,000	376,688
ELEVANCE HEALTH INC 5.100% 01/15/2044 DD 08/06/13	101,444	90,979
WEYERHAEUSER CO 7.375% 03/15/2032 DD 09/15/02	572,830	502,506
WEYERHAEUSER CO 6.875% 12/15/2033 DD 12/17/02	1,014,240	873,640
WEYERHAEUSER CO 4.000% 11/15/2029 DD 02/25/19	5,968,139	5,725,500
WILLIAMS COS INC/THE 5.750% 06/24/2044 DD 06/24/14	536,195	484,885
WILLIAMS COS INC/THE 5.800% 11/15/2054 DD 08/13/24	4,490,280	4,408,290
WILLIS NORTH AMERICA INC 5.350% 05/15/2033 DD 05/17/23	1,296,529	1,291,914
WISCONSIN POWER AND LIGHT CO 4.100% 10/15/2044 DD 10/14/14	1,198,968	946,968
WOODSIDE FINANCE LTD 144A 4.500% 03/04/2029 DD 03/04/19	299,451	290,631
WOODSIDE FINANCE LTD 5.700% 09/12/2054 DD 09/12/24	2,092,524	1,962,051

WYNN RESORTS FINANCE LLC 144A 6.250% 03/15/2033 DD 09/20/24	700,000	687,743
YARA INTERNATIONAL ASA 144A 4.750% 06/01/2028 DD 06/01/18	398,992	394,012
ZIMMER BIOMET HOLDINGS INC 4.250% 08/15/2035 DD 03/19/15	224,441	204,737
ZIMMER BIOMET HOLDINGS INC 5.200% 09/15/2034 DD 08/15/24	1,299,922	1,276,015
ZOETIS INC 3.950% 09/12/2047 DD 09/12/17	497,040	388,930
ZOETIS INC 4.450% 08/20/2048 DD 08/20/18	397,180	329,848
BNP PARIBAS SA REGS VAR RT 12/31/2049	702,965	671,802
INTESA SANPAOLO SPA REGS VAR RT 12/31/2049	471,362	328,494
*UNICREDIT SPA REGS VAR RT 12/31/2049	1,850,438	1,625,088
BECTON DICKINSON EURO FINANCE 4.029% 06/07/2036	108,800	106,690
*COOPERATIEVE RABOBANK UA REGS VAR RT 12/31/2049	1,397,161	1,241,109
*STICHTING AK RABOBANK CER REGS STEP 12/31/2049	814,207	724,441
*THAMES WATER UTILIT HOLD 1L 9.750% 04/30/2028	929,312	898,152
THAMES WATER UTILITIES FI REGS 5.500% 02/11/2043	412,301	393,514
GATWICK FUNDING LTD REGS 6.125% 03/02/2028	850,301	888,519
TESCO PROPERTY FINANCE 6 REGS 5.411% 07/13/2044	414,989	415,276
VIRGIN MEDIA SECURED FINA REGS 4.250% 01/15/2030	733,380	659,389
LLOYDS BANKING GROUP PLC REGS VAR RT 12/31/2049	677,720	642,638
NATWEST GROUP PLC VAR RT 12/31/2049	1,183,320	1,075,232
SW FINANCE I PLC REGS 7.000% 04/16/2040	481,220	443,712
THAMES WATER UTILITIES FI REGS 4.375% 01/18/2033	2,278,491	1,821,962
UBS GROUP AG REGS VAR RT 12/31/2049 DD 11/13/23	439,250	458,416
FORESEA HOLDING SA REGS 7.500% 06/15/2030 DD 06/07/23	57,402	53,175
SANDS CHINA LTD STEP 08/08/2028	209,706	197,769
*KAISA GROUP HOLDINGS LTD REGS 10.875% 07/23/2023	206,700	12,000
AT&T INC VAR RT 12/31/2049	1,961,190	1,854,581
*IRB INFRASTRUCTURE DEVELO 144A 7.110% 03/11/2032	599,502	605,798
*KAISA GROUP HOLDINGS LTD REGS 11.250% 04/16/2025	798,000	44,400
*KAISA GROUP HOLDINGS LTD REGS 9.750% 09/28/2023	1,600,000	96,000
PACIFIC NATIONAL FINANCE REGS 4.750% 03/22/2028	1,139,936	1,153,350
*KAISA GROUP HOLDINGS LTD REGS 8.500% 06/30/2022	805,158	48,000
*LEHMAN BRTH HLD (RICI) ESCROW 0.000% 05/11/2038 DD 05/09/08	483,125	483,125
*LEHMAN BRTH HLD (RICI) ESCROW 0.000% 05/03/2032 DD 05/01/07	0	0
*WILMINGTON TR CO NONRECOURSE A 10.890% 01/04/2011 DD 06/15/89	304,294	304,294
*WILMINGTON TR CO DEL LN CTF 10.520% 06/14/2014 DD 05/30/90	152,654	152,654
*WILMINGTON TR CO DEL LN N516AM 10.520% 06/14/2014 DD 05/30/90	152,597	152,597
AEP TEXAS INC 3.800% 10/01/2047 DD 09/22/17	154,730	151,200
AEP TEXAS INC 4.150% 05/01/2049 DD 05/01/19	319,021	211,781
AEP TEXAS INC 3.450% 05/15/2051 DD 05/06/21	259,225	172,695
AON GLOBAL LTD 4.450% 05/24/2043 DD 05/24/13	280,194	250,966
AON GLOBAL LTD 4.600% 06/14/2044 DD 05/28/14	417,543	376,790
AT&T INC 6.300% 01/15/2038 DD 12/06/07	300,794	315,081
AT&T INC 4.650% 06/01/2044 DD 06/01/19	309,525	301,967
AT&T INC 3.500% 09/15/2053 DD 03/15/21	1,336,762	1,290,174
AT&T INC 3.550% 09/15/2055 DD 03/15/21	3,574,179	3,062,509
AT&T INC 3.800% 12/01/2057 DD 06/01/21	3,908,600	3,327,419
ABBVIE INC 4.400% 11/06/2042 DD 05/06/13	240,134	238,398

ACCENTURE CAPITAL INC 4.500% 10/04/2034 DD 10/04/24	529,449	503,723
ADVENTIST HEALTH SYSTEM/WEST 5.757% 12/01/2034 DD 05/23/24	525,000	528,607
AETNA INC 6.625% 06/15/2036 DD 06/09/06	387,763	374,166
AETNA INC 6.750% 12/15/2037 DD 12/04/07	252,524	248,158
AETNA INC 4.500% 05/15/2042 DD 05/04/12	244,230	251,643
AETNA INC 4.750% 03/15/2044 DD 03/07/14	614,619	480,176
AKER BP ASA 144A 5.800% 10/01/2054 DD 10/01/24	739,338	671,639
ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16	494,827	500,636
ALTRIA GROUP INC 4.450% 05/06/2050 DD 05/06/20	139,741	104,833
AMEREN ILLINOIS CO 5.550% 07/01/2054 DD 06/27/24	923,243	913,012
AMERICA MOVIL SAB DE CV 6.125% 11/15/2037 DD 10/30/07	360,101	267,225
AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	385,069	333,629
AMERICAN TOWER CORP 3.700% 10/15/2049 DD 10/03/19	261,243	215,432
AMGEN INC 6.400% 02/01/2039 DD 01/16/09	234,473	230,908
AMGEN INC 4.950% 10/01/2041 DD 09/16/10	539,999	496,359
AMGEN INC 5.650% 06/15/2042 DD 06/30/11	331,706	323,351
AMGEN INC 5.150% 11/15/2041 DD 11/10/11	52,209	308,336
AMGEN INC 4.663% 06/15/2051 DD 12/15/16	550,210	524,550
AMGEN INC 3.150% 02/21/2040 DD 02/21/20	736,437	641,500
AMGEN INC 3.375% 02/21/2050 DD 02/21/20	458,022	380,571
AMGEN INC 2.770% 09/01/2053 DD 03/01/21	847,677	802,051
AMGEN INC 4.200% 02/22/2052 DD 02/22/22	1,786,271	1,701,414
AMGEN INC 4.875% 03/01/2053 DD 08/18/22	293,517	274,784
AMGEN INC 5.650% 03/02/2053 DD 03/02/23	601,952	569,132
AMGEN INC 5.750% 03/02/2063 DD 03/02/23	285,409	269,436
ANHEUSER-BUSCH INBEV WORLDWIDE 5.450% 01/23/2039 DD 01/23/19	567,225	546,439
ELEVANCE HEALTH INC 4.375% 12/01/2047 DD 11/21/17	440,143	359,449
ELEVANCE HEALTH INC 4.550% 03/01/2048 DD 03/02/18	281,635	267,261
ELEVANCE HEALTH INC 3.700% 09/15/2049 DD 09/09/19	1,065,136	845,284
ELEVANCE HEALTH INC 3.600% 03/15/2051 DD 03/17/21	410,060	369,580
ELEVANCE HEALTH INC 6.100% 10/15/2052 DD 11/04/22	142,775	136,651
ELEVANCE HEALTH INC 5.650% 06/15/2054 DD 05/30/24	226,739	220,731
AON NORTH AMERICA INC 5.750% 03/01/2054 DD 03/01/24	687,865	670,204
APPALACHIAN POWER CO 6.700% 08/15/2037 DD 08/17/07	229,346	212,064
APPALACHIAN POWER CO 4.400% 05/15/2044 DD 05/08/14	586,546	447,271
APPALACHIAN POWER CO 4.450% 06/01/2045 DD 05/18/15	375,425	311,311
APPALACHIAN POWER CO 4.500% 03/01/2049 DD 03/06/19	378,815	340,812
APTIV SWISS HOLDINGS LTD 3.100% 12/01/2051 DD 11/23/21	534,561	427,707
ESSENTIAL UTILITIES INC 4.276% 05/01/2049 DD 04/26/19	221,459	227,134
APTIV SWISS HOLDINGS LTD 5.750% 09/13/2054 DD 09/13/24	506,263	471,576
ARCH CAPITAL GROUP US INC 5.144% 11/01/2043 DD 12/13/13	309,368	325,567
ARIZONA PUBLIC SERVICE CO 4.500% 04/01/2042 DD 01/13/12	142,830	118,530
ARIZONA PUBLIC SERVICE CO 4.350% 11/15/2045 DD 11/06/15	453,668	422,536
ARIZONA PUBLIC SERVICE CO 4.200% 08/15/2048 DD 08/09/18	354,701	362,189
ARIZONA PUBLIC SERVICE CO 3.350% 05/15/2050 DD 05/22/20	205,213	196,194
ARIZONA PUBLIC SERVICE CO 5.700% 08/15/2034 DD 05/09/24	710,228	717,881
ARTHUR J GALLAGHER & CO 3.050% 03/09/2052 DD 11/09/21	148,474	149,885

ARTHUR J GALLAGHER & CO 5.750% 03/02/2053 DD 03/02/23	270,454	275,265
ARTHUR J GALLAGHER & CO 6.750% 02/15/2054 DD 11/02/23	276,517	310,559
ASCENSION HEALTH 3.945% 11/15/2046 DD 05/11/16	151,636	143,712
AT&T INC 5.350% 09/01/2040 DD 03/01/11	261,674	256,793
BAT CAPITAL CORP 7.079% 08/02/2043 DD 08/02/23	158,220	173,037
BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18	538,880	505,206
BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18	578,253	640,080
BAT CAPITAL CORP 4.758% 09/06/2049 DD 09/06/19	1,008,635	1,073,327
BAT CAPITAL CORP 3.734% 09/25/2040 DD 09/25/20	867,356	768,051
BANK OF AMERICA CORP VAR RT 10/25/2035 DD 10/25/24	796,732	790,763
BARCLAYS PLC VAR RT 03/12/2055 DD 03/12/24	264,713	250,338
BARCLAYS PLC VAR RT 09/10/2035 DD 09/10/24	587,141	557,229
BARRICK INTERNATIONAL BAR 144A 6.350% 10/15/2036 DD 10/12/06	210,020	210,618
BAXALTA INC 5.250% 06/23/2045 DD 12/23/15	179,239	165,877
BAYER US FINANCE LLC 144A 6.875% 11/21/2053 DD 11/21/23	230,409	232,254
BAYER US FINANCE II LLC 144A 4.625% 06/25/2038 DD 06/25/18	539,825	545,720
BAYER US FINANCE II LLC 144A 4.875% 06/25/2048 DD 06/25/18	269,097	253,559
BAYER US FINANCE II LLC 144A 4.400% 07/15/2044 DD 07/15/18	448,440	442,571
BAYER US FINANCE II LLC 144A 4.700% 07/15/2064 DD 07/15/18	109,732	111,133
BECTON DICKINSON & CO 4.685% 12/15/2044 DD 12/15/14	216,193	211,959
BELL TELEPHONE CO OF CANADA OR 3.200% 02/15/2052 DD 08/12/21	250,238	239,689
BELL TELEPHONE CO OF CANADA OR 5.550% 02/15/2054 DD 02/15/24	1,750,600	1,690,740
BLACK HILLS CORP 4.200% 09/15/2046 DD 08/19/16	67,825	70,604
BOEING CO/THE 6.875% 10/15/2043 DD 10/19/93	458,133	336,619
BOEING CO/THE 5.875% 02/15/2040 DD 07/28/09	292,242	261,198
BOEING CO/THE 3.375% 06/15/2046 DD 05/18/16	280,444	246,403
BOEING CO/THE 3.650% 03/01/2047 DD 02/16/17	184,503	172,411
BOEING CO/THE 3.550% 03/01/2038 DD 02/23/18	649,354	564,069
BOEING CO/THE 3.625% 03/01/2048 DD 02/23/18	280,221	199,944
BOEING CO/THE 3.850% 11/01/2048 DD 10/31/18	480,154	370,764
BOEING CO/THE 3.500% 03/01/2039 DD 02/15/19	572,961	550,928
BOEING CO/THE 3.825% 03/01/2059 DD 02/15/19	147,381	93,487
BOEING CO/THE 3.900% 05/01/2049 DD 05/02/19	429,411	365,967
BOEING CO/THE 3.250% 02/01/2035 DD 07/31/19	463,521	474,709
BOEING CO/THE 3.750% 02/01/2050 DD 07/31/19	1,018,900	999,399
BOEING CO/THE 3.950% 08/01/2059 DD 07/31/19	371,059	368,243
BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20	658,584	645,134
BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20	2,131,426	1,960,076
BOEING CO/THE 7.008% 05/01/2064 DD 11/01/24	648,394	680,314
BOSTON SCIENTIFIC CORP VAR RT 11/15/2035 DD 11/17/05	191,298	187,020
BROADCOM INC 144A 3.750% 02/15/2051 DD 01/19/21	153,804	149,112
BROADCOM INC 144A 3.500% 02/15/2041 DD 01/19/21	502,576	484,381
BROADCOM INC 144A 3.137% 11/15/2035 DD 09/30/21	996,789	1,041,458
BROADCOM INC 144A 3.187% 11/15/2036 DD 09/30/21	701,450	769,558
BROADCOM INC 4.800% 10/15/2034 DD 10/02/24	758,188	743,119
PARAMOUNT GLOBAL 4.850% 07/01/2042 DD 06/20/12	176,302	122,208
PARAMOUNT GLOBAL 4.900% 08/15/2044 DD 08/19/14	242,955	159,119

PARAMOUNT GLOBAL 4.600% 01/15/2045 DD 01/12/15	200,390	131,942
CBRE SERVICES INC 5.950% 08/15/2034 DD 06/23/23	314,157	330,051
CIGNA GROUP/THE 4.900% 12/15/2048 DD 06/15/19	370,414	345,599
CIGNA GROUP/THE 3.200% 03/15/2040 DD 03/16/20	423,255	352,142
CIGNA GROUP/THE 3.400% 03/15/2050 DD 03/16/20	696,835	599,226
CMS ENERGY CORP 4.700% 03/31/2043 DD 03/22/13	199,391	144,736
CSX CORP 6.000% 10/01/2036 DD 09/20/06	695,541	566,746
CSX CORP 6.150% 05/01/2037 DD 04/25/07	177,187	138,200
CSX CORP 4.250% 11/01/2066 DD 10/18/16	183,338	181,699
CSX CORP 3.800% 04/15/2050 DD 03/30/20	429,488	410,608
CVS HEALTH CORP 6.125% 09/15/2039 DD 09/11/09	313,250	302,898
CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13	333,045	288,097
CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	1,227,370	997,652
CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	324,595	315,656
CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	4,082,042	3,645,218
CVS HEALTH CORP 4.125% 04/01/2040 DD 03/31/20	276,995	229,823
CVS HEALTH CORP 6.000% 06/01/2044 DD 05/09/24	480,435	458,985
CVS HEALTH CORP 6.050% 06/01/2054 DD 05/09/24	120,467	112,883
COTERRA ENERGY INC 5.400% 02/15/2035 DD 12/17/24	119,444	117,292
COTERRA ENERGY INC 5.900% 02/15/2055 DD 12/17/24	163,936	156,113
CANADIAN NATURAL RESOURCES LTD 6.500% 02/15/2037 DD 08/17/06	267,393	207,954
CANADIAN NATURAL RESOURCES LTD 6.250% 03/15/2038 DD 03/19/07	1,277,870	1,113,915
CANADIAN NATURAL RESOURCES LTD 6.750% 02/01/2039 DD 01/17/08	412,069	349,843
CANADIAN PACIFIC RAILWAY CO 5.950% 05/15/2037 DD 05/08/07	516,692	450,986
CANADIAN PACIFIC RAILWAY CO 4.800% 09/15/2035 DD 09/11/15	274,304	257,537
CANADIAN PACIFIC RAILWAY CO 3.100% 12/02/2051 DD 12/02/21	714,621	667,521
CANADIAN PACIFIC RAILWAY CO 3.500% 05/01/2050 DD 04/19/23	545,577	549,956
CARDINAL HEALTH INC 4.600% 03/15/2043 DD 02/22/13	189,702	187,510
CARDINAL HEALTH INC 4.500% 11/15/2044 DD 11/19/14	281,669	218,421
CARGILL INC 144A 4.375% 04/22/2052 DD 04/22/22	695,460	569,754
CARRIER GLOBAL CORP 3.377% 04/05/2040 DD 10/05/20	294,570	243,520
CARRIER GLOBAL CORP 3.577% 04/05/2050 DD 10/05/20	286,775	252,169
CENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17	412,167	301,968
CENOVUS ENERGY INC 3.750% 02/15/2052 DD 09/13/21	493,293	387,262
CENTERPOINT ENERGY INC 3.700% 09/01/2049 DD 08/14/19	158,004	156,655
CENTERPOINT ENERGY RESOURCES C 5.400% 07/01/2034 DD 06/20/24	821,832	813,566
CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 01/15/19	138,103	133,302
CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16	393,095	397,215
CHARTER COMMUNICATIONS OPERATI 6.834% 10/23/2055 DD 10/23/16	204,775	209,492
CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	266,148	271,151
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	259,662	260,967
CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20	1,092,392	1,089,462
CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21	871,482	916,318
CHARTER COMMUNICATIONS OPERATI 4.400% 12/01/2061 DD 06/02/21	441,105	416,938
CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD 10/12/21	446,782	439,301
CHEVRON CORP 3.078% 05/11/2050 DD 05/11/20	274,203	262,497
CITIGROUP INC VAR RT 02/13/2035 DD 02/13/24	2,187,960	2,197,371

COCA-COLA CO/THE 5.200% 01/14/2055 DD 08/14/24	1,303,958	1,217,229
OHIO POWER CO 5.850% 10/01/2035 DD 10/14/05	428,985	345,154
COMCAST CORP 2.887% 11/01/2051 DD 05/01/22	2,340,838	2,145,256
COMCAST CORP 2.937% 11/01/2056 DD 05/01/22	1,760,697	1,661,323
COMCAST CORP 2.987% 11/01/2063 DD 05/01/22	247,240	146,983
CONAGRA BRANDS INC 5.300% 11/01/2038 DD 10/22/18	650,180	612,430
CONOCOPHILLIPS CO 5.950% 03/15/2046 DD 03/08/16	135,437	143,186
CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16	849,321	623,035
CONSTELLATION BRANDS INC 4.100% 02/15/2048 DD 02/07/18	198,521	186,377
COOPERATIEVE RABOBANK UA 5.750% 12/01/2043 DD 11/29/13	425,147	304,668
CORNING INC 5.750% 08/15/2040 DD 08/10/10	267,637	260,512
CORNING INC 3.900% 11/15/2049 DD 11/19/19	285,584	270,202
CREDIT AGRICOLE SA 144A VAR RT 01/10/2035 DD 01/10/24	375,000	376,616
DTE ENERGY CO 5.850% 06/01/2034 DD 05/03/24	449,996	431,269
DELL INTERNATIONAL LLC / EMC C 3.375% 12/15/2041 DD 06/15/23	119,606	114,131
DELL INTERNATIONAL LLC / EMC C 4.850% 02/01/2035 DD 10/08/24	812,115	774,169
DEUTSCHE TELEKOM AG 144A 3.625% 01/21/2050 DD 01/21/20	840,252	813,716
DEVON ENERGY CORP 4.750% 05/15/2042 DD 05/14/12	1,020,263	873,789
DIAMONDBACK ENERGY INC 4.250% 03/15/2052 DD 03/17/22	22,185	21,936
DIAMONDBACK ENERGY INC 5.750% 04/18/2054 DD 04/18/24	283,234	263,273
DIAMONDBACK ENERGY INC 5.900% 04/18/2064 DD 04/18/24	935,781	906,154
DICK'S SPORTING GOODS INC 4.100% 01/15/2052 DD 01/14/22	676,961	695,704
DISCOVERY COMMUNICATIONS LLC 5.000% 09/20/2037 DD 09/21/17	214,004	211,989
DOLLAR GENERAL CORP 4.125% 04/03/2050 DD 04/03/20	219,453	213,550
DOMINION ENERGY INC 4.050% 09/15/2042 DD 09/13/12	149,275	130,579
DOW CHEMICAL CO/THE 9.400% 05/15/2039 DD 05/13/09	416,308	405,765
DOW CHEMICAL CO/THE 5.250% 11/15/2041 DD 11/14/11	532,121	478,420
DOW CHEMICAL CO/THE 4.375% 11/15/2042 DD 11/14/12	594,433	488,406
DOW CHEMICAL CO/THE 5.550% 11/30/2048 DD 05/30/19	294,733	281,328
DOW CHEMICAL CO/THE 4.800% 05/15/2049 DD 11/15/19	493,695	473,159
DOW CHEMICAL CO/THE 6.900% 05/15/2053 DD 10/26/22	304,166	297,624
DUPONT DE NEMOURS INC 5.319% 11/15/2038 DD 11/28/18	382,679	359,185
KEURIG DR PEPPER INC 4.420% 12/15/2046 DD 12/14/16	77,231	73,907
DUKE ENERGY CORP 3.950% 08/15/2047 DD 08/10/17	962,378	786,503
DUKE ENERGY CORP 3.500% 06/15/2051 DD 06/10/21	464,744	476,439
DUKE ENERGY CORP 5.800% 06/15/2054 DD 06/07/24	421,244	404,629
DUKE ENERGY INDIANA LLC 3.250% 10/01/2049 DD 09/27/19	625,141	602,451
ELECTRICITE DE FRANCE SA 144A 6.000% 04/22/2064 DD 04/22/24	835,635	875,669
EOG RESOURCES INC 5.650% 12/01/2054 DD 11/21/24	379,827	372,632
EASTERN ENERGY GAS HOLDINGS LL 5.650% 10/15/2054 DD 10/09/24	139,898	132,247
EASTMAN CHEMICAL CO 4.650% 10/15/2044 DD 05/15/14	418,865	329,737
EASTMAN CHEMICAL CO 5.625% 02/20/2034 DD 02/20/24	499,055	500,095
KINDER MORGAN ENERGY PARTNERS 7.500% 11/15/2040 DD 11/19/10	433,110	382,789
KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	210,401	193,439
ELECTRICITE DE FRANCE SA 144A 6.900% 05/23/2053 DD 05/23/23	309,398	295,290
ENERGY TRANSFER LP VAR RT 05/15/2044 DD 11/15/15	338,117	280,400
OVINTIV INC 6.500% 02/01/2038 DD 12/04/07	199,301	165,029

ENBRIDGE ENERGY PARTNERS LP 7.500% 04/15/2038 DD 04/03/08	205,981	182,133
ENBRIDGE ENERGY PARTNERS LP 5.500% 09/15/2040 DD 09/13/10	208,892	210,837
ENBRIDGE ENERGY PARTNERS LP 7.375% 10/15/2045 DD 10/06/15	1,083,912	1,035,304
ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12	452,430	440,491
ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13	218,049	229,502
ENERGY TRANSFER LP 5.300% 04/15/2047 DD 01/17/17	550,178	544,699
ENERGY TRANSFER LP 6.000% 06/15/2048 DD 06/08/18	669,930	683,839
ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20	1,311,059	1,321,050
ENTERGY CORP 3.750% 06/15/2050 DD 05/19/20	316,215	308,798
ENTERGY MISSISSIPPI LLC 5.850% 06/01/2054 DD 05/16/24	374,995	378,514
ENTERPRISE PRODUCTS OPERATING 5.950% 02/01/2041 DD 01/13/11	264,261	267,223
ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18	303,052	305,950
EQUINIX INC 3.000% 07/15/2050 DD 06/22/20	285,047	239,841
ESSENTIAL UTILITIES INC 3.351% 04/15/2050 DD 04/15/20	700,933	569,810
ESSENTIAL UTILITIES INC 5.300% 05/01/2052 DD 05/20/22	480,286	491,740
EVEREST REINSURANCE HOLDINGS I 3.125% 10/15/2052 DD 10/04/21	254,216	198,018
FMC CORP 4.500% 10/01/2049 DD 09/20/19	744,208	529,924
FAIRFAX FINANCIAL HOLDING 144A 6.100% 03/15/2055 DD 06/24/24	253,942	251,958
FAIRFAX FINANCIAL HOLDINGS LTD 6.350% 03/22/2054 DD 09/22/24	754,586	780,353
FEDEX CORP 3.875% 08/01/2042 DD 07/27/12	248,019	234,648
FEDEX CORP 5.100% 01/15/2044 DD 01/09/14	348,896	273,876
FEDEX CORP 4.100% 02/01/2045 DD 01/09/15	394,052	374,284
FEDEX CORP 4.750% 11/15/2045 DD 10/23/15	528,403	515,190
FEDEX CORP 4.400% 01/15/2047 DD 01/06/17	488,415	486,054
FEDEX CORP 4.050% 02/15/2048 DD 01/31/18	473,485	480,426
FEDEX CORP 4.950% 10/17/2048 DD 10/17/18	303,744	305,904
FEDEX CORP 5.250% 05/15/2050 DD 04/07/20	275,931	270,427
FIDELITY NATIONAL INFORMATION 4.500% 08/15/2046 DD 08/16/16	152,303	146,405
FIDELITY NATIONAL INFORMATION 4.750% 05/15/2048 DD 05/16/18	121,928	82,470
FISERV INC 4.400% 07/01/2049 DD 06/24/19	474,997	314,807
FIRSTENERGY CORP VAR RT 07/15/2047 DD 06/21/17	296,820	302,769
FLORIDA POWER & LIGHT CO 2.875% 12/04/2051 DD 11/18/21	545,844	515,321
GATX CORP 3.100% 06/01/2051 DD 02/03/21	219,634	142,400
GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16	642,514	665,150
HALEON US CAPITAL LLC 4.000% 03/24/2052 DD 09/24/22	329,714	297,520
ARTHUR J GALLAGHER & CO 3.500% 05/20/2051 DD 05/20/21	329,710	282,416
GENERAL ELECTRIC CO 5.875% 01/14/2038 DD 01/14/08	400,085	397,170
GENERAL ELECTRIC CO 6.875% 01/10/2039 DD 01/09/09	568,044	555,386
GLOBAL PAYMENTS INC 5.950% 08/15/2052 DD 08/22/22	268,807	262,103
GLOBAL ATLANTIC FIN CO 144A 6.750% 03/15/2054 DD 03/15/24	223,484	228,690
GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15	190,635	175,275
GRUPO TELEVISA SAB 6.625% 01/15/2040 DD 11/30/09	473,886	365,419
GRUPO TELEVISA SAB 5.000% 05/13/2045 DD 05/13/14	235,673	213,005
HCA INC 5.250% 06/15/2049 DD 06/12/19	211,314	208,118
HCA INC 3.500% 07/15/2051 DD 06/30/21	1,298,594	1,179,214
HCA INC 4.625% 03/15/2052 DD 03/15/23	734,507	685,661
HCA INC 4.375% 03/15/2042 DD 03/15/23	283,529	245,076

HCA INC 5.950% 09/15/2054 DD 08/12/24	599,610	571,566
HARTFORD INSURANCE GROUP INC/T 6.100% 10/01/2041 DD 10/10/06	227,083	199,267
HARTFORD INSURANCE GROUP INC/T 6.625% 04/15/2042 DD 04/05/12	10,898	10,642
HESS CORP 5.600% 02/15/2041 DD 08/10/10	405,833	429,967
HESS CORP 5.800% 04/01/2047 DD 09/28/16	255,166	250,558
HEWLETT PACKARD ENTERPRISE CO 5.600% 10/15/2054 DD 09/26/24	784,992	754,464
HONEYWELL INTERNATIONAL INC 5.250% 03/01/2054 DD 03/01/24	390,350	379,943
HOWARD UNIVERSITY 5.209% 10/01/2052 DD 03/15/22	380,000	331,045
HUMANA INC 5.500% 03/15/2053 DD 03/13/23	287,405	263,715
HUMANA INC 5.950% 03/15/2034 DD 11/09/23	239,315	231,626
HUMANA INC 5.750% 04/15/2054 DD 03/13/24	911,293	853,916
INDIANA MICHIGAN POWER CO 4.550% 03/15/2046 DD 03/03/16	499,540	427,422
INTEL CORP 4.250% 12/15/2042 DD 12/11/12	189,680	171,034
INTEL CORP 4.100% 05/19/2046 DD 05/19/16	388,520	341,616
INTEL CORP 4.100% 05/11/2047 DD 05/11/17	621,017	497,826
INTEL CORP 3.734% 12/08/2047 DD 06/08/18	1,270,949	990,330
INTEL CORP 3.250% 11/15/2049 DD 11/21/19	2,504,441	1,605,281
INTEL CORP 5.050% 08/05/2062 DD 08/05/22	661,089	531,202
INTERNATIONAL BUSINESS MACHINE 2.850% 05/15/2040 DD 05/07/20	482,101	409,946
INTERNATIONAL FLAVORS & FRAGRA 5.000% 09/26/2048 DD 09/26/18	321,019	296,424
INTERNATIONAL FLAVORS & F 144A 3.268% 11/15/2040 DD 09/16/20	245,640	235,676
INTERNATIONAL PAPER CO 6.000% 11/15/2041 DD 11/16/11	1,169,831	947,357
INTERSTATE POWER AND LIGHT CO 4.700% 10/15/2043 DD 10/08/13	318,024	223,018
INTERSTATE POWER AND LIGHT CO 4.950% 09/30/2034 DD 09/06/24	778,146	740,617
INTERSTATE POWER AND LIGHT CO 5.450% 09/30/2054 DD 09/06/24	425,522	397,778
JBS USA HOLDING LUX SARL/ JBS 4.375% 02/02/2052 DD 08/02/23	261,804	275,082
JBS USA HOLDING LUX SARL/ JBS 6.500% 12/01/2052 DD 06/01/23	218,899	233,961
JOHNSON CONTROLS INTERNATIONAL 6.000% 01/15/2036 DD 07/15/16	401,173	354,239
JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2064 DD 07/02/2016	455,757	399,369
KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17	187,527	175,543
EVERGY METRO INC 5.300% 10/01/2041 DD 09/20/11	353,995	345,666
KENTUCKY UTILITIES CO 3.300% 06/01/2050 DD 06/03/20	336,317	259,686
KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21	377,907	362,448
KIMCO REALTY OP LLC 4.450% 09/01/2047 DD 08/10/17	206,453	189,658
KIMCO REALTY OP LLC 3.700% 10/01/2049 DD 08/29/19	167,387	149,023
KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11	346,832	296,537
KINDER MORGAN ENERGY PARTNERS 5.000% 03/01/2043 DD 02/28/13	187,740	183,200
KINDER MORGAN ENERGY PARTNERS 5.500% 03/01/2044 DD 02/24/14	488,765	500,672
KINDER MORGAN ENERGY PARTNERS 5.400% 09/01/2044 DD 09/11/14	972,948	890,419
KINDER MORGAN INC 5.400% 02/01/2034 DD 02/01/24	257,098	246,278
KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14	339,192	336,370
KINDER MORGAN INC 5.200% 03/01/2048 DD 03/01/18	215,498	238,748
KINDER MORGAN INC 3.250% 08/01/2050 DD 08/05/20	235,528	241,049
KINDER MORGAN INC 3.600% 02/15/2051 DD 02/11/21	211,701	209,718
KINDER MORGAN INC 5.950% 08/01/2054 DD 07/31/24	263,786	259,271
KRAFT HEINZ FOODS CO 6.875% 01/26/2039 DD 07/26/12	302,247	319,876
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	787,780	761,193

KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	212,915	203,504
KRAFT HEINZ FOODS CO 4.625% 10/01/2039 DD 10/01/20	611,211	599,590
KROGER CO/THE 5.150% 08/01/2043 DD 07/25/13	540,740	531,802
KROGER CO/THE 5.500% 09/15/2054 DD 08/27/24	488,887	462,099
KROGER CO/THE 5.650% 09/15/2064 DD 08/27/24	921,973	871,248
LBJ INFRASTRUCTURE GROUP 144A 3.797% 12/31/2057 DD 12/10/21	525,000	353,021
LYB INTERNATIONAL FINANCE III 4.200% 10/15/2049 DD 10/10/19	601,767	451,548
LYB INTERNATIONAL FINANCE III 4.200% 05/01/2050 DD 04/20/20	678,762	665,691
LYB INTERNATIONAL FINANCE III 3.375% 10/01/2040 DD 10/08/20	159,358	127,775
LYB INTERNATIONAL FINANCE III 3.625% 04/01/2051 DD 10/08/20	481,429	441,252
LABORATORY CORP OF AMERICA HOL 4.700% 02/01/2045 DD 01/30/15	142,693	107,576
LINCOLN NATIONAL CORP 4.350% 03/01/2048 DD 02/12/18	347,714	260,466
LOWE'S COS INC 4.250% 09/15/2044 DD 09/10/14	162,386	121,675
LOWE'S COS INC 5.125% 04/15/2050 DD 03/26/20	378,098	268,848
LOWE'S COS INC 3.000% 10/15/2050 DD 10/22/20	454,628	401,396
LOWE'S COS INC 3.500% 04/01/2051 DD 03/31/21	399,008	297,149
LOWE'S COS INC 2.800% 09/15/2041 DD 09/20/21	585,412	460,143
MPLX LP 4.700% 04/15/2048 DD 02/08/18	497,251	459,502
MPLX LP 5.200% 12/01/2047 DD 12/01/19	323,235	278,784
MPLX LP 4.950% 03/14/2052 DD 03/14/22	147,081	143,118
WARNERMEDIA HOLDINGS INC 5.050% 03/15/2042 DD 03/15/23	1,184,137	1,111,562
WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23	2,196,234	1,930,811
MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14	571,955	593,958
MARATHON PETROLEUM CORP 5.850% 12/15/2045 DD 12/14/15	358,497	361,711
MARATHON PETROLEUM CORP 4.500% 04/01/2048 DD 04/01/19	242,985	226,751
MARKEL GROUP INC 3.450% 05/07/2052 DD 05/07/21	218,426	212,912
MARTIN MARIETTA MATERIALS INC 5.500% 12/01/2054 DD 11/04/24	279,317	269,259
MASSACHUSETTS ELECTRIC CO 144A 5.867% 02/26/2054 DD 02/26/24	495,000	494,040
MASSACHUSETTS INSTITUTE OF TEC 2.989% 07/01/2050 DD 12/20/19	270,692	249,151
MASSACHUSETTS INSTITUTE OF TEC 2.294% 07/01/2051 DD 05/07/20	107,321	103,568
MCDONALD'S CORP 3.700% 02/15/2042 DD 02/07/12	595,639	525,059
MCDONALD'S CORP 4.600% 05/26/2045 DD 05/26/15	359,820	355,880
METLIFE INC 10.750% 08/01/2069 DD 07/08/09	596,758	513,798
MICROSOFT CORP 2.675% 06/01/2060 DD 06/01/20	147,603	135,238
BERKSHIRE HATHAWAY ENERGY CO 5.950% 05/15/2037 DD 05/11/07	393,714	372,377
MOLSON COORS BEVERAGE CO 5.000% 05/01/2042 DD 05/03/12	359,365	312,786
MOLSON COORS BEVERAGE CO 4.200% 07/15/2046 DD 07/07/16	281,333	267,749
MONDELEZ INTERNATIONAL INC 2.625% 09/04/2050 DD 09/04/20	333,714	307,892
MOODY'S CORP 5.250% 07/15/2044 DD 07/16/14	112,992	104,232
MOODY'S CORP 4.875% 12/17/2048 DD 12/17/18	325,998	284,890
MOODY'S CORP 3.250% 05/20/2050 DD 05/20/20	277,313	259,736
MOODY'S CORP 2.750% 08/19/2041 DD 08/19/21	268,733	190,124
MOODY'S CORP 3.100% 11/29/2061 DD 11/29/21	104,375	86,406
MOTIVA ENTERPRISES LLC 144A 6.850% 01/15/2040 DD 01/11/10	406,835	333,299
MOUNT SINAI HOSPITAL/THE 3.737% 07/01/2049 DD 11/21/19	277,983	246,349
MYLAN INC 5.400% 11/29/2043 DD 11/29/13	147,966	170,175
MYLAN INC 5.200% 04/15/2048 DD 10/15/18	199,069	169,898

NXP BV / NXP FUNDING LLC / NXP 3.125% 02/15/2042 DD 02/15/22	192,871	135,845
NXP BV / NXP FUNDING LLC / NXP 3.250% 11/30/2051 DD 11/30/21	93,803	89,911
NXP BV / NXP FUNDING LLC / NXP 3.250% 05/11/2041 DD 05/11/22	482,981	376,496
NASDAQ INC 3.250% 04/28/2050 DD 04/28/20	157,729	123,895
NASDAQ INC 6.100% 06/28/2063 DD 06/28/23	988,227	988,556
NEVADA POWER CO 6.000% 03/15/2054 DD 09/13/23	999,654	1,038,061
NEW ENGLAND POWER CO 144A 2.807% 10/06/2050 DD 10/06/20	264,672	245,369
NEWMONT CORP 6.250% 10/01/2039 DD 09/18/09	813,673	726,163
NISOURCE INC 5.350% 04/01/2034 DD 03/14/24	583,274	555,509
NISOURCE INC 5.800% 02/01/2042 DD 11/23/11	386,303	319,866
NISOURCE INC 5.250% 02/15/2043 DD 06/14/12	440,335	307,636
NISOURCE INC 4.800% 02/15/2044 DD 04/12/13	374,376	384,096
NISOURCE INC 3.950% 03/30/2048 DD 09/14/17	218,604	213,718
*NORFOLK SOUTHERN CORP 4.837% 10/01/2041 DD 04/01/12	200,371	155,224
NORFOLK SOUTHERN CORP 3.950% 10/01/2042 DD 09/07/12	185,677	180,898
NORFOLK SOUTHERN CORP 3.942% 11/01/2047 DD 05/01/18	1,219,894	996,684
NORFOLK SOUTHERN CORP 4.150% 02/28/2048 DD 02/28/18	193,129	203,143
NORFOLK SOUTHERN CORP 4.100% 05/15/2049 DD 05/08/19	299,342	223,811
NORFOLK SOUTHERN CORP 3.155% 05/15/2055 DD 05/15/20	337,548	275,486
NORFOLK SOUTHERN CORP 2.900% 08/25/2051 DD 08/25/21	315,992	283,567
NORFOLK SOUTHERN CORP 3.700% 03/15/2053 DD 02/25/22	291,984	273,425
NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22	195,305	192,970
NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13	608,474	560,606
NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	543,752	455,671
NORTHROP GRUMMAN CORP 5.150% 05/01/2040 DD 03/23/20	696,852	521,865
NORTHROP GRUMMAN CORP 5.250% 05/01/2050 DD 03/23/20	571,937	543,907
NORTHROP GRUMMAN CORP 4.950% 03/15/2053 DD 02/08/23	714,859	670,455
NUCOR CORP 4.400% 05/01/2048 DD 04/26/18	178,507	116,724
NUCOR CORP 3.850% 04/01/2052 DD 03/11/22	764,727	589,246
NUTRIEN LTD 5.250% 01/15/2045 DD 01/15/18	119,312	91,902
OCCIDENTAL PETROLEUM CORP 4.625% 06/15/2045 DD 06/23/15	265,404	261,220
OCCIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16	449,919	434,082
OGLETHORPE POWER CORP 5.250% 09/01/2050 DD 08/19/11	205,922	202,410
OGLETHORPE POWER CORP 5.050% 10/01/2048 DD 04/01/19	255,351	237,997
OGLETHORPE POWER CORP 4.500% 04/01/2047 DD 04/01/23	883,485	779,181
ONCOR ELECTRIC DELIVERY C 144A 5.550% 06/15/2054 DD 06/21/24	614,742	598,014
ONEOK INC 4.450% 09/01/2049 DD 08/15/19	414,424	413,877
ONEOK INC 5.150% 10/15/2043 DD 10/10/13	218,179	187,637
ONEOK INC 4.250% 09/15/2046 DD 09/13/16	209,207	203,777
ONEOK INC 4.200% 10/03/2047 DD 10/03/17	189,348	182,129
ONEOK INC 3.950% 03/01/2050 DD 08/19/19	214,348	220,259
ONEOK INC 5.700% 11/01/2054 DD 09/24/24	828,332	781,354
ONEOK INC 5.850% 11/01/2064 DD 09/24/24	533,384	502,659
ONEOK PARTNERS LP 6.125% 02/01/2041 DD 01/26/11	319,801	343,868
ONEOK PARTNERS LP 6.200% 09/15/2043 DD 09/12/13	207,626	209,740
ORACLE CORP 5.375% 07/15/2040 DD 07/15/11	572,040	544,513
ORACLE CORP 4.500% 07/08/2044 DD 07/08/14	173,424	177,293

ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	202,558	189,487
ORACLE CORP 3.850% 07/15/2036 DD 07/07/16	307,792	325,664
ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	24,697	23,112
ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	689,341	591,248
ORACLE CORP 3.600% 04/01/2040 DD 04/01/20	1,979,154	1,749,983
ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	2,081,706	2,096,648
ORACLE CORP 3.650% 03/25/2041 DD 03/24/21	1,191,833	1,108,409
ORACLE CORP 3.950% 03/25/2051 DD 03/24/21	1,186,935	1,156,444
ORACLE CORP 4.100% 03/25/2061 DD 03/24/21	359,017	342,076
ORACLE CORP 5.500% 09/27/2064 DD 09/27/24	1,661,106	1,539,989
PACIFIC GAS AND ELECTRIC CO 4.450% 04/15/2042 DD 04/16/12	322,512	331,924
PACIFIC GAS AND ELECTRIC CO 4.750% 02/15/2044 DD 02/21/14	901,478	948,495
PACIFIC GAS AND ELECTRIC CO 4.300% 03/15/2045 DD 11/06/14	780,164	791,060
PACIFIC GAS AND ELECTRIC CO 4.250% 03/15/2046 DD 11/05/15	158,769	178,052
PACIFIC GAS AND ELECTRIC CO 4.000% 12/01/2046 DD 12/01/16	464,143	467,282
PACIFIC GAS AND ELECTRIC CO 3.950% 12/01/2047 DD 11/29/17	926,144	759,037
PACIFIC GAS AND ELECTRIC CO 3.500% 08/01/2050 DD 06/19/20	417,805	422,118
PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20	427,178	420,500
PACIFIC GAS AND ELECTRIC CO 4.200% 06/01/2041 DD 03/11/21	355,664	379,394
PACIFICORP 4.150% 02/15/2050 DD 03/01/19	678,273	614,241
PACIFICORP 3.300% 03/15/2051 DD 04/08/20	438,325	306,299
PACKAGING CORP OF AMERICA 3.050% 10/01/2051 DD 09/21/21	258,217	173,472
PEPSICO INC 4.200% 07/18/2052 DD 07/18/22	342,481	310,536
SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08	635,925	504,758
PHILLIPS 66 CO 4.680% 02/15/2045 DD 02/15/23	595,222	518,680
PHILLIPS 66 CO 4.900% 10/01/2046 DD 04/01/23	528,152	516,480
PHILLIPS 66 CO 5.500% 03/15/2055 DD 09/11/24	618,888	571,708
PIEDMONT NATURAL GAS CO INC 3.640% 11/01/2046 DD 07/28/16	88,250	61,052
PLAINS ALL AMERICAN PIPELINE L 5.150% 06/01/2042 DD 03/22/12	216,487	217,631
PLAINS ALL AMERICAN PIPELINE L 4.900% 02/15/2045 DD 12/09/14	178,412	191,149
PRINCIPAL FINANCIAL GROUP INC 4.625% 09/15/2042 DD 09/10/12	78,681	66,158
PRUDENTIAL FINANCIAL INC 6.625% 06/21/2040 DD 06/21/10	173,926	170,089
PUBLIC SERVICE CO OF COLORADO 3.200% 03/01/2050 DD 08/13/19	200,179	159,686
QUEST DIAGNOSTICS INC 5.000% 12/15/2034 DD 08/19/24	378,514	369,630
RPM INTERNATIONAL INC 5.250% 06/01/2045 DD 05/29/15	26,558	23,272
RTX CORP 3.125% 07/01/2050 DD 05/18/20	202,043	193,550
RTX CORP 4.700% 12/15/2041 DD 06/15/20	188,778	142,160
RTX CORP 4.800% 12/15/2043 DD 06/15/20	346,388	235,349
RTX CORP 2.820% 09/01/2051 DD 08/10/21	822,422	735,160
RTX CORP 3.030% 03/15/2052 DD 11/16/21	152,627	158,410
REGENERON PHARMACEUTICALS INC 2.800% 09/15/2050 DD 08/12/20	220,457	197,811
REGIONS FINANCIAL CORP 7.375% 12/10/2037 DD 12/10/07	169,739	173,563
REPUBLIC SERVICES INC 6.200% 03/01/2040 DD 03/04/10	197,363	191,349
REPUBLIC SERVICES INC 5.700% 05/15/2041 DD 05/09/11	166,381	119,917
REPUBLIC SERVICES INC 5.000% 12/15/2033 DD 12/12/23	215,573	211,554
ROGERS COMMUNICATIONS INC 4.300% 02/15/2048 DD 02/08/18	233,096	223,104
ROGERS COMMUNICATIONS INC 4.500% 03/15/2042 DD 03/15/23	415,864	426,786

ROPER TECHNOLOGIES INC 4.900% 10/15/2034 DD 08/21/24	686,654	663,428
ROYALTY PHARMA PLC 3.300% 09/02/2040 DD 03/02/21	531,916	513,742
ROYALTY PHARMA PLC 3.550% 09/02/2050 DD 03/02/21	286,894	276,759
ROYALTY PHARMA PLC 3.350% 09/02/2051 DD 07/26/21	127,815	123,977
SABAL TRAIL TRANSMISSION 144A 4.832% 05/01/2048 DD 04/30/18	379,543	307,800
SEMPRA 6.000% 10/15/2039 DD 10/08/09	464,658	469,085
SEMPRA 3.800% 02/01/2038 DD 01/12/18	212,776	219,121
SEMPRA 4.000% 02/01/2048 DD 01/12/18	337,268	314,221
SHERWIN-WILLIAMS CO/THE 4.000% 12/15/2042 DD 12/07/12	16,763	15,814
SHERWIN-WILLIAMS CO/THE 4.550% 08/01/2045 DD 07/31/15	215,019	152,573
SHERWIN-WILLIAMS CO/THE 4.400% 02/01/2045 DD 08/01/17	298,965	242,862
SMURFIT KAPPA TREASURY UL 144A 5.777% 04/03/2054 DD 04/03/24	140,000	138,558
SOCIETE GENERALE SA 144A VAR RT 01/19/2055 DD 01/19/24	836,889	796,331
SOUTHERN CO/THE 4.250% 07/01/2036 DD 05/24/16	369,657	332,545
SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05	1,048,186	859,734
SOUTHERN COPPER CORP 6.750% 04/16/2040 DD 04/16/10	192,063	187,327
SOUTHERN COPPER CORP 5.250% 11/08/2042 DD 11/08/12	219,138	212,478
SOUTHWESTERN ELECTRIC POWER CO 3.900% 04/01/2045 DD 03/26/15	479,330	346,392
SOUTHWESTERN ELECTRIC POWER CO 3.250% 11/01/2051 DD 11/03/21	451,495	304,742
SPECTRA ENERGY PARTNERS LP 4.500% 03/15/2045 DD 03/12/15	162,706	152,264
STANLEY BLACK & DECKER INC 2.750% 11/15/2050 DD 11/02/20	269,961	172,737
STARBUCKS CORP 4.500% 11/15/2048 DD 08/10/18	172,903	161,296
STARBUCKS CORP 4.450% 08/15/2049 DD 05/13/19	148,140	139,351
STARBUCKS CORP 3.350% 03/12/2050 DD 03/12/20	160,072	147,158
STARBUCKS CORP 3.500% 11/15/2050 DD 05/07/20	312,352	304,652
SUNCOR ENERGY INC 4.000% 11/15/2047 DD 11/15/17	231,014	237,638
ENERGY TRANSFER LP 4.950% 01/15/2043 DD 01/10/13	305,768	288,582
ENERGY TRANSFER LP 5.300% 04/01/2044 DD 04/03/14	296,942	268,578
ENERGY TRANSFER LP 5.350% 05/15/2045 DD 11/17/14	429,265	423,564
ENERGY TRANSFER LP 5.400% 10/01/2047 DD 09/21/17	408,938	427,054
SYSCO CORP 5.375% 09/21/2035 DD 09/22/05	111,279	85,533
SYSCO CORP 4.850% 10/01/2045 DD 09/28/15	791,217	675,344
SYSCO CORP 4.450% 03/15/2048 DD 03/19/18	292,475	277,981
SYSCO CORP 6.600% 04/01/2040 DD 04/02/20	172,400	172,672
SYSCO CORP 6.600% 04/01/2050 DD 04/02/20	725,067	724,482
SYSCO CORP 3.150% 12/14/2051 DD 12/14/21	89,397	90,387
SYSTEM ENERGY RESOURCES INC 5.300% 12/15/2034 DD 12/06/24	134,687	132,228
T-MOBILE USA INC 4.375% 04/15/2040 DD 04/15/21	230,646	225,542
T-MOBILE USA INC 3.300% 02/15/2051 DD 02/15/21	1,770,044	1,476,553
T-MOBILE USA INC 3.600% 11/15/2060 DD 05/15/21	458,469	311,272
T-MOBILE USA INC 3.400% 10/15/2052 DD 04/15/22	887,071	832,332
T-MOBILE USA INC 5.800% 09/15/2062 DD 09/15/22	380,000	367,384
T-MOBILE USA INC 5.750% 01/15/2054 DD 05/11/23	1,532,785	1,476,573
T-MOBILE USA INC 6.000% 06/15/2054 DD 09/14/23	398,201	388,990
T-MOBILE USA INC 5.500% 01/15/2055 DD 01/12/24	239,230	230,812
T-MOBILE USA INC 4.700% 01/15/2035 DD 09/26/24	693,978	657,644
T-MOBILE USA INC 5.250% 06/15/2055 DD 09/26/24	468,971	427,517

TAKEDA PHARMACEUTICAL CO LTD 3.025% 07/09/2040 DD 07/09/20	159,877	160,184
TAKEDA PHARMACEUTICAL CO LTD 3.175% 07/09/2050 DD 07/09/20	449,411	428,413
TAKEDA PHARMACEUTICAL CO LTD 3.375% 07/09/2060 DD 07/09/20	63,486	55,904
TAKEDA PHARMACEUTICAL CO LTD 5.800% 07/05/2064 DD 07/05/24	145,239	139,797
TAPESTRY INC 5.500% 03/11/2035 DD 12/11/24	174,762	170,163
TELUS CORP 4.300% 06/15/2049 DD 05/28/19	219,383	216,084
TENNESSEE GAS PIPELINE CO LLC 7.625% 04/01/2037 DD 03/13/97	386,509	364,845
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18	417,640	339,152
TEXAS INSTRUMENTS INC 4.150% 05/15/2048 DD 05/07/18	349,420	321,317
TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	265,200	188,471
TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	2,875,148	2,295,598
TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11	185,385	153,036
TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	185,260	175,963
TOTALENERGIES CAPITAL INTERNAT 3.127% 05/29/2050 DD 05/29/20	535,166	449,435
TRANSCANADA PIPELINES LTD 7.625% 01/15/2039 DD 01/09/09	518,455	504,078
TRANSCANADA PIPELINES LTD 5.600% 03/31/2034 DD 03/25/04	54,344	54,727
TRANSCANADA PIPELINES LTD 5.850% 03/15/2036 DD 03/20/06	249,535	237,033
TRANSCANADA PIPELINES LTD 6.200% 10/15/2037 DD 10/05/07	299,763	252,575
TRANSCONTINENTAL GAS PIPE LINE 4.600% 03/15/2048 DD 09/15/18	72,798	69,056
TYSON FOODS INC 5.150% 08/15/2044 DD 08/08/14	308,479	315,054
TYSON FOODS INC 4.550% 06/02/2047 DD 06/02/17	309,891	299,902
UNION PACIFIC CORP 4.050% 03/01/2046 DD 03/01/16	360,296	263,673
RTX CORP 4.150% 05/15/2045 DD 05/04/15	1,514,636	1,162,526
RTX CORP 4.050% 05/04/2047 DD 05/04/17	1,340,930	1,061,249
RTX CORP 4.450% 11/16/2038 DD 08/16/18	565,782	520,714
UNITEDHEALTH GROUP INC 5.750% 07/15/2064 DD 07/25/24	1,831,890	1,711,406
VALE OVERSEAS LTD 6.400% 06/28/2054 DD 06/28/24	520,984	516,206
VALERO ENERGY CORP 3.650% 12/01/2051 DD 11/29/21	489,613	442,210
VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15	12,632	12,531
VERIZON COMMUNICATIONS INC 4.125% 08/15/2046 DD 08/01/16	401,355	326,716
VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17	275,454	276,927
VERIZON COMMUNICATIONS INC 4.000% 03/22/2050 DD 03/20/20	289,340	307,865
VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20	463,359	452,275
VERIZON COMMUNICATIONS INC 2.987% 10/30/2056 DD 04/30/21	2,578,402	1,879,803
VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21	522,255	502,545
VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21	1,671,682	1,726,234
VERIZON COMMUNICATIONS INC 2.850% 09/03/2041 DD 09/03/21	550,061	550,084
PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13	241,358	239,176
PARAMOUNT GLOBAL 5.250% 04/01/2044 DD 03/11/14	551,288	474,470
VIATRIS INC 3.850% 06/22/2040 DD 06/22/21	679,400	629,840
VIATRIS INC 4.000% 06/22/2050 DD 06/22/21	184,853	163,766
VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19	1,142,346	859,336
VODAFONE GROUP PLC 5.875% 06/28/2064 DD 06/28/24	1,678,427	1,658,067
WASTE CONNECTIONS INC 2.950% 01/15/2052 DD 09/20/21	798,452	603,067
ELEVANCE HEALTH INC 5.950% 12/15/2034 DD 12/09/04	234,880	207,536
ELEVANCE HEALTH INC 5.850% 01/15/2036 DD 01/10/06	313,476	308,651
ELEVANCE HEALTH INC 6.375% 06/15/2037 DD 06/08/07	178,386	180,244

ELEVANCE HEALTH INC 4.650% 01/15/2043 DD 09/10/12	221,808	169,443
ELEVANCE HEALTH INC 5.100% 01/15/2044 DD 08/06/13	320,409	304,780
ELEVANCE HEALTH INC 4.850% 08/15/2054 DD 08/12/14	285,487	220,106
WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15	145,751	134,494
WESTLAKE CORP 2.875% 08/15/2041 DD 08/19/21	144,721	144,431
WESTLAKE CORP 3.375% 08/15/2061 DD 08/19/21	334,381	207,593
WEYERHAEUSER CO 4.000% 03/09/2052 DD 03/09/22	498,495	392,439
WILLIAMS COS INC/THE 5.750% 06/24/2044 DD 06/24/14	391,392	334,571
WILLIAMS COS INC/THE 5.800% 11/15/2054 DD 08/13/24	718,445	705,326
WILLIAMS COS INC/THE 5.100% 09/15/2045 DD 03/03/15	340,185	363,779
WILLIAMS COS INC/THE 5.800% 11/15/2043 DD 11/15/13	541,525	537,427
WILLIS NORTH AMERICA INC 5.050% 09/15/2048 DD 09/10/18	181,440	136,922
XCEL ENERGY INC 3.500% 12/01/2049 DD 11/07/19	309,466	317,027
ZOETIS INC 4.700% 02/01/2043 DD 08/01/13	66,635	46,269
AT&T INC 3.650% 09/15/2059 DD 03/15/21	2,970,544	2,275,275
AT&T INC 3.800% 12/01/2057 DD 06/01/21	6,288,378	4,054,018
ELEVANCE HEALTH INC 4.375% 12/01/2047 DD 11/21/17	1,687,105	1,352,981
ELEVANCE HEALTH INC 4.550% 03/01/2048 DD 03/02/18	2,552,286	2,138,084
ELEVANCE HEALTH INC 5.375% 06/15/2034 DD 05/30/24	1,074,226	1,065,798
BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18	2,179,139	1,761,213
BAT CAPITAL CORP 4.758% 09/06/2049 DD 09/06/19	3,126,764	2,310,410
BARCLAYS PLC 4.836% 05/09/2028 DD 05/09/17	820,608	810,373
BARCLAYS PLC VAR RT 11/24/2032 DD 11/24/21	1,023,300	1,140,251
BARCLAYS PLC VAR RT 06/27/2034 DD 06/27/23	3,503,705	3,715,250
BAYER US FINANCE LLC 144A 6.875% 11/21/2053 DD 11/21/23	1,384,605	1,388,475
BAYER US FINANCE II LLC 144A 4.625% 06/25/2038 DD 06/25/18	4,425,385	3,832,536
BAYER US FINANCE II LLC 144A 4.875% 06/25/2048 DD 06/25/18	1,851,719	1,423,829
BECTON DICKINSON & CO 4.685% 12/15/2044 DD 12/15/14	2,578,097	2,202,646
BNP PARIBAS SA 144A VAR RT 08/12/2035 DD 08/12/20	2,719,828	2,721,810
BOSTON PROPERTIES LP 6.500% 01/15/2034 DD 05/15/23	1,320,985	1,388,799
BOSTON SCIENTIFIC CORP 7.375% 01/15/2040 DD 12/14/09	2,553,032	2,228,472
CIGNA GROUP/THE 4.900% 12/15/2048 DD 06/15/19	2,640,032	2,154,658
CRH AMERICA INC 144A 5.125% 05/18/2045 DD 05/18/15	2,454,816	2,249,924
CSX CORP 6.150% 05/01/2037 DD 04/25/07	2,934,314	2,684,277
CSX CORP 6.220% 04/30/2040 DD 03/24/10	3,269,773	2,930,123
CSX CORP 3.800% 04/15/2050 DD 03/30/20	1,980,783	1,450,314
CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	4,792,369	4,194,329
CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	925,478	721,621
CVS HEALTH CORP 5.875% 06/01/2053 DD 06/02/23	709,823	711,001
CANADIAN PACIFIC RAILWAY CO 4.800% 08/01/2045 DD 08/03/15	5,639,813	4,979,250
CAPITAL ONE FINANCIAL CORP VAR RT 02/01/2034 DD 02/01/23	929,371	979,826
CAPITAL ONE FINANCIAL CORP VAR RT 06/08/2034 DD 06/08/23	1,605,842	1,636,000
CAPITAL ONE FINANCIAL CORP VAR RT 02/01/2035 DD 02/01/24	1,000,000	1,016,310
CARRIER GLOBAL CORP 3.377% 04/05/2040 DD 10/05/20	2,820,595	2,261,259
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	1,065,073	877,021
CITIGROUP INC 6.625% 06/15/2032 DD 06/06/02	4,397,686	4,152,521
CITIGROUP INC VAR RT 05/25/2034 DD 05/25/23	1,094,597	1,096,027

COMCAST CORP 2.887% 11/01/2051 DD 05/01/22	468,988	356,739
COX COMMUNICATIONS INC 144A 8.375% 03/01/2039 DD 02/20/09	6,033,922	5,329,665
DOMINION ENERGY INC 4.700% 12/01/2044 DD 11/25/14	1,003,510	849,410
DOW CHEMICAL CO/THE 9.400% 05/15/2039 DD 05/13/09	4,547,405	4,000,633
ENEL FINANCE INTERNATIONAL 144A 6.800% 09/15/2037 DD 09/20/07	2,339,189	2,515,313
ENEL FINANCE INTERNATIONAL 144A 6.000% 10/07/2039 DD 10/07/09	2,976,352	2,800,245
EXELON CORP 5.100% 06/15/2045 DD 12/15/15	2,719,497	2,446,929
EXELON CORP 5.600% 03/15/2053 DD 02/21/23	2,800,072	2,762,623
FEDEX CORP 4.100% 02/01/2045 DD 01/09/15	2,646,174	2,075,003
FEDEX CORP 4.750% 11/15/2045 DD 10/23/15	1,569,746	1,352,374
FEDEX CORP 4.400% 01/15/2047 DD 01/06/17	1,959,028	1,599,928
FLORIDA POWER & LIGHT CO 5.300% 04/01/2053 DD 03/03/23	1,990,040	1,909,540
FORD MOTOR CREDIT CO LLC 2.700% 08/10/2026 DD 08/10/21	1,425,000	1,368,456
GE HEALTHCARE TECHNOLOGIES INC 6.377% 11/22/2052 DD 05/22/23	2,132,046	2,232,887
GRUPO TELEVISIA SAB 6.125% 01/31/2046 DD 11/24/15	3,518,539	2,919,278
HCA INC 5.500% 06/15/2047 DD 06/22/17	3,700,000	3,370,071
HCA INC 5.250% 06/15/2049 DD 06/12/19	3,777,646	3,056,739
HSBC HOLDINGS PLC 6.500% 05/02/2036 DD 05/03/06	7,747,283	6,677,363
HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07	5,547,261	4,722,327
JOHNSON CONTROLS INTERNATIONAL 5.125% 09/14/2045 DD 09/14/16	655,309	562,320
KINDER MORGAN ENERGY PARTNERS 6.500% 09/01/2039 DD 09/16/09	2,494,300	2,693,502
KINDER MORGAN ENERGY PARTNERS 5.500% 03/01/2044 DD 02/24/14	932,913	880,812
KINDER MORGAN ENERGY PARTNERS 5.400% 09/01/2044 DD 09/11/14	3,754,588	3,630,169
KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14	2,227,492	2,078,951
KONINKLIJKE PHILIPS NV 6.875% 03/11/2038 DD 03/11/08	4,542,712	3,873,756
KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	5,732,438	4,951,919
LAFARGE SA 7.125% 07/15/2036 DD 07/18/06	7,738,750	8,270,340
LLOYDS BANKING GROUP PLC VAR RT 11/15/2033 DD 11/15/22	2,582,638	2,707,561
MOLSON COORS BEVERAGE CO 4.200% 07/15/2046 DD 07/07/16	4,395,756	3,596,625
NORDSTROM INC 5.000% 01/15/2044 DD 12/12/13	4,116,704	3,569,838
NORFOLK SOUTHERN CORP 4.837% 10/01/2041 DD 04/01/12	3,526,078	3,034,165
NORFOLK SOUTHERN CORP 3.942% 11/01/2047 DD 05/01/18	2,597,945	1,935,645
OCCIDENTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19	5,454,273	4,142,107
FIBERCOP SPA 144A 7.721% 06/04/2038 DD 07/01/24	3,379,071	3,353,392
ORACLE CORP 3.950% 03/25/2051 DD 03/24/21	7,192,322	5,022,375
PETROBRAS GLOBAL FINANCE BV 6.750% 01/27/2041 DD 01/27/11	4,018,194	3,392,103
PETROLEOS MEXICANOS 6.750% 09/21/2047 DD 09/21/16	3,098,755	2,371,772
PETROLEOS MEXICANOS 7.690% 01/23/2050 DD 07/23/20	8,468,173	8,449,646
PROSUS NV 144A 4.027% 08/03/2050 DD 08/03/20	853,960	605,349
PROSUS NV 144A 3.832% 02/08/2051 DD 12/08/20	13,845,212	9,260,826
RTX CORP 6.400% 03/15/2054 DD 11/08/23	2,540,438	2,777,919
RIO OIL FINANCE TRUST SER 144A 9.750% 01/06/2027 DD 11/21/14	2,530,959	2,669,705
RIO OIL FINANCE TRUST SER 144A 8.200% 04/06/2028 DD 04/19/18	1,767,317	1,550,215
SHERWIN-WILLIAMS CO/THE 4.500% 06/01/2047 DD 05/16/17	1,730,269	1,473,518
SHERWIN-WILLIAMS CO/THE 3.300% 05/15/2050 DD 03/17/20	1,123,009	747,259
SOUTHERN CO/THE 4.400% 07/01/2046 DD 05/24/16	1,024,242	827,690
T-MOBILE USA INC 4.500% 04/15/2050 DD 04/15/21	4,113,195	3,058,523

T-MOBILE USA INC 3.300% 02/15/2051 DD 02/15/21	2,893,997	1,915,885
T-MOBILE USA INC 3.400% 10/15/2052 DD 04/15/22	2,174,794	1,487,502
TELECOM ITALIA CAPITAL SA 7.721% 06/04/2038 DD 06/04/08	629,434	619,776
TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	1,925,984	1,657,582
TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	2,156,027	1,706,189
TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09	9,224,346	7,944,156
TRANSCANADA TRUST VAR RT 05/20/2075 DD 05/20/15	3,661,025	3,987,760
TRANSCANADA TRUST VAR RT 03/15/2077 DD 03/02/17	7,004,622	6,742,174
TRANSCANADA TRUST VAR RT 09/15/2079 DD 09/12/19	1,244,031	1,129,140
TRANSCONTINENTAL GAS PIPE LINE 3.950% 05/15/2050 DD 11/15/20	1,516,216	1,129,019
ULTRAPAR INTERNATIONAL SA 144A 5.250% 06/06/2029 DD 06/06/19	1,384,220	1,322,682
UNICREDIT SPA 144A VAR RT 04/02/2034 DD 04/02/19	1,925,000	2,010,740
UNICREDIT SPA 144A VAR RT 06/30/2035 DD 06/30/20	2,025,000	1,956,008
UNITED PARCEL SERVICE INC 5.500% 05/22/2054 DD 05/22/24	851,284	829,889
RTX CORP 4.625% 11/16/2048 DD 08/16/18	971,909	829,540
*VENDEE MORTGAGE TRUST 201 1 DZ 3.750% 09/15/2046 DD 04/01/11	2,079,066	1,993,960
VERIZON COMMUNICATIONS INC 2.987% 10/30/2056 DD 04/30/21	1,345,071	947,330
VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21	6,044,044	4,122,993
VODAFONE GROUP PLC VAR RT 06/04/2081 DD 06/04/21	2,275,000	1,728,636
ELEVANCE HEALTH INC 4.625% 05/15/2042 DD 05/07/12	2,272,775	2,009,870
ZOETIS INC 4.700% 02/01/2043 DD 08/01/13	5,597,037	5,027,314
LEARFIELD COMMUNICATIONS 10/24 0.000% 06/30/2028 DD 10/21/24	413,945	459,043
ALVOGEN PHARMA 6/22 EXTENDED T 0.000% 06/30/2025 DD 06/30/22	761,564	823,472
*BAYMARK HEALTH 6/21 2ND LIEN T 0.000% 06/11/2028 DD 05/19/21	458,353	400,280
*BAYMARK HEALTH 6/21 2ND LIEN D 0.000% 06/11/2028 DD 05/19/21	391,781	337,010
DIAMOND SPORTS GROUP LLC 144A 6.625% 08/15/2027 DD 08/02/19	1,132,289	2,795
EQM MIDSTREAM 10/18 RC 0.000% 04/30/2025 DD 10/31/18	850,992	850,992
PRECYSE SOLUTIONS/NTHRIVE 12/2 0.000% 12/17/2029 DD 11/08/21	1,653,815	679,995
SM WELLNESS/SOLIS MAMMOGRAPHY 0.000% 04/01/2029 DD 03/23/21	754,510	754,510
*SVP WORLDWIDE 4/24 COV-LITE TL 0.000% 07/28/2028 DD 04/04/24	709,196	181,423
*THRASIO 12/20 TL 0.000% 12/18/2026 DD 12/18/20	1,716,638	609,259
*3M- MCLV HOLDINGS 0.000% 02/25/2025 DD 11/18/13	31,719,479	41,689,473
*DBI INVESTORS INC RIGHTS 0.000% 12/31/2023 DD 01/22/19	298,684	-
*DBI INVESTORS INC EQUITY 0.000% 12/31/2023 DD 01/22/19	3,578,121	-
*MRI SOFTWARE 1/20 DELAYED TL	69,622	69,504
*MRI SOFTWARE 1/20 RC	106,458	102,929
*DAVID'S BRIDAL INC 0.000% 12/31/2023 DD 03/31/06	25,673	-
*HYDROFARM HOLDINGS 10/21 COV-L 0.000% 10/25/2028 DD 09/27/21	1,616,884	1,333,512
AT&T INC 3.500% 09/15/2053 DD 03/15/21	4,164,010	3,411,044
AT&T INC 3.550% 09/15/2055 DD 03/15/21	4,092,589	3,460,588
AT&T INC 3.650% 09/15/2059 DD 03/15/21	8,919	6,641
AT&T INC 3.800% 12/01/2057 DD 06/01/21	5,048,718	3,254,829
AKER BP ASA 144A 6.000% 06/13/2033 DD 06/13/23	898,510	869,005
ALCOA NEDERLAND HOLDING B 144A 6.125% 05/15/2028 DD 05/17/18	330,000	329,729
ALFA SAB DE CV 144A 6.875% 03/25/2044 DD 03/25/14	383,063	401,162
ALTA WIND HOLDINGS LLC 144A 7.000% 06/30/2035 DD 07/21/10	248,236	218,707
ALTRIA GROUP INC 4.450% 05/06/2050 DD 05/06/20	391,832	306,733

AMERICAN INTERNATIONAL GROUP I 4.750% 04/01/2048 DD 03/26/18	845,011	752,726
AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20	1,683,588	1,431,679
AMGEN INC 3.375% 02/21/2050 DD 02/21/20	2,152,618	1,410,029
AMGEN INC 3.000% 01/15/2052 DD 08/09/21	314,732	331,296
AMGEN INC 4.200% 02/22/2052 DD 02/22/22	930,143	757,903
APPALACHIAN POWER CO 3.700% 05/01/2050 DD 05/14/20	656,099	458,806
APPLE INC 4.250% 02/09/2047 DD 02/09/17	1,240,187	900,680
ARTHUR J GALLAGHER & CO 5.550% 02/15/2055 DD 12/19/24	521,724	506,730
BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18	1,305,000	1,126,998
BAT CAPITAL CORP 5.650% 03/16/2052 DD 03/16/22	1,087,877	1,063,558
BALTIMORE GAS AND ELECTRIC CO 6.350% 10/01/2036 DD 04/01/07	718,572	644,424
BANCO SANTANDER SA 5.179% 11/19/2025 DD 11/19/15	400,000	399,552
BARCLAYS PLC 5.250% 08/17/2045 DD 08/17/15	199,520	186,744
BARCLAYS PLC 4.375% 01/12/2026 DD 01/12/16	192,558	199,070
BARCLAYS PLC 4.950% 01/10/2047 DD 01/10/17	658,548	587,017
BARCLAYS PLC VAR RT 11/24/2042 DD 11/24/21	612,991	594,246
BARRICK NORTH AMERICA FINANCE 5.700% 05/30/2041 DD 06/01/11	294,975	348,411
BELL TELEPHONE CO OF CANADA OR 4.464% 04/01/2048 DD 03/29/18	300,000	242,895
BOEING CO/THE 3.750% 02/01/2050 DD 07/31/19	980,176	848,805
BOEING CO/THE 3.950% 08/01/2059 DD 07/31/19	728,128	487,673
BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20	2,070,000	1,921,478
BOEING CO/THE 6.858% 05/01/2054 DD 11/01/24	245,000	260,905
BROADCOM INC 144A 3.750% 02/15/2051 DD 01/19/21	2,911,687	2,423,070
CSX CORP 6.150% 05/01/2037 DD 04/25/07	642,684	590,009
CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	682,500	576,702
CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	1,548,621	1,366,400
CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	1,465,653	1,319,536
CABOT CORP 5.000% 06/30/2032 DD 06/22/22	650,612	639,182
THE CAMPBELL'S COMPANY 3.125% 04/24/2050 DD 04/24/20	837,724	541,573
CANADIAN NATURAL RESOURCES LTD 6.250% 03/15/2038 DD 03/19/07	403,587	357,679
CANADIAN NATURAL RESOURCES LTD 4.950% 06/01/2047 DD 05/30/17	899,877	781,089
CANADIAN PACIFIC RAILWAY CO 5.950% 05/15/2037 DD 05/08/07	1,304,457	1,197,446
CANADIAN PACIFIC RAILWAY CO 3.100% 12/02/2051 DD 12/02/21	292,888	192,116
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20	415,000	369,632
CENTENE CORP 2.500% 03/01/2031 DD 02/17/21	1,040,000	860,194
CENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17	684,335	593,246
CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20	348,472	218,971
CHARTER COMMUNICATIONS OPERATI 5.250% 04/01/2053 DD 03/15/22	59,580	48,499
CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16	1,495,000	1,314,912
COMCAST CORP 3.999% 11/01/2049 DD 10/19/17	563,201	382,492
COMCAST CORP 2.937% 11/01/2056 DD 05/01/22	5,864,537	3,494,969
COMCAST CORP 2.987% 11/01/2063 DD 05/01/22	933,154	534,227
CONTINENTAL RESOURCES INC/OK 4.900% 06/01/2044 DD 05/19/14	787,958	805,681
COX COMMUNICATIONS INC 144A 3.350% 09/15/2026 DD 09/13/16	269,544	263,536
CROWN CASTLE INC 4.150% 07/01/2050 DD 04/03/20	79,120	61,300
CROWN CASTLE INC 2.900% 04/01/2041 DD 02/16/21	1,115,050	779,789
KONINKLIJKE AHOLD DELHAIZE NV 5.700% 10/01/2040 DD 10/08/10	150,085	140,805

DELL INTERNATIONAL LLC / EMC C 8.100% 07/15/2036 DD 01/15/21	118,913	141,167
DELL INTERNATIONAL LLC / EMC C 8.350% 07/15/2046 DD 01/15/21	52,710	58,657
DEVON ENERGY CORP 5.000% 06/15/2045 DD 06/16/15	660,990	555,953
DOLLAR GENERAL CORP 4.125% 04/03/2050 DD 04/03/20	346,490	257,733
DOMINION ENERGY INC 4.900% 08/01/2041 DD 08/05/11	938,969	842,080
DOMINION ENERGY INC 4.050% 09/15/2042 DD 09/13/12	656,678	593,543
DOW CHEMICAL CO/THE 5.550% 11/30/2048 DD 05/30/19	644,529	604,855
DUKE ENERGY CORP 3.750% 09/01/2046 DD 08/12/16	1,296,099	1,083,478
DUKE ENERGY CORP 3.950% 08/15/2047 DD 08/10/17	1,872,170	1,297,170
EBAY INC 4.000% 07/15/2042 DD 07/24/12	487,105	449,695
EMPRESA NACIONAL DE TELECOMUNICACIONES 4.750% 08/01/2026 DD 07/22/14	1,072,452	1,069,475
IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06	404,139	403,150
ENERGY TRANSFER LP 6.625% 10/15/2036 DD 10/23/06	992,440	989,083
ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15	224,143	222,323
ENEL FINANCE INTERNATIONAL 4.750% 05/25/2047 DD 05/25/17	659,260	571,095
ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20	526,212	505,482
ONEOK INC 5.050% 04/01/2045 DD 11/12/14	202,400	180,464
ENTERGY CORP 3.750% 06/15/2050 DD 05/19/20	462,480	333,644
ESSENTIAL UTILITIES INC 3.351% 04/15/2050 DD 04/15/20	230,000	151,510
CONSTELLATION ENERGY GENERATION 5.750% 10/01/2041 DD 09/30/10	505,601	493,264
EXELON CORP 4.450% 04/15/2046 DD 04/07/16	367,744	270,803
EXELON CORP 4.700% 04/15/2050 DD 04/01/20	833,777	705,258
EXPEDIA GROUP INC 5.000% 02/15/2026 DD 08/15/16	199,070	200,280
EXPEDIA GROUP INC 3.800% 02/15/2028 DD 09/21/17	310,228	309,133
FMC CORP 4.500% 10/01/2049 DD 09/20/19	224,885	171,558
FMC CORP 6.375% 05/18/2053 DD 05/18/23	743,219	735,032
FEDEX CORP 4.100% 02/01/2045 DD 01/09/15	260,028	207,500
FEDEX CORP 4.550% 04/01/2046 DD 03/24/16	577,454	483,703
FEDEX CORP 4.050% 02/15/2048 DD 01/31/18	29,255	22,987
FEDEX CORP 5.250% 05/15/2050 DD 04/07/20	346,675	320,845
FLORIDA POWER & LIGHT CO 2.875% 12/04/2051 DD 11/18/21	492,904	385,082
FORD MOTOR CO 6.625% 10/01/2028 DD 09/30/98	509,846	451,774
FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13	1,267,380	1,108,770
FOX CORP 5.576% 01/25/2049 DD 01/25/20	100,000	93,015
GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14	836,400	813,514
GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16	109,912	115,496
GENERAL MOTORS CO 5.950% 04/01/2049 DD 09/10/18	380,776	373,631
GENERAL MOTORS FINANCIAL CO IN 4.000% 01/15/2025 DD 01/12/15	148,022	159,933
GENERAL MOTORS FINANCIAL CO IN 4.300% 07/13/2025 DD 07/13/15	284,610	284,168
GLOBAL ATLANTIC FIN CO 144A 6.750% 03/15/2054 DD 03/15/24	293,012	299,838
GOODYEAR TIRE & RUBBER CO/THE 5.625% 04/30/2033 DD 04/06/21	1,505,000	1,321,510
HCA INC 5.250% 06/15/2049 DD 06/12/19	428,597	377,215
HCA INC 6.000% 04/01/2054 DD 02/23/24	775,499	744,143
HSBC HOLDINGS PLC 6.500% 05/02/2036 DD 05/02/22	1,051,395	925,697
HASBRO INC 3.500% 09/15/2027 DD 09/13/17	359,546	347,285
WELLS FARGO BANK NA 6.500% 03/15/2041 DD 03/14/11	499,140	486,991
KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09	1,358,825	1,392,010

HEWLETT PACKARD ENTERPRISE CO 5.600% 10/15/2054 DD 09/26/24	691,506	664,871
HILTON WORLDWIDE FINANCE LLC / 4.875% 04/01/2027 DD 03/16/17	665,000	655,890
HOLCIM US FINANCE LUXEMBO 144A 6.500% 09/12/2043 DD 09/12/13	622,608	597,701
HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20	520,628	526,397
HUMANA INC 5.750% 04/15/2054 DD 03/13/24	854,564	793,585
HYATT HOTELS CORP 4.850% 03/15/2026 DD 03/07/16	459,632	459,724
INDIANA MICHIGAN POWER CO 4.550% 03/15/2046 DD 03/03/16	408,594	347,016
INGERSOLL RAND INC 5.700% 06/15/2054 DD 05/10/24	234,039	230,982
INTEL CORP 4.100% 05/19/2046 DD 05/19/16	831,252	508,866
INTEL CORP 3.734% 12/08/2047 DD 06/08/18	84,124	58,099
INTEL CORP 4.750% 03/25/2050 DD 03/25/20	1,753,052	1,357,826
JBS USA HOLDING LUX SARL/ JBS 6.500% 12/01/2052 DD 06/01/23	827,855	839,207
JEFFERIES FINANCIAL GROUP INC 6.250% 01/15/2036 DD 01/26/06	42,452	41,106
JEFFERIES FINANCIAL GROUP INC 6.500% 01/20/2043 DD 01/18/13	1,039,324	1,105,291
JEFFERIES FINANCIAL GROUP INC 2.625% 10/15/2031 DD 10/08/21	42,334	46,388
JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2064 DD 07/02/2016	306,033	274,989
KELLANOVA 4.500% 04/01/2046 DD 03/07/16	648,470	552,047
KENTUCKY UTILITIES CO 3.300% 06/01/2050 DD 06/03/20	353,257	239,451
KEURIG DR PEPPER INC 3.800% 05/01/2050 DD 04/13/20	124,310	92,081
KEURIG DR PEPPER INC 4.500% 04/15/2052 DD 04/22/22	941,507	782,230
KINDER MORGAN ENERGY PARTNERS 5.000% 03/01/2043 DD 02/28/13	1,923,810	1,831,998
KINDER MORGAN ENERGY PARTNERS 5.400% 09/01/2044 DD 09/11/14	1,392,670	1,337,911
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	224,289	182,201
KROGER CO/THE 5.150% 08/01/2043 DD 07/25/13	610,586	559,309
LYB INTERNATIONAL FINANCE III 4.200% 10/15/2049 DD 10/10/19	369,330	282,218
LYB INTERNATIONAL FINANCE III 4.200% 05/01/2050 DD 04/20/20	74,530	55,972
LEAR CORP 3.800% 09/15/2027 DD 08/17/17	167,807	163,972
LINCOLN NATIONAL CORP 6.300% 10/09/2037 DD 10/09/07	915,200	796,380
LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16	1,178,411	878,014
LOWE'S COS INC 3.000% 10/15/2050 DD 10/22/20	1,358,775	1,176,185
LYONDELLBASELL INDUSTRIES NV 4.625% 02/26/2055 DD 03/05/15	831,083	666,570
MPLX LP 5.200% 03/01/2047 DD 02/10/17	198,608	178,280
MPLX LP 4.700% 04/15/2048 DD 02/08/18	1,746,442	1,493,383
WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23	324,004	291,151
MATTEL INC 5.450% 11/01/2041 DD 11/08/11	661,741	572,768
MEXICO CITY AIRPORT TRUST 144A 5.500% 07/31/2047 DD 09/20/17	223,646	180,968
MICROSOFT CORP 2.675% 06/01/2060 DD 06/01/20	213,707	123,478
MOLSON COORS BEVERAGE CO 4.200% 07/15/2046 DD 07/07/16	824,663	663,378
MOODY'S CORP 5.250% 07/15/2044 DD 07/16/14	538,814	502,207
MORGAN STANLEY 4.350% 09/08/2026 DD 09/08/14	643,865	639,950
MYLAN INC 5.400% 11/29/2043 DD 11/29/13	352,806	317,959
UTAH ACQUISITION SUB INC 5.250% 06/15/2046 DD 12/15/16	814,870	686,931
NATIONWIDE MUTUAL INSURAN 144A 4.350% 04/30/2050 DD 04/30/20	1,579,378	1,224,386
NETFLIX INC 5.400% 08/15/2054 DD 08/01/24	169,643	166,229
NEWMONT CORP 5.450% 06/09/2044 DD 06/09/19	1,665,226	1,430,316
NISOURCE INC 4.800% 02/15/2044 DD 04/12/13	878,325	869,735
NORFOLK SOUTHERN CORP 3.050% 05/15/2050 DD 05/11/20	665,371	472,712

NORTHROP GRUMMAN CORP 5.250% 05/01/2050 DD 03/23/20	1,232,752	1,134,702
NORTHROP GRUMMAN CORP 5.200% 06/01/2054 DD 01/31/24	582,742	544,149
NUTRIEN LTD 4.900% 06/01/2043 DD 12/01/17	896,849	767,584
ONEOK INC 7.150% 01/15/2051 DD 05/07/20	239,117	260,882
ORACLE CORP 4.300% 07/08/2034 DD 07/08/14	470,164	404,782
ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	956,054	757,949
ORACLE CORP 4.375% 05/15/2055 DD 05/05/15	1,301,230	1,034,695
ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	2,595,118	2,079,117
PACIFICORP 3.300% 03/15/2051 DD 04/08/20	510,756	335,626
PEPSICO INC 4.200% 07/18/2052 DD 07/18/22	154,816	126,666
PERNOD RICARD SA 144A 3.250% 06/08/2026 DD 06/08/16	725,927	714,816
PETROLEOS MEXICANOS 6.350% 02/12/2048 DD 08/12/18	653,978	401,433
PETROLEOS MEXICANOS 7.690% 01/23/2050 DD 07/23/20	1,001,531	691,877
PETROLEOS MEXICANOS 6.950% 01/28/2060 DD 07/28/20	183,084	116,049
PLAINS ALL AMERICAN PIPELINE L 4.650% 10/15/2025 DD 08/24/15	29,954	29,956
RTX CORP 3.125% 07/01/2050 DD 05/18/20	1,958,457	1,289,237
RTX CORP 2.820% 09/01/2051 DD 08/10/21	1,993,575	1,336,654
RTX CORP 6.400% 03/15/2054 DD 11/08/23	298,875	326,814
RELIANCE INDUSTRIES LTD 144A 6.250% 10/19/2040 DD 10/19/10	785,610	867,882
REPUBLIC SERVICES INC 6.200% 03/01/2040 DD 03/04/10	1,230,080	1,142,779
REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15	775,180	767,402
NATWEST GROUP PLC 4.800% 04/05/2026 DD 04/05/16	583,941	584,784
SAN DIEGO GAS & ELECTRIC CO 5.350% 04/01/2053 DD 03/10/23	286,949	273,986
SOUTHERN CALIFORNIA GAS CO 5.600% 04/01/2054 DD 03/18/24	407,335	401,952
SOUTHWEST GAS CORP 3.180% 08/15/2051 DD 08/20/21	754,857	475,084
SOUTHWESTERN ELECTRIC POWER CO 6.200% 03/15/2040 DD 03/08/10	547,528	503,694
SOUTHWESTERN ELECTRIC POWER CO 3.250% 11/01/2051 DD 11/03/21	259,061	165,069
STARBUCKS CORP 3.500% 11/15/2050 DD 05/07/20	2,494,559	1,800,214
STEEL DYNAMICS INC 5.000% 12/15/2026 DD 12/06/16	370,000	369,090
STEEL DYNAMICS INC 3.250% 10/15/2050 DD 10/09/20	134,866	92,085
SUNCOR ENERGY INC 4.000% 11/15/2047 DD 11/15/17	651,371	523,547
SUNCOR ENERGY INC 3.750% 03/04/2051 DD 03/04/21	1,154,221	860,073
ENERGY TRANSFER LP 5.350% 05/15/2045 DD 11/17/14	933,711	847,128
ENERGY TRANSFER LP 5.400% 10/01/2047 DD 09/21/17	1,360,293	1,258,684
SYSCO CORP 6.600% 04/01/2050 DD 04/02/20	375,124	412,735
T-MOBILE USA INC 3.300% 02/15/2051 DD 02/15/21	1,958,763	1,384,062
T-MOBILE USA INC 5.750% 01/15/2054 DD 05/11/23	737,003	724,578
T-MOBILE USA INC 5.250% 06/15/2055 DD 09/26/24	1,187,394	1,082,436
TAMPA ELECTRIC CO 3.450% 03/15/2051 DD 03/18/21	359,197	245,434
TEVA PHARMACEUTICAL FINANCE NE 3.150% 10/01/2026 DD 07/21/16	264,295	254,639
TEVA PHARMACEUTICAL FINANCE NE 4.100% 10/01/2046 DD 07/21/16	550,377	398,990
TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	62,066	53,159
TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	296,483	244,469
TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09	962,241	745,378
TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	217,904	205,843
TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	821,634	673,902
TRANSPORTADORA DE GAS DEL 144A 4.250% 04/30/2028 DD 04/30/13	809,600	898,628

TRAVELERS COS INC/THE 2.550% 04/27/2050 DD 04/27/20	99,231	59,046
TUCSON ELECTRIC POWER CO 4.000% 06/15/2050 DD 04/09/20	386,638	294,450
TYSON FOODS INC 5.150% 08/15/2044 DD 08/08/14	303,795	278,526
TYSON FOODS INC 4.550% 06/02/2047 DD 06/02/17	293,277	242,387
RTX CORP 4.500% 06/01/2042 DD 06/01/12	602,562	524,190
VALERO ENERGY CORP 6.625% 06/15/2037 DD 06/08/07	419,820	398,616
VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15	959,417	656,745
VERIZON COMMUNICATIONS INC 4.400% 11/01/2034 DD 10/29/14	521,199	486,533
VERIZON COMMUNICATIONS INC 4.000% 03/22/2050 DD 03/20/20	981,066	695,546
VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20	2,261,258	1,689,108
VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21	2,709,123	2,091,579
VERIZON COMMUNICATIONS INC 2.850% 09/03/2041 DD 09/03/21	279,322	193,740
PARAMOUNT GLOBAL 4.950% 05/19/2050 DD 05/19/20	1,139,844	905,940
VIATRIS INC 4.000% 06/22/2050 DD 06/22/21	741,648	648,242
VIPER ENERGY INC 144A 5.375% 11/01/2027 DD 10/16/19	55,000	54,234
VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19	652,537	509,380
VULCAN MATERIALS CO 5.700% 12/01/2054 DD 11/20/24	323,187	316,836
ELEVANCE HEALTH INC 4.625% 05/15/2042 DD 05/07/12	879,773	829,882
ELEVANCE HEALTH INC 5.100% 01/15/2044 DD 08/06/13	1,492,937	1,373,783
WESTLAKE CORP 3.125% 08/15/2051 DD 08/19/21	510,620	326,183
WEYERHAEUSER CO 6.875% 12/15/2033 DD 12/17/02	99,080	81,904
WEYERHAEUSER CO 4.000% 03/09/2052 DD 03/09/22	761,562	584,885
WHIRLPOOL CORP 4.500% 06/01/2046 DD 05/23/16	704,327	548,532
WHIRLPOOL CORP 4.600% 05/15/2050 DD 05/07/20	108,413	82,993
WILLIAMS COS INC/THE 5.100% 09/15/2045 DD 03/03/15	1,184,312	1,068,882
WILLIAMS COS INC/THE 4.850% 03/01/2048 DD 03/05/18	499,756	439,146
WISCONSIN POWER AND LIGHT CO 3.650% 04/01/2050 DD 04/02/20	469,403	336,764
XCEL ENERGY INC 3.500% 12/01/2049 DD 11/07/19	184,210	127,500
AT&T INC 2.750% 06/01/2031 DD 05/28/20	5,147,594	4,589,250
AT&T INC 2.550% 12/01/2033 DD 06/01/21	564,204	523,920
AMERICAN ELECTRIC POWER CO INC 5.699% 08/15/2025 DD 06/02/23	2,762,568	2,787,016
*AMERICAN EXPRESS CREDIT AC 3 A 3.750% 08/15/2027 DD 08/16/22	9,374,464	9,439,283
ELEVANCE HEALTH INC 3.650% 12/01/2027 DD 11/21/17	5,465,874	5,062,824
*BA CREDIT CARD TRUST A2 A2 4.980% 11/15/2028 DD 12/14/23	1,519,796	1,534,638
BAT CAPITAL CORP 2.726% 03/25/2031 DD 09/25/20	4,792,931	4,489,784
BAT INTERNATIONAL FINANCE PLC 4.448% 03/16/2028 DD 03/16/22	710,588	713,371
BNP PARIBAS SA 144A 4.375% 09/28/2025 DD 09/28/15	2,549,345	2,333,362
BNP PARIBAS SA 144A 4.625% 03/13/2027 DD 03/13/17	2,668,400	2,460,100
BARCLAYS PLC 4.836% 05/09/2028 DD 05/09/17	6,855,253	6,605,766
BARCLAYS PLC VAR RT 08/09/2026 DD 08/09/22	775,000	776,465
BAYER US FINANCE LLC 144A 6.250% 01/21/2029 DD 11/21/23	1,598,768	1,632,000
BAYER US FINANCE II LLC 144A 4.250% 12/15/2025 DD 06/25/18	3,316,023	3,178,464
BAYER US FINANCE II LLC 144A 4.375% 12/15/2028 DD 06/25/18	2,982,870	2,596,293
BECTON DICKINSON & CO 3.700% 06/06/2027 DD 06/06/17	5,302,863	4,954,570
BNP PARIBAS SA 144A VAR RT 01/20/2028 DD 01/20/22	2,726,534	2,851,170
BOSTON PROPERTIES LP 3.650% 02/01/2026 DD 01/20/16	1,950,401	1,872,583
BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16	580,858	649,573

BOSTON PROPERTIES LP 3.200% 01/15/2025 DD 12/04/17	1,103,760	1,049,160
BOSTON PROPERTIES LP 4.500% 12/01/2028 DD 11/28/18	1,880,301	1,824,825
BOSTON PROPERTIES LP 6.750% 12/01/2027 DD 11/17/22	1,174,307	1,225,725
CCO HOLDINGS LLC / CCO HOLDING 4.500% 05/01/2032 DD 05/01/21	4,935,890	4,644,864
CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18	2,306,031	2,082,813
CVS HEALTH CORP 3.750% 04/01/2030 DD 03/31/20	1,626,632	1,419,413
CVS HEALTH CORP VAR RT 03/10/2055 DD 12/10/24	1,702,594	1,705,712
CRH SMW FINANCE DAC 5.200% 05/21/2029 DD 05/21/24	2,473,589	2,492,276
CAPITAL ONE FINANCIAL CORP 4.200% 10/29/2025 DD 10/29/15	1,551,808	1,490,205
CAPITAL ONE FINANCIAL CORP 3.750% 07/28/2026 DD 07/28/16	1,155,468	1,128,691
CAPITAL ONE FINANCIAL CORP VAR RT 03/03/2026 DD 03/03/22	2,875,000	2,862,868
CAPITAL ONE FINANCIAL CORP VAR RT 05/10/2028 DD 05/09/22	2,352,329	2,342,269
CARRIER GLOBAL CORP 2.493% 02/15/2027 DD 08/15/20	3,821,292	3,681,178
CEMEX SAB DE CV 144A 5.450% 11/19/2029 DD 11/19/19	2,652,460	2,565,368
CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16	434,918	409,520
CHARTER COMMUNICATIONS OPERATI 4.200% 03/15/2028 DD 09/18/17	3,610,922	3,338,945
CHARTER COMMUNICATIONS OPERATI 6.550% 06/01/2034 DD 05/14/24	1,321,754	1,355,714
CITIGROUP INC 4.450% 09/29/2027 DD 09/29/15	3,612,002	3,477,624
CITIGROUP INC 4.125% 07/25/2028 DD 07/25/16	4,013,659	3,621,818
COX COMMUNICATIONS INC 144A 3.500% 08/15/2027 DD 08/07/17	1,562,256	1,450,140
COX COMMUNICATIONS INC 144A 1.800% 10/01/2030 DD 09/17/20	678,340	762,200
COX COMMUNICATIONS INC 144A 5.700% 06/15/2033 DD 06/20/23	2,817,430	2,733,445
DOW CHEMICAL CO/THE 4.800% 11/30/2028 DD 05/30/19	2,666,478	2,461,165
ELANCO ANIMAL HEALTH INC VAR RT 08/28/2028 DD 02/28/19	3,971,199	3,927,739
EXELON CORP 3.950% 06/15/2025 DD 12/15/15	4,773,478	4,530,162
EXELON CORP 3.400% 04/15/2026 DD 04/07/16	662,101	663,849
EXELON CORP 2.750% 03/15/2027 DD 09/15/22	649,149	622,492
EXELON CORP 5.150% 03/15/2028 DD 02/21/23	1,478,029	1,458,541
FORD MOTOR CREDIT CO LLC 5.125% 06/16/2025 DD 06/19/20	1,294,000	1,299,207
FORD MOTOR CREDIT CO LLC 3.375% 11/13/2025 DD 11/13/20	2,260,500	2,165,526
FORD MOTOR CREDIT CO LLC 2.700% 08/10/2026 DD 08/10/21	850,250	912,304
FORD MOTOR CREDIT CO LLC 4.950% 05/28/2027 DD 03/28/22	424,945	421,082
FORD MOTOR CREDIT CO LLC 5.800% 03/05/2027 DD 01/05/24	649,207	656,182
FORD MOTOR CREDIT CO LLC 4.134% 08/04/2025 DD 08/04/15	1,110,610	1,105,117
FORD MOTOR CREDIT CO LLC 4.542% 08/01/2026 DD 08/01/19	2,492,531	2,446,191
HALEON US CAPITAL LLC 3.375% 03/24/2027 DD 09/24/22	2,430,299	2,378,509
GE HEALTHCARE TECHNOLOGIES INC 5.650% 11/15/2027 DD 05/15/23	2,290,777	2,355,867
GRUPO TELEVISA SAB 6.625% 03/18/2025 DD 03/18/05	5,281,371	4,835,464
HCA INC 4.500% 02/15/2027 DD 08/15/16	2,928,914	2,674,377
HCA INC 4.125% 06/15/2029 DD 06/12/19	994,367	882,358
HCA INC 3.375% 03/15/2029 DD 03/15/23	1,198,487	1,230,276
HSBC HOLDINGS PLC 4.250% 08/18/2025 DD 08/18/15	6,930,676	6,574,986
HSBC HOLDINGS PLC VAR RT 03/29/2033 DD 03/29/22	2,860,364	2,839,961
HP INC 4.000% 04/15/2029 DD 03/31/22	1,113,266	1,078,380
HP INC 4.750% 01/15/2028 DD 06/21/22	1,372,814	1,373,061
IMPERIAL BRANDS FINANCE P 144A 3.500% 07/26/2026 DD 07/26/19	312,741	293,559
IMPERIAL BRANDS FINANCE P 144A 6.125% 07/27/2027 DD 07/27/22	692,692	718,851

IMPERIAL BRANDS FINANCE P 144A 5.500% 02/01/2030 DD 07/01/24	2,841,137	2,880,866
IMPERIAL BRANDS FINANCE P 144A 4.250% 07/21/2025 DD 07/21/15	5,573,657	5,355,331
JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22	962,037	970,530
JOHNSON CONTROLS INTERNATIONAL 3.900% 02/14/2026 DD 08/14/16	2,540,304	2,500,179
KINDER MORGAN INC 4.300% 06/01/2025 DD 11/26/14	6,788,421	6,385,216
KINDER MORGAN INC 4.300% 03/01/2028 DD 03/01/18	3,062,142	2,870,273
HOLCIM FINANCE US LLC 144A 3.500% 09/22/2026 DD 09/22/16	3,614,498	3,576,735
LLOYDS BANKING GROUP PLC 4.650% 03/24/2026 DD 03/24/16	4,537,161	4,423,656
LLOYDS BANKING GROUP PLC VAR RT 08/11/2026 DD 08/11/22	1,275,000	1,272,195
MOLSON COORS BEVERAGE CO 3.000% 07/15/2026 DD 07/07/16	6,256,894	6,136,452
NEWS CORP 144A 3.875% 05/15/2029 DD 04/15/21	1,415,210	1,345,078
NEWS CORP 144A 5.125% 02/15/2032 DD 02/11/22	1,404,360	1,298,784
NEXTERA ENERGY CAPITAL HOLDING 1.900% 06/15/2028 DD 06/08/21	984,982	905,820
NORDSTROM INC 6.950% 03/15/2028 DD 03/16/98	1,084,725	1,025,080
OCCIDENTAL PETROLEUM CORP 5.550% 03/15/2026 DD 09/15/19	2,401,200	2,408,376
ORACLE CORP 2.800% 04/01/2027 DD 04/01/20	2,730,293	2,664,749
OTIS WORLDWIDE CORP 2.565% 02/15/2030 DD 08/15/20	2,408,606	2,199,186
OTIS WORLDWIDE CORP 5.250% 08/16/2028 DD 08/16/23	1,494,600	1,518,495
PETROLEOS MEXICANOS 6.700% 02/16/2032 DD 12/16/21	10,558,806	10,243,661
PROSUS NV 144A 3.680% 01/21/2030 DD 01/21/20	2,271,500	1,985,764
PROSUS NV 144A 3.061% 07/13/2031 DD 07/13/21	2,112,750	2,267,028
PROSUS NV 144A 3.257% 01/19/2027 DD 01/19/22	1,604,250	1,720,872
PROSUS NV 144A 4.193% 01/19/2032 DD 01/19/22	4,642,344	4,500,611
RTX CORP 5.750% 11/08/2026 DD 11/08/23	2,697,570	2,747,601
RIO OIL FINANCE TRUST SER 144A 9.750% 01/06/2027 DD 11/21/14	875,308	829,243
RIO OIL FINANCE TRUST SER 144A 8.200% 04/06/2028 DD 04/19/18	816,371	798,441
NATWEST GROUP PLC VAR RT 05/18/2029 DD 05/18/18	3,445,022	3,490,349
SHERWIN-WILLIAMS CO/THE 3.450% 06/01/2027 DD 05/16/17	3,927,053	3,670,357
SHERWIN-WILLIAMS CO/THE 4.250% 08/08/2025 DD 08/10/22	1,174,871	1,172,427
SOUTHERN CO/THE VAR RT 08/01/2027 DD 05/01/22	1,054,757	1,058,715
SOUTHERN CO/THE VAR RT 01/15/2051 DD 09/18/20	2,606,500	2,645,838
SOUTHERN CO/THE VAR RT 09/15/2051 DD 05/06/21	2,889,406	2,992,563
T-MOBILE USA INC 3.750% 04/15/2027 DD 04/15/21	1,014,794	1,025,703
T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21	2,149,618	1,905,242
T-MOBILE USA INC 3.375% 04/15/2029 DD 03/23/21	926,344	956,694
T-MOBILE USA INC 3.500% 04/15/2031 DD 03/23/21	2,918,226	2,723,100
T-MOBILE USA INC 2.550% 02/15/2031 DD 02/15/21	934,802	946,792
TRANSCANADA TRUST VAR RT 05/20/2075 DD 05/20/15	1,442,031	1,363,973
TRANSCANADA TRUST VAR RT 03/15/2077 DD 03/02/17	4,890,688	4,702,726
TRANSCANADA TRUST VAR RT 09/15/2079 DD 09/12/19	2,274,446	2,402,425
TRANSCANADA TRUST VAR RT 03/07/2082 DD 03/07/22	2,018,520	1,991,325
ULTRAPAR INTERNATIONAL SA 144A 5.250% 10/06/2026 DD 10/06/16	1,290,938	1,232,300
UNICREDIT SPA 144A VAR RT 04/02/2034 DD 04/02/19	458,622	470,043
UNICREDIT SPA 144A VAR RT 06/30/2035 DD 06/30/20	3,924,628	3,887,868
RTX CORP 4.125% 11/16/2028 DD 08/16/18	5,081,075	4,622,843
VERIZON COMMUNICATIONS INC 2.355% 03/15/2032 DD 03/15/22	5,237,821	4,686,675
VMWARE LLC 4.650% 05/15/2027 DD 04/07/20	5,093,312	4,680,918

VODAFONE GROUP PLC VAR RT 06/04/2081 DD 06/04/21	971,726	1,040,134
WILLIAMS COS INC/THE 3.500% 11/15/2030 DD 05/14/20	2,605,623	2,366,863
ZOETIS INC 4.500% 11/13/2025 DD 11/13/15	462,018	424,554
ZOETIS INC 3.900% 08/20/2028 DD 08/20/18	3,554,496	3,489,768
Total corporate debt instruments - other	1,579,882,454	1,412,128,353

Total corporate debt instruments	2,776,704,893	2,470,090,169

MUNICIPAL BONDS

CALIFORNIA ST INFRASTRUCTURE & 6.486% 05/15/2049 DD 03/25/10	2,221,820	2,125,120
CALIFORNIA ST 7.500% 04/01/2034 DD 04/28/09	6,563,327	5,133,870
CALIFORNIA ST 7.500% 04/01/2034 DD 04/28/09	1,122,272	969,731
CALIFORNIA ST 7.500% 04/01/2034 DD 04/28/09	4,515,494	4,597,666
CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	3,589,844	2,955,075
CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09	6,314,199	5,106,666
CALIFORNIA ST 7.625% 03/01/2040 DD 04/01/10	771,440	559,707
CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	2,029,425	1,786,260
CALIFORNIA ST PUBLIC WKS BRD L 8.361% 10/01/2034 DD 10/29/09	15,244,171	14,543,498
CHICAGO IL 6.050% 01/01/2029 DD 01/28/09	191,230	201,552
CHICAGO IL TRANSIT AUTH SALES 6.899% 12/01/2040 DD 08/06/08	5,350,097	4,947,105
CHICAGO IL TRANSIT AUTH SALES 6.899% 12/01/2040 DD 08/06/08	2,754,639	2,491,665
CHICAGO IL TRANSIT AUTH SALES 6.200% 12/01/2040 DD 04/06/10	2,697,626	2,362,123
DALLAS TX CONVENTION CENTER HO 7.088% 01/01/2042 DD 09/01/09	8,691,338	8,361,520
DIST OF COLUMBIA WTR & SWR AUT 4.814% 10/01/2114 DD 07/23/14	1,485,000	1,273,209
FLORIDA ST BRD OF ADMIN FIN CO 1.258% 07/01/2025 DD 09/16/20	2,600,000	2,556,632
GOLDEN ST TOBACCO SECURITIZATI 2.746% 06/01/2034 DD 10/07/21	299,517	252,480
GOLDEN ST TOBACCO SECURITIZATI 3.714% 06/01/2041 DD 12/15/21	2,816,120	2,466,080
ILLINOIS ST MUNI ELEC AGY PWR 6.832% 02/01/2035 DD 08/06/09	816,041	785,865
ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03	878,837	965,012
ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03	5,554,262	5,242,615
MUNI ELEC AUTH OF GEORGIA 6.655% 04/01/2057 DD 03/12/10	2,639,674	2,509,232
NEW JERSEY ST TURNPIKE AUTH TU 7.414% 01/01/2040 DD 04/28/09	4,022,597	3,035,840
NEW JERSEY ST TURNPIKE AUTH TU 7.102% 01/01/2041 DD 12/15/10	6,497,780	5,568,265
NEW JERSEY ST TURNPIKE AUTH TU 7.102% 01/01/2041 DD 12/15/10	184,501	139,598
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10	4,160,965	3,879,517
NEW YORK CITY NY TRANSITIONAL 5.572% 11/01/2038 DD 11/03/10	825,070	670,417
NEW YORK CITY NY MUNI WTR FIN 5.724% 06/15/2042 DD 06/30/10	674,905	491,090
NEW YORK CITY NY MUNI WTR FIN 5.440% 06/15/2043 DD 09/23/10	3,106,548	2,719,664
NEW YORK CITY NY MUNI WTR FIN 5.882% 06/15/2044 DD 11/18/10	901,680	644,423
NEW YORK ST DORM AUTH ST PERSO 5.389% 03/15/2040 DD 10/14/10	7,311,340	6,490,156
OHIO UNIV GEN RECPTS ATHENS 5.590% 12/01/2114 DD 11/14/14	1,040,000	943,727
OKLAHOMA ST DEV FIN AUTH 4.714% 05/01/2052 DD 08/25/22	310,000	282,156
PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	6,211,237	5,291,937
PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	6,259,157	5,237,338
PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	1,233,475	1,020,588
RIVERSIDE CNTY CA PENSN OBLG 3.818% 02/15/2038 DD 05/06/20	100,000	89,266
SAN DIEGO CNTY CA WTR AUTH FIN 6.138% 05/01/2049 DD 02/04/10	3,155,104	2,556,947

TEXAS NATURAL GAS SECURITIZTN 5.102% 04/01/2035 DD 09/01/23	2,639,677	2,624,007
TEXAS NATURAL GAS SECURITIZTN 5.169% 04/01/2041 DD 09/01/23	838,735	822,300
TEXAS NATURAL GAS SECURITIZTN 5.169% 04/01/2041 DD 09/01/23	950,000	935,551
UNIV OF CALIFORNIA CA RGTS MED 3.256% 05/15/2060 DD 03/05/20	3,796,407	2,385,945
UNIV OF CALIFORNIA CA RGTS MED 4.132% 05/15/2032 DD 05/11/22	2,000,000	1,897,520
UNIV OF CALIFORNIA CA RGTS MED 4.563% 05/15/2053 DD 05/11/22	6,475,000	5,577,371
UNIV OF CALIFORNIA REVENUES 4.767% 05/15/2115 DD 04/08/15	1,190,000	970,397
UNIV OF CALIFORNIA REVENUES 4.858% 05/15/2112 DD 03/01/12	412,965	249,330
UNIV OF MASSACHUSETTS MA BLDG 6.423% 05/01/2029 DD 10/27/09	127,867	120,108
UNIV OF MASSACHUSETTS MA BLDG 6.573% 05/01/2039 DD 10/27/09	127,600	120,074
UNIV OF MICHIGAN MI 4.454% 04/01/2122 DD 03/16/22	394,768	309,941
Total municipal bonds	144,093,750	127,266,155

CORPORATE STOCK

Corporate stock - common

AFLAC INC	577,353	578,747
ADVANCE AUTO PARTS INC	750,135	746,425
ALLSTATE CORP/THE	805,482	930,405
ALLY FINANCIAL INC	1,901,429	1,712,384
ALTRIA GROUP INC	3,889,160	4,098,542
AMERICAN FINANCIAL GROUP INC/O	138,377	142,407
AMERICAN INTERNATIONAL GROUP I	1,921,460	1,835,361
AMERIPRISE FINANCIAL INC	31,705	38,335
AMGEN INC	2,553,694	2,082,514
APPLE INC	9,853,474	11,045,275
APPLIED MATERIALS INC	5,400,269	3,988,501
ARROW ELECTRONICS INC	1,134,070	1,025,320
AUTONATION INC	633,583	673,416
AVNET INC	927,795	921,251
BEST BUY CO INC	3,543,462	3,283,223
BIOGEN INC	3,462,378	2,434,792
BIONTECH SE ADR	398,255	375,807
BRISTOL-MYERS SQUIBB CO	1,932,862	1,859,919
CBRE GROUP INC	934,362	1,065,681
CH ROBINSON WORLDWIDE INC	1,008,450	1,014,292
CIGNA GROUP/THE	1,089,308	876,192
CSX CORP	1,637,919	1,566,644
CAPITAL ONE FINANCIAL CORP	683,511	867,705
CARDINAL HEALTH INC	3,217,457	3,595,053
CENTENE CORP	1,491,066	1,224,019
CHARTER COMMUNICATIONS INC	3,120,734	3,554,182
CISCO SYSTEMS INC	6,340,046	7,765,501
CLEVELAND-CLIFFS INC	248,441	174,680
COGNIZANT TECHNOLOGY SOLUTIONS	1,778,966	1,901,353
COMCAST CORP	959,123	924,139
COMERICA INC	582,937	637,612
CONSOLIDATED EDISON INC	317,101	284,465

COREBRIDGE FINANCIAL INC	630,244	642,268
CORNING INC	798,426	889,432
DXC TECHNOLOGY CO	306,025	307,292
DAVITA INC	1,980,154	2,003,521
DICK'S SPORTING GOODS INC	916,647	928,404
DISCOVER FINANCIAL SERVICES	247,935	336,413
DOLLAR GENERAL CORP	1,952,195	1,690,938
EASTMAN CHEMICAL CO	695,548	613,305
EBAY INC	2,865,328	3,020,434
ELECTRONIC ARTS INC	842,728	837,714
EVERGY INC	1,411,871	1,563,986
EXPEDITORS INTERNATIONAL OF WA	637,560	560,164
FIDELITY NATIONAL FINANCIAL IN	255,602	263,353
FIRST AMERICAN FINANCIAL CORP	191,505	189,755
FOOT LOCKER INC	544,468	417,836
FOX CORP	362,132	381,790
FRANKLIN RESOURCES INC	679,746	629,457
GE HEALTHCARE TECHNOLOGIES INC	834,662	781,096
GAP INC/THE	608,336	592,002
GILEAD SCIENCES INC	5,115,322	6,390,896
HP INC	3,328,056	2,990,898
HERTZ GLOBAL HOLDINGS INC	156,259	131,731
HEWLETT PACKARD ENTERPRISE CO	2,223,601	2,312,248
HONEYWELL INTERNATIONAL INC	86,464	94,648
HOST HOTELS & RESORTS INC	332,434	326,836
HUMANA INC	2,929,063	2,146,387
HUNTSMAN CORP	268,262	218,037
INTEL CORP	2,999,813	2,123,275
INTERNATIONAL PAPER CO	1,398,290	1,573,320
JOYY INC ADR	226,626	304,835
JEFFERIES FINANCIAL GROUP INC	499,277	667,576
JONES LANG LASALLE INC	791,839	903,204
JUNIPER NETWORKS INC	1,590,341	1,629,936
KOHL'S CORP	2,845,911	1,710,676
KROGER CO/THE	4,067,821	4,836,415
KYNDRYL HOLDINGS INC	541,005	748,329
LKQ CORP	181,101	167,396
LABCORP HOLDINGS INC	393,191	422,866
LAM RESEARCH CORP	3,937,624	2,945,539
ESTEE LAUDER COS INC/THE	634,601	652,101
LEIDOS HOLDINGS INC	681,665	630,407
LOWE'S COS INC	737,471	796,917
LUFAX HOLDING LTD ADR	44,429	45,575
LUMEN TECHNOLOGIES INC	865,577	1,353,307
MACY'S INC	1,588,359	1,557,204
MANPOWERGROUP INC	791,940	641,154
MARATHON PETROLEUM CORP	7,821,282	6,339,020

MASCO CORP	382,608	372,937
MCKESSON CORP	1,892,403	1,822,572
MICRON TECHNOLOGY INC	4,510,839	2,999,883
NRG ENERGY INC	883,553	947,400
NVR INC	936,634	989,647
NETAPP INC	2,768,735	2,575,119
NORFOLK SOUTHERN CORP	1,458,247	1,463,824
OLD REPUBLIC INTERNATIONAL COR	319,390	329,148
OMNICOM GROUP INC	543,321	463,325
ONEMAIN HOLDINGS INC	407,750	433,148
ORACLE CORP	493,553	570,242
ORGANON & CO	765,789	562,081
PPL CORP	859,834	936,536
PVH CORP	752,760	722,590
PAYPAL HOLDINGS INC	328,507	411,472
PFIZER INC	6,391,489	6,131,083
PHILLIPS 66	5,341,148	4,441,561
T ROWE PRICE GROUP INC	1,307,849	1,250,436
PRINCIPAL FINANCIAL GROUP INC	264,246	242,680
PULTEGROUP INC	1,438,977	1,342,301
QORVO INC	1,429,441	920,768
QUALCOMM INC	5,423,911	4,563,128
QUEST DIAGNOSTICS INC	536,833	568,139
RALPH LAUREN CORP	263,729	320,831
RELIANCE INC	631,904	603,142
ROBERT HALF INC	324,606	347,368
SILICON MOTION TECHNOLOGY CORP ADR	35,343	23,998
SKYWORKS SOLUTIONS INC	278,114	280,495
SOUTHERN CO/THE	369,741	348,214
STEEL DYNAMICS INC	774,556	733,242
SYNCHRONY FINANCIAL	4,515,478	6,254,365
TAPESTRY INC	542,406	741,038
TARGET CORP	4,006,940	3,598,356
TERADYNE INC	1,392,308	1,252,778
TOLL BROTHERS INC	409,736	425,963
TRAVELERS COS INC/THE	1,674,410	1,816,070
TYSON FOODS INC	1,370,824	1,283,497
UGI CORP	391,081	434,629
UNION PACIFIC CORP	382,017	382,651
UNITED STATES STEEL CORP	795,579	747,848
UNIVERSAL HEALTH SERVICES INC	1,488,863	1,336,500
UNUM GROUP	449,273	562,915
VALERO ENERGY CORP	6,412,401	5,330,213
PARAMOUNT GLOBAL	867,000	850,482
VIPSHOP HOLDINGS LTD ADR	1,011,991	971,160
VISTRA CORP	1,721,887	2,631,387
WALMART INC	8,746,304	10,985,657

WALGREENS BOOTS ALLIANCE INC	2,062,783	1,392,913
WESTERN DIGITAL CORP	3,271,569	2,731,948
WEYERHAEUSER CO	1,131,309	1,052,894
WHIRLPOOL CORP	333,638	416,020
WORLD KINECT CORP	332,254	328,524
XEROX HOLDINGS CORP	633,835	441,108
ZIONS BANCORP NA	368,219	438,069
TELSTRA GROUP LTD	233,184	233,179
RIO TINTO LTD	1,961,904	1,796,607
DOWNER EDI LTD	115,293	127,067
BLUESCOPE STEEL LTD	341,801	288,314
SUNCORP GROUP LTD	909,068	1,060,257
JB HI-FI LTD	294,887	348,429
METCASH LTD	120,020	83,051
SIMS LTD	59,454	52,187
BRAMBLES LTD	145,142	167,668
AURIZON HOLDINGS LTD	332,060	227,908
AMPOL LTD	284,527	231,420
MEDIBANK PVT LTD	163,724	158,563
AGL ENERGY LTD	1,865,071	2,030,416
VIVA ENERGY GROUP LTD	164,319	129,738
CONTACT ENERGY LTD	40,724	44,900
FLETCHER BUILDING LTD	169,380	57,796
AIR NEW ZEALAND LTD	32,234	15,114
VOESTALPINE AG	541,989	369,668
WIENERBERGER AG	125,028	105,987
STRABAG SE	13,444	13,948
UCB SA	143,004	225,891
COLRUYT GROUP N.V	271,810	208,685
PROXIMUS SADP	527,553	251,350
AGEAS SA/NV	743,921	723,861
BPOST SA	112,337	22,227
FRESENIUS SE & CO KGAA	293,542	336,332
CONTINENTAL AG	358,811	317,886
BASF SE	4,345,860	3,742,367
HEIDELBERG MATERIALS AG	1,464,472	1,948,149
FRESENIUS MEDICAL CARE AG	210,917	243,591
AURUBIS AG	320,930	327,143
MERCEDES-BENZ GROUP AG	1,655,235	1,664,222
BAYERISCHE MOTOREN WERKE AG	2,729,763	2,310,801
NATURGY ENERGY GROUP SA	463,719	456,697
TELEFONICA SA	4,146,751	3,332,677
MAPFRE SA	383,545	445,629
ABENGOA SA WTS EXP 31-MAR-2025	3,515	-
RENAULT SA	1,193,794	1,318,907
VIVENDI SE	308,268	75,659
ORANGE SA	573,509	469,517

CARREFOUR SA	411,203	322,423
SANOFI SA	2,186,289	2,115,495
AXA SA	363,047	401,264
CIE DE SAINT-GOBAIN SA	1,616,993	2,070,714
VALEO SE	547,411	453,220
LOUIS HACHETTE GROUP	35,804	44,402
CIE GENERALE DES ETABLISSEMENT	1,121,706	938,902
AMUNDI SA	215,182	211,603
CYFROWY POLSAT SA	31,424	35,567
PGE POLSKA GRUPA ENERGETYCZNA	35,106	29,533
POWSZECHNY ZAKLAD UBEZPIECZEN	164,771	143,238
HELLENIC TELECOMMUNICATIONS OR	77,991	76,610
MOTOR OIL HELLAS CORINTH REFIN	112,736	98,550
ENEL SPA	457,983	488,964
TELECOM ITALIA SPA/MILANO	373,011	343,761
ALITALIA-LINEE AEREE ITALIANE SPA NVP (POST REVERSE SPLIT)	34,178	-
UNIPOL ASSICURAZIONI SPA	294,006	431,762
RANDSTAD NV	1,393,883	1,027,955
KONINKLIJKE AHOLD DELHAIZE NV	5,614,021	5,919,963
AKZO NOBEL NV	616,192	471,918
NN GROUP NV	1,891,567	1,884,034
HAVAS NV	53,706	47,707
ARCELORMITTAL SA	3,661,847	3,447,567
SONAE SGPS SA	49,348	42,552
NAVIGATOR CO SA/THE	122,843	121,441
ZURICH INSURANCE GROUP AG	310,832	332,941
NOVARTIS AG	1,255,495	1,144,267
ROCHE HOLDING AG	6,531,236	5,965,379
ADECCO GROUP AG	1,011,405	540,662
SWATCH GROUP AG/THE	712,050	599,917
SWISS LIFE HOLDING AG	108,951	117,340
AG ANADOLU GRUBU HOLDING AS	49,416	38,584
IS YATIRIM MENKUL DEGERLER AS	206,831	236,812
IMPERIAL BRANDS PLC	1,373,497	1,638,496
PEARSON PLC	130,080	147,697
PERSIMMON PLC	1,145,885	976,594
INTU PROPERTIES PLC	193,622	-
RIO TINTO PLC	3,738,956	3,246,435
TAYLOR WIMPEY PLC	744,825	616,521
KINGFISHER PLC	840,075	764,343
KELDA GROUP DEFERRED SHARES	-	-
CENTRICA PLC	1,053,494	1,504,169
GLENCORE PLC	4,798,596	3,988,097
CURRYS PLC	134,875	177,927
EVRAZ PLC	573,711	9
PLUS500 LTD	185,443	213,902
INTERNATIONAL DISTRIBUTION SER	804,537	976,633

ABERDEEN GROUP PLC	384,132	286,712
VODAFONE GROUP PLC	5,579,847	5,003,683
M&G PLC	1,109,247	981,243
NATWEST GROUP PLC	2,556,705	2,655,853
GSK PLC	4,235,013	3,703,526
CANAL+ FRANCE SA	104,508	72,196
DIRECT LINE INSURANCE GROUP PL	575,393	739,379
ASUSTEK COMPUTER INC	125,794	150,315
MICRO-STAR INTERNATIONAL CO LT	55,647	55,972
CHICONY ELECTRONICS CO LTD	90,517	78,818
CATCHER TECHNOLOGY CO LTD	213,429	183,440
CHENG SHIN RUBBER INDUSTRY CO	73,141	71,814
CHINA MOTOR CORP	62,071	38,750
FARGLORY LAND DEVELOPMENT CO L	29,719	27,049
COMPAL ELECTRONICS INC	437,248	476,590
AUO CORP	133,792	109,480
EVERGREEN MARINE CORP TAIWAN L	1,832,515	2,065,763
FAR EASTERN NEW CENTURY CORP	44,622	35,663
NOVATEK MICROELECTRONICS CORP	231,139	199,057
MEDIATEK INC	169,013	172,643
FAR EASTONE TELECOMMUNICATIONS	36,676	35,450
RADIANT OPTO-ELECTRONICS CORP	139,846	143,848
POWERTECH TECHNOLOGY INC	161,287	104,196
FLEXIUM INTERCONNECT INC	42,376	29,419
POU CHEN CORP	185,726	194,717
UNI-PRESIDENT ENTERPRISES CORP	148,009	140,655
SUPREME ELECTRONICS CO LTD	98,278	72,351
WAN HAI LINES LTD	257,503	237,478
YANG MING MARINE TRANSPORT COR	879,419	923,607
INNOLUX CORP	95,464	83,199
PEGATRON CORP	479,671	412,064
PRIMAX ELECTRONICS LTD	78,070	62,591
TPK HOLDING CO LTD	62,302	52,006
BANGKOK BANK PCL	159,024	163,423
KRUNG THAI BANK PCL	119,026	120,537
SUPALAI PCL	31,269	34,110
KASIKORNBANK PCL	506,142	570,098
SRI TRANG AGRO-INDUSTRY PCL	74,598	73,525
TISCO FINANCIAL GROUP PCL	195,015	215,807
CHAROEN POKPHAND FOODS PCL	115,161	108,868
PTT GLOBAL CHEMICAL PCL	79,750	73,068
PTT PCL	230,148	233,364
STAR PETROLEUM REFINING PCL	31,839	27,088
THANACHART CAPITAL PCL	106,767	120,122
SCB X PCL	775,308	890,512
JIANGXI COPPER CO LTD HK/00358	366,390	328,825
ANHUI CONCH CEMENT CO LTD HK/00914	235,785	240,568

BEIJING ENTERPRISES HOLDINGS L HK/00392	111,912	116,865
HENGAN INTERNATIONAL GROUP CO HK/01044	40,597	37,571
CITIC LTD HK/00267	342,601	401,932
LENOVO GROUP LTD HK/00992	996,595	926,515
PETROCHINA CO LTD HK/00857	1,963,896	1,662,799
SKYWORTH GROUP LTD HK/00751	147,932	125,246
CHINA TAIPING INSURANCE HOLDIN HK/00966	168,500	177,712
CHINA PETROLEUM & CHEMICAL COR HK/00386	2,344,244	2,131,064
ENN ENERGY HOLDINGS LTD HK/02688	65,861	70,460
FIRST PACIFIC CO LTD HK/00142	15,206	22,062
KUNLUN ENERGY CO LTD HK/00135	321,590	337,386
KERRY PROPERTIES LTD HK/00683	163,442	121,188
KINGBOARD HOLDINGS LTD HK/00148	297,790	227,249
PCCW LTD HK/00008	85,120	86,137
SINOTRANS LTD HK/00598	31,302	31,182
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551	225,681	230,717
CHINA EVERBRIGHT ENVIRONMENT G HK/00257	106,441	111,099
ORIENT OVERSEAS INTERNATIONAL HK/00316	114,869	111,130
PICC PROPERTY & CASUALTY CO LT HK/02328	398,464	495,580
CHINA RESOURCES POWER HOLDINGS HK/00836	341,486	286,799
SHANGHAI INDUSTRIAL HOLDINGS L HK/00363	31,406	32,008
TINGYI CAYMAN ISLANDS HOLDING HK/00322	63,212	65,139
PING AN INSURANCE GROUP CO OF HK/02318	1,192,824	1,369,415
BEIJING ENTERPRISES WATER GROU HK/00371	31,003	32,959
CHINA SHENHUA ENERGY CO LTD HK/01088	427,606	395,780
COSCO SHIPPING HOLDINGS CO LTD HK/01919	271,342	272,710
CHINA CONSTRUCTION BANK CORP HK/00939	1,808,564	2,040,446
DONGFENG MOTOR GROUP CO LTD HK/00489	87,255	107,272
CHINA NATIONAL BUILDING MATERI HK/03323	95,197	108,461
BANK OF CHINA LTD HK/03988	1,316,065	1,405,966
INDUSTRIAL & COMMERCIAL BANK O HK/01398	418,358	477,542
KINGBOARD LAMINATES HOLDINGS L HK/01888	191,707	141,082
CHINA COMMUNICATIONS SERVICES HK/00552	82,315	91,576
CHINA CITIC BANK CORP LTD HK/00998	91,914	99,548
FOSUN INTERNATIONAL LTD HK/00656	30,871	33,022
SINOTRUK HONG KONG LTD HK/03808	84,203	98,327
CRRC CORP LTD HK/01766	131,275	139,956
SINOPHARM GROUP CO LTD HK/01099	311,630	331,238
CHINA HONGQIAO GROUP LTD HK/01378	278,326	295,970
HKT TRUST & HKT LTD HK/06823	37,769	35,840
LONGFOR GROUP HOLDINGS LTD HK/00960	134,134	121,010
CHINA MINSHENG BANKING CORP LT HK/01988	44,298	49,599
SITC INTERNATIONAL HOLDINGS CO HK/01308	176,493	178,541
ZHONGSHENG GROUP HOLDINGS LTD HK/00881	88,683	113,219
AAC TECHNOLOGIES HOLDINGS INC HK/02018	281,193	342,755
PEOPLE'S INSURANCE CO GROUP OF HK/01339	61,431	89,676
SINOPEC ENGINEERING GROUP CO L HK/02386	68,623	90,104

CHINA LESSO GROUP HOLDINGS LTD HK/02128	31,069	32,163
CHINA TOWER CORP LTD HK/00788	31,651	35,757
XINYI SOLAR HOLDINGS LTD HK/00968	60,967	60,634
CHINA CINDA ASSET MANAGEMENT C HK/01359	43,064	45,614
TOPSPORTS INTERNATIONAL HOLDIN HK/06110	31,222	21,100
SHENZHEN INTERNATIONAL HOLDING HK/00152	78,047	90,066
WH GROUP LTD HK/00288	701,556	749,321
BAIC MOTOR CORP LTD HK/01958	31,089	37,539
CHINA RESOURCES PHARMACEUTICAL HK/03320	112,694	115,938
CK ASSET HOLDINGS LTD HK/01113	437,991	369,596
BHARAT PETROLEUM CORP LTD	306,686	299,713
RELIANCE INFRASTRUCTURE LTD	25,400	26,037
CHAMBAL FERTILISERS AND CHEMIC	63,318	57,141
HINDUSTAN PETROLEUM CORP LTD	409,032	406,660
STEEL AUTHORITY OF INDIA LTD	17,195	15,632
CHENNAI PETROLEUM CORP LTD	20,757	21,702
GAIL INDIA LTD	302,386	280,754
VEDANTA LTD	1,367,388	1,182,738
OIL & NATURAL GAS CORP LTD	629,503	597,361
NATIONAL ALUMINIUM CO LTD	765,093	714,041
INDIAN OIL CORP LTD	705,226	672,589
HERO MOTOCORP LTD	170,775	155,074
ORACLE FINANCIAL SERVICES SOFT	20,249	20,615
GLENMARK PHARMACEUTICALS LTD	75,508	78,187
AUROBINDO PHARMA LTD	20,555	21,822
JINDAL STEEL & POWER LTD	197,471	186,338
PETRONET LNG LTD	195,889	198,038
PTC INDIA LTD	83,140	74,099
NTPC LTD	205,073	192,070
ITC LTD	62,115	63,429
RAJESH EXPORTS LTD	49,975	47,938
GREAT EASTERN SHIPPING CO LTD/	33,505	29,934
REDINGTON LTD	47,515	44,399
POWER FINANCE CORP LTD	773,092	672,831
POWER GRID CORP OF INDIA LTD	153,015	140,158
RELIANCE POWER LTD	137,158	123,654
REC LTD	415,267	365,417
OIL INDIA LTD	171,789	161,007
COAL INDIA LTD	236,153	220,200
BHARAT HEAVY ELECTRICALS LTD	182,285	166,471
GUJARAT STATE FERTILIZERS & CH	50,571	44,545
AMARA RAJA ENERGY & MOBILITY L	29,929	27,387
INDUS TOWERS LTD	253,158	239,317
SAMMAAN CAPITAL LTD	525,904	499,974
HOUSING & URBAN DEVELOPMENT CO	108,340	96,953
TATA STEEL LTD	143,728	132,818
JINDAL SAW LTD	82,155	75,714

GENERAL INSURANCE CORP OF INDI	37,693	37,107
ALPS ALPINE CO LTD	368,177	367,317
AMADA CO LTD	241,660	239,606
AGC INC	536,640	462,029
BRIDGESTONE CORP	195,278	166,493
BROTHER INDUSTRIES LTD	288,251	269,475
COCA-COLA BOTTLERS JAPAN HOLDI	121,132	150,939
CANON INC	2,182,732	2,520,174
CANON MARKETING JAPAN INC	53,679	72,372
CHUBU ELECTRIC POWER CO INC	649,972	598,375
KDDI CORP	13,379	12,833
DAITO TRUST CONSTRUCTION CO LT	1,071,735	1,107,104
DAICEL CORP	250,735	264,905
DIC CORP	62,272	62,443
SUMITOMO PHARMA CO LTD	137,274	131,472
DAI NIPPON PRINTING CO LTD	490,358	511,010
SUGI HOLDINGS CO LTD	163,090	167,996
OTSUKA CORP	169,088	181,414
DOWA HOLDINGS CO LTD	172,722	141,766
DENKA CO LTD	100,239	92,293
SUBARU CORP	547,603	512,451
FUJITSU LTD	1,640,380	1,849,530
FURUKAWA ELECTRIC CO LTD	251,382	374,319
H2O RETAILING CORP	298,123	376,768
HINO MOTORS LTD	349,798	290,635
INABATA & CO LTD	70,439	88,992
ISUZU MOTORS LTD	278,651	320,012
IZUMI CO LTD	26,605	24,594
KAMIGUMI CO LTD	44,738	45,752
KANEKA CORP	106,989	75,004
KANDENKO CO LTD	173,110	229,990
KAO CORP	245,575	227,620
K'S HOLDINGS CORP	303,368	275,938
KINDEN CORP	75,684	84,999
KONICA MINOLTA INC	300,847	327,342
KURARAY CO LTD	180,574	235,073
EDION CORP	183,462	211,966
JFE HOLDINGS INC	308,628	252,500
SOHGO SECURITY SERVICES CO LTD	72,565	83,955
PANASONIC HOLDINGS CORP	598,458	687,193
MITSUBISHI GAS CHEMICAL CO INC	66,310	64,814
MITSUBISHI MATERIALS CORP	522,182	453,059
MITSUMI MINING & SMELTING CO LT	335,260	320,715
MORINAGA MILK INDUSTRY CO LTD	94,380	85,687
SEIKO EPSON CORP	284,454	296,406
NEC CORP	108,308	130,949
NIPPON TELEGRAPH & TELEPHONE C	219,757	213,133

NITTO DENKO CORP	377,819	428,022
NIKON CORP	171,179	158,567
NIPPON ELECTRIC GLASS CO LTD	200,860	186,610
NISSHINBO HOLDINGS INC	37,276	28,665
NIPPON TELEVISION HOLDINGS INC	88,877	118,879
TAIHEIYO CEMENT CORP	219,786	239,651
ALFRESA HOLDINGS CORP	252,692	250,603
COMSYS HOLDINGS CORP	79,062	80,402
KEWPIE CORP	159,149	172,865
ARCS CO LTD	33,728	31,481
RICOH CO LTD	385,869	444,922
MITSUBISHI SHOKUHIN CO LTD	26,294	28,748
SANKYU INC	79,229	80,081
MEDIPAL HOLDINGS CORP	352,234	310,513
SEINO HOLDINGS CO LTD	147,194	151,024
SEKISUI CHEMICAL CO LTD	240,489	290,227
SEKISUI HOUSE LTD	337,518	373,002
SHIMAMURA CO LTD	187,249	218,724
RESONAC HOLDINGS CORP	201,902	247,808
SUMITOMO HEAVY INDUSTRIES LTD	151,034	125,951
SUZUKEN CO LTD/AICHI JAPAN	340,638	337,582
TAIYO YUDEN CO LTD	329,080	222,338
TOKAI RIKA CO LTD	29,239	26,102
TOHO GAS CO LTD	42,639	45,983
TOHOKU ELECTRIC POWER CO INC	263,236	257,191
TOPPAN HOLDINGS INC	230,826	250,355
TOYO SEIKAN GROUP HOLDINGS LTD	250,912	281,749
MAZDA MOTOR CORP	637,984	488,113
UBE CORP	208,774	184,054
YAMADA HOLDINGS CO LTD	506,478	460,423
ASTELLAS PHARMA INC	232,749	183,562
YAMATO HOLDINGS CO LTD	736,972	546,024
ELECTRIC POWER DEVELOPMENT CO	455,097	476,236
HAKUHODO DY HOLDINGS INC	44,482	44,993
MITSUBISHI CHEMICAL GROUP CORP	448,290	372,983
TSURUHA HOLDINGS INC	156,290	122,137
BIC CAMERA INC	106,805	114,380
DCM HOLDINGS CO LTD	24,522	23,691
IDEMITSU KOSAN CO LTD	338,938	311,651
TS TECH CO LTD	14,822	13,721
MS&AD INSURANCE GROUP HOLDINGS	1,760,167	2,415,770
PERSOL HOLDINGS CO LTD	394,181	326,098
DAI-ICHI LIFE HOLDINGS INC	458,720	441,932
MEIJI HOLDINGS CO LTD	282,361	252,560
PALTAC CORP	65,142	58,286
SOMPO HOLDINGS INC	354,569	461,278
UNITED SUPER MARKETS HOLDINGS	64,563	32,624

ITOHAM YONEKYU HOLDINGS INC	80,493	71,056
JAPAN POST HOLDINGS CO LTD	5,523,122	5,874,368
JAPAN POST INSURANCE CO LTD	251,762	255,260
SAMSUNG FIRE & MARINE INSURANC	220,440	196,522
DB INSURANCE CO LTD	168,999	139,171
KT&G CORP	266,491	279,654
KOREA GAS CORP	114,165	73,282
CJ CORP	218,776	167,820
SK TELECOM CO LTD	77,485	78,255
LG UPLUS CORP	98,250	97,325
DAEWOO ENGINEERING & CONSTRUCT	35,450	27,790
LG H&H CO LTD	58,146	48,066
SHINHAN FINANCIAL GROUP CO LTD	248,162	216,216
HMM CO LTD	46,270	41,194
S-OIL CORP	88,034	69,945
HYUNDAI MOBIS CO LTD	74,271	65,545
HYUNDAI ENGINEERING & CONSTRUC	183,731	141,463
HYUNDAI STEEL CO	38,819	26,338
KIA CORP	639,982	491,205
KOREA ELECTRIC POWER CORP	254,409	238,478
HANWHA CORP	93,753	85,516
CJ LOGISTICS CORP	112,674	91,271
KUMHO PETROCHEMICAL CO LTD	84,169	45,788
KT CORP	667,199	695,482
LG ELECTRONICS INC	536,199	373,160
GS ENGINEERING & CONSTRUCTION	83,477	79,481
LX INTERNATIONAL CORP	60,957	49,611
DOOSAN CO LTD	178,363	220,851
AMOREPACIFIC GROUP	30,488	18,339
POSCO HOLDINGS INC	1,060,591	684,656
SHINSEGAE INC	45,497	35,957
HYUNDAI MARINE & FIRE INSURANC	109,040	71,978
GS HOLDINGS CORP	37,581	29,525
LG DISPLAY CO LTD	138,224	102,851
SK NETWORKS CO LTD	32,144	26,211
HYUNDAI GLOVIS CO LTD	234,497	220,051
LOTTE SHOPPING CO LTD	34,980	27,819
SAMSUNG LIFE INSURANCE CO LTD	49,627	49,907
SK INC	106,564	85,484
KB FINANCIAL GROUP INC	221,475	183,353
BNK FINANCIAL GROUP INC	66,707	69,458
HANWHA LIFE INSURANCE CO LTD	33,502	25,752
HANKOOK TIRE & TECHNOLOGY CO L	107,987	88,374
WOORI FINANCIAL GROUP INC	167,031	158,873
DL E&C CO LTD	31,327	29,089
UNITED TRACTORS TBK PT	315,790	313,082
GUDANG GARAM TBK PT	30,269	22,929

BANK MANDIRI PERSERO TBK PT	68,043	63,605
PERUSAHAAN GAS NEGARA TBK PT	31,648	33,045
INDO TAMBANGRAYA MEGAH TBK PT	202,417	198,404
ALAMTRI RESOURCES INDONESIA TB	284,775	188,421
ASTRA INTERNATIONAL TBK PT	86,244	94,742
TELKOM INDONESIA PERSERO TBK P	94,895	87,504
JARDINE CYCLE & CARRIAGE LTD	237,567	232,588
JARDINE MATHESON HOLDINGS LTD	294,421	311,372
COMFORTDELGRO CORP LTD	186,840	158,827
HUTCHISON PORT HOLDINGS TRUST	98,200	67,043
AMMB HOLDINGS BHD	31,596	42,526
CIMB GROUP HOLDINGS BHD	186,902	193,653
YTL CORP BHD	36,452	29,438
MALAYAN BANKING BHD	232,533	251,449
TENAGA NASIONAL BHD	300,290	324,093
PUBLIC BANK BHD	63,822	76,076
YANBU NATIONAL PETROCHEMICAL C	41,508	41,558
ARAB NATIONAL BANK	20,326	21,078
BANQUE SAUDI FRANSI	32,127	32,035
SAUDI TELECOM CO	95,171	93,565
SAUDI BASIC INDUSTRIES CORP	115,672	112,588
SAUDI ELECTRICITY CO	59,764	59,141
SAHARA INTERNATIONAL PETROCHEM	36,812	36,564
BEZEQ THE ISRAELI TELECOMMUNIC	206,192	262,214
DELEK GROUP LTD	16	23
G CITY LTD	40,908	20,350
PAZ RETAIL AND ENERGY LTD	32,990	37,504
OIL REFINERIES LTD	118,463	128,881
ISRACARD LTD	-	4
AMDOCS LTD	442,006	457,542
INVESCO LTD	552,545	586,419
LIBERTY GLOBAL LTD	126,439	118,930
SEAGATE TECHNOLOGY HOLDINGS PL	3,332,947	2,778,837
AFRICAN RAINBOW MINERALS LTD	156,368	125,421
BARLOWORLD LTD	30,641	37,942
EXXARO RESOURCES LTD	208,448	193,097
MTN GROUP LTD	170,539	164,807
TELKOM SA SOC LTD	44,624	45,513
NEDBANK GROUP LTD	232,959	229,414
ANGLO AMERICAN PLATINUM LTD	148,745	128,594
SAPPI LTD	43,653	40,763
STANDARD BANK GROUP LTD	227,701	218,328
TIGER BRANDS LTD	33,259	45,107
INVESTEC LTD	88,457	76,594
IMPALA PLATINUM HOLDINGS LTD	111,755	108,723
KUMBA IRON ORE LTD	69,865	58,231
GROWTHPOINT PROPERTIES LTD	111,848	105,187

MOTUS HOLDINGS LTD	42,402	39,995
OLD MUTUAL LTD	76,505	71,829
ABSA GROUP LTD	121,835	133,499
MOMENTUM GROUP LTD	43,216	41,275
SIBANYE STILLWATER LTD	236,267	184,409
VALE SA	2,763,005	2,227,792
BANCO DO BRASIL SA	232,390	187,793
CIA SIDERURGICA NACIONAL SA	32,181	19,791
ULTRAPAR PARTICIPACOES SA	145,763	93,822
JBS S/A	359,344	354,900
BANCO SANTANDER BRASIL SA	58,586	45,497
TELEFONICA BRASIL SA	45,037	33,311
B3 SA - BRASIL BOLSA BALCAO	44,813	42,931
VIBRA ENERGIA SA	293,308	208,206
BANCO SANTANDER CHILE	65,785	66,090
EMPRESAS CMPC SA	31,406	25,890
CENCOSUD SA	32,865	38,982
ALFA SAB DE CV	144,672	166,758
CEMEX SAB DE CV	531,296	470,059
GRUPO MEXICO SAB DE CV	137,254	132,746
GRUPO FINANCIERO INBURSA SAB D	33,701	29,215
ORBIA ADVANCE CORP SAB DE CV	31,724	15,922
CHECK POINT SOFTWARE TECHNOLOG	242,918	317,763
ZIM INTEGRATED SHIPPING SERVIC	1,465,812	1,569,071
LYONDELLBASELL INDUSTRIES NV	984,361	754,360
NXP SEMICONDUCTORS NV	194,081	160,876
ATCO LTD CL 1 NON-VTG	290,647	290,800
BANK OF NOVA SCOTIA	355,274	391,800
CANADIAN TIRE CORP LTD CL A	61,023	56,148
EMPIRE CO LTD CL A NON-VTG	45,468	45,776
FINNING INTERNATIONAL INC	231,090	235,712
IMPERIAL OIL LTD	843,921	733,014
IGM FINANCIAL INC	85,738	86,189
MANULIFE FINANCIAL CORP	385,471	485,140
LINAMAR CORP	65,718	51,333
LOBLAW COMPANIES LTD	379,317	381,444
MAGNA INTL INC	3,615,559	2,888,661
SUN LIFE FINANCIAL INC	222,191	263,254
ONEX CORP SUB-VTG	192,297	223,904
WEST FRASER TIMBER CO LTD	533,407	510,948
WESTON (GEORGE) LTD	123,868	179,988
CANFOR CORPORATION NEW	10,654	9,499
CI FINANCIAL INC	549,212	700,356
SUNCOR ENERGY INC NEW	3,630,287	3,675,718
ARC RESOURCES LTD	438,913	442,295
BAUSCH HEALTH COS INC	237,374	248,850
CGI INC CL A SUB VTG	412,753	426,500

AP MOLLER - MAERSK A/S	3,379,744	3,428,540
D/S NORDEN A/S	216,984	146,199
H LUNDBECK A/S	7,369	6,706
H LUNDBECK A/S	194,228	218,242
ORSTED AS	213,859	173,949
KESKO OYJ	339,224	322,404
OUTOKUMPU OYJ	314,314	254,148
FORTUM OYJ	426,577	396,584
NOKIA OYJ	1,039,274	1,066,827
KONE OYJ	329,558	322,331
SAMPO OYJ	661,602	593,279
TELENOR ASA	551,119	521,953
YARA INTERNATIONAL ASA	1,088,893	966,678
DNO ASA	127,973	108,895
GOLDEN OCEAN GROUP LTD	250,976	166,195
PEAB AB	82,357	89,549
TELEFONAKTIEBOLAGET LM ERICSSO	2,045,474	2,215,176
TELIA CO AB	313,816	311,878
SKANSKA AB	315,308	352,886
VOLVO AB	379,717	419,871
TELE2 AB	334,508	290,546
SAMHALLSBYGGNADSBOLAGET I NORD	352,497	251,950
ELECTROLUX AB	365,380	271,627
STAR BULK CARRIERS CORP	212,453	138,960
DRILLCO HLDG LUX S A	31,409	59,421
DRILLCO HLDG LUX S A	282,684	534,786
FORSEA HLDGS S A	-	13,492
FORSEA HLDG S A NPV	-	121,479
BIRMINGHAM STL CORP WTS TO PUR COM 05/15/10 EXP	4	4
ACUITY INC	2,170,200	2,428,769
ADOBE INC	1,670,876	1,441,208
AIRBNB INC	4,622,360	4,341,129
ALARM.COM HOLDINGS INC	202,675	216,144
ALLSTATE CORP/THE	1,413,105	1,600,928
ALPHABET INC	13,736,933	19,229,662
AMAZON.COM INC	7,219,248	8,556,868
APPLE INC	9,638,124	12,426,341
ARISTA NETWORKS INC	4,735,330	6,167,574
ASTERA LABS INC	36,436	46,622
ATLASSIAN CORP	2,583,954	2,384,394
AUTOHOME INC ADR	327,256	301,539
AVEPOINT INC	74,989	66,717
BANK OF NEW YORK MELLON CORP/T	947,380	1,014,233
BERKSHIRE HATHAWAY INC	10,872,089	10,667,038
BLEND LABS INC	158,479	130,923
BOISE CASCADE CO	801,908	1,252,666
BOOKING HOLDINGS INC	4,864,611	8,828,882

BOOZ ALLEN HAMILTON HOLDING CO	3,596,897	2,820,847
BOX INC	2,305,440	2,208,777
CACI INTERNATIONAL INC	559,062	507,903
CARDINAL HEALTH INC	2,664,954	2,932,268
CERENCE INC	132,857	136,017
CINTAS CORP	6,808,299	7,213,910
CITIGROUP INC	7,134,335	8,091,964
CLOROX CO/THE	223,214	213,732
COLGATE-PALMOLIVE CO	7,223,952	7,223,345
COMCAST CORP	744,577	646,116
COMMVAULT SYSTEMS INC	2,392,046	4,081,663
COREBRIDGE FINANCIAL INC	560,490	575,105
COURSERA INC	634,765	652,928
CROSS COUNTRY HEALTHCARE INC	237,802	384,901
DATADOG INC	886,641	1,114,399
DOORDASH INC	5,353,439	5,780,833
DOUBLEVERIFY HOLDINGS INC	364,149	339,863
DROPBOX INC	3,992,633	5,182,891
EBAY INC	2,231,593	2,347,595
EMCOR GROUP INC	2,203,277	2,948,534
EPAM SYSTEMS INC	191,274	183,315
EQUITABLE HOLDINGS INC	5,046,218	5,702,617
TELEFONAKTIEBOLAGET LM ERICSSO ADR	6,320,429	6,158,324
ETSY INC	2,079,220	1,975,442
EXELIXIS INC	676,816	757,042
EXPEDIA GROUP INC	413,815	479,054
META PLATFORMS INC	3,568,599	4,322,235
FEDERATED HERMES INC	162,524	157,945
F5 INC	1,363,944	1,388,869
FORTINET INC	4,047,303	5,048,539
GITLAB INC	179,936	160,767
WW GRAINGER INC	2,367,711	2,756,341
HARTFORD INSURANCE GROUP INC/T	3,269,199	3,067,138
HUYA INC ADR	84,416	78,322
INCYTE CORP	588,549	701,199
CORECARD CORP	44,329	46,921
INTUIT INC	4,595,714	4,528,971
IROBOT CORP	180,712	176,785
JOYY INC ADR	41,266	49,718
JACKSON FINANCIAL INC	1,878,252	2,345,587
JAMES HARDIE INDUSTRIES PLC ADR	437,118	449,395
LEIDOS HOLDINGS INC	3,779,338	3,320,727
M/I HOMES INC	668,441	1,102,554
MAPLEBEAR INC	635,064	610,904
MARSH & MCLENNAN COS INC	4,142,314	3,949,552
MASTERCARD INC	1,019,669	1,063,145
MEDIAALPHA INC	93,304	82,202

METLIFE INC	64,332	70,335
MICROSOFT CORP	4,527,763	5,788,881
MOODY'S CORP	2,933,339	2,915,486
MOTOROLA SOLUTIONS INC	4,327,636	4,436,946
NETAPP INC	3,320,119	4,099,481
NOVOLIPETSK STEEL PJSC GDR	269,952	-
NU SKIN ENTERPRISES INC	52,064	48,065
NVIDIA CORP	6,206,524	13,098,109
PALO ALTO NETWORKS INC	711,916	676,527
PEGASYSTEMS INC	1,138,012	1,561,100
PINTEREST INC	1,027,459	900,450
PROCORE TECHNOLOGIES INC	1,715,357	1,928,698
PROGRESSIVE CORP/THE	323,898	395,596
QUALYS INC	308,919	354,897
REDDIT INC	1,087,325	2,511,256
RINGCENTRAL INC	325,804	336,306
ROBLOX CORP	461,648	565,466
ROKU INC	1,472,005	1,501,519
SPS COMMERCE INC	22,971	24,103
EW SCRIPPS CO/THE	64,421	71,317
SEA LTD ADR	4,383,379	4,164,743
SERVICENOW INC	4,228,157	6,371,321
SNOWFLAKE INC	932,933	831,961
SYNCHRONY FINANCIAL	710,760	936,975
TAL EDUCATION GROUP ADR	233,411	228,556
TESLA INC	493,014	580,318
TRADE DESK INC/THE	3,486,030	3,686,799
QIFU TECHNOLOGY INC ADR	2,228,507	2,676,429
TRAVELERS COS INC/THE	1,993,942	2,190,895
TWILIO INC	1,784,112	2,190,998
VEEVA SYSTEMS INC	2,873,141	2,847,836
VIOMI TECHNOLOGY CO LTD ADR	27,378	26,187
VIPSHOP HOLDINGS LTD ADR	312,785	279,772
WIPRO LTD ADR	2,173,192	2,181,695
YELP INC	1,299,052	1,294,670
YIREN DIGITAL LTD ADR	22,297	34,718
ZENTALIS PHARMACEUTICALS INC	83,885	68,454
ZETA GLOBAL HOLDINGS CORP	189,012	159,913
ZOOM COMMUNICATIONS INC	3,948,941	4,767,411
COMPUTERSHARE LTD	440,597	487,983
ARISTOCRAT LEISURE LTD	503,730	677,625
PRO MEDICUS LTD	236,619	411,158
RESOLUTE MINING LTD	77,232	35,762
NORTHERN STAR RESOURCES LTD	1,155,045	948,224
MOUNT GIBSON IRON LTD	40,297	19,127
BYRON ENERGY LIMITED	31,695	8,728
SERVICE STREAM LTD	38,011	57,293

TUAS LTD	24,777	44,568
DEUTSCHE BOERSE AG	2,031,249	2,045,021
INDUSTRIA DE DISEÑO TEXTIL SA	2,015,695	2,876,314
GUERBET	36,804	37,908
BANK POLSKA KASA OPIEKI SA	141,983	122,289
ENEA SA	130,583	174,985
POWSZECHNY ZAKŁAD UBEZPIECZEN	216,981	287,441
PIRAEUS PORT AUTHORITY SA	30,978	54,985
EDISON SPA	25,103	26,806
DATALOGIC SPA	77,402	57,763
SAIPEM SPA	142,043	141,057
BANCA MEDIOLANUM SPA	81,809	84,665
OPUS GLOBAL NYRT	15,891	17,591
MOL HUNGARIAN OIL & GAS PLC	255,167	214,222
WOLTERS KLUWER NV	534,984	881,794
ARCADIS NV	38,017	37,385
KONINKLIJKE BAM GROEP NV	54,130	87,093
ABB LTD	1,866,474	2,199,148
ROCHE HOLDING AG	6,825,394	6,100,988
SCHINDLER HOLDING AG	143,830	151,138
LOGITECH INTERNATIONAL SA	3,468,244	3,052,358
UBS GROUP AG	25,497	25,152
MCBRIDE PLC	387	418
RANK GROUP PLC	22,573	22,917
GEM DIAMONDS LTD	1,428	126
PARAGON BANKING GROUP PLC	388,203	403,564
ASUSTEK COMPUTER INC	2,993,698	4,810,078
REALTEK SEMICONDUCTOR CORP	712,338	970,215
SUNPLUS TECHNOLOGY CO LTD	318,772	267,379
GOOD WILL INSTRUMENT CO LTD	2,589	3,756
COMPAL ELECTRONICS INC	320,575	371,263
SPEED TECH CORP	194,848	178,682
GREATEK ELECTRONICS INC	2,422	1,790
EVERGREEN MARINE CORP TAIWAN L	5,164,571	5,259,803
SYSCOM COMPUTER ENGINEERING CO	30,017	51,482
MEDIATEK INC	4,112,035	5,524,562
RECHI PRECISION CO LTD	17,422	18,338
HON HAI PRECISION INDUSTRY CO	2,268,621	2,873,553
MPI CORP	99,283	395,431
PIXART IMAGING INC	645,795	1,038,540
INTERNATIONAL GAMES SYSTEM CO	503,642	831,857
TAIWAN SEMICONDUCTOR MANUFACTU	1,249,987	1,475,545
WAN HAI LINES LTD	113,191	123,687
WINBOND ELECTRONICS CORP	419	292
YANG MING MARINE TRANSPORT COR	1,192,999	1,196,071
NIKO SEMICONDUCTOR CO LTD	132,098	103,743
FOXSEMICON INTEGRATED TECHNOLO	312,185	268,908

MACROBLOCK INC	128,629	74,889
SINMAG EQUIPMENT CORP	39,373	44,991
PEGATRON CORP	617,289	625,103
BANGKOK BANK PCL	1,331,541	1,251,579
PTT PCL	659,590	594,492
SCB X PCL	156,648	160,251
THAIFOODS GROUP PCL	33,752	24,794
BOE TECHNOLOGY GROUP CO LTD CN/000725	1,842,130	1,857,822
CHINESE UNIVERSE PUBLISHING AN CN/600373	603,404	579,251
ANHUI HENGYUAN COAL INDUSTRY A CN/600971	321,824	322,036
SHENZHEN LAIBAO HI-TECH CO LTD CN/002106	774,520	797,409
GUANGDONG VANWARD NEW ELECTRIC CN/002543	322,890	359,559
UNIVERSAL SCIENTIFIC INDUSTRIA CN/601231	144,368	155,297
CHINA SOUTH PUBLISHING & MEDIA CN/601098	208,985	232,576
HANGZHOU SHUNWANG TECHNOLOGY C CN/300113	3,386	3,454
XIAMEN COMFORT SCIENCE & TECHN CN/002614	307,171	266,188
ZHEJIANG SEMIR GARMENT CO LTD CN/002563	727,146	488,373
SHANDONG PUBLISHING & MEDIA CO CN/601019	796,797	903,604
MLS CO LTD CN/002745	232,049	243,827
OPPLE LIGHTING CO LTD CN/603515	210,039	205,087
CHENGDU KANGHONG PHARMACEUTICA CN/002773	261,282	239,789
LUNG KEE GROUP HOLDINGS LTD HK/00255	6,570	1,971
ORIENTAL WATCH HOLDINGS HK/00398	37,113	73,960
EAGLE NICE INTERNATIONAL HOLDI HK/02368	30,214	33,352
CHINA CONSTRUCTION BANK CORP HK/00939	6,162,568	8,340,301
KINGSOFT CORP LTD HK/03888	144,715	153,349
PACIFIC ONLINE LTD HK/00543	9,609	1,661
EMPEROR WATCH & JEWELLERY LTD HK/00887	2,343	860
CHONGQING RURAL COMMERCIAL BAN HK/03618	10,926	16,828
AGRICULTURAL BANK OF CHINA LTD HK/01288	1,914,375	2,910,200
PC PARTNER GROUP LTD HK/01263	36,028	23,326
VINCENT MEDICAL HOLDINGS LTD HK/01612	76,355	16,934
INTERNATIONAL HOUSEWARES RETAI HK/01373	22,227	11,404
MEITUAN HK/03690	1,153,808	1,068,234
KUAISHOU TECHNOLOGY HK/01024	1,550,957	1,319,078
BILIBILI INC HK/09626	711,638	716,220
JBM HEALTHCARE LTD HK/02161	5,815	10,497
VESYNC CO LTD HK/02148	45,854	45,627
JACOBSON PHARMA CORP LTD HK/02633	24,943	25,724
COLGATE-PALMOLIVE INDIA LTD	150,788	139,177
HCL TECHNOLOGIES LTD	2,586,170	2,595,868
FORCE MOTORS LTD	84,613	228,053
MPS LTD	10,978	23,330
SANDESH LTD	24,790	24,377
VLS FINANCE LTD	27,231	21,823
MOTILAL OSWAL FINANCIAL SERVIC	167,681	503,695
COAL INDIA LTD	886,049	1,209,533

SAMMAAN CAPITAL LTD	398,589	357,730
IIFL CAPITAL SERVICES LTD	44,708	135,017
ALL E TECHNOLOGIES PVT LTD	29,976	34,115
CESC LTD	109,968	151,339
CREATE MEDIC CO LTD	1,476	785
SUMITOMO PHARMA CO LTD	27,521	27,226
FUSO PHARMACEUTICAL INDUSTRIES	25,908	27,497
HISAMITSU PHARMACEUTICAL CO IN	124,986	119,566
JAPAN AVIATION ELECTRONICS IND	24,201	28,433
KYOWA KIRIN CO LTD	341,643	243,354
SAXA INC	36,542	36,332
SANTEN PHARMACEUTICAL CO LTD	132,103	110,193
SPK CORP	29,477	32,833
TSUBAKIMOTO CHAIN CO	34,878	63,474
SOFTCREATE HOLDINGS CORP	25,355	32,252
ASAHI NET INC	95,153	44,273
IBJ INC	32,956	25,248
RECRUIT HOLDINGS CO LTD	2,177,767	2,595,489
AKATSUKI INC	93,415	38,510
ATRAE INC	25,230	22,118
PHA CO LTD	36,348	35,698
KPX CHEMICAL CO LTD	13,529	8,191
NOROO HOLDINGS CO LTD	43,665	28,155
MI CHANG OIL INDUSTRIAL CO LTD	25,632	22,773
HANA FINANCIAL GROUP INC	1,353,166	1,235,815
BNK FINANCIAL GROUP INC	216,043	257,519
NHN CORP	75,458	22,192
WOORI FINANCIAL GROUP INC	551,424	518,142
UNITED TRACTORS TBK PT	72,412	61,552
BUKIT ASAM TBK PT	208,252	143,923
ALAMTRI RESOURCES INDONESIA TB	1,524,231	1,489,869
GOLDEN ENERGY MINES TBK PT	27,657	26,802
ASURANSI TUGU PRATAMA INDONESIA	53,720	40,451
PRIMA ANDALAN MANDIRI TBK PT	22,696	30,284
SAMUDERA SHIPPING LINE LTD	19,102	11,934
FU YU CORP LTD	68,081	43,797
YANGZIJANG SHIPBUILDING HOLDI	492,148	849,307
KIMLY LTD	4,086	4,336
LII HEN INDUSTRIES BHD	31,675	13,595
HEINEKEN MALAYSIA BHD	74,280	74,979
YTL CORP BHD	632,493	652,408
HONG LEONG BANK BHD	70,663	64,832
ALLIANZ MALAYSIA BHD	1,834	2,772
MALAYAN FLOUR MILLS BHD	28,264	23,619
PANASONIC MANUFACTURING MALAYS	13,118	12,202
SARAWAK OIL PALMS BHD	22,082	19,664
YTL POWER INTERNATIONAL BHD	171,914	301,883

CSC STEEL HOLDINGS BHD	1,813	1,019
TEO SENG CAPITAL BHD	29,766	42,344
SARAWAK PLANTATION BHD	20,914	15,834
MALAKOFF CORP BHD	31,003	37,682
ARAB NATIONAL BANK	325,036	357,626
AL BABTAIN POWER & TELECOMMUNI	211,773	288,987
ELECTRICAL INDUSTRIES CO	161,263	141,337
CHINA YUCHAI INTERNATIONAL LTD	43,024	23,892
CIMPRESS PLC	244,280	210,570
GRAB HOLDINGS LTD	81,947	75,426
VIKING HOLDINGS LTD	2,026,892	1,937,803
ON HOLDING AG	1,972,616	1,840,053
INVESTEC PLC	215,420	271,912
ALEXANDER FORBES GROUP HOLDING	974	916
SPOTIFY TECHNOLOGY SA	2,134,517	5,348,875
CHECK POINT SOFTWARE TECHNOLOG	1,081,585	1,236,888
WIX.COM LTD	1,993,117	3,865,976
AP MOLLER - MAERSK A/S	1,119,164	1,061,293
ROCKWOOL A/S	47,078	61,305
WARTSILA OYJ ABP	903,940	734,617
CONSTI OYJ	31,282	21,833
WILH WILHELMSSEN HOLDING ASA	4,897	8,040
HAFNIA LTD	61,777	49,558
ALLIGO AB	21,879	19,981
STEALTHGAS INC SHS	121,778	106,356
ADVANCED MICRO DEVICES INC	1,998,748	2,839,169
AMAZON.COM INC	1,589,175	13,427,326
APPLOVIN CORP	2,141,941	4,884,004
ATLASSIAN CORP	1,803,929	6,192,804
BEIGENE LTD ADR	3,531,312	2,521,107
BIONTECH SE ADR	3,263,557	3,071,180
CLOUDFLARE INC	2,825,841	7,105,480
COUPANG INC	6,738,172	4,988,559
DATADOG INC	2,323,373	3,331,195
DEXCOM INC	1,909,881	3,502,139
ELF BEAUTY INC	4,509,068	3,753,443
ENPHASE ENERGY INC	2,928,383	2,120,289
INTUITIVE SURGICAL INC	818,742	7,406,612
MERCADOLIBRE INC	3,466,970	4,939,778
MODERNA INC	4,665,508	1,642,784
NETFLIX INC	1,477,074	7,784,789
NVIDIA CORP	317,846	9,783,161
PDD HOLDINGS INC ADR	2,162,661	5,274,025
RIVIAN AUTOMOTIVE INC	2,215,479	2,031,442
ROBLOX CORP	3,501,352	3,552,315
SAMSARA INC	2,658,688	4,594,571
SEA LTD ADR	3,342,795	5,716,456

SHOPIFY INC	1,886,643	7,238,202
SYMBOTIC INC	2,059,647	1,210,609
TESLA INC	329,717	6,334,634
TRADE DESK INC/THE	3,831,974	7,502,175
WORKDAY INC	2,332,365	4,388,058
HERMES INTERNATIONAL SCA	388,879	3,585,007
MONCLER SPA	3,483,978	2,762,490
ASML HOLDING NV	1,716,884	6,122,740
ADYEN NV	4,239,611	5,752,660
MEITUAN HK/03690	4,614,135	7,228,841
TENCENT HOLDINGS LTD HK/00700	2,019,070	3,929,531
HORIZON ROBOTICS INC HK/09660	844,072	754,392
TITAN CO LTD	2,886,472	2,827,962
JOBY AVIATION INC	644,271	1,264,703
NU HOLDINGS LTD/CAYMAN ISLANDS	4,274,898	3,560,266
SPOTIFY TECHNOLOGY SA	1,936,199	6,193,081
PEOPLES CHOICE FINL CORP COM 144A	1,633,923	-
BRISTOL-MYERS SQUIBB CO	21,030,958	22,165,751
CORTEVA INC	18,266,379	21,865,064
EBAY INC	12,665,213	16,045,731
ELECTRONIC ARTS INC	9,993,481	12,239,751
FOX CORP	12,031,689	17,098,994
FOX CORP	4,169,093	6,432,736
INTERCONTINENTAL EXCHANGE INC	17,314,002	20,778,550
JOHNSON & JOHNSON	16,918,145	16,305,471
ESTEE LAUDER COS INC/THE	19,755,653	13,587,126
LIVE NATION ENTERTAINMENT INC	12,047,623	13,924,876
NEWS CORP	12,877,355	17,678,587
NEWS CORP	3,463,389	6,010,077
ORACLE CORP	7,874,159	16,182,744
PHILIP MORRIS INTERNATIONAL IN	17,941,387	23,515,187
RB GLOBAL INC	14,328,792	19,630,508
RENTOKIL INITIAL PLC ADR	314,804	319,437
TKO GROUP HOLDINGS INC	5,058,131	10,007,813
TRANSUNION	3,740,370	4,498,289
ZILLOW GROUP INC	2,601,733	3,324,353
ZILLOW GROUP INC	13,429,915	17,853,529
UNILEVER PLC	10,817,080	12,446,407
NOVARTIS AG	15,755,188	17,367,974
NESTLE SA	5,691,784	4,464,624
CIE FINANCIERE RICHEMONT SA	9,511,857	12,249,628
BRITISH AMERICAN TOBACCO PLC	16,730,279	15,663,989
RENTOKIL INITIAL PLC	12,930,777	13,056,737
RECKITT BENCKISER GROUP PLC	22,788,760	22,859,493
INFORMA PLC	15,234,420	14,275,933
HALEON PLC	13,801,456	14,979,312
GSK PLC	26,076,341	22,357,868

NINTENDO CO LTD	12,544,352	17,094,425
SHISEIDO CO LTD	7,554,528	6,574,409
AON PLC	12,756,038	16,835,984
Total corporate stock - common	1,247,681,917	1,430,308,352
Corporate stock - preferred		
VOLKSWAGEN AG	7,776,052	6,845,457
CIA PARANAENSE DE ENERGIA - CO	49,462	43,100
USINAS SIDERURGICAS DE MINAS G	31,808	24,887
GERDAU SA	351,443	307,137
METALURGICA GERDAU SA	111,689	97,392
PETROLEO BRASILEIRO SA	2,855,555	2,447,483
BRASKEM SA	31,573	18,182
CIA ENERGETICA DE MINAS GERAIS	154,935	145,667
BANK OF AMERICA CORP VAR RT 12/31/2049 DD 03/15/18	1,485,496	1,505,100
BANK OF AMERICA CORP VAR RT 12/31/2049 DD 01/24/20	500,000	497,155
CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 06/18/14	3,136,250	290,000
JPMORGAN CHASE & CO PFD 4.200% NON-CUMULATIVE	1,250,000	944,500
METLIFE CAPITAL TRUST IV 144A 7.875% 12/15/2067 DD 12/12/07	132,250	109,069
MORGAN STANLEY PFD 6.500% NON-CUMULATIVE	950,000	972,420
SVB FINANCIAL TRUST PFD 0.000%	3,500	2,000
WELLS FARGO & CO VAR RT 12/31/2049 DD 01/23/15	2,011,188	1,896,561
WELLS FARGO & CO VAR RT 12/31/2049 DD 07/24/23	400,000	424,448
MARCOPOLO SA	753,474	737,970
BRADSPAR SA	28,460	23,349
JPMORGAN CHASE & CO 8.750% 09/01/2030 DD 09/01/18	2,567,932	2,175,507
VODAFONE GROUP PLC VAR RT 04/04/2079 DD 04/04/19	1,900,000	1,945,733
VODAFONE GROUP PLC VAR RT 04/04/2079 DD 04/04/19	2,117,188	2,048,140
Total corporate stock - preferred	28,598,254	23,501,257
Total corporate stock	1,276,280,171	1,453,809,609
REGISTERED INVESTMENT COMPANIES		
PIMCO FDS SHORT TERM FLTG NAV PORT II	1,144,911	1,144,908
Total registered investment companies	1,144,911	1,144,908
OTHER INVESTMENTS		
Non U.S. government		
REPUBLIC OF SOUTH AFRICA 144A 7.100% 11/19/2036 DD 11/19/24	2,700,000	2,631,717
SAUDI GOVERNMENT INTERNAT 144A 5.000% 01/18/2053 DD 01/18/23	2,688,126	2,452,617
SAUDI GOVERNMENT INTERNAT 144A 3.450% 02/02/2061 DD 02/02/21	300,000	182,178
SAUDI GOVERNMENT INTERNAT 144A 5.000% 04/17/2049 DD 04/17/18	391,304	346,564
SAUDI GOVERNMENT INTERNAT 144A 4.500% 10/26/2046 DD 10/26/16	4,116,630	3,390,618
ABU DHABI GOVERNMENT INTE 144A 2.700% 09/02/2070 DD 09/02/20	3,300,000	1,800,480
ABU DHABI GOVERNMENT INTE REGS 3.125% 09/30/2049	1,292,500	1,196,089
QATAR GOVERNMENT INTERNAT REGS 5.103% 04/23/2048	1,500,000	1,423,125
SAUDI GOVERNMENT INTERNAT REGS 4.500% 10/26/2046	227,500	161,459

MEXICO GOVERNMENT INTERNATIONAL 6.400% 05/07/2054 DD 01/08/24	5,164,796	4,656,548
MEXICO GOVERNMENT INTERNATIONAL 3.771% 05/24/2061 DD 11/24/20	2,175,000	1,230,941
MEXICO GOVERNMENT INTERNATIONAL 4.500% 01/31/2050 DD 07/31/19	381,865	371,058
MEXICO GOVERNMENT INTERNATIONAL 4.600% 01/23/2046 DD 01/23/15	2,046,511	1,575,682
MEXICO GOVERNMENT INTERNATIONAL 4.750% 03/08/2044 DD 03/08/12	1,482,161	1,206,428
URUGUAY GOVERNMENT INTERNATIONAL 5.100% 06/18/2050 DD 06/18/14	587,994	540,942
PHILIPPINE GOVERNMENT INTERNATIONAL 5.500% 01/17/2048 DD 01/17/23	300,000	292,290
PHILIPPINE GOVERNMENT INTERNATIONAL 3.700% 03/01/2041 DD 03/01/16	420,000	334,207
PERUVIAN GOVERNMENT INTERNATIONAL 5.875% 08/08/2054 DD 08/08/24	356,792	343,022
ISRAEL GOVERNMENT INTERNATIONAL 5.750% 03/12/2054 DD 03/12/24	3,838,560	3,656,600
COLOMBIA GOVERNMENT INTERNATIONAL 8.375% 11/07/2054 DD 11/07/24	838,525	823,353
COLOMBIA GOVERNMENT INTERNATIONAL 3.250% 04/22/2032 DD 04/22/21	3,082,050	3,100,275
COLOMBIA GOVERNMENT INTERNATIONAL 3.125% 04/15/2031 DD 06/04/20	1,918,837	1,765,538
COLOMBIA GOVERNMENT INTERNATIONAL 5.200% 05/15/2049 DD 01/28/19	3,470,044	2,920,028
COLOMBIA GOVERNMENT INTERNATIONAL 4.500% 03/15/2029 DD 10/12/18	1,313,022	1,248,750
COLOMBIA GOVERNMENT INTERNATIONAL 5.000% 06/15/2045 DD 01/28/15	1,382,481	960,450
COLOMBIA GOVERNMENT INTERNATIONAL 5.625% 02/26/2044 DD 01/28/14	1,555,604	1,084,125
CHILE GOVERNMENT INTERNATIONAL 4.000% 01/31/2052 DD 01/31/22	203,053	152,524
BRAZILIAN GOVERNMENT INTERNATIONAL 7.125% 05/13/2054 DD 01/29/24	897,363	831,663
ARGENTINE REPUBLIC GOVERNMENT 1.000% 07/09/2029 DD 09/04/20	16,763	24,487
ARGENTINE REPUBLIC GOVERNMENT STEP 07/09/2041 DD 09/04/2020	864,500	1,185,923
PERUVIAN GOVERNMENT INTER 144A 6.900% 08/12/2037	369,685	395,588
PERUVIAN GOVERNMENT INTER 144A 6.150% 08/12/2032 DD 07/21/17	997,793	990,724
PERUVIAN GOVERNMENT INTER REGS 5.400% 08/12/2034 DD 06/20/19	1,269,297	1,260,774
PERUVIAN GOVERNMENT INTER REGS 5.400% 08/12/2034	704,270	703,124
PERUVIAN GOVERNMENT INTER REGS 6.950% 08/12/2031	687,588	684,513
PERUVIAN GOVERNMENT INTER REGS 6.950% 08/12/2031 DD 04/24/08	958,652	952,269
MEXICAN UDIBONOS 4.000% 08/24/2034	514,058	391,239
MEXICAN UDIBONOS 3.000% 12/03/2026	1,451,220	1,241,244
MEXICAN UDIBONOS 2.750% 11/27/2031	3,148,006	2,641,936
MEXICAN UDIBONOS 4.000% 11/30/2028	1,660,924	1,449,540
MEXICAN UDIBONOS 3.000% 12/03/2026	214,783	197,074
ROMANIAN GOVERNMENT INTER 144A 5.625% 02/22/2036	319,867	298,107
ROMANIAN GOVERNMENT INTER 144A 3.750% 02/07/2034	1,117,906	885,520
Total non U.S. government	62,226,029	53,981,334

Derivatives and other

US 2YR TREAS NTS FUT (CBT) EXP MAR 25	-	47,429
US 5YR TREAS NTS FUTURE (CBT) EXP MAR 25	-	(321,718)
US 5YR TREAS NTS FUTURE (CBT) EXP MAR 25	-	872,873
US 10YR TREAS NTS FUTURE (CBT) EXP MAR 25	-	(671,650)
US 10YR ULTRA FUTURE (CBT) EXP MAR 25	-	502,765
US 10YR ULTRA FUTURE (CBT) EXP MAR 25	-	(90,885)
US 10YR ULTRA FUTURE (CBT) EXP MAR 25	-	(64,283)
US 10YR ULTRA FUTURE (CBT) EXP MAR 25	-	(597,023)
US 10YR ULTRA FUTURE (CBT) EXP MAR 25	-	(860,679)
US ULTRA BOND (CBT) EXP MAR 25	-	101,508

US ULTRA BOND (CBT) EXP MAR 25	-	(896,577)
US ULTRA BOND (CBT) EXP MAR 25	-	734,531
US ULTRA BOND (CBT) EXP MAR 25	-	(2,693,132)
US ULTRA BOND (CBT) EXP MAR 25	-	25,915
US ULTRA BOND (CBT) EXP MAR 25	-	(1,867,511)
US ULTRA BOND (CBT) EXP MAR 25	-	(2,243,683)
US TREAS BD FUTURE (CBT) EXP MAR 25	-	190,433
US TREAS BD FUTURE (CBT) EXP MAR 25	-	221,555
US TREAS BD FUTURE (CBT) EXP MAR 25	-	(24,736,636)
US TREAS BD FUTURE (CBT) EXP MAR 25	-	(133,477)
3 MONTH SOFR FUT (CME) EXP SEP 27	-	(8,731)
3 MONTH SOFR FUT (CME) EXP JUN 27	-	(1,267)
3 MONTH SOFR FUT (CME) EXP MAR 27	-	(9,738)
3 MONTH SOFR FUT (CME) EXP DEC 27	-	11,250
3 MONTH SOFR FUT (CME) EXP DEC 26	-	(3,498)
LONG GILT FUTURE (ICF) EXP MAR 25	-	10,495
EURO-BUND WEEK OP FUT(EUX)MAR2 PUT JAN 25 135.500 ED 01/10/25	-	(6,555)
EURO-BUND WEEK OP FUT(EUX)MAR2 CALL JAN 25 138.500 ED 011025	-	(31)
EURO-BUND FUTURE (EUX) MAR 25 PUT FEB 25 133.500 ED 012425	-	(3,479)
EURO-BUND FUTURE MAR 25 PUT FEB 25 134.500 ED 01/24/25	-	(6,006)
EURO-BUND FUTURE (EUX) MAR 25 CALL FEB 25 136.500 ED 012425	-	(373)
EURO-BUND FUTURE MAR 25 CALL FEB 25 138.000 ED 012425	-	(124)
EURO-BOBL FUTURE (EUX) EXP MAR 25	-	(119,621)
EURO-BOBL FUTURE (EUX) MAR 25 PUT FEB 25 117.500 ED 012425	-	(1,424)
EURO-BOBL FUTURE (EUX) MAR 25 CALL FEB 25 119.250 ED 012425	-	(337)
TRS EL LT11TRUU INDEX P FEDL01 21.75 BPS 2025 MAR 06	-	(8,779,913)
TRS EL LT03TRUU INDEX P FEDL01 22.5 BPS 2025 MAR 06	-	(5,813,540)
TRS_FL NDUEACWF INDEX R FEDL01 86 BPS 2025 MAR 05	-	(123,077)
TRS EL LT11TRUU INDEX P FEDL01 24 BPS 2025 JAN 15	-	(8,123,949)
TRS EL LT11TRUU INDEX P FEDL01 2025 MAR 26	-	(427,518)
TRS EL LT09TRUU INDEX P FEDL01 2025 MAR 20	-	(211,323)
TRS EL LT03TRUU INDEX P FEDL01 2025 JAN 09	-	(7,835,552)
TRS EL LT11TRUU INDEX P FEDL01 2025 FEB 06	-	(3,381,705)
TRS EL LT11TRUU INDEX P FEDL01 2025 JAN 13	-	(4,069,423)
CDX SP UL CMBX.NA.AAA.9 R 50BPS 2058 SEP 17	-	161
CDS_SP UL UNITED MEXICAN STAT R 100BPS 2028 DEC 20	(1,039)	-
CDS SP UL UNITED MEXICAN STAT R 100BPS 2028 DEC 20	-	(542)
CDS_SP UL UNITED MEXICAN STAT R 100BPS 2028 DEC 20	(4,155)	-
CDS SP UL UNITED MEXICAN STAT R 100BPS 2028 DEC 20	-	(2,169)
CDS_SP UL UNITED MEXICAN STAT R 100BPS 2028 JUN 20	(2,118)	-
CDS SP UL UNITED MEXICAN STAT R 100BPS 2028 JUN 20	-	(179)
CDS_SP UL REPUBLIC OF COLOMBI R 100BPS 2027 DEC 20	(62,114)	-
CDS SP UL REPUBLIC OF COLOMBI R 100BPS 2027 DEC 20	-	(6,702)
CDS_SP UL REPUBLIC OF COLOMBI R 100BPS 2027 DEC 20	(26,620)	-
CDS SP UL REPUBLIC OF COLOMBI R 100BPS 2027 DEC 20	-	(2,872)
CDS_SP UL FEDERATIVE REPUBLIC R 100BPS 2027 JUN 20	(161,272)	-
CDS SP UL FEDERATIVE REPUBLIC R 100BPS 2027 JUN 20	-	(18,727)

CDS SP UL REPUBLIC OF ITALY R 100BPS 2026 DEC 20	8,420	17,215
CDS SP UL UNITED MEXICAN STAT R 100BPS 2026 DEC 20	1,619	2,201
CDS_SP UL REPUBLIC OF COLOMBI R 100BPS 2027 JUN 20	(10,829)	-
CDS SP UL REPUBLIC OF COLOMBI R 100BPS 2027 JUN 20	-	(928)
CDS_SP UL REPUBLIC OF COLOMBI R 100BPS 2027 JUN 20	(66,510)	-
CDS SP UL REPUBLIC OF COLOMBI R 100BPS 2027 JUN 20	-	(6,958)
CDS_SP UL UNITED MEXICAN STAT R 100BPS 2027 JUN 20	(336)	-
CDS SP UL UNITED MEXICAN STAT R 100BPS 2027 JUN 20	-	372
CXT SP UL CDX.NA.HY.37 R 500BPS 2026 DEC 20	294,787	217,138
CDS_SP UL UNITED MEXICAN STAT R 100BPS 2026 JUN 20	(539)	-
CDS SP UL UNITED MEXICAN STAT R 100BPS 2026 JUN 20	-	519
CDS_SP UL FEDERATIVE REPUBLIC R 100BPS 2026 JUN 20	(7,342)	-
CDS SP UL FEDERATIVE REPUBLIC R 100BPS 2026 JUN 20	-	(53)
CDX_SP UL CMBX.NA.AAA_12_1 R 50BPS 2061 AUG 17	(1,718)	-
CDX SP UL CMBX.NA.AAA_12_1 R 50BPS 2061 AUG 17	-	273
CDX_SP UL CMBX.NA.AAA.10_1 R 50BPS 2059 NOV 17	(2,835)	-
CDX SP UL CMBX.NA.AAA.10_1 R 50BPS 2059 NOV 17	-	97
CDX_SP UL CMBX.NA.AAA.9_1 R 50BPS 2058 SEP 17	(7,379)	-
CDX SP UL CMBX.NA.AAA.9_1 R 50BPS 2058 SEP 17	-	107
CDX_SP UL CMBX.NA.AAA.10 R 50BPS 2059 NOV 17	(5,636)	-
CDX SP UL CMBX.NA.AAA.10 R 50BPS 2059 NOV 17	-	195
CDX SP UL CMBX.NA.AAA.10 R 50BPS 2059 NOV 17	-	195
CDX_SP UL CMBX.NA.AAA.10 R 50BPS 2059 NOV 17	(5,712)	-
CDX SP UL CMBX.NA.AAA.10 R 50BPS 2059 NOV 17	-	292
CDX_SP UL CMBX.NA.AAA.10 R 50BPS 2059 NOV 17	(8,894)	-
CDX SP UL CMBX.NA.AAA.10 R 50BPS 2059 NOV 17	-	292
CDX_SP UL CMBX.NA.AAA.10 R 50BPS 2059 NOV 17	(8,858)	-
CCP OIS R SOFR PUT JAN 25 004.286 ED 012725	(2,266)	(1,982)
CCP OIS R SOFR PUT JAN 25 004.308 ED 012425	(1,995)	(1,279)
CCP OIS R SOFR CALL JAN 25 003.886 ED 012725	(2,266)	(2,290)
CCP OIS R SOFR CALL JAN 25 003.908 ED 012425	(1,995)	(1,992)
CCP OIS R SOFR PUT JAN 25 004.300 ED 012325	(2,275)	(1,489)
CCP OIS R SOFR PUT JAN 25 004.222 ED 012125	(2,118)	(2,238)
CCP OIS R SOFR PUT JAN 25 004.275 ED 012125	(3,998)	(2,919)
CCP OIS R SOFR PUT JAN 25 004.090 ED 011725	(1,908)	(4,312)
CCP OIS R SOFR PUT JAN 25 004.100 ED 011625	(1,120)	(2,241)
CCP OIS R SOFR PUT JAN 25 004.071 ED 011325	(1,650)	(3,624)
CCP OIS R SOFR PUT JAN 25 004.013 ED 011325	(2,763)	(8,698)
CCP OIS R SOFR PUT JAN 25 003.970 ED 011325	(1,080)	(4,412)
CCP OIS R SOFR PUT JAN 25 003.896 ED 010625	(2,030)	(10,271)
CCP OIS R SOFR PUT JAN 25 003.880 ED 010925	(2,730)	(16,240)
CCP OIS R SOFR PUT JAN 25 003.850 ED 010625	(1,050)	(7,281)
CCP OIS R SOFR PUT JAN 25 003.840 ED 010625	(1,838)	(13,292)
CCP OIS R SOFR PUT JAN 25 003.900 ED 010625	(1,878)	(10,062)
CCP OIS R SOFR PUT JAN 25 003.890 ED 010625	(1,100)	(6,049)
CCP OIS R SOFR PUT JAN 25 003.933 ED 010225	(2,223)	(7,940)
CCP OIS R SOFR CALL JAN 25 003.900 ED 012325	(2,275)	(2,108)

CCP_OIS_R_SOFR_CALL_JAN_25_003.822_ED_012125	(2,118)	(1,058)
CCP_OIS_R_SOFR_CALL_JAN_25_003.875_ED_012125	(3,998)	(2,955)
CCP_OIS_R_SOFR_CALL_JAN_25_003.690_ED_011725	(1,908)	(216)
CCP_OIS_R_SOFR_CALL_JAN_25_003.700_ED_011625	(1,120)	(117)
CCP_OIS_R_SOFR_CALL_JAN_25_003.721_ED_011325	(1,650)	(126)
CCP_OIS_R_SOFR_CALL_JAN_25_003.663_ED_011325	(2,763)	(101)
CCP_OIS_R_SOFR_CALL_JAN_25_003.620_ED_011325	(1,080)	(23)
CCP_OIS_R_SOFR_CALL_JAN_25_003.496_ED_010625	(2,030)	-
CCP_OIS_R_SOFR_CALL_JAN_25_003.530_ED_010925	(2,730)	(2)
CCP_OIS_R_SOFR_CALL_JAN_25_003.500_ED_010625	(1,050)	-
CCP_OIS_R_SOFR_CALL_JAN_25_003.490_ED_010625	(1,838)	-
CCP_OIS_R_SOFR_CALL_JAN_25_003.500_ED_010625	(1,878)	-
CCP_OIS_R_SOFR_CALL_JAN_25_003.490_ED_010625	(1,100)	-
CCP_OIS_R_SOFR_CALL_JAN_25_003.533_ED_010225	(2,223)	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.28%_2034_SEP_16	-	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.28%_2034_SEP_16	-	63,974
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.51%_2034_SEP_04	-	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.51%_2034_SEP_04	-	63,162
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.53%_2034_SEP_04	-	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.53%_2034_SEP_04	-	48,665
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.56%_2034_AUG_28	-	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.56%_2034_AUG_28	-	50,091
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.59%_2034_AUG_19	-	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.59%_2034_AUG_19	-	43,116
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.85%_2034_AUG_05	-	16,338
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.85%_2034_AUG_05	-	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.72%_2034_AUG_07	-	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.72%_2034_AUG_07	-	9,797
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.62%_2052_NOV_15	(38,903)	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.62%_2052_NOV_15	32,799	519,984
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.69%_2052_NOV_15	(43,446)	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.69%_2052_NOV_15	-	156,240
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.75%_2029_DEC_18	(133,689)	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.75%_2029_DEC_18	-	89,211
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.99%_2034_JUL_02	-	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.99%_2034_JUL_02	-	8,526
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_4.06%_2034_JUL_02	-	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_4.06%_2034_JUL_02	-	1,388
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.5%_2054_JUN_20	-	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.5%_2054_JUN_20	435,009	1,499,242
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.0%_2025_DEC_18	-	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.0%_2025_DEC_18	153,265	411,647
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_1.0%_2026_DEC_15	-	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_1.0%_2026_DEC_15	80,702	1,093,163
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_1.75%_2027_JUN_15	-	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_1.75%_2027_JUN_15	32,387	26,924
CCP_CDX._SP_UL_CDX.NA.IG.43_CM_REC_100BPS_2029_DEC_20	(1)	-

CCP_CDX. SP UL CDX.NA.IG.43 CM REC 100BPS 2029 DEC 20	13,637,359	13,592,673
CCP_CDS._SP UL BANK OF AMERICA REC 100BPS 2026 DEC 20	-	-
CCP_CDS. SP UL BANK OF AMERICA REC 100BPS 2026 DEC 20	20,371	21,160
CCP_CDX._SP UL CDX.NA.IG.41 CM REC 100BPS 2028 DEC 20	-	-
CCP_CDX. SP UL CDX.NA.IG.41 CM REC 100BPS 2028 DEC 20	34,954	58,412
CCP_CDS._SP UL VERIZON COMMUNI REC 100BPS 2028 DEC 20	(995)	-
CCP_CDS. SP UL VERIZON COMMUNI 1.000% 00BPS 2028 DEC 20	-	7,126
CCP_CDS._SP UL AT&T INC. CME REC 100BPS 2028 JUN 20	(4,680)	-
CCP_CDS. SP UL AT&T INC. CME 1.000% 00BPS 2028 JUN 20	-	8,337
CCP_CDS._SP UL VERIZON COMMUNI REC 100BPS 2028 JUN 20	(2,934)	-
CCP_CDS. SP UL VERIZON COMMUNI 1.000% 00BPS 2028 JUN 20	1,701	24,063
CCP_CDS._SP UL VERIZON COMMUNI REC 100BPS 2027 DEC 20	(2,228)	-
CCP_CDS. SP UL VERIZON COMMUNI REC 100BPS 2027 DEC 20	-	3,187
CCP_CDS._SP UL GENERAL ELECTRI REC 100BPS 2026 DEC 20	-	-
CCP_CDS. SP UL GENERAL ELECTRI 1.000% 00BPS 2026 DEC 20	6,984	10,131
CCP_CDS._SP UL FORD MOTOR COMP REC 500BPS 2026 DEC 20	-	-
CCP_CDS. SP UL FORD MOTOR COMP REC 500BPS 2026 DEC 20	125,112	83,363
CCP_CDS. SP UL AT&T INC. CME 1.000% 00BPS 2026 JUN 20	5,663	2,799
CCP_CDS._SP UL AT&T INC. CME REC 100BPS 2026 JUN 20	-	-
CCP_CDS._SP UL HESS CORPORATIO REC 100BPS 2026 JUN 20	(42,454)	-
CCP_CDS. SP UL HESS CORPORATIO REC 100BPS 2026 JUN 20	-	22,622
CCP_CDS._SP UL TECK RESOURCES REC 500BPS 2026 JUN 20	-	-
CCP_CDS. SP UL TECK RESOURCES REC 500BPS 2026 JUN 20	540,794	217,590
CCP_CDS._SP UL GE CME REC 100BPS 2026 JUN 20	-	-
CCP_CDS. SP UL GE CME 1.000% 00BPS 2026 JUN 20	51,079	68,842
CCP_OIS R SONIO PUT JAN 25 003.930 ED 010625	(837)	(4,416)
CCP_OIS R SONIO CALL JAN 25 003.640 ED 010625	(837)	-
CCP_IRS._R GBP-SONIA-COMPOUND PAY 3.75% 2034 SEP 18	(48,007)	-
CCP_IRS. R GBP-SONIA-COMPOUND PAY 3.75% 2034 SEP 18	-	94,017
CCP_IRS._P GBP-SONIA-COMPOUND REC 4.0% 2029 SEP 18	-	-
CCP_IRS. P GBP-SONIA-COMPOUND REC 4.0% 2029 SEP 18	556,500	(110,146)
CCP_IRS._P EUR-EURIBOR-REUTERS REC 2.38% 2034 DEC 31	-	-
CCP_IRS. P EUR-EURIBOR-REUTERS REC 2.38% 2034 DEC 31	-	738
CCP_IRS._R EUR-EURIBOR-REUTERS PAY 2.25% 2055 MAR 19	(2,373)	-
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.25% 2055 MAR 19	50,712	(230,126)
CCP_IRS._P EUR-EURIBOR-REUTERS REC 2.5% 2035 MAR 19	-	-
CCP_IRS. P EUR-EURIBOR-REUTERS REC 2.5% 2035 MAR 19	62,617	99,104
CCP_IRS P EUR006M CALL FEB 25 002.050 ED 021925	(9,737)	(1,785)
CCP_IRS P EUR003M CALL FEB 25 002.050 ED 021925	11,024	7,648
CCP_IRS P EUR006M PUT JAN 25 002.220 ED 010625	(1,213)	(6,603)
CCP_IRS P EUR006M CALL JAN 25 001.970 ED 010625	(1,213)	-
CCP_IRS._P EUR-EURIBOR-REUTERS REC 2.41% 2034 NOV 05	-	-
CCP_IRS. P EUR-EURIBOR-REUTERS REC 2.41% 2034 NOV 05	-	1,397
CCP_IRS._P EUR-EURIBOR-REUTERS REC 2.83% 2029 MAY 06	-	-
CCP_IRS. P EUR-EURIBOR-REUTERS REC 2.83% 2029 MAY 06	-	26,799
CCP_IRS._P EUR-EURIBOR-REUTERS REC 2.78% 2029 MAY 02	-	-
CCP_IRS. P EUR-EURIBOR-REUTERS REC 2.78% 2029 MAY 02	-	13,504

CCP_IRS._P EUR-EURIBOR-REUTERS REC 2.76% 2034 MAR 04	-	-
CCP_IRS. P EUR-EURIBOR-REUTERS REC 2.76% 2034 MAR 04	-	20,501
CCP_IRS._R EUR-EURIBOR-REUTERS PAY 0.0% 2053 MAR 17	-	-
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 0.0% 2053 MAR 17	-	2,410,071
CCP_CDS._SP UL BARCLAYS BANK P REC 100BPS 2025 DEC 20	-	-
CCP_CDS. SP UL BARCLAYS BANK P REC 100BPS 2025 DEC 20	2,898	3,407
CCP_CDS._SP UL ROLLS-ROYCE PLC REC 100BPS 2026 JUN 20	(102,171)	-
CCP_CDS. SP UL ROLLS-ROYCE PLC REC 100BPS 2026 JUN 20	-	11,561
CCP_CDS._SP UL ROLLS CME REC 100BPS 2025 DEC 20	(204,485)	-
CCP_CDS. SP UL ROLLS CME 1.000% 00BPS 2025 DEC 20	-	16,139
CCP_CDS._SP UL VOLKSWAGEN AKTI REC 100BPS 2028 JUN 20	-	-
CCP_CDS. SP UL VOLKSWAGEN AKTI REC 100BPS 2028 JUN 20	18,759	13,140
CCP_CDS._SP UL ROLLS-ROYCE PLC REC 100BPS 2025 JUN 20	(290,989)	-
CCP_CDS. SP UL ROLLS-ROYCE PLC REC 100BPS 2025 JUN 20	-	7,008
CCP_ZCS. P BRL-CDI 1D CME REC 9.84% 2027 JAN 04	-	(169,859)
CCP_ZCS. P BRL-CDI 1D CME REC 12.03% 2027 JAN 04	-	(408,538)
CCP_IRS. P AUD-BBR-BBSW 6M CME REC 4.25% 2030 MAR 19	348,695	255,307
SWAPS HSBC CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	(170,000)	(170,000)
SWAP/ISDA GOLDMAN INTL (GST) CASH COLLAT VAR RT 01/01/2049	(260,000)	(260,000)
SWAP COLLATERAL WITH CITIBANK	(9,575,000)	(9,575,000)
SWAP/ISDA BARCLAYS CASH COLLAT VAR RT 01/01/2049 DD 07/01/08	(50,000)	(50,000)
SWAP/ISDA BANK OF AMERICA (BOA 01/01/2049 DD 07/01/08	(30,000)	(30,000)
Total derivatives and other	5,046,080	(61,115,430)
Total other investments	67,272,109	(7,134,096)
PARTNERSHIP/JOINT VENTURE INTEREST		
TCI RE PARTNERS FUND III LP	1,180,889	1,411,101
TCI RE PARTNERS FUND II LP	1,185,448	2,197,788
STARWOOD GLOBAL OPP FD XI LP	52,362,831	67,104,835
STARWOOD DISTRESSED OPP FD XII	27,265,000	30,815,257
PIMCO BRAVO FUND ONSHORE FEEDER II LP	931,084	6,014,828
STARWOOD DISTRESSED OPPORTUNITY FUND IX GLOBAL	8,291,478	7,069,597
STARWOOD OPPORTUNITY FUND X	9,984,616	6,254,313
STARWOOD OPPORTUNITY FUND VIII	-	917,603
STARWOOD GLOBAL OPP FUND VII-A LP	1,649,178	758,487
BERTRAM FUND V	6,864,845	17,277,500
ARSENAL CAP PTNRS VI B LP	17,472,821	17,322,816
ROUNDTABLE HEALTHCARE PTNS VI LP	8,427,417	9,999,066
ADVENT INTERNATIONAL GPE X LP	13,595,298	18,109,956
FRAZIER LIFE SCIENCES XI LP	8,878,650	10,724,501
NB PINE PD IV	51,474,820	54,089,928
ROUNDTABLE HC PTNRS V	20,215,950	32,283,368
AG DIRECT LENDING III LP	69,000,000	37,763,233
NB PINE PRIVATE DEBT LP T ONE	-	367,477
NXT CAP SR LN FD V FDR LP	23,222,012	22,714,118
NB PINE PRIVATE DEBT LP T TWO	370,014	2,348,527

DOUBLELINE MTG OPP CYM ER LP	1,117,717	25,727,813
NB PRIVATE DEBT FUND III LP	60,966,130	71,858,903
AG DLI II LP	48,236,938	18,931,487
MBK PARTNERS FUND IV LP	44,538,715	87,271,527
ORION ENERGY COF II	24,503,538	23,813,271
GSO COF III CO-INVEST	5,262,021	2,457,757
PIMCO BRAVO FD III ONSHORE FEEDER TE LP	26,979,768	62,075,573
BLUE WATER II	59,446,220	79,562,410
FRAZIER HEALTHCARE GROWTH BUYOUT VIII	12,999,207	9,287,399
BERTRAM GROWTH CAPITAL III-A	1,418,687	19,201,803
FALCON STRATEGIC PARTNERS V LP	47,082,463	35,412,994
GSO CAPITAL OPP FUND III LP	17,954,211	22,089,897
MARATHON DISTRESSED CR FD LP	28,847,536	46,697,515
AG DIRECT LENDING FUND IV LP	71,250,000	67,002,206
MBK PARTNERS V LP	32,448,327	44,256,357
BRENTWOOD ASSOCIATES PE V LP	35,740,339	60,149,158
YUKON CAPITAL PARTNERS PARALLEL II LP	6,250,012	9,898,807
PROJECT LOCO	3,387,374	13,859,423
NXT CAPITAL SENIOR LOAN FUND II FEEDER FUND LP	-	690,290
MBK PARTNERS FUND III LP	1,007,867	7,550,923
HARBOURVEST PARTNERS VII-VENTURE FD LP	499,415	176,307
PANDA POWER FUND II	-	210
WHITE DEER ENERGY LP II	18,149,916	8,850,489
TOWERBROOK INVESTORS IV ONSHORE LP	12,330,812	28,153,636
MILL ROAD CAPITAL II L P	26,986,766	31,932,294
FALCON STRATEGIC PARTNERS IV	39,915,286	19,320,775
ADVENT INTERNATIONAL GPE VII-B LP	6,957,651	4,596,993
WINDJAMMER SENIOR EQUITY FD IV	9,934,028	34,826,142
PANDA POWER FUND	-	1,262,533
SK CAPITAL PARTNERS III LP	261,004	19,144,751
GSO CAPITAL OPP FUND II	12,295,199	2,199,799
ARLINGTON CAPITAL III	-	918,860
ROUNDTABLE HEALTHCARE PARTNERS III LLCC	1,985,726	23,198,014
PARTNERS GROUP RE SEC 2009 USD A LP	12,937,116	4,532,179
NEWBURY PARTNERS II	8,039,469	2,034,926
ADVENT INTL GPE VIII LP	28,524,284	43,109,486
FRAZIER LIFE SCIENCES VIII LP	9,981,310	10,237,289
ARSENAL CAPITAL IV-B LP	19,041,513	24,225,937
BCP ENERGY SERVICES FD LP	-	36,891,842
ROUNDTABLE HEALTHCARE PARTNERS IV LP	2,415,358	6,673,671
GSO ENERGY SELECT OPP FEEDER FD LP	4,899,167	6,197,392
DBL PARTNERS III LP	31,096,984	70,962,865
CRESTVIEW PARTNERS III TE LP	32,747,918	25,547,979
OAKTREE OPPORTUNITIES FUND VIII LP	587,154	33,385
SPLIT ROCK PARTNERS LP	2,489,716	1,607,760
VANTAGE POINT VENTURE PARTNER 2006(Q) LP	10,715,922	7,187,835
OAK INVEST PARTNERS XIII LP	16,115,913	17,526,122

NEWBURY EQUITY PARTNERS LP	7,851,191	554,320
SPLIT ROCK PARTNERS II LP	10,877,138	9,757,343
STRATEGIC PARTNERS FUND IV LP	24,826	1
TPG PARTNERS VI LP	9,763,679	370,117
CATALYST FUND LP II	13,325,680	42,572,085
SIGULER GUFF-BRIC OPP FUND II	13,879,584	526,321
TPG PARTNERS V LP	6,642,266	1
FRAZIER HEALTHCARE VI LP	20,091,668	2,770,286
WARBURG PINCUS PRIVATE EQUITY X LP	14,489,219	1,015,635
CMEA VENTURES VII	19,452,513	7,209,470
TPG ASIA V	5,433,879	1,764,306
DEVON PARK BIOVENTURES LP	311,645	2,065,249
HARBOURVEST PARTNERS VIII - VENTURE FUND LP	7,758,789	16,768,513
OAK INVEST PARTNERS XII LP	14,390,607	(20,924)
APOLLO INVESTMENT FUND VI	5,929,968	849,816
WARBURG PINCUS PE IX LP	7,599,599	112,794
TPG PARTNERS IV LTD PARTNERS	2,638,862	79,920
ARLINGTON CAPITAL PTNRS II LP	5,433,228	1
SIGULER GUFF BRIC OPPORTUNITIES FD LP	15,159,460	312,773
OAK INVEST PARTNERS XI LP	5,091,948	30,008
T3 PARTNERS II LP	5,022,110	169,727
OAK INV PARTNERS IX LP	4,956,328	5,463
HARBOUR VEST INTL PRIVATE EQ PARTNERS III LP	1,613,568	744
ENCAP ENERGY CAPITAL VIII LP	18,636,209	15,789,164
RHONE PARTNERS IV LP	25,381,605	17,701,250
CVC CAPITAL PARTNERS VI LP	23,556,964	42,319,556
HARBOURVEST INTL PEP V PTNRSHP FD LP	8,117,039	1
BLUE WATER ENERGY FUND 1-A LP	42,839,511	41,194,708
LUMINUS ENERGY PARTNERS LTD	1,153,899	1,164,516
ALPHADYNE INTERNATIONAL (ERISA) FUND LTD	31,021,781	108,792,860
BOSTON PARTNERS LONG/SHORT	19,464,625	59,097,895
ANCHORAGE CAPITAL PARTNERS OFFSHORE LTD	19,946,989	29,059,166
A & Q DIVERSIFIED NEUTRAL ALPHA LIMITED CLASS A1	72,815,667	227,388,753
ROCK CREEK EM	5,568,832	4,589,211
GOLDMAN SACHS INVESTMENT PARTNERS OFFSHORE LP	1	419,961
BLACKSTONE CENTURY AVENUE FUND LTD CLASS A SERIES 1	93,630,879	127,633,402
Total partnership/joint venture interest	1,720,588,807	2,246,753,695

COMMON/COLLECTIVE TRUSTS

COLLECTIVE US GOVT STIF 8BPS	16,566	16,566
COLLECTIVE US GOVT STIF 8BPS	284,889	284,889
COLLECTIVE US GOVT STIF 8BPS	13,083,775	13,083,775
COLLECTIVE US GOVT STIF 8BPS	5,048,636	5,048,636
COLLECTIVE US GOVT STIF 8BPS	163,345,216	163,345,216
COLLECTIVE US GOVT STIF 8BPS	833,383	833,383
COLLECTIVE US GOVT STIF 8BPS	1,913,227	1,913,227
COLLECTIVE US GOVT STIF 8BPS	26,482	26,482

COLLECTIVE US GOVT STIF 8BPS	499,684	499,684
COLLECTIVE US GOVT STIF 8BPS	31,282,125	31,282,125
COLLECTIVE US GOVT STIF 8BPS	9,974,291	9,974,291
COLLECTIVE US GOVT STIF 8BPS	7,438,864	7,438,864
COLLECTIVE US GOVT STIF 8BPS	259,054	259,054
COLLECTIVE US GOVT STIF 8BPS	12,126,654	12,126,654
COLLECTIVE US GOVT STIF 8BPS	467,536	467,536
COLLECTIVE US GOVT STIF 8BPS	2,258	2,258
COLLECTIVE US GOVT STIF 8BPS	6,402,523	6,402,523
COLLECTIVE US GOVT STIF 8BPS	2,678,913	2,678,913
COLLECTIVE US GOVT STIF 8BPS	8,348	8,348
COLLECTIVE US GOVT STIF 8BPS	40,000,000	40,000,000
COLLECTIVE US GOVT STIF 8BPS	5,460,861	5,460,861
Total common/collective trusts	301,153,286	301,153,286
Grand Total	\$ 8,348,818,602	\$ 8,560,971,776

3M Employee Retirement Income Plan

Schedule of Reportable Transactions

Form 5500, Schedule H, Line 4j
EIN 41-0417775, Plan No. 002
Year Ended December 31, 2024

(a) Identity of Party Involved	(b) Description of Asset	(c) Purchase Price	(d) Selling Price	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Loss
Category (iii) - A series of transactions with respect to securities of the same issue that amount in the aggregate to more than 5 percent of the beginning value of the total plan assets:						
Bank of NY/Mellon	COLLECTIVE US GOVT STIF 8BPS:					
	Purchases - 2309	\$ 4,903,493,831	\$ -	\$ 4,903,493,831	\$ 4,903,493,831	\$ -
	Sales - 1596	-	5,392,218,979	5,392,218,979	5,392,218,979	-
U.S. Treasury	US TREASURY BOND:					
	Purchases - 17	351,205,169	-	351,205,169	351,205,169	-
	Sales - 17	-	350,493,439	353,362,028	350,493,439	(2,868,589)

There were no Category (i), (ii), or (iv) reportable transactions during the year.

Schedule SB Attachment (Form 5500)—2024 Plan Year
3M Employee Retirement Income Plan
EIN: 41-0417775 PN: 002

Schedule SB, line 26a — Schedule of Active Participant Data
as of January 1, 2024

Schedule SB, Line 26a — Schedule of Active Participant Data

As of January 1, 2024

3M Company
3M Employee Retirement Income Plan
Active Employees

EIN: 41-0417775 PN: 002

Number of Participants and Average Compensation

Attained Age	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25										
25-29										
30-34				1	2					
35-39		1	2	7	192 \$123,545	1				
40-44		2	1	39 \$96,609	525 \$139,889	127 \$147,790	10			
45-49			7	27 \$83,963	445 \$131,879	381 \$160,151	278 \$156,237	15		
50-54			5	32 \$92,346	415 \$121,488	401 \$139,960	649 \$146,868	244 \$149,339	23 \$138,217	
55-59				31 \$80,753	354 \$108,335	288 \$120,708	520 \$119,537	536 \$161,733	213 \$136,015	11
60-64			2	26 \$85,769	238 \$98,965	169 \$114,532	257 \$116,440	231 \$133,287	188 \$161,003	104 \$122,292
65-69		1		5 \$105,520	41	16	26 \$128,925	26 \$134,928	23 \$184,837	36 \$143,236
70+					4	3	3	5	3	12

N - 7,204

Schedule SB Attachment (Form 5500)—2024 Plan Year
3M Employee Retirement Income Plan
EIN: 41-0417775 PN: 002

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

For ERISA Requirements

Interest rates for Minimum Funding Purposes

Based on segment rates with a four-month lookback (as of September 2023), each adjusted as needed to fall within the 25-year average interest rate corridor under ARPA.

1st segment rate	4.75%.
2nd segment rate	4.87%.
3rd segment rate	5.59%.

Salary increases

Minimum funding target normal cost	See Tables 1 and 2.
Maximum tax expected benefit increase	See Tables 1 and 2.

Social Security Wage Base Increases

Future wage indices are based on a national wage increase of 3.00% per year.

Optional Payment Form Election Percentage

Lump sum take rate assumption

Age	Portfolio 1		Portfolio 2	
	Single	Married	Single	Married
Under 55	60%	60%	60%	60%
55–64	50%	40%	70%	60%
65+	50%	40%	50%	50%

For those not electing a lump sum, the annuity form of payment assumption for married participants is as follows:

Portfolio 1

- 80%: 50% Joint & Survivor
- 20%: 100% Joint & Survivor

Portfolio 2

- 45%: 50% Joint & Survivor
- 10%: 75% Joint & Survivor
- 35%: 100% Joint & Survivor
- 10%: Single Life Annuity

Non-married participants not electing a lump sum are assumed to elect a single life annuity.

Lump-sum conversion interest rate

Same as funding interest rates.

Lump-sum conversion interest mortality

Current IRC Section 417(e) table for lump sums.

Schedule SB Attachment (Form 5500)—2024 Plan Year

3M Employee Retirement Income Plan

EIN: 41-0417775 PN: 002

Retirement age	
Active participants	See Tables 3-4.
Terminated vested participants	63.
Mortality Rates	
Healthy and Disabled	2024 generational mortality table for annuitants and non-annuitants per section 1.430(h)(3)-1(b).
Withdrawal Rates	See Table 5.
Disability Rates	See Table 6.
Surviving Spouse Benefit	It is assumed that 85% of males and 70% of females have an eligible spouse, and that males are two years older than their spouses.
Valuation Compensation	Most recent pensionable earnings increased with salary increase assumption.
Benefit and Compensation Limits	Projected benefits and compensation are limited by the current IRC section 415 maximum benefit of \$275,000 and the 401(a)(17) compensation limit of \$345,000.
Valuation of Plan Assets	Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value. A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).
Expected return on assets	
2022 plan year	6.00%, limited to 5.92%.
2023 plan year	7.50%, limited to 5.74%.
Trust Expenses Included in Target Normal Cost	Based on the prior years' administrative expenses, adjusted for anticipated PBGC premiums (resulted in \$55,500,000 for 2024).
Actuarial Method	Standard credit unit cost method
Valuation Date	January 1, 2024

Schedule SB Attachment (Form 5500)—2024 Plan Year
3M Employee Retirement Income Plan
EIN: 41-0417775 PN: 002

Actuarial Assumptions and Methods

Table 1

Salary Increase Rates—Union

Age	
30–34	3.50%
35–39	3.50%
40–44	3.50%
45–49	3.00%
50–54	3.00%
55–59	3.00%
60+	2.50%

Table 2

Salary Increase Rates—Non-union

Age	
30–34	5.75%
35–39	5.75%
40–44	5.00%
45–49	4.25%
50–54	3.50%
55–59	3.25%
60+	3.00%

Schedule SB Attachment (Form 5500)—2024 Plan Year
3M Employee Retirement Income Plan
EIN: 41-0417775 PN: 002

Table 3

Retirement Rates—Union

Age	Rate	Age	Rate
55	5.00%	65	45.00%
56	5.00%	66	40.00%
57	5.00%	67	30.00%
58	10.00%	68	30.00%
59	10.00%	69	30.00%
60	10.00%	70+	100.00%
61	20.00%		
62	30.00%		
63	20.00%		
64	30.00%		

Table 4

Retirement Rates—Non-Union

Age	Rate	Age	Rate
55	7.00%	65	45.00%
56	7.00%	66	39.00%
57	9.00%	67	36.00%
58	10.00%	68	33.00%
59	13.00%	69	33.00%
60	15.00%	70+	100.00%
61	20.00%		
62	22.00%		
63	22.00%		
64	29.00%		

Schedule SB Attachment (Form 5500)—2024 Plan Year
3M Employee Retirement Income Plan
EIN: 41-0417775 PN: 002

Table 5

Withdrawal Rates

Present Age	
30–34	6.00%
35–39	3.50%
40–44	3.00%
45–49	2.50%
50–54	2.50%

Table 6

Disability Rates

Age	Rate	Age	Rate	Age	Rate
15	0.022%	35	0.098%	55	0.845%
16	0.024%	36	0.108%	56	0.941%
17	0.025%	37	0.119%	57	1.026%
18	0.026%	38	0.131%	58	1.084%
19	0.028%	39	0.143%	59	1.143%
20	0.030%	40	0.158%	60	1.204%
21	0.031%	41	0.174%	61	1.263%
22	0.034%	42	0.193%	62	1.320%
23	0.036%	43	0.213%	63	1.390%
24	0.040%	44	0.234%	64	1.463%
25	0.043%	45	0.259%	65	1.540%
26	0.047%	46	0.287%	66	1.622%
27	0.051%	47	0.322%	67	1.710%
28	0.055%	48	0.360%	68	1.804%
29	0.059%	49	0.401%	69	1.902%
30	0.064%	50	0.448%	70+	1.902%
31	0.068%	51	0.502%		
32	0.075%	52	0.568%		
33	0.081%	53	0.648%		
34	0.090%	54	0.744%		

3M Employee Retirement Income Plan

Schedule of Reportable Transactions

Form 5500, Schedule H, Line 4j
EIN 41-0417775, Plan No. 002
Year Ended December 31, 2024

(a) Identity of Party Involved	(b) Description of Asset	(c) Purchase Price	(d) Selling Price	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Loss
Category (iii) - A series of transactions with respect to securities of the same issue that amount in the aggregate to more than 5 percent of the beginning value of the total plan assets:						
Bank of NY/Mellon	COLLECTIVE US GOVT STIF 8BPS:					
	Purchases - 2309	\$ 4,903,493,831	-	\$ 4,903,493,831	\$ 4,903,493,831	\$ -
	Sales - 1596	-	5,392,218,979	5,392,218,979	5,392,218,979	-
U.S. Treasury	US TREASURY BOND:					
	Purchases - 17	351,205,169	-	351,205,169	351,205,169	-
	Sales - 17	-	350,493,439	353,362,028	350,493,439	(2,868,589)

There were no Category (i), (ii), or (iv) reportable transactions during the year.

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
▶ Round off amounts to nearest dollar.	
▶ Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.	
A Name of plan 3M EMPLOYEE RETIREMENT INCOME PLAN	B Three-digit plan number (PN) ▶ 002
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF 3M COMPANY	D Employer Identification Number (EIN) 41-0417775
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information			
1	Enter the valuation date: Month 01 Day 01 Year 2024			
2	Assets:			
a	Market value	2a	12,390,429,000	
b	Actuarial value	2b	13,315,455,928	
3	Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a	For retired participants and beneficiaries receiving payment	40,641	9,120,413,895	9,120,413,895
b	For terminated vested participants	7,738	586,618,531	586,618,531
c	For active participants	9,132	2,584,858,307	2,683,956,333
d	Total	57,511	12,291,890,733	12,390,988,759
4	If the plan is in at-risk status, check the box and complete lines (a) and (b) ☐			
a	Funding target disregarding prescribed at-risk assumptions	4a		
b	Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5	Effective interest rate	5	5.06%	
6	Target normal cost			
a	Present value of current plan year accruals	6a	170,085,170	
b	Expected plan-related expenses	6b	55,500,000	
c	Target normal cost	6c	225,585,170	

Statement by Enrolled Actuary
To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE VLAD SACHELARIE Signature of actuary	10/7/2025 Date 2307106 Most recent enrollment number 952-886-8000 Telephone number (including area code)
Aon Consulting, Inc. Firm name MSC# 17819, Aon PO Box 19640 IRVINE CA 92623 Address of the firm	

Part II	Beginning of Year Carryover and Prefunding Balances	
	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	3,669,546,242
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)		500,000,000
9 Amount remaining (line 7 minus line 8)	0	3,169,546,242
10 Interest on line 9 using prior year's actual return of <u>10.42</u> %	0	330,266,718
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		0
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.21</u> %		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c Total available at beginning of current plan year to add to prefunding balance		0
d Portion of (c) to be added to prefunding balance		
12 Other reductions in balances due to elections or deemed elections	0	98,000,000
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	3,401,812,960

Part III	Funding Percentages	
14 Funding target attainment percentage	14	80.01 %
15 Adjusted funding target attainment percentage	15	107.46 %
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	80.06 %
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV	Contributions and Liquidity Shortfalls				
18 Contributions made to the plan for the plan year by employer(s) and employees:					
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
Totals ►			18(b)	0	18(c)
					0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:			
a Contributions allocated toward unpaid minimum required contributions from prior years.	19a	0	
b Contributions made to avoid restrictions adjusted to valuation date	19b	0	
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	0	
20 Quarterly contributions and liquidity shortfalls:			
a Did the plan have a "funding shortfall" for the prior year? ☒ Yes ☐ No			
b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☒ Yes ☐ No			
c If line 20a is "Yes," see instructions and complete the following table as applicable:			
Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V	Assumptions Used to Determine Funding Target and Target Normal Cost		
21	Discount rate:		
a	Segment rates:	1st segment: 4.75 % 2nd segment: 4.87 % 3rd segment: 5.59 %	☐ N/A, full yield curve used
b	Applicable month (enter code).....	21b	4
22	Weighted average retirement age	22	61
23	Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute		
Part VI	Miscellaneous Items		
24	Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No		
25	Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No		
26	Demographic and benefit information		
a	Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.		☒ Yes ☐ No
b	Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment ...		☒ Yes ☐ No
27	If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.....	27	
Part VII	Reconciliation of Unpaid Minimum Required Contributions For Prior Years		
28	Unpaid minimum required contributions for all prior years	28	0
29	Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....	29	0
30	Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0
Part VIII	Minimum Required Contribution For Current Year		
31	Target normal cost and excess assets (see instructions):		
a	Target normal cost (line 6c).....	31a	225,585,170
b	Excess assets, if applicable, but not greater than line 31a	31b	0
32	Amortization installments:	Outstanding Balance	Installment
a	Net shortfall amortization installment	2,021,668,473	192,852,363
b	Waiver amortization installment		
33	If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount		33
34	Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)....		34
			418,437,533
35	Balances elected for use to offset funding requirement	0	420,000,000
36	Additional cash requirement (line 34 minus line 35).....		36
37	Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....		37
38	Present value of excess contributions for current year (see instructions)		
a	Total (excess, if any, of line 37 over line 36)		38a
b	Portion included in line 38a attributable to use of prefunding and funding standard carryover balances		38b
39	Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)		39
40	Unpaid minimum required contributions for all years		40
Part IX	Pension Funding Relief Under the American Rescue Plan Act of 2021 (See Instructions)		
41	If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☒ 2020 ☐ 2021		

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Schedule SB, line 22 — Description of Weighted Average Retirement Age

The average retirement age shown in line 22 has been calculated by assuming the following retirement rates and no decrements other than retirement for this calculation. All retirements are assumed to occur at beginning of year.

Union

(d)			
(a)	(b)	(c)	Product
Age	Rate	Weight	(a) × (b) × (c)
55	5.00%	1.0000	2.75
56	5.00%	0.9500	2.66
57	5.00%	0.9025	2.57
58	10.00%	0.8574	4.97
59	10.00%	0.7716	4.55
60	10.00%	0.6945	4.17
61	20.00%	0.6250	7.63
62	30.00%	0.5000	9.30
63	20.00%	0.3500	4.41
64	30.00%	0.2800	5.38
65	45.00%	0.1960	5.73
66	40.00%	0.1078	2.85
67	30.00%	0.0647	1.30
68	30.00%	0.0453	0.92
69	30.00%	0.0317	0.66
70	100.00%	0.0222	1.55
Weighted Average			61.40

Non-Union

(d)			
(a)	(b)	(c)	Product
Age	Rate	Weight	(a) × (b) × (c)
55	7.00%	1.0000	3.85
56	7.00%	0.9300	3.65
57	9.00%	0.8649	4.44
58	10.00%	0.7871	4.56
59	13.00%	0.7084	5.43
60	15.00%	0.6163	5.55
61	20.00%	0.5238	6.39
62	22.00%	0.4191	5.72
63	22.00%	0.3269	4.53
64	29.00%	0.2550	4.73
65	45.00%	0.1810	5.29
66	39.00%	0.0996	2.56
67	36.00%	0.0607	1.46
68	33.00%	0.0389	0.87
69	33.00%	0.0260	0.59
70	100.00%	0.0174	1.22
Weighted Average			60.84

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Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

For ERISA Requirements

Interest rates for Minimum Funding Purposes

Based on segment rates with a four-month lookback (as of September 2023), each adjusted as needed to fall within the 25-year average interest rate corridor under ARPA.

1st segment rate	4.75%.
2nd segment rate	4.87%.
3rd segment rate	5.59%.

Salary increases

Minimum funding target normal cost	See Tables 1 and 2.
Maximum tax expected benefit increase	See Tables 1 and 2.

Social Security Wage Base Increases

Future wage indices are based on a national wage increase of 3.00% per year.

Optional Payment Form Election Percentage

Lump sum take rate assumption

Age	Portfolio 1		Portfolio 2	
	Single	Married	Single	Married
Under 55	60%	60%	60%	60%
55–64	50%	40%	70%	60%
65+	50%	40%	50%	50%

For those not electing a lump sum, the annuity form of payment assumption for married participants is as follows:

Portfolio 1

- 80%: 50% Joint & Survivor
- 20%: 100% Joint & Survivor

Portfolio 2

- 45%: 50% Joint & Survivor
- 10%: 75% Joint & Survivor
- 35%: 100% Joint & Survivor
- 10%: Single Life Annuity

Non-married participants not electing a lump sum are assumed to elect a single life annuity.

Lump-sum conversion interest rate

Same as funding interest rates.

Lump-sum conversion interest mortality

Current IRC Section 417(e) table for lump sums.

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Retirement age	
Active participants	See Tables 3-4.
Terminated vested participants	63.
Mortality Rates	
Healthy and Disabled	2024 generational mortality table for annuitants and non-annuitants per section 1.430(h)(3)-1(b).
Withdrawal Rates	See Table 5.
Disability Rates	See Table 6.
Surviving Spouse Benefit	It is assumed that 85% of males and 70% of females have an eligible spouse, and that males are two years older than their spouses.
Valuation Compensation	Most recent pensionable earnings increased with salary increase assumption.
Benefit and Compensation Limits	Projected benefits and compensation are limited by the current IRC section 415 maximum benefit of \$275,000 and the 401(a)(17) compensation limit of \$345,000.
Valuation of Plan Assets	Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value. A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).
Expected return on assets	
2022 plan year	6.00%, limited to 5.92%.
2023 plan year	7.50%, limited to 5.74%.
Trust Expenses Included in Target Normal Cost	Based on the prior years' administrative expenses, adjusted for anticipated PBGC premiums (resulted in \$55,500,000 for 2024).
Actuarial Method	Standard credit unit cost method
Valuation Date	January 1, 2024

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Actuarial Assumptions and Methods

Table 1

Salary Increase Rates—Union

Age	
30–34	3.50%
35–39	3.50%
40–44	3.50%
45–49	3.00%
50–54	3.00%
55–59	3.00%
60+	2.50%

Table 2

Salary Increase Rates—Non-union

Age	
30–34	5.75%
35–39	5.75%
40–44	5.00%
45–49	4.25%
50–54	3.50%
55–59	3.25%
60+	3.00%

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Table 3

Retirement Rates—Union

Age	Rate	Age	Rate
55	5.00%	65	45.00%
56	5.00%	66	40.00%
57	5.00%	67	30.00%
58	10.00%	68	30.00%
59	10.00%	69	30.00%
60	10.00%	70+	100.00%
61	20.00%		
62	30.00%		
63	20.00%		
64	30.00%		

Table 4

Retirement Rates—Non-Union

Age	Rate	Age	Rate
55	7.00%	65	45.00%
56	7.00%	66	39.00%
57	9.00%	67	36.00%
58	10.00%	68	33.00%
59	13.00%	69	33.00%
60	15.00%	70+	100.00%
61	20.00%		
62	22.00%		
63	22.00%		
64	29.00%		

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Table 5

Withdrawal Rates

Present Age	
30–34	6.00%
35–39	3.50%
40–44	3.00%
45–49	2.50%
50–54	2.50%

Table 6

Disability Rates

Age	Rate	Age	Rate	Age	Rate
15	0.022%	35	0.098%	55	0.845%
16	0.024%	36	0.108%	56	0.941%
17	0.025%	37	0.119%	57	1.026%
18	0.026%	38	0.131%	58	1.084%
19	0.028%	39	0.143%	59	1.143%
20	0.030%	40	0.158%	60	1.204%
21	0.031%	41	0.174%	61	1.263%
22	0.034%	42	0.193%	62	1.320%
23	0.036%	43	0.213%	63	1.390%
24	0.040%	44	0.234%	64	1.463%
25	0.043%	45	0.259%	65	1.540%
26	0.047%	46	0.287%	66	1.622%
27	0.051%	47	0.322%	67	1.710%
28	0.055%	48	0.360%	68	1.804%
29	0.059%	49	0.401%	69	1.902%
30	0.064%	50	0.448%	70+	1.902%
31	0.068%	51	0.502%		
32	0.075%	52	0.568%		
33	0.081%	53	0.648%		
34	0.090%	54	0.744%		

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Schedule SB, Part V — Summary of Plan Provisions

Effective Date

Amended and restated January 1, 2020.

Eligibility

Union-Free

Immediate, but must be hired before January 1, 2009.

Union

Union employees who complete three months of Vesting Service are eligible. By 2014, the plan is closed to all new union employees.

Retirement Ages—Union-Free

Normal

Age 65 or later.

Early

Age 55 and completion of five years of Vesting Service.

Special Early

Attainment of the following:

Calendar Year of Birth	Age Plus Pension Service
Prior to 1943	90
1943–1959	91
1960 or Later	92

Retirement Ages—Union

Normal

Age 65.

Early

Age 55 and specified years of Pension Service, depending on union classification.

Special Early

Plan Code 6

Age 60 with 30 years of Pension Service.

Plan Code 7

Same as Union-Free, as described above.

Vesting

A participant shall be 100% vested upon the completion of three years of Vesting Service, or as a result of a plant sale/shutdown.

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3M Employee Retirement Income Plan

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Retirement Benefits—Union-Free

Portfolio 1

Normal

A Life Annuity equal to the greater of (a) or (b) below:

(a) $(1.15\% \times \text{High Four Average Pension Earnings} \times \text{years of Pension Service}) + (0.35\% \times \text{High Four Average Pension Earnings in excess of Covered Compensation} \times \text{years of Pension Service (maximum of 35 years)})$; or

(b) The participant's 1988 Plan Benefit (Benefit Accrued as of December 31, 1988 under the prior plan provisions).

Early

Benefit calculated as described under Normal Retirement based upon Pension Service, Covered Compensation, and Salaried Average Earnings as of Early Retirement Date.

This benefit is reduced for Early Commencement by 5% for each year by which Early Retirement preceded Earliest Unreduced Age as follows:

Calendar Year of Birth	Earliest Unreduced Age
Prior to 1943	60
1943–1959	61
1960 or Later	62

Social Security Bridge Benefit

In addition to the Early Retirement Benefit described above, a participant who retires on or after his Special Early Retirement Date and prior to age 62 will receive a monthly benefit payable from Early Retirement until first eligible to receive old age or Disability Benefits from Social Security. The benefit is equal to:

Salaried Average Earnings	Monthly Benefit
\$15,000 or Less	\$550
\$25,000	\$700
\$50,000 or More	\$800

If Salaried Average Earnings are between \$15,000 and \$50,000, the benefit will be interpolated. Participants as of January 1, 2001 who elected Portfolio 2 benefits, and other Portfolio 2 participants, are not entitled to this benefit.

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Retirement Benefits—Union-Free

Portfolio 1

Vested Termination

Benefit payable commencing on Normal Retirement calculated above as described under Normal Retirement, based upon Pension Service, Salaried Average Earnings, and Covered Compensation in effect at termination. If benefit payments begin any time on or after age 55, the amount payable will be the actuarial equivalent of the age 65 benefit.

Disability

A Life Annuity benefit commencing as of the participant's Normal Retirement Date equal to a benefit calculated as under Normal Retirement above based on Salaried Average Earnings and Covered Compensation at Disability. Pension Service shall be granted for each month of Disability.

If the participant is eligible, benefit may commence as an Early Retirement Benefit.

Preretirement Death Benefit

If an active Union or Union-Free participant dies either after completing three years of Vesting Service or following attainment of Early Retirement Age, or if a Vested former participant dies prior to the commencement of benefit payments, his surviving spouse is eligible to receive a monthly benefit equal to 50% of the amount to which the participant would have been entitled if the participant had retired the day before his death and his pension had been payable, commencing immediately, in the form of a Life Annuity.

Notwithstanding the above, if a participant dies prior to Early Retirement, his surviving spouse is eligible to receive a monthly benefit, beginning when the participant would have reached Early Retirement (age 55), equal to 50% of the amount to which the participant would have been entitled had the participant terminated employment on the day before his death, survived to Early Retirement, and elected to receive a Life Annuity, payable when the participant would have attained age 55. For union-free participants, the benefit is reduced 5% per year for commencement prior to the participant's Earliest Unreduced Age. For union participants, benefits are reduced 5% per year for commencement prior to age 55.

Normal Form of Benefit

Life only; however, a union-free or union Plan Code 7 participant retiring under Normal, Early, Special Early, or Disability Retirement will receive a benefit payable as a subsidized Joint and 50% Survivor Annuity, if married.

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Retirement Benefits—Union-Free

Portfolio 1

Optional Forms of Benefit

50%, 75%, and 100% Joint and Survivor, 5-,10- and 15-Year Certain and Life and Lump Sum (effective January 1, 2015).

Special Provisions for Participants Who
Elected Portfolio 2 as of January 1, 2002

Participants as of January 1, 2001 who elected Portfolio 2 benefits have their Portfolio 1 Pension Service frozen as of January 1, 2002. Their benefit at retirement will be the sum of their benefit under Portfolio 1 (using Pension Service through January 1, 2002 but Final Average Pay at termination) and their benefit under Portfolio 2. Points used to calculate PEP Credits for Portfolio 2 does not include Service earned under Portfolio 1.

If the participant dies after commencing benefits in a single-life form, and the benefits paid to date do not exceed the present value of those benefits at retirement, a cash refund of the difference is payable to the participant's estate. If the participant elected a joint-and-survivor form, and both participant and beneficiary die before total benefits paid exceed the present value of those benefits at retirement, a cash refund of the difference is payable to the participant's estate.

Portfolio 2

Normal

Monthly benefit that is the actuarially equivalent monthly annuity of the participant's PEP Balance.

PEP Balance

(High Four Average Earnings × accumulated PEP Credits) + (High Four Average Earnings above the Integration Level) × (50% × accumulated PEP Credits).

PEP Credits

Accumulated for Service after January 1, 2002. They are credited at the end of each year based on Age and Service (in years and months) using the following schedule:

Age Plus Pension Service	PEP Credits Earned During Year
0–39	3%
40–44	4%
45–49	6%
50–54	8%
55–59	10%
60 or More	12%

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Points used to calculate PEP Credits for Portfolio 2 benefit does not include Service earned under Portfolio 1. Accruals are prorated for periods of Service of less than one year and are subject to the Special Minimum Formula (defined on next page).

Retirement Benefits—Union-Free

Portfolio 2

Normal

Integration Level

70% of the Social Security Wage Base in effect for the year of termination/retirement of employment.

Special Minimum Formula

For years in which a participant earns an accrual, the PEP Balance must increase by no less than 5% (prorated if the accrual is for less than one full year).

Normal Form of Payment

The Normal Form for married participants is a 50% Joint and Survivor Annuity with a cash refund, and the Normal Form for single participants is a Life Annuity with a cash refund. The cash refund pays a Death Benefit upon the last death of the participant and spouse in amount equal to the difference between the PEP value at commencement and total annuity payments received.

Optional Forms of Benefit

50%, 75%, and 100% Joint and Survivor (with TPVG), 5- 10- and 15-Year Certain and Life and Lump Sum (effective January 1, 2015).

Early

Benefit

Benefit calculated as for Normal Retirement, but based on Service and Final Average Earnings at date of termination.

Vested Termination

If a participant terminates employment after Vesting but prior to age 55, the participant's PEP value at termination will first be increased 4% per year from the termination date until the commencement date before being converted to an annuity form.

Disability

Participants in Portfolio 2 who go on Long-Term Disability will continue to earn annual PEP Credits. Their Final Average Earnings is frozen as of the date of Disability.

Preretirement Death Benefit

The eligible beneficiary will receive the participant's Accrued Benefit immediately prior to the participant's death. If the beneficiary is the spouse, the benefit will be payable as an annuity or a lump sum, at the spouse's election. Otherwise, benefits will be paid as a lump sum.

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Retirement Benefits—Union

Normal or Accrued

Plan Code 6

A Life Annuity equal to $1\% \times \text{Union High Four Average Earnings (up to the Earnings Limit 1)} \times \text{Pension Service}$.

Plan Code 7

A Life Annuity equal to $(1\% \times \text{Union High Four Average Earnings (up to Earnings Limit 1)}) + (\frac{1}{2}\% \text{ of Union Average Earnings in excess of Earnings Limit 1 up to Earnings Limit 2}) \times \text{Pension Service}$. The maximum excess amounts vary by union classification. In addition, some union classifications limit the excess amount.

Early

Accrued Benefit reduced for early commencement by 5% for each year by which Early Retirement precedes Normal Retirement, or Earliest Unreduced Age for Plan Code 7 participants. (Earliest Unreduced Age = 62 or, if attainment of Special Early Retirement prior to 60, 61, or 62, then Earliest Unreduced Age = 60, 61, 62.)¹

Special Early

Accrued Benefit unreduced for early commencement on or after Earliest Unreduced Age (Plan Code 7 = Special Early Retirement Age; Plan Code 7 = Earliest Unreduced Age described on previous page). For retirement prior to Earliest Unreduced Age (Plan Code = 7 only) reduced 5% per year for commencement prior to Earliest Unreduced Age.

In addition, a temporary benefit will be payable until age 62 for some union classifications. This temporary benefit is equal to a benefit level, ranging from \$14 to \$21 depending on the union $\times$ full years of Pension Service. There is a maximum of \$500–\$775 per month temporary benefit for certain union classifications.

Finally, certain union classifications are eligible for an additional supplement if they retire with 20 or more years of Pension Service. The amount of the supplement ranges from \$50–\$375 per month.

Vested Termination

Accrued Vested Retirement Benefit payable at age 65.

Disability

Normal Retirement Benefit calculated with Service Credited during the Disability to age 65 and with Salaried Average Earnings determined as of the date of Disability absence, or an unreduced amount after attaining age 55.

¹ Determination of whether Earliest Unreduced Age is 60, 61, or 62 is based on the following:

- Year of birth prior to 1943 = age 60
- 1943–1959 = age 61
- 1960 or later = age 62

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Service

Vesting

Years and months of continuous employment.

Pension

Years and months of continuous employment, adjusted for special circumstances.

Covered Compensation

The average, without indexing, of the FICA Taxable Wage Bases in effect for each calendar year during the 35-year period ending on the last day of the calendar year in which the participant attains Social Security Retirement Age.

For purposes of determining a participant's Termination benefit, the average, without indexing, of the FICA Taxable Wage Bases in effect for each calendar year during the 35-year period ending on the last day of the calendar year in which a person exactly 10 years older than such participant would attain Social Security Retirement Age.

Finally, if termination of employment occurs prior to Normal Retirement Age, the above-described average will be computed as if the FICA Taxable Wage Base in effect for the calendar year of termination remains constant for each such subsequent year in the 35-year period describe above.

Earnings—Union-Free

Pensionable

Planned annual income from the company, including salaries, wages, commission, incentives, overtime pay, premium pay, annual incentive program, and any pre-tax employee contributions made to any company plan maintained under Sections 125 and 401(k) of the IRC.

Average

Average of four consecutive calendar years' Pension Earnings that produce the highest average. Pension Earnings frozen after 12/31/2028.

Earnings—Union

Pensionable

Hourly base pay as of each November 1 multiplied by scheduled work hours per calendar year, not to exceed 2,080 hours per year, including applicable incentive pay and any pre-tax employee contributions made to any company plan maintained under Sections 125 and 401(k) of the IRC.

Average

Average of highest five (four for Plan Code = 7) calendar years' Pension Earnings out of the 10 calendar years immediately preceding the participant's Severance Date.

Earnings Limit (1 and 2)

Varies by union.

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Former Participants of the Cuno Incorporated Pension Plan for
Eligible Employees

Effective Date July 1, 1955.

Effective March 31, 2008, the Cuno Incorporated Pension Plan for Eligible Employees was merged into the 3M Employee Retirement Income Plan (ERIP).

Eligibility Nonunion hourly employees of Cuno Incorporated who complete 500 hours of service in a plan year.

Retirement Eligibility

Normal Later of age 65 or fifth anniversary of participation.

Early Age 55 with 10 years of credited service.

Vested Termination Three years of Vesting Service.

Disability Age 50 with 15 years of Vesting Service.

Preretirement Surviving Spouse Benefit Married with five years of Vesting Service.

Retirement Benefit

Coordination with ERIP The monthly benefit in the Cuno Incorporated Pension Plan for Eligible Employees was frozen effective March 31, 2008. After this date, a participant's accrued benefit is a Life Annuity equal to the greater of (a) or (b) below:

(a) The participant's frozen Cuno accrued benefit as of March 31, 2008 plus the benefit accrued in the ERIP (Portfolio II) for service after March 31, 2008.

(b) The participant's benefit calculated under the ERIP (Portfolio II) using the participant's entire service history.

Prior 3M Purification Benefit Provisions

Normal Credited service × applicable benefit unit at Normal Retirement Date.

Effective Date	Multiplier	Effective Date	Multiplier
11/1/1990	\$17.00	11/1/1995	\$21.00
11/1/1991	\$17.50	11/1/1997	\$24.00
11/1/1992	\$18.00	11/1/1999	\$25.00
11/1/1993	\$19.00	11/1/2003	\$27.00
11/22/1997	\$20.50	11/1/2005	\$29.00

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Early	Normal Retirement Benefit based on Credited Service and multiplier at termination. Reduced 3% for each year commencement precedes age 65.
Vested Termination	Normal Retirement Benefit based on Credited Service and multiplier at termination. If eligible for Early Retirement, benefit is reduced 3% for each year commencement precedes age 65.
Disability	\$120 per month, payable until age 65.

Definitions

Preretirement Surviving Spouse Benefit	Vested Retirement Benefit based on Service at date of death. Actuarial equivalent of benefit participant would have received if lived to Early Retirement Age (or current age, if later), retired with 66 $\frac{2}{3}$ % Joint and Survivor Annuity, and died.
Credited Service	One month of service for each 150 hours worked. Accrued in full and partial months. A maximum of 12 months may be credited per year.
Vesting Service	One year for each plan year in which 1,000 hours are worked.

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Summary of Principal Plan Provisions—Former Participants of the
Pension Plan for Salaried Employees of Cuno Incorporated

Effective Date September 10, 1996. Spun off from the Pension Plan for Salaried Employees of Commercial Intertech Corp. Acquired by 3M on August 1, 2005.

Effective March 31, 2008, the Pension Plan for Salaried Employees of Cuno Incorporated was merged into the 3M Employee Retirement Income Plan (ERIP).

Eligibility Nonunion salaried employees of Cuno Incorporated at age 21 and one year of service.

Retirement Eligibility

Normal Later of age 65 or fifth anniversary of participation.

Early Age 55 with 15 years of service, or age 62.

Vested Termination Three years of Vesting Service.

Disability Total and permanent disability.

Preretirement Surviving Spouse Married with five years of service.
Benefit

Retirement Benefit

Coordination with ERIP The monthly benefit in the Pension Plan for Salaried Employees of 3M Purification Incorporated was frozen effective March 31, 2008. After this date, a participant's accrued benefit is a Life Annuity equal to the greater of (a) or (b) below:

(a) The participant's frozen 3M Purification accrued benefit as of March 31, 2008 plus the benefit accrued in the ERIP (Portfolio II) for service after March 31, 2008.

(b) The participant's benefit calculated under the ERIP (Portfolio II) using the participant's entire service history.

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3M Employee Retirement Income Plan

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Prior 3M Purification Benefit Provisions

Normal	50% × (Average Compensation—Social Security Benefit). Reduced for service less than 25 years. Increased for years of service over 25 years (1% per year to a maximum of 10%).
Early	Normal Retirement Benefit based on actual Average Compensation at early retirement and hypothetical projected service to normal retirement date. Multiplied by ratio of actual service to projected service. Reduced 0.3% × number of months between early commencement and normal retirement date.
Vested Termination	Normal Retirement Benefit based on actual Average Compensation at termination and hypothetical projected service to normal retirement date. Multiplied by ratio of years of actual service to years of projected service.
Disability	Normal Retirement Benefit based on actual Average Compensation at termination and hypothetical projected service to normal retirement date.
Preretirement Surviving Spouse Benefit	Vested Termination Benefit based on service at date of death. Actuarial equivalent of benefit participant would have received if lived to Early Retirement Age (or current age, if later), retired with 50% Joint and Survivor Annuity, and died.
Benefit Coordination	Benefit under the plan will be calculated with all service and pay and will be offset by benefits from other plans, including annuitized benefits under the AMF contract.

Definitions

Benefit Service	Elapsed service from date of hire.
Average Compensation	Average base pay during the highest five consecutive years of the last 10 years before retirement. Subject to IRC Section 401(a)(17) limits.
Social Security Benefit	Estimated Social Security primary insurance amount at normal retirement date. Calculated as of termination date assuming level future compensation from termination, and the Social Security provisions in effect at termination.

Schedule SB Attachment (Form 5500)—2024 Plan Year
3M Employee Retirement Income Plan
EIN: 41-0417775 PN: 002

Summary of Principal Plan Provisions—Former Participants of the 3M Purification Organized Plan for Eligible Employees

Effective Date	October 1, 1959.
	Effective January 1, 2012, the 3M Purification Organized Plan was merged into the 3M Employee Retirement Plan (ERIP).
Eligibility	Union hourly employees of 3M Purification.
Retirement Eligibility	
Normal	Later of age 65 or fifth anniversary of participation.
Early	Age 55 with 10 years of credited service.
Vested Termination	Five years of Vesting Service.
Disability	Age 50 with 15 years of Vesting Service.
Preretirement Surviving Spouse Benefit	Married with five years of Vesting Service.

Retirement Benefit

Normal	Credited service × applicable benefit unit at Normal Retirement Date.

Effective Date	Multiplier	Effective Date	Multiplier
11/1/1990	\$17.00	11/1/2008	\$32.00
11/1/1991	\$17.50	11/1/2009	\$33.00
11/1/1992	\$18.00	11/1/2010	\$33.00
11/1/1993	\$19.00	1/1/2012	\$34.00
11/22/1994	\$20.50	1/1/2013	\$35.00
11/1/1995	\$21.00	1/1/2014	\$36.00
11/1/1997	\$24.00	1/1/2016	\$38.00
11/1/1999	\$25.00	1/1/2017	\$39.00
11/1/2003	\$27.00	1/1/2018	\$40.00
11/1/2005	\$29.00	2/1/2022	\$44.00
11/1/2006	\$30.00	1/1/2023	\$45.00
11/1/2007	\$31.00	1/1/2024	\$46.00

Early	Normal Retirement Benefit based on Credited Service and multiplier at termination. Reduced 3% for each year commencement precedes age 65.

Schedule SB Attachment (Form 5500)—2024 Plan Year

3M Employee Retirement Income Plan

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Vested Termination	Normal Retirement Benefit based on Credited Service and multiplier at termination. If eligible for Early Retirement, benefit is reduced 3% for each year commencement precedes age 65.
Disability	\$280 per month.
Preretirement Surviving Spouse Benefit	Vested Retirement Benefit based on service at date of death. Actuarial equivalent of benefit participant would have received if lived to Early Retirement Age (or current age if later), retired with 66⅔% Joint and Survivor Annuity, and died.
Credited Service	One month of service for each 150 hours worked. Accrued in full and partial months. A maximum of 12 months may be credited per year.
Vesting Service	One year for each plan year in which 1,000 hours are worked.

Other Information to Fully and Fairly Disclose the Actuarial Position of the Plan

Due to software limitations with the electronic filing process, information filed electronically cannot be controlled by the Enrolled Actuary. In addition, certain line items (noted below) could not be entered correctly without generating an error. To allow for a successful upload, incorrect entries were made to the electronically filed Schedule SB. The correct values for these line items are shown in the signed Schedule SB. The values on the signed Schedule SB will govern to the extent there are any differences in the entries filed electronically and the actual data contained on the signed Schedule SB.

Background

The Solventum Employee Retirement Income Plan (“Solventum ERIP”) was spun off from the 3M Employee Retirement Income Plan (“3M ERIP”) (EIN/PN: 41-0417775/002) effective April 1, 2024. The valuation treatment and allocation of results between the two plans was consistent with applicable laws, regulations, and Gray Book guidance. In particular, 2009 Gray Book Q&A #7 indicates that a new valuation date is not required as of the spinoff date. Instead, the results as of the beginning of the pre-spinoff plan year (i.e., January 1, 2024) were used to allocate the plan year results between the two plans. A new valuation date is not required as of the spinoff date. Instead, the results as of the beginning of the pre-spinoff plan year (i.e., January 1, 2024) were used to allocate the plan year results between the two plans.

Schedule SB Attachment (Form 5500)—2024 Plan Year

3M Employee Retirement Income Plan

EIN: 41-0417775 PN: 002

Schedule SB, Line 2a – Market Value of Assets (MVA)

The market value of assets shown is the pre-spinoff value for the 3M ERIP as of January 1, 2024.

The asset amount reported on line 2a differs from line 1l(a) on the Schedule H due to assets held in the 401(h) account. The asset values are as follows:

<i>(000s omitted)</i>	12/31/2023
Net Assets on line 1l(a) of Schedule H	\$ 13,205,708
Assets in 401(h) Account	<u>815,279</u>
Pension Assets on line 2a of Schedule SB, before discounting receivable contributions (if any)	\$ 12,390,429

Schedule SB, Line 2b – Value of Plan Assets (VPA)

The value of plan assets shown is the pre-spinoff value for the 3M ERIP calculated as of January 1, 2024.

Schedule SB, Line 3 – Funding Target Liability and Participant Counts

The Funding Target for 3M ERIP was calculated based on the pre-spinoff census data available for the plan as of January 1, 2024.

Schedule SB, Line 6 – Target Normal Cost

The Normal Cost for the 3M ERIP is equal to the sum of:

- Present value of all benefits which are expected to accrue under the Plan during the 2024 plan year: \$170,085,170.
- Administrative expenses paid from the Plan's trust:
 - Estimated 2024 PBGC premium expected to be paid by 3M Company on 10/15/2024: \$45,000,000.
 - Estimated administrative expenses (non-PBGC) expected to be paid uniformly throughout the year from the Plan's trust: \$10,500,000.

Schedule SB, Line 13 — Explanation of Discrepancy for Prefunding Balance

The value on line 13 of the Schedule SB for the 3M ERIP shows the pre-spinoff value of \$3,401,812,960 in the electronic version because otherwise the filing would be automatically rejected. Note that the post-spinoff Prefunding Balance as of January 1, 2024 was \$2,765,325,805. This value was determined following the plan spinoff, as the Solventum ERIP was allocated \$636,487,155 of the pre-spinoff Prefunding Balance as of January 1, 2024.

Schedule SB, Line 14 — Explanation of Discrepancy for Funding Target Attainment Percentage

The value of 80.01% shown on line 14 of the Schedule SB for the 3M ERIP is calculated on a pre-spinoff basis. Note that the Line 16 value of the 2025 Plan Year Schedule SB will show the same 80.01% pre-spinoff value as of January 1, 2024.

Schedule SB Attachment (Form 5500)—2024 Plan Year
3M Employee Retirement Income Plan
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Schedule SB, Line 16 — Explanation of Discrepancy for Prior Year Funding Target
Attainment Percentage

The value on line 16 of the Schedule SB for the 3M ERIP of 80.06% is the pre-spinoff January 1, 2023 value for the 3M ERIP. As submitted in the approval for funding method change to the IRS, for 2024 and 2025 plan years, 3M will determine the Line 16 values based on the pre-spinoff 3M ERIP values.

Schedule SB, Line 20 — Explanation of Prior Year Funding Shortfall

The answer on line 20a of the Schedule SB for the Solventum ERIP is based off of the pre-spinoff 3M ERIP.

Schedule SB Attachment (Form 5500) —2024 Plan Year
3M Employee Retirement Income Plan
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Schedule SB, line 24—Change in Actuarial Assumptions

The funding valuation reflects the following changes to non-prescribed assumptions:

- The salary increase assumption was changed to better reflect anticipated plan experience.
- The retirement rates for active participants were changed to better reflect anticipated plan experience.
- The termed vested benefit commencement age assumption was changed to better reflect anticipated plan experience.
- The termination rates were changed to better reflect anticipated plan experience.
- The percent married assumption was changed to better reflect anticipated plan experience.
- Optional form of benefit payment election percentages were changed to better reflect anticipated plan experience.

These changes to non-prescribed assumptions were made to better reflect anticipated plan experience and did not reduce the funding shortfall more than the thresholds stated in Internal Revenue Code Section 430(h)(5), so approval of the Commissioner is not required.

Schedule SB Attachment (Form 5500) —2024 Plan Year

3M Employee Retirement Income Plan

EIN: 41-0417775 PN: 002

Schedule SB, Line 25—Change in Method

The plan sponsor requested Internal Revenue Service (IRS) approval of the funding method change due to the April 1, 2024 spinoff of the group of participants from the 3M Employee Retirement Income Plan ("3M ERIP") that created the Solventum Employee Retirement Income Plan ("Solventum ERIP") effective April 1, 2024.

The approach to calculating the minimum required contribution reflected in the 2024 Schedule SB is outlined below:

- The market value of assets and Funding Balances were prorated at January 1, 2024 based on the ratio of assets as determined by the 4044 valuation results as of April 1, 2024.
- The Value of Plan Assets calculation continues to use the prior two-year smoothing method.
- The Funding Target Liability for benefit accruals were allocated by participant to the Solventum ERIP and 3M ERIP.
- The Target Normal Cost for the 3M ERIP is equal to the sum of:
 - The benefits expected to be accrued from January 1, 2024, through December 31, 2024, among the 3M ERIP population, plus
 - The benefits expected to be accrued from January 1, 2024, through March 31, 2024, among the Solventum ERIP population, plus
 - The total PBGC premium (which is paid from trust assets) for the 3M EIP before plan spin-off, plus
 - Non-PBGC premium administrative expenses expected to be paid from trust assets for the entire plan from January 1, 2024, through March 31, 2024, plus administrative expenses expected to be paid from trust assets from April 1, 2024, through December 31, 2024, multiplied by the percentage of assets allocated to the 3M ERIP. The administrative expenses are assumed to be evenly distributed throughout the year.
- The pre-2024 Shortfall Amortization Charge for the 3M ERIP is equal to the sum of 3/12ths of the pre-2024 Shortfall Amortization Charge before the spin-off, plus a portion of the remaining 9/12ths, where the remaining Shortfall Amortization Charge is allocated between the ongoing 3M ERIP and Solventum ERIP based on a ratio of the Funding Shortfalls for each plan subsequent to the spin-off as determined based on the allocation of the Funding Target, Value of Plan Assets, and Prefunding Balances for each plan.
- The cost of the new 2024 Shortfall Amortization Charge for the 3M ERIP is based on the Funding Shortfall after the \$98,000,000 of prefunding balance was waived. Note that following the spin-off, the plan sponsor of the Solventum ERIP also waived \$227,000,000 of its allocated Prefunding Balance. The allocation percentages used in allocating the Funding Shortfall Amortization Installments were calculated before the Solventum ERIP waiver. As a result, the 2024 Shortfall Amortization Charge for the 3M ERIP would not be affected by the waiver of the Prefunding Balance in the Solventum ERIP.

Schedule SB Attachment (Form 5500)—2024 Plan Year
3M Employee Retirement Income Plan
EIN: 41-0417775 PN: 002

Schedule SB, line 26a — Schedule of Active Participant Data
as of January 1, 2024

Schedule SB, Line 26a — Schedule of Active Participant Data

As of January 1, 2024

3M Company
3M Employee Retirement Income Plan
Active Employees

EIN: 41-0417775 PN: 002

Number of Participants and Average Compensation

Attained Age	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25										
25-29										
30-34				1	2					
35-39		1	2	7	192 \$123,545	1				
40-44		2	1	39 \$96,609	525 \$139,889	127 \$147,790	10			
45-49			7	27 \$83,963	445 \$131,879	381 \$160,151	278 \$156,237	15		
50-54			5	32 \$92,346	415 \$121,488	401 \$139,960	649 \$146,868	244 \$149,339	23 \$138,217	
55-59				31 \$80,753	354 \$108,335	288 \$120,708	520 \$119,537	536 \$161,733	213 \$136,015	11
60-64			2	26 \$85,769	238 \$98,965	169 \$114,532	257 \$116,440	231 \$133,287	188 \$161,003	104 \$122,292
65-69		1		5 \$105,520	41	16	26 \$128,925	26 \$134,928	23 \$184,837	36 \$143,236
70+					4	3	3	5	3	12

N - 7,204

Schedule SB Attachment (Form 5500)—2024 Plan Year

3M Employee Retirement Income Plan

EIN: 41-0417775 PN: 002

Schedule SB, line 26b — Schedule of Projection of Expected Benefit Payments

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2024	194,707,490	10,621,697	880,026,603	1,085,355,790
2025	189,667,420	14,055,751	856,012,365	1,059,735,536
2026	187,548,199	17,994,961	831,351,148	1,036,894,308
2027	185,960,685	21,629,014	805,839,904	1,013,429,603
2028	184,601,628	24,738,274	779,727,546	989,067,448
2029	182,784,540	28,036,434	752,839,753	963,660,727
2030	181,134,941	31,014,925	725,101,651	937,251,517
2031	178,135,498	33,876,436	696,545,262	908,557,196
2032	175,004,158	36,869,844	667,207,860	879,081,862
2033	171,963,942	39,370,215	637,156,661	848,490,818
2034	168,901,564	41,593,292	606,547,141	817,041,997
2035	165,446,607	43,635,936	575,437,615	784,520,158
2036	161,951,438	44,909,838	543,961,351	750,822,627
2037	157,871,983	46,499,257	512,229,150	716,600,390
2038	154,189,451	47,712,169	480,374,659	682,276,279
2039	150,834,630	48,263,776	448,547,208	647,645,614
2040	147,370,921	48,757,104	416,907,004	613,035,029
2041	143,383,408	49,095,864	385,613,549	578,092,821
2042	139,563,909	49,210,696	354,831,386	543,605,991
2043	135,954,794	48,998,468	324,723,124	509,676,386
2044	132,912,535	48,591,949	295,447,820	476,952,304
2045	128,989,562	47,911,858	267,158,483	444,059,903
2046	125,040,554	47,038,807	239,999,670	412,079,031
2047	121,090,507	46,066,844	214,105,418	381,262,769
2048	117,039,464	44,706,991	189,597,960	351,344,415
2049	112,738,375	43,105,943	166,586,154	322,430,472
2050	108,233,653	41,309,916	145,162,363	294,705,932
2051	103,633,894	39,391,848	125,399,626	268,425,368
2052	98,835,586	37,369,173	107,348,074	243,552,833
2053	93,903,366	35,293,896	91,031,604	220,228,866
2054	88,806,494	33,170,422	76,446,023	198,422,939
2055	83,564,441	31,025,716	63,558,620	178,148,777
2056	78,208,183	28,877,071	52,308,953	159,394,207
2057	72,764,827	26,742,101	42,611,374	142,118,302
2058	67,286,703	24,638,100	34,358,640	126,283,443

Schedule SB Attachment (Form 5500)—2024 Plan Year
3M Employee Retirement Income Plan
EIN: 41-0417775 PN: 002

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2059	61,816,247	22,582,559	27,426,874	111,825,680
2060	56,406,707	20,588,472	21,681,344	98,676,523
2061	51,110,906	18,669,869	16,982,048	86,762,823
2062	45,979,655	16,838,287	13,189,024	76,006,966
2063	41,059,964	15,102,971	10,166,999	66,329,934
2064	36,391,844	13,470,890	7,789,374	57,652,108
2065	32,008,193	11,946,846	5,941,008	49,896,047
2066	27,933,797	10,533,650	4,520,043	42,987,490
2067	24,185,086	9,231,958	3,438,568	36,855,612
2068	20,770,395	8,040,750	2,622,449	31,433,594
2069	17,690,655	6,957,700	2,010,661	26,659,016
2070	14,940,190	5,979,245	1,553,964	22,473,399
2071	12,507,775	5,101,004	1,213,518	18,822,297
2072	10,377,710	4,317,938	959,308	15,654,956
2073	8,530,733	3,624,555	768,537	12,923,825

Schedule SB Attachment (Form 5500)—2024 Plan Year
3M Employee Retirement Income Plan
EIN: 41-0417775 PN: 002

Schedule SB, line 32 — Schedule of Amortization Bases

Type of Base	Present Value of Installment	Date Established	Years Remaining	Amortization Installment
Shortfall	\$ 1,998,970,359	January 1, 2023	14	\$ 190,787,281
Shortfall	\$ 22,698,114	January 1, 2024	15	\$ 2,065,082

Due to the spinoff that occurred during the 2024 plan year the Shortfall Amortizations for 2024 were adjusted for a proportion of pre-spin and post-spin amortization installments. Due to software limitations with the electronic filing process, information filed electronically cannot be controlled by the Enrolled Actuary. The value shown in line 32a for Outstanding Balance could not be entered correctly without generating an error. To allow for a successful upload, an incorrect entry was made to the electronically filed Schedule SB. The correct value is shown in the signed Schedule SB.

Below are the annual installments going forward on a post-spinoff basis.

Type of Base	Present Value of Installment	Date Established	Years Remaining	Amortization Installment
Shortfall	\$ 1,848,783,280	January 1, 2023	14	\$ 176,453,009
Shortfall	\$ 20,992,758	January 1, 2024	15	\$ 1,909,928

Schedule SB Attachment (Form 5500)—2024 Plan Year

3M Employee Retirement Income Plan

EIN: 41-0417775 PN: 002

Schedule SB, line 26b — Schedule of Projection of Expected Benefit Payments

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2024	194,707,490	10,621,697	880,026,603	1,085,355,790
2025	189,667,420	14,055,751	856,012,365	1,059,735,536
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2028	184,601,628	24,738,274	779,727,546	989,067,448
2029	182,784,540	28,036,434	752,839,753	963,660,727
2030	181,134,941	31,014,925	725,101,651	937,251,517
2031	178,135,498	33,876,436	696,545,262	908,557,196
2032	175,004,158	36,869,844	667,207,860	879,081,862
2033	171,963,942	39,370,215	637,156,661	848,490,818
2034	168,901,564	41,593,292	606,547,141	817,041,997
2035	165,446,607	43,635,936	575,437,615	784,520,158
2036	161,951,438	44,909,838	543,961,351	750,822,627
2037	157,871,983	46,499,257	512,229,150	716,600,390
2038	154,189,451	47,712,169	480,374,659	682,276,279
2039	150,834,630	48,263,776	448,547,208	647,645,614
2040	147,370,921	48,757,104	416,907,004	613,035,029
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2042	139,563,909	49,210,696	354,831,386	543,605,991
2043	135,954,794	48,998,468	324,723,124	509,676,386
2044	132,912,535	48,591,949	295,447,820	476,952,304
2045	128,989,562	47,911,858	267,158,483	444,059,903
2046	125,040,554	47,038,807	239,999,670	412,079,031
2047	121,090,507	46,066,844	214,105,418	381,262,769
2048	117,039,464	44,706,991	189,597,960	351,344,415
2049	112,738,375	43,105,943	166,586,154	322,430,472
2050	108,233,653	41,309,916	145,162,363	294,705,932
2051	103,633,894	39,391,848	125,399,626	268,425,368
2052	98,835,586	37,369,173	107,348,074	243,552,833
2053	93,903,366	35,293,896	91,031,604	220,228,866
2054	88,806,494	33,170,422	76,446,023	198,422,939
2055	83,564,441	31,025,716	63,558,620	178,148,777
2056	78,208,183	28,877,071	52,308,953	159,394,207
2057	72,764,827	26,742,101	42,611,374	142,118,302
2058	67,286,703	24,638,100	34,358,640	126,283,443

Schedule SB Attachment (Form 5500)—2024 Plan Year
3M Employee Retirement Income Plan
EIN: 41-0417775 PN: 002

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
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2060	56,406,707	20,588,472	21,681,344	98,676,523
2061	51,110,906	18,669,869	16,982,048	86,762,823
2062	45,979,655	16,838,287	13,189,024	76,006,966
2063	41,059,964	15,102,971	10,166,999	66,329,934
2064	36,391,844	13,470,890	7,789,374	57,652,108
2065	32,008,193	11,946,846	5,941,008	49,896,047
2066	27,933,797	10,533,650	4,520,043	42,987,490
2067	24,185,086	9,231,958	3,438,568	36,855,612
2068	20,770,395	8,040,750	2,622,449	31,433,594
2069	17,690,655	6,957,700	2,010,661	26,659,016
2070	14,940,190	5,979,245	1,553,964	22,473,399
2071	12,507,775	5,101,004	1,213,518	18,822,297
2072	10,377,710	4,317,938	959,308	15,654,956
2073	8,530,733	3,624,555	768,537	12,923,825

Schedule SB Attachment (Form 5500)—2024 Plan Year
3M Employee Retirement Income Plan
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Schedule SB, line 22 — Description of Weighted Average Retirement Age

The average retirement age shown in line 22 has been calculated by assuming the following retirement rates and no decrements other than retirement for this calculation. All retirements are assumed to occur at beginning of year.

Union

(d)			
(a)	(b)	(c)	Product
Age	Rate	Weight	(a) × (b) × (c)
55	5.00%	1.0000	2.75
56	5.00%	0.9500	2.66
57	5.00%	0.9025	2.57
58	10.00%	0.8574	4.97
59	10.00%	0.7716	4.55
60	10.00%	0.6945	4.17
61	20.00%	0.6250	7.63
62	30.00%	0.5000	9.30
63	20.00%	0.3500	4.41
64	30.00%	0.2800	5.38
65	45.00%	0.1960	5.73
66	40.00%	0.1078	2.85
67	30.00%	0.0647	1.30
68	30.00%	0.0453	0.92
69	30.00%	0.0317	0.66
70	100.00%	0.0222	1.55
Weighted Average			61.40

Non-Union

(d)			
(a)	(b)	(c)	Product
Age	Rate	Weight	(a) × (b) × (c)
55	7.00%	1.0000	3.85
56	7.00%	0.9300	3.65
57	9.00%	0.8649	4.44
58	10.00%	0.7871	4.56
59	13.00%	0.7084	5.43
60	15.00%	0.6163	5.55
61	20.00%	0.5238	6.39
62	22.00%	0.4191	5.72
63	22.00%	0.3269	4.53
64	29.00%	0.2550	4.73
65	45.00%	0.1810	5.29
66	39.00%	0.0996	2.56
67	36.00%	0.0607	1.46
68	33.00%	0.0389	0.87
69	33.00%	0.0260	0.59
70	100.00%	0.0174	1.22
Weighted Average			60.84

Schedule SB Attachment (Form 5500)—2024 Plan Year
3M Employee Retirement Income Plan
EIN: 41-0417775 PN: 002

Schedule SB, Part V — Summary of Plan Provisions

Effective Date

Amended and restated January 1, 2020.

Eligibility

Union-Free

Immediate, but must be hired before January 1, 2009.

Union

Union employees who complete three months of Vesting Service are eligible. By 2014, the plan is closed to all new union employees.

Retirement Ages—Union-Free

Normal

Age 65 or later.

Early

Age 55 and completion of five years of Vesting Service.

Special Early

Attainment of the following:

Calendar Year of Birth	Age Plus Pension Service
Prior to 1943	90
1943–1959	91
1960 or Later	92

Retirement Ages—Union

Normal

Age 65.

Early

Age 55 and specified years of Pension Service, depending on union classification.

Special Early

Plan Code 6

Age 60 with 30 years of Pension Service.

Plan Code 7

Same as Union-Free, as described above.

Vesting

A participant shall be 100% vested upon the completion of three years of Vesting Service, or as a result of a plant sale/shutdown.

Schedule SB Attachment (Form 5500)—2024 Plan Year

3M Employee Retirement Income Plan

EIN: 41-0417775 PN: 002

Retirement Benefits—Union-Free

Portfolio 1

Normal

A Life Annuity equal to the greater of (a) or (b) below:

(a) $(1.15\% \times \text{High Four Average Pension Earnings} \times \text{years of Pension Service}) + (0.35\% \times \text{High Four Average Pension Earnings in excess of Covered Compensation} \times \text{years of Pension Service (maximum of 35 years)})$; or

(b) The participant's 1988 Plan Benefit (Benefit Accrued as of December 31, 1988 under the prior plan provisions).

Early

Benefit calculated as described under Normal Retirement based upon Pension Service, Covered Compensation, and Salaried Average Earnings as of Early Retirement Date.

This benefit is reduced for Early Commencement by 5% for each year by which Early Retirement preceded Earliest Unreduced Age as follows:

Calendar Year of Birth	Earliest Unreduced Age
Prior to 1943	60
1943–1959	61
1960 or Later	62

Social Security Bridge Benefit

In addition to the Early Retirement Benefit described above, a participant who retires on or after his Special Early Retirement Date and prior to age 62 will receive a monthly benefit payable from Early Retirement until first eligible to receive old age or Disability Benefits from Social Security. The benefit is equal to:

Salaried Average Earnings	Monthly Benefit
\$15,000 or Less	\$550
\$25,000	\$700
\$50,000 or More	\$800

If Salaried Average Earnings are between \$15,000 and \$50,000, the benefit will be interpolated. Participants as of January 1, 2001 who elected Portfolio 2 benefits, and other Portfolio 2 participants, are not entitled to this benefit.

Schedule SB Attachment (Form 5500)—2024 Plan Year
3M Employee Retirement Income Plan
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Retirement Benefits—Union-Free

Portfolio 1

Vested Termination

Benefit payable commencing on Normal Retirement calculated above as described under Normal Retirement, based upon Pension Service, Salaried Average Earnings, and Covered Compensation in effect at termination. If benefit payments begin any time on or after age 55, the amount payable will be the actuarial equivalent of the age 65 benefit.

Disability

A Life Annuity benefit commencing as of the participant's Normal Retirement Date equal to a benefit calculated as under Normal Retirement above based on Salaried Average Earnings and Covered Compensation at Disability. Pension Service shall be granted for each month of Disability.

If the participant is eligible, benefit may commence as an Early Retirement Benefit.

Preretirement Death Benefit

If an active Union or Union-Free participant dies either after completing three years of Vesting Service or following attainment of Early Retirement Age, or if a Vested former participant dies prior to the commencement of benefit payments, his surviving spouse is eligible to receive a monthly benefit equal to 50% of the amount to which the participant would have been entitled if the participant had retired the day before his death and his pension had been payable, commencing immediately, in the form of a Life Annuity.

Notwithstanding the above, if a participant dies prior to Early Retirement, his surviving spouse is eligible to receive a monthly benefit, beginning when the participant would have reached Early Retirement (age 55), equal to 50% of the amount to which the participant would have been entitled had the participant terminated employment on the day before his death, survived to Early Retirement, and elected to receive a Life Annuity, payable when the participant would have attained age 55. For union-free participants, the benefit is reduced 5% per year for commencement prior to the participant's Earliest Unreduced Age. For union participants, benefits are reduced 5% per year for commencement prior to age 55.

Normal Form of Benefit

Life only; however, a union-free or union Plan Code 7 participant retiring under Normal, Early, Special Early, or Disability Retirement will receive a benefit payable as a subsidized Joint and 50% Survivor Annuity, if married.

Schedule SB Attachment (Form 5500)—2024 Plan Year

3M Employee Retirement Income Plan

EIN: 41-0417775 PN: 002

Retirement Benefits—Union-Free

Portfolio 1

Optional Forms of Benefit

50%, 75%, and 100% Joint and Survivor, 5-,10- and 15-Year Certain and Life and Lump Sum (effective January 1, 2015).

Special Provisions for Participants Who
Elected Portfolio 2 as of January 1, 2002

Participants as of January 1, 2001 who elected Portfolio 2 benefits have their Portfolio 1 Pension Service frozen as of January 1, 2002. Their benefit at retirement will be the sum of their benefit under Portfolio 1 (using Pension Service through January 1, 2002 but Final Average Pay at termination) and their benefit under Portfolio 2. Points used to calculate PEP Credits for Portfolio 2 does not include Service earned under Portfolio 1.

If the participant dies after commencing benefits in a single-life form, and the benefits paid to date do not exceed the present value of those benefits at retirement, a cash refund of the difference is payable to the participant's estate. If the participant elected a joint-and-survivor form, and both participant and beneficiary die before total benefits paid exceed the present value of those benefits at retirement, a cash refund of the difference is payable to the participant's estate.

Portfolio 2

Normal

Monthly benefit that is the actuarially equivalent monthly annuity of the participant's PEP Balance.

PEP Balance

(High Four Average Earnings × accumulated PEP Credits) + (High Four Average Earnings above the Integration Level) × (50% × accumulated PEP Credits).

PEP Credits

Accumulated for Service after January 1, 2002. They are credited at the end of each year based on Age and Service (in years and months) using the following schedule:

Age Plus Pension Service	PEP Credits Earned During Year
0–39	3%
40–44	4%
45–49	6%
50–54	8%
55–59	10%
60 or More	12%

Schedule SB Attachment (Form 5500)—2024 Plan Year
3M Employee Retirement Income Plan
EIN: 41-0417775 PN: 002

Points used to calculate PEP Credits for Portfolio 2 benefit does not include Service earned under Portfolio 1. Accruals are prorated for periods of Service of less than one year and are subject to the Special Minimum Formula (defined on next page).

Retirement Benefits—Union-Free

Portfolio 2

Normal

Integration Level

70% of the Social Security Wage Base in effect for the year of termination/retirement of employment.

Special Minimum Formula

For years in which a participant earns an accrual, the PEP Balance must increase by no less than 5% (prorated if the accrual is for less than one full year).

Normal Form of Payment

The Normal Form for married participants is a 50% Joint and Survivor Annuity with a cash refund, and the Normal Form for single participants is a Life Annuity with a cash refund. The cash refund pays a Death Benefit upon the last death of the participant and spouse in amount equal to the difference between the PEP value at commencement and total annuity payments received.

Optional Forms of Benefit

50%, 75%, and 100% Joint and Survivor (with TPVG), 5- 10- and 15-Year Certain and Life and Lump Sum (effective January 1, 2015).

Early

Benefit

Benefit calculated as for Normal Retirement, but based on Service and Final Average Earnings at date of termination.

Vested Termination

If a participant terminates employment after Vesting but prior to age 55, the participant's PEP value at termination will first be increased 4% per year from the termination date until the commencement date before being converted to an annuity form.

Disability

Participants in Portfolio 2 who go on Long-Term Disability will continue to earn annual PEP Credits. Their Final Average Earnings is frozen as of the date of Disability.

Preretirement Death Benefit

The eligible beneficiary will receive the participant's Accrued Benefit immediately prior to the participant's death. If the beneficiary is the spouse, the benefit will be payable as an annuity or a lump sum, at the spouse's election. Otherwise, benefits will be paid as a lump sum.

Schedule SB Attachment (Form 5500)—2024 Plan Year

3M Employee Retirement Income Plan

EIN: 41-0417775 PN: 002

Retirement Benefits—Union

Normal or Accrued

Plan Code 6

A Life Annuity equal to $1\% \times \text{Union High Four Average Earnings (up to the Earnings Limit 1)} \times \text{Pension Service}$.

Plan Code 7

A Life Annuity equal to $(1\% \times \text{Union High Four Average Earnings (up to Earnings Limit 1)}) + (\frac{1}{2}\% \text{ of Union Average Earnings in excess of Earnings Limit 1 up to Earnings Limit 2}) \times \text{Pension Service}$. The maximum excess amounts vary by union classification. In addition, some union classifications limit the excess amount.

Early

Accrued Benefit reduced for early commencement by 5% for each year by which Early Retirement precedes Normal Retirement, or Earliest Unreduced Age for Plan Code 7 participants. (Earliest Unreduced Age = 62 or, if attainment of Special Early Retirement prior to 60, 61, or 62, then Earliest Unreduced Age = 60, 61, 62.)¹

Special Early

Accrued Benefit unreduced for early commencement on or after Earliest Unreduced Age (Plan Code 7 = Special Early Retirement Age; Plan Code 7 = Earliest Unreduced Age described on previous page). For retirement prior to Earliest Unreduced Age (Plan Code = 7 only) reduced 5% per year for commencement prior to Earliest Unreduced Age.

In addition, a temporary benefit will be payable until age 62 for some union classifications. This temporary benefit is equal to a benefit level, ranging from \$14 to \$21 depending on the union $\times$ full years of Pension Service. There is a maximum of \$500–\$775 per month temporary benefit for certain union classifications.

Finally, certain union classifications are eligible for an additional supplement if they retire with 20 or more years of Pension Service. The amount of the supplement ranges from \$50–\$375 per month.

Vested Termination

Accrued Vested Retirement Benefit payable at age 65.

Disability

Normal Retirement Benefit calculated with Service Credited during the Disability to age 65 and with Salaried Average Earnings determined as of the date of Disability absence, or an unreduced amount after attaining age 55.

¹ Determination of whether Earliest Unreduced Age is 60, 61, or 62 is based on the following:

- Year of birth prior to 1943 = age 60
- 1943–1959 = age 61
- 1960 or later = age 62

Schedule SB Attachment (Form 5500)—2024 Plan Year

3M Employee Retirement Income Plan

EIN: 41-0417775 PN: 002

Service

Vesting

Years and months of continuous employment.

Pension

Years and months of continuous employment, adjusted for special circumstances.

Covered Compensation

The average, without indexing, of the FICA Taxable Wage Bases in effect for each calendar year during the 35-year period ending on the last day of the calendar year in which the participant attains Social Security Retirement Age.

For purposes of determining a participant's Termination benefit, the average, without indexing, of the FICA Taxable Wage Bases in effect for each calendar year during the 35-year period ending on the last day of the calendar year in which a person exactly 10 years older than such participant would attain Social Security Retirement Age.

Finally, if termination of employment occurs prior to Normal Retirement Age, the above-described average will be computed as if the FICA Taxable Wage Base in effect for the calendar year of termination remains constant for each such subsequent year in the 35-year period describe above.

Earnings—Union-Free

Pensionable

Planned annual income from the company, including salaries, wages, commission, incentives, overtime pay, premium pay, annual incentive program, and any pre-tax employee contributions made to any company plan maintained under Sections 125 and 401(k) of the IRC.

Average

Average of four consecutive calendar years' Pension Earnings that produce the highest average. Pension Earnings frozen after 12/31/2028.

Earnings—Union

Pensionable

Hourly base pay as of each November 1 multiplied by scheduled work hours per calendar year, not to exceed 2,080 hours per year, including applicable incentive pay and any pre-tax employee contributions made to any company plan maintained under Sections 125 and 401(k) of the IRC.

Average

Average of highest five (four for Plan Code = 7) calendar years' Pension Earnings out of the 10 calendar years immediately preceding the participant's Severance Date.

Earnings Limit (1 and 2)

Varies by union.

Schedule SB Attachment (Form 5500)—2024 Plan Year
3M Employee Retirement Income Plan
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Former Participants of the Cuno Incorporated Pension Plan for
Eligible Employees

Effective Date July 1, 1955.

Effective March 31, 2008, the Cuno Incorporated Pension Plan for Eligible Employees was merged into the 3M Employee Retirement Income Plan (ERIP).

Eligibility Nonunion hourly employees of Cuno Incorporated who complete 500 hours of service in a plan year.

Retirement Eligibility

Normal Later of age 65 or fifth anniversary of participation.

Early Age 55 with 10 years of credited service.

Vested Termination Three years of Vesting Service.

Disability Age 50 with 15 years of Vesting Service.

Preretirement Surviving Spouse Benefit Married with five years of Vesting Service.

Retirement Benefit

Coordination with ERIP

The monthly benefit in the Cuno Incorporated Pension Plan for Eligible Employees was frozen effective March 31, 2008. After this date, a participant's accrued benefit is a Life Annuity equal to the greater of (a) or (b) below:

(a) The participant's frozen Cuno accrued benefit as of March 31, 2008 plus the benefit accrued in the ERIP (Portfolio II) for service after March 31, 2008.

(b) The participant's benefit calculated under the ERIP (Portfolio II) using the participant's entire service history.

Prior 3M Purification Benefit Provisions

Normal Credited service × applicable benefit unit at Normal Retirement Date.

Effective Date	Multiplier	Effective Date	Multiplier
11/1/1990	\$17.00	11/1/1995	\$21.00
11/1/1991	\$17.50	11/1/1997	\$24.00
11/1/1992	\$18.00	11/1/1999	\$25.00
11/1/1993	\$19.00	11/1/2003	\$27.00
11/22/1997	\$20.50	11/1/2005	\$29.00

Schedule SB Attachment (Form 5500)—2024 Plan Year
3M Employee Retirement Income Plan
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Early	Normal Retirement Benefit based on Credited Service and multiplier at termination. Reduced 3% for each year commencement precedes age 65.
Vested Termination	Normal Retirement Benefit based on Credited Service and multiplier at termination. If eligible for Early Retirement, benefit is reduced 3% for each year commencement precedes age 65.
Disability	\$120 per month, payable until age 65.

Definitions

Preretirement Surviving Spouse Benefit	Vested Retirement Benefit based on Service at date of death. Actuarial equivalent of benefit participant would have received if lived to Early Retirement Age (or current age, if later), retired with 66 $\frac{2}{3}$ % Joint and Survivor Annuity, and died.
Credited Service	One month of service for each 150 hours worked. Accrued in full and partial months. A maximum of 12 months may be credited per year.
Vesting Service	One year for each plan year in which 1,000 hours are worked.

Schedule SB Attachment (Form 5500)—2024 Plan Year
3M Employee Retirement Income Plan
EIN: 41-0417775 PN: 002

Summary of Principal Plan Provisions—Former Participants of the
Pension Plan for Salaried Employees of Cuno Incorporated

Effective Date September 10, 1996. Spun off from the Pension Plan for Salaried Employees of Commercial Intertech Corp. Acquired by 3M on August 1, 2005.

Effective March 31, 2008, the Pension Plan for Salaried Employees of Cuno Incorporated was merged into the 3M Employee Retirement Income Plan (ERIP).

Eligibility Nonunion salaried employees of Cuno Incorporated at age 21 and one year of service.

Retirement Eligibility

Normal Later of age 65 or fifth anniversary of participation.

Early Age 55 with 15 years of service, or age 62.

Vested Termination Three years of Vesting Service.

Disability Total and permanent disability.

Preretirement Surviving Spouse Married with five years of service.
Benefit

Retirement Benefit

Coordination with ERIP The monthly benefit in the Pension Plan for Salaried Employees of 3M Purification Incorporated was frozen effective March 31, 2008. After this date, a participant's accrued benefit is a Life Annuity equal to the greater of (a) or (b) below:

(a) The participant's frozen 3M Purification accrued benefit as of March 31, 2008 plus the benefit accrued in the ERIP (Portfolio II) for service after March 31, 2008.

(b) The participant's benefit calculated under the ERIP (Portfolio II) using the participant's entire service history.

Schedule SB Attachment (Form 5500)—2024 Plan Year

3M Employee Retirement Income Plan

EIN: 41-0417775 PN: 002

Prior 3M Purification Benefit Provisions

Normal	50% × (Average Compensation—Social Security Benefit). Reduced for service less than 25 years. Increased for years of service over 25 years (1% per year to a maximum of 10%).
Early	Normal Retirement Benefit based on actual Average Compensation at early retirement and hypothetical projected service to normal retirement date. Multiplied by ratio of actual service to projected service. Reduced 0.3% × number of months between early commencement and normal retirement date.
Vested Termination	Normal Retirement Benefit based on actual Average Compensation at termination and hypothetical projected service to normal retirement date. Multiplied by ratio of years of actual service to years of projected service.
Disability	Normal Retirement Benefit based on actual Average Compensation at termination and hypothetical projected service to normal retirement date.
Preretirement Surviving Spouse Benefit	Vested Termination Benefit based on service at date of death. Actuarial equivalent of benefit participant would have received if lived to Early Retirement Age (or current age, if later), retired with 50% Joint and Survivor Annuity, and died.
Benefit Coordination	Benefit under the plan will be calculated with all service and pay and will be offset by benefits from other plans, including annuitized benefits under the AMF contract.

Definitions

Benefit Service	Elapsed service from date of hire.
Average Compensation	Average base pay during the highest five consecutive years of the last 10 years before retirement. Subject to IRC Section 401(a)(17) limits.
Social Security Benefit	Estimated Social Security primary insurance amount at normal retirement date. Calculated as of termination date assuming level future compensation from termination, and the Social Security provisions in effect at termination.

Schedule SB Attachment (Form 5500)—2024 Plan Year
3M Employee Retirement Income Plan
EIN: 41-0417775 PN: 002

Summary of Principal Plan Provisions—Former Participants of the 3M Purification Organized Plan for Eligible Employees

Effective Date	October 1, 1959.
	Effective January 1, 2012, the 3M Purification Organized Plan was merged into the 3M Employee Retirement Plan (ERIP).
Eligibility	Union hourly employees of 3M Purification.
Retirement Eligibility	
Normal	Later of age 65 or fifth anniversary of participation.
Early	Age 55 with 10 years of credited service.
Vested Termination	Five years of Vesting Service.
Disability	Age 50 with 15 years of Vesting Service.
Preretirement Surviving Spouse Benefit	Married with five years of Vesting Service.

Retirement Benefit

Normal	Credited service × applicable benefit unit at Normal Retirement Date.

Effective Date	Multiplier	Effective Date	Multiplier
11/1/1990	\$17.00	11/1/2008	\$32.00
11/1/1991	\$17.50	11/1/2009	\$33.00
11/1/1992	\$18.00	11/1/2010	\$33.00
11/1/1993	\$19.00	1/1/2012	\$34.00
11/22/1994	\$20.50	1/1/2013	\$35.00
11/1/1995	\$21.00	1/1/2014	\$36.00
11/1/1997	\$24.00	1/1/2016	\$38.00
11/1/1999	\$25.00	1/1/2017	\$39.00
11/1/2003	\$27.00	1/1/2018	\$40.00
11/1/2005	\$29.00	2/1/2022	\$44.00
11/1/2006	\$30.00	1/1/2023	\$45.00
11/1/2007	\$31.00	1/1/2024	\$46.00

Early	Normal Retirement Benefit based on Credited Service and multiplier at termination. Reduced 3% for each year commencement precedes age 65.

Schedule SB Attachment (Form 5500)—2024 Plan Year

3M Employee Retirement Income Plan

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Vested Termination	Normal Retirement Benefit based on Credited Service and multiplier at termination. If eligible for Early Retirement, benefit is reduced 3% for each year commencement precedes age 65.
Disability	\$280 per month.
Preretirement Surviving Spouse Benefit	Vested Retirement Benefit based on service at date of death. Actuarial equivalent of benefit participant would have received if lived to Early Retirement Age (or current age if later), retired with 66⅔% Joint and Survivor Annuity, and died.
Credited Service	One month of service for each 150 hours worked. Accrued in full and partial months. A maximum of 12 months may be credited per year.
Vesting Service	One year for each plan year in which 1,000 hours are worked.

Other Information to Fully and Fairly Disclose the Actuarial Position of the Plan

Due to software limitations with the electronic filing process, information filed electronically cannot be controlled by the Enrolled Actuary. In addition, certain line items (noted below) could not be entered correctly without generating an error. To allow for a successful upload, incorrect entries were made to the electronically filed Schedule SB. The correct values for these line items are shown in the signed Schedule SB. The values on the signed Schedule SB will govern to the extent there are any differences in the entries filed electronically and the actual data contained on the signed Schedule SB.

Background

The Solventum Employee Retirement Income Plan (“Solventum ERIP”) was spun off from the 3M Employee Retirement Income Plan (“3M ERIP”) (EIN/PN: 41-0417775/002) effective April 1, 2024. The valuation treatment and allocation of results between the two plans was consistent with applicable laws, regulations, and Gray Book guidance. In particular, 2009 Gray Book Q&A #7 indicates that a new valuation date is not required as of the spinoff date. Instead, the results as of the beginning of the pre-spinoff plan year (i.e., January 1, 2024) were used to allocate the plan year results between the two plans. A new valuation date is not required as of the spinoff date. Instead, the results as of the beginning of the pre-spinoff plan year (i.e., January 1, 2024) were used to allocate the plan year results between the two plans.

Schedule SB Attachment (Form 5500)—2024 Plan Year

3M Employee Retirement Income Plan

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Schedule SB, Line 2a – Market Value of Assets (MVA)

The market value of assets shown is the pre-spinoff value for the 3M ERIP as of January 1, 2024.

The asset amount reported on line 2a differs from line 1l(a) on the Schedule H due to assets held in the 401(h) account. The asset values are as follows:

<i>(000s omitted)</i>	12/31/2023
Net Assets on line 1l(a) of Schedule H	\$ 13,205,708
Assets in 401(h) Account	<u>815,279</u>
Pension Assets on line 2a of Schedule SB, before discounting receivable contributions (if any)	\$ 12,390,429

Schedule SB, Line 2b – Value of Plan Assets (VPA)

The value of plan assets shown is the pre-spinoff value for the 3M ERIP calculated as of January 1, 2024.

Schedule SB, Line 3 – Funding Target Liability and Participant Counts

The Funding Target for 3M ERIP was calculated based on the pre-spinoff census data available for the plan as of January 1, 2024.

Schedule SB, Line 6 – Target Normal Cost

The Normal Cost for the 3M ERIP is equal to the sum of:

- Present value of all benefits which are expected to accrue under the Plan during the 2024 plan year: \$170,085,170.
- Administrative expenses paid from the Plan's trust:
 - Estimated 2024 PBGC premium expected to be paid by 3M Company on 10/15/2024: \$45,000,000.
 - Estimated administrative expenses (non-PBGC) expected to be paid uniformly throughout the year from the Plan's trust: \$10,500,000.

Schedule SB, Line 13 — Explanation of Discrepancy for Prefunding Balance

The value on line 13 of the Schedule SB for the 3M ERIP shows the pre-spinoff value of \$3,401,812,960 in the electronic version because otherwise the filing would be automatically rejected. Note that the post-spinoff Prefunding Balance as of January 1, 2024 was \$2,765,325,805. This value was determined following the plan spinoff, as the Solventum ERIP was allocated \$636,487,155 of the pre-spinoff Prefunding Balance as of January 1, 2024.

Schedule SB, Line 14 — Explanation of Discrepancy for Funding Target Attainment Percentage

The value of 80.01% shown on line 14 of the Schedule SB for the 3M ERIP is calculated on a pre-spinoff basis. Note that the Line 16 value of the 2025 Plan Year Schedule SB will show the same 80.01% pre-spinoff value as of January 1, 2024.

Schedule SB Attachment (Form 5500)—2024 Plan Year
3M Employee Retirement Income Plan
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Schedule SB, Line 16 — Explanation of Discrepancy for Prior Year Funding Target
Attainment Percentage

The value on line 16 of the Schedule SB for the 3M ERIP of 80.06% is the pre-spinoff January 1, 2023 value for the 3M ERIP. As submitted in the approval for funding method change to the IRS, for 2024 and 2025 plan years, 3M will determine the Line 16 values based on the pre-spinoff 3M ERIP values.

Schedule SB, Line 20 — Explanation of Prior Year Funding Shortfall

The answer on line 20a of the Schedule SB for the Solventum ERIP is based off of the pre-spinoff 3M ERIP.

3M Employee Retirement Income Plan

Schedule of Assets Held at End of Year

Form 5500, Schedule H, Line 4i

EIN 41-0417775, Plan No. 002

December 31, 2024

(a)(b)(c) Identity of Issuer and Description of Investment	(d) Cost	(e) Current Value
SHORT TERM INVESTMENT FUNDS		
Repurchase agreements		
Repurchase agreement - STATE OF WISCONSIN - matures 01/02/2025	31,481,889	31,481,889
Repurchase agreement - HSBC SECURITIES (USA) INC. - matures 01/02/2025	2,251,058	2,251,058
Repurchase agreement - DAIWA CAPITAL MARKETS - matures 01/02/2025	31,799,888	31,799,888
Repurchase agreement - RBC DOMINION SECURITIES - matures 01/02/2025	14,762,903	14,762,903
Repurchase agreement - HSBC SECURITIES (USA) INC. - matures 01/02/2025	29,270,344	29,270,344
Repurchase agreement - NOMURA SECURITIES INTL, INC. - matures 01/02/2025	23,213,195	23,213,195
Total repurchase agreements	132,779,277	132,779,277
Interest bearing cash		
FUTURES CASH COLLATERAL HELD AT GOLDMAN	2,380,000	2,380,000
SWAP COLLATERAL WITH GOLDMAN	850,000	850,000
GOLDMAN CAP MKT (GLM) CASH COL VAR RT 01/01/2049 DD 07/01/08	10,000	10,000
GS ICE CCP COLLAT VAR RT 01/01/2049 DD 07/01/08	2,605,000	2,605,000
LCH CCP GOLDMAN SACHS & CO CAS VAR RT 01/01/2049 DD 07/01/08	3,240,000	3,240,000
TBA CASH COLL MSC VAR RT 01/01/2049 DD 07/01/08	304,000	304,000
SWAP/ISDA MORGAN STANLEY (MYC) VAR RT 01/01/2049 DD 07/01/08	10,000	10,000
DOM MFA CASH COLL UBS VAR RT 01/01/2049 DD 07/01/08	6,831,000	6,831,000
SWAP COLLATERAL WITH MORGAN STANLEY	8,725,000	8,725,000
CME CCP COLL HELD AT GSC	360,000	360,000
		4,044,351
Total interest bearing cash	25,315,000	29,359,351
Total short-term investment funds	158,094,277	162,138,628
U. S. GOVERNMENT SECURITIES		
COMMIT TO PUR FNMA SF MTG 2.500% 01/01/2055 DD 01/01/25	4,396,470	4,402,388
FHLMC POOL #SD-7512 3.000% 02/01/2050 DD 02/01/20	7,059,362	6,655,974
FHLMC POOL #SD-7553 3.000% 03/01/2052 DD 03/01/22	9,222,046	8,634,218
FHLMC MULTICLASS STRIP 315 PO 0.000% 09/15/2043 DD 09/01/13	1,922,459	1,848,234
FHLMC POOL #WA-1632 4.150% 10/01/2032 DD 01/01/23	2,553,549	2,568,782
FNMA GTD REMIC P/T 12-35 YS VAR RT 11/25/2041 DD 03/25/12	553,234	250,633
FNMA GTD REMIC P/T 13-23 ZL 3.000% 03/25/2043 DD 02/01/13	2,209,438	2,216,413
FNMA GTD REMIC P/T 14-17 AO 0.000% 04/25/2044 DD 03/01/14	2,371,509	2,382,736

FNMA GTD REMIC P/T 14-49 PO 0.000% 07/25/2043 DD 07/01/14	562,000	589,067
FNMA GTD REMIC P/T 16-68 LZ 3.000% 10/25/2046 DD 09/01/16	5,008,914	3,753,076
FNMA GTD REMIC P/T 16-64 PE 2.500% 09/25/2046 DD 08/01/16	3,003,645	2,353,461
FNMA GTD REMIC P/T 16-105 SA VAR RT 01/25/2047 DD 12/25/16	498,396	217,899
FNMA GTD REMIC P/T 16-88 LZ 2.500% 12/25/2046 DD 11/01/16	3,452,777	2,922,240
FNMA GTD REMIC P/T 18-13 GB 3.500% 03/25/2048 DD 02/01/18	3,873,827	3,743,929
FNMA GTD REMIC P/T 18-21 PO 0.000% 04/25/2048 DD 03/01/18	385,207	364,227
FNMA GTD REMIC P/T 18-85 PO 0.000% 12/25/2048 DD 11/01/18	1,913,075	1,823,982
FNMA GTD REMIC P/T 18-85 IO 3.000% 12/25/2048 DD 11/01/18	220,383	328,239
FNMA GTD REMIC P/T 19-38 SB VAR RT 03/25/2043 DD 06/25/19	344,770	215,160
FNMA GTD REMIC P/T 19-69 DB 2.500% 12/25/2049 DD 11/01/19	5,284,022	4,121,029
FNMA GTD REMIC P/T 20-10 S VAR RT 05/25/2059 DD 02/25/20	1,429,013	622,884
FNMA GTD REMIC P/T 20-54 ZD 2.000% 08/25/2050 DD 07/01/20	10,723,215	7,286,529
FNMA GTD REMIC P/T 21-91 DZ 1.750% 01/25/2052 DD 12/01/21	2,438,035	1,409,034
FNMA GTD REMIC P/T 21-93 Z 3.000% 08/25/2051 DD 12/01/21	8,520,629	9,116,413
FNMA GTD REMIC P/T 22-1 GZ 3.000% 02/25/2052 DD 01/01/22	9,370,561	10,714,755
FNMA GTD REMIC P/T 22-12 EM 3.000% 06/25/2048 DD 02/01/22	3,487,500	3,625,065
FHLMC MULTICLASS MTG 3768 VO 0.000% 12/15/2040 DD 12/01/10	1,929,151	2,204,460
FHLMC MULTICLASS MTG 4074 ES VAR RT 03/15/2042 DD 07/15/12	316,493	140,313
FHLMC MULTICLASS MTG 4337 CZ 3.000% 05/15/2054 DD 05/01/14	5,578,069	4,296,296
FHLMC MULTICLASS MTG 4620 DZ 2.500% 10/15/2046 DD 10/01/16	3,171,442	2,676,907
FHLMC MULTICLASS MTG 4825 NI 3.000% 09/15/2048 DD 08/01/18	57,456	154,321
FHLMC MULTICLASS MTG 4825 NO 0.000% 09/15/2048 DD 08/01/18	1,105,337	1,080,896
FHLMC MULTICLASS MTG 4854 OH 0.000% 03/15/2043 DD 12/15/18	491,208	474,169
FHLMC MULTICLASS MTG 4973 PO 0.000% 01/15/2041 DD 04/15/20	958,778	954,722
FHLMC MULTICLASS MTG 5181 DZ 3.000% 11/25/2050 DD 12/01/21	8,459,871	9,672,066
FHLMC MULTICLASS MTG 5179 CZ 2.000% 01/25/2052 DD 12/01/21	3,637,635	1,904,864
FHLMC MULTICLASS MTG 5319 PO 0.000% 08/25/2050 DD 06/01/23	3,873,026	3,703,143
FNMA POOL #0AN3556 2.730% 11/01/2033 DD 11/01/16	1,654,758	1,440,650
FNMA POOL #0AN3707 2.790% 11/01/2031 DD 11/01/16	2,752,531	2,431,271
FNMA POOL #0AN6123 3.060% 08/01/2032 DD 08/01/17	1,866,250	1,765,060
FNMA POOL #0BZ1178 5.810% 06/01/2031 DD 06/01/24	2,171,496	2,201,686
FNMA POOL #0FM8691 2.500% 09/01/2051 DD 08/01/21	8,057,763	8,057,055
FNMA POOL #0FS0400 3.000% 01/01/2052 DD 01/01/22	8,612,113	8,471,738
FNMA POOL #0FS5420 2.500% 03/01/2052 DD 08/01/23	8,746,318	8,768,295
FNMA POOL #0FS8746 3.000% 03/01/2052 DD 08/01/24	5,887,344	5,705,620
GNMA GTD REMIC P/T 12-90 PB 2.500% 07/20/2042 DD 07/01/12	2,999,336	2,867,095
GNMA GTD REMIC P/T 10-20 SE VAR RT 02/20/2040 DD 02/20/10	752,003	324,492
GNMA GTD REMIC P/T 12-42 QZ 3.000% 03/20/2042 DD 03/01/12	1,369,209	1,255,515
GNMA GTD REMIC P/T 14-99 SP VAR RT 07/16/2044 DD 07/16/14	776,161	286,174
GNMA GTD REMIC P/T 17-117 VC 3.000% 11/20/2037 DD 08/01/17	3,773,230	3,728,436
GNMA GTD REMIC P/T 17-167 LH 3.000% 11/20/2047 DD 11/01/17	978,931	820,258
GNMA GTD REMIC P/T 18-21 WZ 3.000% 02/20/2048 DD 02/01/18	10,890,059	10,310,484
GNMA GTD REMIC P/T 17-163 YA 2.500% 11/20/2047 DD 11/01/17	961,250	800,730
GNMA GTD REMIC P/T 18-36 LZ 3.500% 03/20/2048 DD 03/01/18	601,704	471,519
GNMA GTD REMIC P/T 18-44 PL 3.000% 10/20/2047 DD 03/01/18	12,550,861	11,010,942
GNMA GTD REMIC P/T 18-65 DB 3.000% 05/20/2048 DD 05/01/18	3,328,208	3,142,580

GNMA GTD REMIC P/T 18-63 CZ 3.250% 04/20/2048 DD 04/01/18	5,793,170	5,255,302
GNMA GTD REMIC P/T 18-67 QB 3.000% 05/20/2048 DD 05/01/18	2,850,037	2,672,624
GNMA GTD REMIC P/T 20-47 SL VAR RT 07/20/2044 DD 04/20/20	717,088	273,186
GNMA GTD REMIC P/T 20-163 LI 4.000% 04/20/2048 DD 10/01/20	1,249,816	1,053,954
GNMA GTD REMIC P/T 21-77 SH VAR RT 05/20/2051 DD 05/20/21	1,132,538	86,913
GNMA GTD REMIC P/T 21-89 SA VAR RT 05/20/2051 DD 05/20/21	1,339,505	212,967
GNMA GTD REMIC P/T 21-194 BL 1.750% 11/20/2051 DD 11/01/21	7,307,592	3,984,054
GNMA GTD REMIC P/T 22-5 Z 2.000% 01/20/2052 DD 01/01/22	2,748,759	1,493,722
GNMA GTD REMIC P/T 21-223 EZ 3.000% 12/20/2051 DD 12/01/21	7,176,052	6,765,701
GNMA GTD REMIC P/T 21-213 HZ 2.000% 12/20/2051 DD 12/01/21	5,955,744	5,044,535
GNMA GTD REMIC P/T 22-9 MZ 3.500% 01/20/2052 DD 01/01/22	9,738,003	10,198,613
GNMA GTD REMIC P/T 22-119 AZ 3.500% 07/20/2052 DD 07/01/22	9,415,462	9,061,607
GNMA GTD REMIC P/T 22-119 LB 3.500% 07/20/2052 DD 07/01/22	1,371,146	1,334,060
GNMA GTD REMIC P/T 23-173 GB 3.500% 11/20/2053 DD 11/01/23	9,761,795	10,756,739
U S TREASURY BILL 0.000% 03/20/2025 DD 03/21/24	29,393,596	29,393,596
U S TREASURY BOND 1.250% 05/15/2050 DD 05/15/20	1,759,699	1,733,750
U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20	37,349,889	36,739,712
U S TREASURY BOND 1.125% 05/15/2040 DD 05/15/20	13,250,477	12,795,688
U S TREASURY BOND 1.625% 11/15/2050 DD 11/15/20	5,731,934	5,615,585
U S TREASURY BOND 1.375% 11/15/2040 DD 11/15/20	8,707,533	8,458,769
U S TREASURY BOND 1.875% 02/15/2051 DD 02/15/21	18,346,711	17,994,653
U S TREASURY NOTE 0.625% 05/15/2030 DD 05/15/20	66,123,785	67,849,561
COMMIT TO PUR FNMA SF MTG 3.000% 02/01/2055 DD 02/01/25	3,536,650	3,528,470
COMMIT TO PUR FNMA SF MTG 4.000% 03/01/2055 DD 03/01/25	3,274,022	3,271,189
COMMIT TO PUR FNMA SF MTG 4.500% 03/01/2055 DD 03/01/25	11,000,081	11,000,960
COMMIT TO PUR FNMA SF MTG 5.000% 02/01/2055 DD 02/01/25	13,407,023	13,307,478
COMMIT TO PUR FNMA SF MTG 5.500% 01/01/2055 DD 01/01/25	37,673,390	37,486,620
COMMIT TO PUR FNMA SF MTG 5.500% 02/01/2055 DD 02/01/25	54,790,527	54,218,450
COMMIT TO PUR FNMA SF MTG 6.000% 02/01/2055 DD 02/01/25	4,808,063	4,820,112
COMMIT TO PUR FNMA SF MTG 6.500% 02/01/2055 DD 02/01/25	26,521,563	26,534,040
COBANK ACB PFD 6.200% NON-CUMULATIVE	201,600	200,000
FARM CREDIT BANK OF TEXAS VAR RT 12/31/2049 DD 05/23/24	200,000	210,160
FHLMC POOL #W3-0008 7.645% 05/01/2025 DD 05/01/00	297,231	278,122
FHLMC POOL #SD-8403 6.500% 02/01/2054 DD 01/01/24	240,378	240,462
FHLMC POOL #SD-4115 4.500% 10/01/2052 DD 10/01/23	690,074	710,816
FHLMC POOL #QG-5245 5.000% 06/01/2053 DD 06/01/23	381,409	380,410
FHLMC MULTICLASS MTG 2059 Z 5.950% 05/15/2028 DD 05/01/98	24,630	28,474
FHLMC MULTICLASS MTG 4060 CZ 4.500% 06/15/2042 DD 06/01/12	781,113	576,476
FNMA GTD REMIC P/T 05-23 KZ 5.000% 04/25/2035 DD 03/01/05	116,520	105,277
FNMA GTD REMIC P/T 05-88 ZC 5.000% 10/25/2035 DD 09/01/05	1,939,295	1,876,630
FNMA GTD REMIC P/T 06-5 3A2 VAR RT 05/25/2035 DD 01/01/06	6,904	6,974
FHLMC MULTICLASS MTG 63 1A1 VAR RT 02/25/2045 DD 02/01/05	15,810	14,952
FNMA GTD REMIC P/T 10-111 PL 4.500% 10/25/2040 DD 09/01/10	684,710	548,294
FNMA POOL #0MA4840 4.500% 12/01/2052 DD 11/01/22	863,318	876,749
FNMA POOL #0MA5105 4.500% 07/01/2053 DD 07/01/23	-	0
FNMA POOL #0MA5246 5.500% 12/01/2053 DD 12/01/23	176,140	183,356
SBA GTD PARTN CTFS 2007-20K 1 5.510% 11/01/2027 DD 11/14/07	103,712	98,556

U S TREASURY BOND 2.875% 08/15/2045 DD 08/15/15	14,958,829	14,327,951
U S TREASURY BOND 2.500% 02/15/2046 DD 02/15/16	33,443,851	31,414,262
U S TREASURY BOND 2.500% 05/15/2046 DD 05/15/16	15,915,325	15,222,549
U S TREASURY BOND 2.875% 11/15/2046 DD 11/15/16	10,826,148	10,353,369
U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17	27,152,039	25,528,620
U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17	44,278,991	41,619,254
U S TREASURY BOND 3.000% 02/15/2048 DD 02/15/18	15,936,988	15,129,938
U S TREASURY BOND 3.000% 08/15/2048 DD 08/15/18	5,639,871	5,339,293
US TREAS-CPI INFLAT 1.500% 02/15/2053 DD 02/15/23	7,691,892	6,338,120
U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	2,666,268	2,653,036
US TREAS-CPI INFLAT 2.125% 04/15/2029 DD 04/15/24	13,619,141	13,526,968
U S TREASURY BD CPN STRIP 0.000% 02/15/2042 DD 02/15/12	2,854,443	2,986,757
U S TREASURY BD CPN STRIP 0.000% 05/15/2042 DD 05/15/12	866,738	872,361
U S TREASURY BD CPN STRIP 0.000% 08/15/2042 DD 08/15/12	817,617	821,140
U S TREASURY BD CPN STRIP 0.000% 11/15/2042 DD 11/15/12	1,575,425	1,659,557
U S TREASURY BD PRIN STRIP 0.000% 02/15/2040 DD 02/16/10	6,566,869	6,309,081
U S TREASURY BD PRIN STRIP 0.000% 11/15/2042 DD 11/15/12	1,109,977	1,036,130
U S TREASURY BD PRIN STRIP 0.000% 05/15/2044 DD 05/15/14	86,577	76,510
U S TREASURY BD PRIN STRIP 0.000% 08/15/2044 DD 08/15/14	3,285,219	3,194,753
U S TREASURY BD PRIN STRIP 0.000% 11/15/2044 DD 11/17/14	987,306	944,856
U S TREASURY BD PRIN STRIP 0.000% 02/15/2045 DD 02/17/15	1,216,573	1,173,807
U S TREASURY BD PRIN STRIP 0.000% 08/15/2045 DD 08/17/15	289,518	268,983
U S TREASURY BD PRIN STRIP 0.000% 02/15/2046 DD 02/16/16	1,813,068	1,678,716
U S TREASURY BD PRIN STRIP 0.000% 05/15/2046 DD 05/16/16	3,458,176	3,309,518
U S TREASURY BD PRIN STRIP 0.000% 08/15/2046 DD 08/15/16	1,276,299	1,210,532
U S TREASURY BD PRIN STRIP 0.000% 11/15/2046 DD 11/15/16	1,746,071	1,644,735
U S TREASURY BD PRIN STRIP 0.000% 02/15/2047 DD 02/15/17	387,004	380,654
U S TREASURY BD PRIN STRIP 0.000% 05/15/2047 DD 05/15/17	2,223,075	2,049,322
U S TREASURY BD PRIN STRIP 0.000% 08/15/2047 DD 08/15/17	4,109,451	3,686,416
U S TREASURY BD PRIN STRIP 0.000% 11/15/2047 DD 11/15/17	3,759,616	3,491,045
U S TREASURY BD PRIN STRIP 0.000% 02/15/2048 DD 02/15/18	3,674,843	3,414,773
U S TREASURY BD PRIN STRIP 0.000% 05/15/2048 DD 05/15/18	2,017,733	1,841,821
U S TREASURY BD PRIN STRIP 0.000% 08/15/2048 DD 08/15/18	4,478,122	4,113,882
U S TREASURY BD PRIN STRIP 0.000% 11/15/2048 DD 11/15/18	7,192,501	6,918,352
U S TREASURY BD PRIN STRIP 0.000% 02/15/2049 DD 02/15/19	5,469,446	5,144,941
U S TREASURY BD PRIN STRIP 0.000% 05/15/2049 DD 05/15/19	5,552,144	5,045,538
U S TREASURY BD PRIN STRIP 0.000% 08/15/2049 DD 08/15/19	4,226,192	3,804,156
U S TREASURY BD PRIN STRIP 0.000% 11/15/2049 DD 11/15/19	3,334,233	3,009,319
U S TREASURY BD PRIN STRIP 0.000% 02/15/2050 DD 02/18/20	8,807,733	7,997,661
U S TREASURY BD PRIN STRIP 0.000% 08/15/2050 DD 08/17/20	2,007,593	1,876,867
U S TREASURY BD PRIN STRIP 0.000% 11/15/2050 DD 11/16/20	12,480,301	11,111,131
U S TREASURY BD PRIN STRIP 0.000% 02/15/2051 DD 02/16/21	7,220,361	6,489,301
U S TREASURY BD PRIN STRIP 0.000% 05/15/2051 DD 05/17/21	6,276,203	5,757,743
U S TREASURY BD PRIN STRIP 0.000% 08/15/2051 DD 08/16/21	11,588,408	10,726,247
U S TREASURY BD PRIN STRIP 0.000% 11/15/2051 DD 11/15/21	4,643,136	4,084,746
U S TREASURY BD PRIN STRIP 0.000% 02/15/2052 DD 02/15/22	9,690,794	8,649,340
U S TREASURY BD PRIN STRIP 0.000% 05/15/2052 DD 05/16/22	8,692,841	7,955,428

U S TREASURY BD PRIN STRIP 0.000% 08/15/2052 DD 08/15/22	4,664,183	4,306,399
U S TREASURY BD PRIN STRIP 0.000% 02/15/2053 DD 02/15/23	6,573,090	5,771,274
U S TREASURY BD PRIN STRIP 0.000% 05/15/2053 DD 05/15/23	7,843,014	6,953,983
U S TREASURY BD PRIN STRIP 0.000% 08/15/2043 DD 08/31/23	2,680,260	2,692,574
U S TREASURY BD PRIN STRIP 0.000% 02/15/2054 DD 02/15/24	5,964,085	5,328,111
U S TREASURY BD PRIN STRIP 0.000% 05/15/2054 DD 05/15/24	9,159,468	8,376,615
U S TREASURY BD PRIN STRIP 0.000% 08/15/2054 DD 08/15/24	6,186,893	5,474,771
U S TREASURY BD PRIN STRIP 0.000% 08/15/2044 DD 09/03/24	3,480,603	3,361,110
U S TREASURY BD CPN STRIP 0.000% 02/15/2052 DD 02/15/22	151,407	129,175
U S TREASURY BD CPN STRIP 0.000% 05/15/2052 DD 05/16/22	659,058	560,592
U S TREASURY BD CPN STRIP 0.000% 08/15/2052 DD 08/15/22	681,021	577,351
U S TREASURY BD CPN STRIP 0.000% 02/15/2040 DD 02/16/10	2,151,288	1,589,262
U S TREASURY BD CPN STRIP 0.000% 05/15/2040 DD 05/17/10	2,318,229	2,076,255
U S TREASURY BD CPN STRIP 0.000% 08/15/2040 DD 08/16/10	2,452,276	2,195,221
U S TREASURY BD CPN STRIP 0.000% 11/15/2040 DD 11/15/10	2,008,945	1,767,248
U S TREASURY BD CPN STRIP 0.000% 02/15/2041 DD 02/15/11	3,603,988	3,481,823
U S TREASURY BD CPN STRIP 0.000% 05/15/2045 DD 05/15/15	1,940,738	1,399,006
U S TREASURY BD CPN STRIP 0.000% 05/15/2041 DD 05/16/11	1,117,926	1,096,644
U S TREASURY BD CPN STRIP 0.000% 08/15/2041 DD 08/15/11	2,106,682	1,977,412
U S TREASURY BD CPN STRIP 0.000% 11/15/2041 DD 11/15/11	2,268,325	1,999,601
U S TREASURY BD CPN STRIP 0.000% 02/15/2042 DD 02/15/12	2,864,027	2,423,059
U S TREASURY BD CPN STRIP 0.000% 05/15/2042 DD 05/15/12	2,434,271	2,203,750
U S TREASURY BD CPN STRIP 0.000% 08/15/2042 DD 08/15/12	2,425,847	2,030,269
U S TREASURY BD CPN STRIP 0.000% 11/15/2042 DD 11/15/12	2,537,448	2,305,165
U S TREASURY BD CPN STRIP 0.000% 02/15/2043 DD 02/15/13	3,456,642	2,626,197
U S TREASURY BD CPN STRIP 0.000% 05/15/2043 DD 05/15/13	2,850,546	2,403,027
U S TREASURY BD CPN STRIP 0.000% 11/15/2043 DD 11/15/13	2,120,268	1,810,903
U S TREASURY BD CPN STRIP 0.000% 02/15/2044 DD 02/18/14	616,525	501,252
U S TREASURY BD CPN STRIP 0.000% 05/15/2044 DD 05/15/14	1,907,761	1,407,722
U S TREASURY BD CPN STRIP 0.000% 08/15/2044 DD 08/15/14	2,004,200	1,407,036
U S TREASURY BD CPN STRIP 0.000% 11/15/2044 DD 11/17/14	5,710,897	4,810,700
U S TREASURY BD CPN STRIP 0.000% 02/15/2045 DD 02/17/15	1,946,026	1,589,525
U S TREASURY BD CPN STRIP 0.000% 08/15/2045 DD 08/17/15	2,601,486	1,818,560
U S TREASURY BD CPN STRIP 0.000% 11/15/2045 DD 11/16/15	1,942,865	1,567,821
U S TREASURY BD CPN STRIP 0.000% 02/15/2046 DD 02/16/16	2,897,444	1,997,279
U S TREASURY BD CPN STRIP 0.000% 05/15/2046 DD 05/16/16	2,324,459	1,679,196
U S TREASURY BD CPN STRIP 0.000% 08/15/2046 DD 08/15/16	1,459,832	949,134
U S TREASURY BD CPN STRIP 0.000% 11/15/2046 DD 11/15/16	2,096,910	1,559,861
U S TREASURY BD CPN STRIP 0.000% 02/15/2047 DD 02/15/17	2,463,267	1,754,263
U S TREASURY BD CPN STRIP 0.000% 05/15/2047 DD 05/15/17	1,583,540	1,129,036
U S TREASURY BD CPN STRIP 0.000% 08/15/2047 DD 08/15/17	1,497,852	1,055,438
U S TREASURY BD CPN STRIP 0.000% 11/15/2047 DD 11/15/17	1,421,653	1,218,017
U S TREASURY BD CPN STRIP 0.000% 02/15/2048 DD 02/15/18	1,276,448	1,117,769
U S TREASURY BD CPN STRIP 0.000% 05/15/2048 DD 05/15/18	1,851,203	1,362,406
U S TREASURY BD CPN STRIP 0.000% 08/15/2048 DD 08/15/18	751,770	538,402
U S TREASURY BD CPN STRIP 0.000% 11/15/2048 DD 11/15/18	860,142	801,329
U S TREASURY BD CPN STRIP 0.000% 02/15/2049 DD 02/15/19	1,928,436	1,348,000

U S TREASURY BD CPN STRIP 0.000% 05/15/2049 DD 05/15/19	996,516	774,760
U S TREASURY BD CPN STRIP 0.000% 08/15/2049 DD 08/15/19	400,325	365,363
U S TREASURY BD CPN STRIP 0.000% 11/15/2049 DD 11/15/19	772,111	668,086
U S TREASURY BD CPN STRIP 0.000% 02/15/2050 DD 02/18/20	926,661	821,195
U S TREASURY BD CPN STRIP 0.000% 05/15/2050 DD 05/15/20	869,874	781,263
U S TREASURY BD CPN STRIP 0.000% 08/15/2050 DD 08/17/20	827,462	727,974
U S TREASURY BD CPN STRIP 0.000% 11/15/2050 DD 11/16/20	413,328	363,742
U S TREASURY BD CPN STRIP 0.000% 02/15/2051 DD 02/16/21	214,658	180,668
U S TREASURY BD CPN STRIP 0.000% 05/15/2051 DD 05/17/21	111,604	103,193
U S TREASURY BD CPN STRIP 0.000% 08/15/2051 DD 08/16/21	250,882	238,357
U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21	9,636,689	9,005,003
U S TREASURY NOTE 1.125% 08/31/2028 DD 08/31/21	72,942,969	65,101,400
U S TREASURY NOTE 1.375% 11/15/2031 DD 11/15/21	58,445,630	54,476,724
U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	67,848,658	67,289,005
U S TREASURY NOTE 2.875% 05/15/2032 DD 05/15/22	68,153,743	67,127,737
U S TREASURY NOTE 2.750% 08/15/2032 DD 08/15/22	45,061,824	44,656,828
U S TREASURY NOTE 3.500% 01/31/2030 DD 01/31/23	13,677,663	13,491,992
U S TREASURY NOTE 3.500% 02/15/2033 DD 02/15/23	69,381,800	68,450,501
U S TREASURY NOTE 3.375% 05/15/2033 DD 05/15/23	70,015,559	69,012,215
U S TREASURY NOTE 4.500% 11/15/2033 DD 11/15/23	69,993,014	68,593,929
U S TREASURY NOTE 4.000% 02/15/2034 DD 02/15/24	69,302,941	67,923,100
U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	2,360,662	2,360,287
U S TREASURY BOND 4.625% 11/15/2044 DD 11/15/24	2,263,912	2,200,418
U S TREASURY NOTE 4.250% 11/15/2034 DD 11/15/24	418,427	418,915
FHLMC POOL #WN-0139 4.090% 06/01/2038 DD 09/01/23	8,006,756	8,048,945
FNMA POOL #0BS8281 4.750% 05/01/2038 DD 05/01/23	2,718,145	2,827,970
FHLMC POOL #WS-0005 3.600% 04/01/2039 DD 02/01/24	5,363,359	5,276,516
FHLMC POOL #WS-4007 4.590% 02/01/2040 DD 10/01/23	1,955,300	2,028,099
U S TREASURY BOND 4.000% 11/15/2052 DD 11/15/22	2,749,268	2,266,859
U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23	15,104,816	14,544,721
U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23	2,051,719	1,981,880
U S TREASURY BOND 4.750% 11/15/2043 DD 11/15/23	12,650,794	11,895,394
U S TREASURY BOND 4.500% 02/15/2044 DD 02/15/24	10,696,848	10,415,578
U S TREASURY BOND 4.625% 05/15/2044 DD 05/15/24	10,625,469	10,189,935
U S TREASURY BOND 4.125% 08/15/2044 DD 08/15/24	16,667,526	15,473,455
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2065 DD 09/24/15	301,673	253,019
U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13	6,902,457	6,290,973
US TREAS-CPI INFLAT 0.250% 02/15/2050 DD 02/15/20	632,790	325,791
U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	14,337,174	11,958,262
U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23	1,521,095	1,436,362
U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24	56,456	54,830
U S TREASURY BOND 4.500% 02/15/2044 DD 02/15/24	6,437,210	6,201,000
U S TREASURY NOTE 2.375% 05/15/2029 DD 05/15/19	2,697,350	2,359,398
U S TREASURY NOTE 2.250% 02/15/2027 DD 02/15/17	667,322	642,912
U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23	7,659,567	7,476,703
U S TREASURY NOTE 3.875% 08/15/2034 DD 08/15/24	3,613,859	3,556,133
U S TREASURY NOTE 4.250% 11/15/2034 DD 11/15/24	2,872,816	2,864,207

U S TREASURY BD CPN STRIP 0.000% 11/15/2040 DD 11/15/10	3,517,207	2,458,877
FHLMC POOL #84-1337 VAR RT 08/01/2051 DD 01/01/22	1,919,847	1,752,992
FHLMC POOL #84-1485 VAR RT 09/01/2052 DD 09/01/22	1,206,405	1,197,167
FHLMC POOL #SD-8275 4.500% 12/01/2052 DD 11/01/22	810,825	792,201
FHLMC POOL #QE-2001 3.500% 05/01/2052 DD 05/01/22	822,425	827,669
FHLMC POOL #RA-7194 3.500% 04/01/2052 DD 04/01/22	2,154,284	1,981,045
FNMA POOL #0BM7091 VAR RT 10/01/2052 DD 10/01/22	1,221,975	1,215,391
FNMA POOL #0MA4700 4.000% 07/01/2052 DD 07/01/22	973,383	964,471
GNMA GTD REMIC P/T 21-H04 FD VAR RT 12/20/2070 DD 02/20/21	4,431,725	4,507,267
U S TREASURY BOND 4.125% 08/15/2044 DD 08/15/24	3,951,850	3,806,760
U S TREASURY NOTE 3.500% 02/15/2033 DD 02/15/23	3,914,372	3,688,838
U S TREASURY NOTE 4.500% 11/15/2033 DD 11/15/23	7,491,374	7,218,318
U S TREASURY NOTE 4.000% 02/15/2034 DD 02/15/24	12,336,289	12,448,020
U S TREASURY NOTE 4.125% 03/31/2031 DD 03/31/24	3,261,070	3,239,016
U S TREASURY NOTE 4.375% 05/15/2034 DD 05/15/24	6,706,426	6,401,460
U S TREASURY NOTE 3.875% 08/15/2034 DD 08/15/24	15,369,541	14,462,868
Total U.S. government securities	1,903,486,397	1,805,749,421

CORPORATE DEBT INSTRUMENTS

Corporate debt instruments - preferred

AEP TRANSMISSION CO LLC 4.250% 09/15/2048 DD 09/07/18	1,499,730	1,200,000
AIA GROUP LTD 144A 3.200% 09/16/2040 DD 09/16/20	499,195	373,135
ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	899,813	795,141
ABBVIE INC 4.300% 05/14/2036 DD 05/12/16	994,550	913,430
ABBVIE INC 4.450% 05/14/2046 DD 05/12/16	2,715,419	2,383,192
ABBVIE INC 4.550% 03/15/2035 DD 09/15/20	1,138,339	921,641
ABBVIE INC 4.850% 06/15/2044 DD 06/15/20	3,814,048	2,904,640
AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18	3,672,657	3,060,788
AMEREN ILLINOIS CO 5.900% 12/01/2052 DD 11/22/22	2,691,657	2,771,280
AMERICAN AIRLINES 2014-1 CLASS 3.700% 04/01/2028 DD 09/16/14	517,280	516,096
ANCHORAGE CAPITAL 6A AR3 144A VAR RT 04/22/2034 DD 04/22/24	1,000,000	1,001,527
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	5,559,610	5,224,204
ANHEUSER-BUSCH INBEV WORLDWIDE 5.800% 01/23/2059 DD 01/23/19	2,777,791	2,547,150
ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	1,087,830	930,380
APPLE INC 3.850% 08/04/2046 DD 08/04/16	3,490,725	2,825,480
APPLE INC 4.250% 02/09/2047 DD 02/09/17	632,394	514,674
APPLE INC 3.750% 09/12/2047 DD 09/12/17	2,585,154	2,047,760
APPLE INC 2.950% 09/11/2049 DD 09/11/19	2,680,290	1,802,115
APPLE INC 4.850% 05/10/2053 DD 05/10/23	1,293,487	1,230,619
ARCH CAPITAL GROUP LTD 3.635% 06/30/2050 DD 06/30/20	1,112,271	792,185
ARES LII CLO LTD 52A A1R 144A VAR RT 04/22/2031 DD 07/22/21	1,542,732	1,545,861
ASHTREAD CAPITAL INC 144A 5.800% 04/15/2034 DD 01/29/24	522,365	500,510
ATHENE GLOBAL FUNDING 144A 5.526% 07/11/2031 DD 07/11/24	1,000,000	1,002,230
ATHENE GLOBAL FUNDING 144A 5.322% 11/13/2031 DD 11/13/24	500,000	491,595
EQUITABLE HOLDINGS INC 4.350% 04/20/2028 DD 10/20/18	479,520	489,895
EQUITABLE HOLDINGS INC 5.000% 04/20/2048 DD 10/20/18	98,728	89,204
BX TRUST 2021-ARIA ARIA A 144A VAR RT 10/15/2036 DD 10/28/21	1,240,281	1,296,347

BX COMMERCIAL MORTG AHP A 144A VAR RT 01/17/2039 DD 02/15/22	2,275,500	2,393,256
BANK OF AMERICA CORP 5.000% 01/21/2044 DD 01/21/14	4,310,901	3,739,320
BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17	1,570,663	1,513,314
BANK OF AMERICA CORP VAR RT 10/22/2030 DD 10/22/19	2,600,000	2,347,982
BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21	200,000	149,702
BANK OF AMERICA CORP VAR RT 07/21/2052 DD 07/21/21	1,000,000	636,930
BANK OF AMERICA CORP VAR RT 04/27/2033 DD 04/27/22	3,500,000	3,327,905
BAYER US FINANCE LLC 144A 6.875% 11/21/2053 DD 11/21/23	208,416	201,960
BECTON DICKINSON & CO 5.110% 02/08/2034 DD 02/08/24	1,200,000	1,183,128
BERKSHIRE HATHAWAY ENERGY CO 4.500% 02/01/2045 DD 12/04/14	2,766,728	2,429,672
BERKSHIRE HATHAWAY ENERGY CO 2.850% 05/15/2051 DD 10/29/20	5,093,727	3,102,381
BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20	1,298,960	817,271
BLACKSTONE HOLDINGS FINAN 144A 3.200% 01/30/2052 DD 01/10/22	4,586,706	3,008,032
BLUEMOUNTAIN CLO 3A A1R2 144A VAR RT 11/15/2030 DD 04/02/24	734,487	735,074
BOWDOIN COLLEGE 4.693% 07/01/2112 DD 07/03/12	1,865,070	1,563,580
BRISTOL-MYERS SQUIBB CO 3.900% 03/15/2062 DD 03/02/22	2,189,352	1,576,938
BRISTOL-MYERS SQUIBB CO 5.650% 02/22/2064 DD 02/22/24	697,025	675,269
BROOKFIELD FINANCE INC 4.700% 09/20/2047 DD 09/14/17	1,820,527	1,552,248
BROOKFIELD FINANCE INC 3.500% 03/30/2051 DD 09/28/20	2,184,886	1,519,166
BROOKFIELD FINANCE INC 3.625% 02/15/2052 DD 02/04/22	699,356	487,865
BROOKFIELD FINANCE INC 5.968% 03/04/2054 DD 03/04/24	1,556,051	1,568,864
BROOKFIELD FINANCE LLC / BROOK 3.450% 04/15/2050 DD 02/21/20	198,116	137,218
BURLINGTON NORTHERN SANTA FE L 5.200% 04/15/2054 DD 06/09/23	5,854,480	5,519,431
CAMERON LNG LLC 144A 3.701% 01/15/2039 DD 12/13/19	1,818,769	1,451,376
CARLYLE FINANCE LLC 144A 5.650% 09/15/2048 DD 09/14/18	1,099,054	1,044,901
CARVAL CLO I LTD 1A AR 144A VAR RT 07/16/2031 DD 04/16/24	2,964,683	2,971,556
CHUBB INA HOLDINGS LLC 4.650% 08/15/2029 DD 07/31/24	1,011,670	996,550
CITIGROUP MORTGAGE LOAN 11 A2A VAR RT 10/25/2035 DD 12/01/05	12,573	12,570
COLUMBIA PIPELINES OPERAT 144A 5.695% 10/01/2054 DD 09/09/24	1,299,935	1,224,314
COMCAST CORP 4.400% 08/15/2035 DD 05/27/15	3,005,990	2,766,150
COMCAST CORP 4.000% 08/15/2047 DD 08/07/17	3,991,519	3,054,720
COMCAST CORP 5.500% 05/15/2064 DD 05/09/23	1,692,010	1,588,157
COMMONSPIRIT HEALTH 4.187% 10/01/2049 DD 08/21/19	500,000	391,870
CONSOLIDATED EDISON CO OF NEW 4.625% 12/01/2054 DD 11/24/14	2,380,602	2,015,280
CONSOLIDATED EDISON CO OF NEW 4.500% 05/15/2058 DD 05/10/18	1,417,350	1,126,804
CONSOLIDATED EDISON CO OF NEW 6.150% 11/15/2052 DD 11/14/22	2,385,360	2,518,272
UBS GROUP AG 144A VAR RT 01/12/2029 DD 01/12/18	556,672	529,485
UBS GROUP AG 144A VAR RT 09/22/2034 DD 09/22/23	1,800,000	1,883,106
DTE ELECTRIC CO 4.050% 05/15/2048 DD 05/07/18	497,755	400,515
DTE ELECTRIC CO 3.250% 04/01/2051 DD 03/29/21	1,784,970	1,229,058
DEWOLF PARK CLO LTD 1A AR 144A VAR RT 10/15/2030 DD 10/15/21	566,834	570,859
DUKE ENERGY CORP 6.100% 09/15/2053 DD 09/08/23	1,999,140	2,034,100
DUKE ENERGY CAROLINAS LLC 3.950% 03/15/2048 DD 03/01/18	1,592,432	1,227,552
DUKE ENERGY CAROLINAS LLC 5.350% 01/15/2053 DD 01/06/23	1,497,300	1,428,615
DUKE ENERGY PROGRESS LLC 4.150% 12/01/2044 DD 11/20/14	1,793,844	1,466,010
DUKE ENERGY PROGRESS LLC 4.200% 08/15/2045 DD 08/13/15	4,585,852	3,568,004
DUKE ENERGY FLORIDA LLC 3.400% 10/01/2046 DD 09/09/16	397,752	283,628

ENI SPA 144A 5.950% 05/15/2054 DD 05/15/24	592,968	577,476
ENTERGY LOUISIANA LLC 4.950% 01/15/2045 DD 11/21/14	697,312	622,188
ENTERGY LOUISIANA LLC 4.200% 04/01/2050 DD 03/12/19	1,390,102	1,105,412
ENTERGY LOUISIANA LLC 5.700% 03/15/2054 DD 03/08/24	1,098,416	1,087,911
ENTERGY TEXAS INC 5.550% 09/15/2054 DD 08/15/24	1,140,872	1,067,979
ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14	2,135,430	1,845,080
ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14	2,422,665	2,361,636
ENTERPRISE PRODUCTS OPERATING 3.950% 01/31/2060 DD 01/15/20	500,072	360,405
ESSEX PORTFOLIO LP 5.500% 04/01/2034 DD 03/14/24	598,512	600,408
META PLATFORMS INC 5.750% 05/15/2063 DD 05/03/23	2,791,656	2,832,172
META PLATFORMS INC 5.550% 08/15/2064 DD 08/09/24	1,393,952	1,370,628
FLORIDA POWER & LIGHT CO 3.150% 10/01/2049 DD 09/13/19	794,904	540,248
HUNT SOUTHERN GROUP LLC 144A 5.625% 10/01/2046 DD 09/30/11	5,570,860	4,796,356
FORT SAM HOUSTON FAMILY H 144A 5.625% 03/15/2035 DD 03/03/05	2,258,621	2,073,057
GSR MORTGAGE LOAN TRUS AR6 2A1 VAR RT 09/25/2035 DD 09/01/05	156,718	148,492
GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	2,290,860	1,702,240
GEORGIA POWER CO 5.125% 05/15/2052 DD 05/04/22	1,389,780	1,301,454
GOLDENTREE LOAN MA 16A AR 144A VAR RT 01/20/2034 DD 12/22/23	1,300,000	1,302,600
GOLDENTREE LOAN MA 4A ARR 144A VAR RT 04/24/2031 DD 03/19/24	2,228,273	2,230,978
GOLDMAN SACHS GROUP INC/THE VAR RT 07/23/2035 DD 07/23/24	1,700,000	1,670,437
GOLDMAN SACHS GROUP INC/THE VAR RT 10/23/2035 DD 10/23/24	400,000	383,064
GOLDMAN SACHS GROUP INC/THE VAR RT 06/05/2028 DD 06/05/17	3,300,000	3,205,686
GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18	2,100,000	1,852,998
GREAT-WEST LIFECO FINANCE 144A 4.150% 06/03/2047 DD 05/26/17	892,962	712,116
GREENSAIF PIPELINES BIDCO 144A 5.853% 02/23/2036 DD 07/31/24	1,000,000	987,020
GUARDIAN LIFE INSURANCE C 144A 3.700% 01/22/2070 DD 01/22/20	971,770	664,910
HSBC HOLDINGS PLC VAR RT 05/22/2030 DD 05/22/19	1,601,458	1,415,865
HOAG MEMORIAL HOSPITAL PRESBYT 3.803% 07/15/2052 DD 03/30/22	400,000	303,704
HOME DEPOT INC/THE 4.400% 03/15/2045 DD 06/12/14	4,104,456	3,336,528
ILPT COMMERCIAL MO LPF2 A 144A VAR RT 10/15/2039 DD 09/22/22	1,900,450	1,915,367
INDIANA MICHIGAN POWER CO 4.250% 08/15/2048 DD 08/08/18	497,140	394,715
INTEGRIS BAPTIST MEDICAL CENTE 3.875% 08/15/2050 DD 10/13/20	500,000	362,960
INTERCONTINENTAL EXCHANGE INC 4.950% 06/15/2052 DD 05/23/22	1,676,370	1,516,181
JP MORGAN CHASE C WPT AFL 144A VAR RT 07/05/2033 DD 07/31/18	477,836	494,076
JPMORGAN CHASE & CO VAR RT 10/23/2034 DD 10/23/23	5,063,424	5,073,888
JPMORGAN CHASE & CO VAR RT 07/22/2035 DD 07/22/24	703,570	692,531
JPMORGAN CHASE & CO VAR RT 10/22/2035 DD 10/22/24	3,000,000	2,889,960
JPMORGAN CHASE & CO VAR RT 11/29/2045 DD 11/29/24	2,300,000	2,247,008
KKR GROUP FINANCE CO VII 144A 3.625% 02/25/2050 DD 02/25/20	389,880	280,952
KKR GROUP FINANCE CO VIII 144A 3.500% 08/25/2050 DD 08/25/20	61,353	69,082
KKR GROUP FINANCE CO X LL 144A 3.250% 12/15/2051 DD 12/08/21	3,893,347	2,550,717
KENTUCKY UTILITIES CO 5.450% 04/15/2033 DD 03/20/23	3,392,248	3,437,672
KENVUE INC 5.200% 03/22/2063 DD 09/22/23	1,002,611	925,660
KIMCO REALTY OP LLC 4.850% 03/01/2035 DD 09/16/24	499,075	476,310
LAZARD GROUP LLC 6.000% 03/15/2031 DD 03/12/24	399,840	410,700
LEGG MASON INC 5.625% 01/15/2044 DD 01/22/14	512,790	489,640
ELI LILLY & CO 4.600% 08/14/2034 DD 08/14/24	2,399,232	2,304,480

LLOYDS BANKING GROUP PLC 4.550% 08/16/2028 DD 08/16/18	1,296,074	1,275,677
LLOYDS BANKING GROUP PLC VAR RT 11/26/2035 DD 11/26/24	200,000	198,266
LOCKHEED MARTIN CORP 4.300% 06/15/2062 DD 05/05/22	2,282,681	1,824,866
LONG BEACH MORTGAGE LOAN 4 1A1 VAR RT 10/25/2034 DD 09/08/04	44,567	44,699
MADISON PARK FUNDI 29A AR 144A VAR RT 10/18/2030 DD 04/05/24	1,906,951	1,909,151
MAGNETITE XXV LTD 25A A 144A VAR RT 01/25/2032 DD 12/29/20	1,176,664	1,183,005
MARATHON CLO XIII 1A AAR2 144A VAR RT 04/15/2032 DD 04/03/24	1,197,668	1,198,642
MARSH & MCLENNAN COS INC 4.900% 03/15/2049 DD 01/15/19	1,997,860	1,792,640
MARSH & MCLENNAN COS INC 5.400% 03/15/2055 DD 11/08/24	597,114	575,838
MASSACHUSETTS MUTUAL LIFE 144A 4.900% 04/01/2077 DD 03/23/17	693,693	566,251
MEIJI YASUDA LIFE INSURAN 144A VAR RT 04/26/2048 DD 04/26/18	500,000	494,980
MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	996,550	617,260
MICROSOFT CORP 3.041% 03/17/2062 DD 03/17/21	483,625	317,628
MICROSOFT CORP 4.500% 06/15/2047 DD 12/15/23	1,104,565	1,104,577
MICROSOFT CORP 2.500% 09/15/2050 DD 03/15/24	607,080	606,090
MIDAMERICAN ENERGY CO 4.800% 09/15/2043 DD 09/19/13	2,725,646	1,979,142
MIDAMERICAN ENERGY CO 5.850% 09/15/2054 DD 09/07/23	722,589	712,971
MITSUBISHI UFJ FINANCIAL GROUP 3.751% 07/18/2039 DD 07/18/19	2,000,000	1,678,340
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 09/13/2033 DD 09/13/22	2,000,000	2,029,560
MONONGAHELA POWER CO 144A 5.400% 12/15/2043 DD 11/27/13	2,771,231	2,287,723
MORGAN STANLEY VAR RT 01/25/2052 DD 01/25/21	2,500,000	1,529,475
MORGAN STANLEY VAR RT 07/21/2032 DD 07/20/21	100,000	82,884
MORGAN STANLEY VAR RT 01/21/2033 DD 01/24/22	1,000,000	857,460
MORGAN STANLEY VAR RT 07/20/2033 DD 07/20/22	858,114	872,118
MORGAN STANLEY VAR RT 01/18/2035 DD 01/18/24	2,300,000	2,287,373
MOUNTAIN VIEW CLO 1A A1R 144A VAR RT 04/15/2034 DD 04/15/24	2,500,000	2,509,844
NEUBERGER BERMAN 14A AR2 144A VAR RT 01/28/2030 DD 02/14/20	526,944	528,935
NEW ENGLAND POWER CO 144A 3.800% 12/05/2047 DD 12/05/17	2,781,128	2,077,852
NEW YORK LIFE INSURANCE C 144A 4.450% 05/15/2069 DD 04/04/19	1,092,058	851,510
NORTHERN STATES POWER CO/MN 4.125% 05/15/2044 DD 05/13/14	530,220	491,754
OHIO POWER CO 4.000% 06/01/2049 DD 05/22/19	997,560	750,920
PECO ENERGY CO 3.000% 09/15/2049 DD 09/10/19	1,686,009	1,110,321
PECO ENERGY CO 4.600% 05/15/2052 DD 05/24/22	496,385	429,620
PACIFIC GAS AND ELECTRIC CO 4.600% 06/15/2043 DD 06/14/13	440,128	337,548
PACIFIC LIFE INSURANCE CO 144A VAR RT 10/24/2067 DD 10/24/17	3,877,414	3,066,258
PHILIP MORRIS INTERNATIONAL IN 4.500% 03/20/2042 DD 03/20/12	4,621,390	3,990,868
PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	531,984	455,216
PRIME MORTGAGE TRUST 2 CL1 1A2 VAR RT 02/25/2034 DD 01/25/04	6,226	6,063
PROLOGIS TARGETED US LOGI 144A 5.250% 01/15/2035 DD 08/15/24	1,390,984	1,375,304
PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17	1,983,133	1,634,842
PUBLIC SERVICE ELECTRIC AND GA 3.650% 09/01/2042 DD 09/13/12	2,221,182	1,871,544
PUGET SOUND ENERGY INC 4.223% 06/15/2048 DD 06/14/18	900,000	722,034
REGATTA XV FUNDING 4A A1R 144A VAR RT 10/25/2031 DD 05/20/24	1,252,302	1,252,831
NATWEST GROUP PLC VAR RT 05/08/2030 DD 05/08/19	1,800,000	1,735,956
NATWEST GROUP PLC VAR RT 01/27/2030 DD 09/27/18	2,879,139	2,770,936
ROYALTY PHARMA PLC 3.550% 09/02/2050 DD 03/02/21	620,388	600,201
SBA TOWER TRUST 144A 2.328% 07/15/2052 DD 07/14/20	4,024,800	3,557,073

SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18	398,232	318,108
SAN DIEGO GAS & ELECTRIC CO 4.100% 06/15/2049 DD 05/31/19	910,008	627,544
SAN DIEGO GAS & ELECTRIC CO 3.320% 04/15/2050 DD 04/07/20	787,549	473,445
SANTOS FINANCE LTD 144A 6.875% 09/19/2033 DD 09/19/23	2,091,474	2,229,654
SAUDI ARABIAN OIL CO 144A 5.875% 07/17/2064 DD 07/17/24	1,171,668	1,119,096
SOUTHERN CALIFORNIA EDISON CO 5.625% 02/01/2036 DD 01/31/06	1,333,311	1,049,979
SOUTHERN CALIFORNIA EDISON CO 6.050% 03/15/2039 DD 03/20/09	2,360,376	1,862,370
SOUTHERN CALIFORNIA EDISON CO 3.900% 03/15/2043 DD 03/07/13	1,103,268	946,920
SOUTHERN CALIFORNIA EDISON CO 4.650% 10/01/2043 DD 10/02/13	2,159,475	1,648,421
SOUTHERN CALIFORNIA EDISON CO 3.600% 02/01/2045 DD 01/16/15	2,461,735	1,848,400
SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	4,055,532	3,004,794
SOUTHERN CALIFORNIA EDISON CO 4.875% 03/01/2049 DD 03/15/19	358,248	262,545
SOUTHERN CALIFORNIA EDISON CO 3.450% 02/01/2052 DD 01/13/22	1,893,616	1,286,984
SOUTHERN CALIFORNIA EDISON CO 5.450% 06/01/2052 DD 05/23/22	496,920	470,430
SOUTHERN CALIFORNIA GAS CO 5.125% 11/15/2040 DD 11/18/10	329,163	285,153
SOUTHERN CALIFORNIA GAS CO 3.950% 02/15/2050 DD 06/04/19	1,068,330	760,730
SOUTHERN CALIFORNIA GAS CO 5.200% 06/01/2033 DD 05/23/23	1,197,660	1,194,384
SOUTHERN CALIFORNIA GAS CO 5.050% 09/01/2034 DD 08/14/24	597,084	591,636
SUMITOMO MITSUI FINANCIAL GROU 5.766% 01/13/2033 DD 01/13/23	1,100,000	1,131,559
UBS GROUP AG 144A VAR RT 01/12/2034 DD 01/12/23	1,800,000	1,840,878
UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	594,456	447,738
UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18	198,624	160,696
UNITEDHEALTH GROUP INC 6.050% 02/15/2063 DD 10/28/22	4,440,480	4,089,880
UNITEDHEALTH GROUP INC 5.500% 07/15/2044 DD 07/25/24	495,405	485,915
UNITEDHEALTH GROUP INC 5.625% 07/15/2054 DD 07/25/24	598,806	583,512
UNUM GROUP 6.000% 06/15/2054 DD 06/10/24	587,412	594,282
VERUS SECURITIZAT INV3 A1 144A VAR RT 11/25/2068 DD 11/01/23	851,697	863,742
VIRGINIA ELECTRIC AND POWER CO 4.450% 02/15/2044 DD 02/07/14	1,397,370	1,105,676
WAMU MORTGAGE PASS-T AR13 A1A1 VAR RT 10/25/2045 DD 10/25/05	30,047	30,443
WELLS FARGO & CO VAR RT 10/30/2030 DD 10/31/19	1,700,000	1,534,097
WELLS FARGO & CO VAR RT 02/11/2031 DD 02/11/20	1,200,000	1,058,328
WELLS FARGO & CO VAR RT 03/02/2033 DD 03/02/22	5,300,680	4,647,305
WELLS FARGO & CO VAR RT 07/25/2033 DD 07/25/22	4,655,110	4,441,806
WELLS FARGO & CO VAR RT 04/24/2034 DD 04/24/23	1,100,000	1,088,021
WELLS FARGO & CO VAR RT 10/23/2034 DD 10/23/23	900,000	956,259
WELLS FARGO & CO VAR RT 01/23/2035 DD 01/23/24	2,400,000	2,393,160
WESTERN & SOUTHERN LIFE I 144A 5.150% 01/15/2049 DD 01/23/19	696,409	622,139
WISCONSIN PUBLIC SERVICE CORP 3.300% 09/01/2049 DD 08/14/19	998,850	687,680
TESCO PROPERTY FINANCE 5 REGS 5.661% 10/13/2041	3,324,404	3,352,757
KKR GROUP FINANCE CO V LL 144A 1.625% 05/22/2029	1,115,529	976,749
NETFLIX INC REGS 3.875% 11/15/2029	1,120,250	1,076,758
AFLAC INC 4.750% 01/15/2049 DD 10/31/18	236,830	219,213
AEP TEXAS INC 5.700% 05/15/2034 DD 05/22/24	244,378	246,575
AEP TRANSMISSION CO LLC 4.250% 09/15/2048 DD 09/07/18	228,777	212,000
AEP TRANSMISSION CO LLC 3.150% 09/15/2049 DD 09/11/19	284,846	224,376
AEP TRANSMISSION CO LLC 3.650% 04/01/2050 DD 04/01/20	150,142	144,692
AEP TRANSMISSION CO LLC 2.750% 08/15/2051 DD 08/04/21	578,736	381,749

AEP TRANSMISSION CO LLC 5.150% 04/01/2034 DD 03/13/24	334,779	329,627
AIA GROUP LTD 144A 4.950% 03/30/2035 DD 09/30/24	240,123	231,618
AIA GROUP LTD 144A 5.400% 09/30/2054 DD 09/30/24	571,872	533,462
ABBOTT LABORATORIES 6.150% 11/30/2037 DD 11/09/07	256,087	250,735
ABBOTT LABORATORIES 4.750% 04/15/2043 DD 10/15/16	353,644	307,024
ABBVIE INC 4.450% 05/14/2046 DD 05/12/16	605,219	566,008
ABBVIE INC 4.050% 11/21/2039 DD 05/21/20	2,633,954	2,396,579
ABBVIE INC 4.250% 11/21/2049 DD 05/21/20	1,541,760	1,457,525
ABBVIE INC 4.625% 10/01/2042 DD 10/01/20	168,731	128,453
ABBVIE INC 4.850% 06/15/2044 DD 06/15/20	526,611	390,311
ABBVIE INC 4.750% 03/15/2045 DD 09/15/20	857,255	678,520
ABBVIE INC 5.500% 03/15/2064 DD 02/26/24	655,269	618,203
CHUBB INA HOLDINGS LLC 6.700% 05/15/2036 DD 05/22/06	308,160	288,483
ADVANCED MICRO DEVICES INC 4.393% 06/01/2052 DD 06/09/22	255,000	213,438
AIR PRODUCTS AND CHEMICALS INC 2.700% 05/15/2040 DD 04/30/20	478,940	342,662
AIR PRODUCTS AND CHEMICALS INC 4.850% 02/08/2034 DD 02/08/24	618,301	605,752
ALABAMA POWER CO 3.850% 12/01/2042 DD 12/05/12	268,369	274,451
ALABAMA POWER CO 3.750% 03/01/2045 DD 03/11/15	633,102	509,603
ALABAMA POWER CO 3.700% 12/01/2047 DD 11/08/17	509,859	448,230
ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19	156,873	134,341
ALIBABA GROUP HOLDING LTD 4.000% 12/06/2037 DD 12/06/17	721,157	577,442
ALIBABA GROUP HOLDING LTD 4.400% 12/06/2057 DD 12/06/17	1,035,325	729,183
ALIBABA GROUP HOLDING LTD 3.150% 02/09/2051 DD 02/09/21	179,670	190,222
ALLEGHANY CORP 4.900% 09/15/2044 DD 09/09/14	179,835	170,189
ALLINA HEALTH SYSTEM 2.902% 11/15/2051 DD 11/10/21	120,000	74,905
ALLSTATE CORP/THE 5.950% 04/01/2036 DD 03/24/06	336,570	335,491
ALLSTATE CORP/THE 4.500% 06/15/2043 DD 06/07/13	313,983	316,565
ALPHABET INC 2.050% 08/15/2050 DD 08/05/20	619,757	560,510
ALTRIA GROUP INC 4.500% 05/02/2043 DD 05/02/13	308,286	281,789
ALTRIA GROUP INC 3.400% 02/04/2041 DD 02/04/21	296,302	292,657
ALTRIA GROUP INC 3.700% 02/04/2051 DD 02/04/21	252,792	248,339
AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20	1,435,918	1,183,307
AMAZON.COM INC 3.100% 05/12/2051 DD 05/12/21	1,455,364	1,391,489
AMEREN ILLINOIS CO 4.800% 12/15/2043 DD 12/10/13	231,736	158,956
AMEREN ILLINOIS CO 4.150% 03/15/2046 DD 12/14/15	559,581	425,575
AMEREN ILLINOIS CO 3.700% 12/01/2047 DD 11/28/17	322,780	290,275
AMEREN ILLINOIS CO 4.500% 03/15/2049 DD 11/15/18	333,179	249,393
AMEREN ILLINOIS CO 2.900% 06/15/2051 DD 06/29/21	158,258	151,082
AMERICA MOVIL SAB DE CV 6.375% 03/01/2035 DD 02/25/05	510,529	374,429
AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12	253,574	255,608
AMERICAN EXPRESS CO VAR RT 04/25/2035 DD 04/25/24	710,000	725,492
AMERICAN EXPRESS CO VAR RT 07/26/2035 DD 07/26/24	1,335,000	1,320,449
AMERICAN TRANSMISSION SYS 144A 5.000% 09/01/2044 DD 09/25/14	456,547	394,314
ANALOG DEVICES INC 2.800% 10/01/2041 DD 10/05/21	238,429	226,646
ANHEUSER-BUSCH COS LLC 6.500% 05/01/2042 DD 05/02/02	289,336	295,839
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	2,498,402	2,302,654
ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	512,982	488,450

ANHEUSER-BUSCH INBEV WORLDWIDE 4.750% 04/15/2058 DD 04/04/18	131,854	126,411
ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16	659,824	635,140
ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16	959,578	1,011,075
ELEVANCE HEALTH INC 5.700% 02/15/2055 DD 10/31/24	196,191	188,193
AON CORP / AON GLOBAL HOLDINGS 2.900% 08/23/2051 DD 08/23/21	765,910	544,339
APPLE INC 3.850% 05/04/2043 DD 05/03/13	767,717	774,725
APPLE INC 3.450% 02/09/2045 DD 02/09/15	448,453	437,298
APPLE INC 4.375% 05/13/2045 DD 05/13/15	583,687	570,193
APPLE INC 3.850% 08/04/2046 DD 08/04/16	592,402	552,987
APPLE INC 3.750% 09/12/2047 DD 09/12/17	523,015	401,676
APPLE INC 2.950% 09/11/2049 DD 09/11/19	260,337	256,968
APPLE INC 2.650% 05/11/2050 DD 05/11/20	3,267,762	2,340,867
APPLE INC 2.375% 02/08/2041 DD 02/08/21	698,404	726,526
APPLIED MATERIALS INC 5.850% 06/15/2041 DD 06/08/11	651,219	533,622
ARCHER-DANIELS-MIDLAND CO 4.535% 03/26/2042 DD 09/26/11	201,212	174,532
ARCHER-DANIELS-MIDLAND CO 4.016% 04/16/2043 DD 10/16/12	163,428	124,011
ARCHER-DANIELS-MIDLAND CO 4.500% 03/15/2049 DD 12/03/18	286,938	185,484
ASTRAZENECA PLC 4.000% 09/18/2042 DD 09/18/12	656,246	550,483
ASTRAZENECA PLC 4.375% 11/16/2045 DD 11/16/15	38,727	36,048
ASTRAZENECA PLC 4.375% 08/17/2048 DD 08/17/18	162,098	154,454
ASTRAZENECA PLC 2.125% 08/06/2050 DD 08/06/20	286,842	260,529
AVISTA CORP 4.350% 06/01/2048 DD 05/22/18	372,627	381,709
BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13	146,101	158,981
BHP BILLITON FINANCE USA LTD 5.500% 09/08/2053 DD 09/08/23	299,507	298,168
BALTIMORE GAS AND ELECTRIC CO 3.200% 09/15/2049 DD 09/12/19	332,959	268,074
BANK OF AMERICA CORP 5.000% 01/21/2044 DD 01/21/14	467,332	448,718
BANK OF AMERICA CORP 4.875% 04/01/2044 DD 04/01/14	264,007	265,568
BANK OF AMERICA CORP VAR RT 01/20/2048 DD 01/20/17	275,801	269,846
BANK OF AMERICA CORP VAR RT 01/23/2049 DD 01/23/18	266,544	254,968
BANK OF AMERICA CORP VAR RT 03/15/2050 DD 03/15/19	202,577	188,543
BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	4,024,165	3,525,323
BANK OF AMERICA CORP VAR RT 10/24/2051 DD 10/21/20	475,063	458,697
BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21	1,251,244	1,242,527
BANK OF AMERICA CORP VAR RT 07/21/2052 DD 07/21/21	72,526	73,247
BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09	73,563	70,756
BAYLOR SCOTT & WHITE HOLDINGS 2.839% 11/15/2050 DD 01/21/21	1,337,400	996,248
BECTON DICKINSON & CO 5.110% 02/08/2034 DD 02/08/24	333,105	335,220
BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20	1,677,471	1,401,934
BERKSHIRE HATHAWAY FINANCE COR 3.850% 03/15/2052 DD 03/15/22	1,693,471	1,704,893
BLACKROCK FUNDING INC 5.250% 03/14/2054 DD 03/14/24	1,735,436	1,646,371
BLACKROCK FUNDING INC 5.350% 01/08/2055 DD 07/26/24	545,269	521,265
BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09	145,168	142,282
BP CAPITAL MARKETS AMERICA INC 3.000% 02/24/2050 DD 02/24/20	917,415	796,038
BP CAPITAL MARKETS AMERICA INC 2.939% 06/04/2051 DD 12/04/20	236,605	251,173
BP CAPITAL MARKETS AMERICA INC 4.989% 04/10/2034 DD 01/10/24	474,896	462,137
BP CAPITAL MARKETS AMERICA INC 5.227% 11/17/2034 DD 05/17/24	1,219,808	1,202,627
BRISTOL-MYERS SQUIBB CO 4.500% 03/01/2044 DD 10/31/13	204,518	203,268

BRISTOL-MYERS SQUIBB CO 4.250% 10/26/2049 DD 04/26/20	389,453	376,329
BRISTOL-MYERS SQUIBB CO 4.625% 05/15/2044 DD 05/15/20	828,018	628,525
BRISTOL-MYERS SQUIBB CO 5.000% 08/15/2045 DD 02/15/20	226,673	245,387
BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20	1,259,233	1,024,835
BRISTOL-MYERS SQUIBB CO 4.550% 02/20/2048 DD 02/20/20	657,348	505,732
BRISTOL-MYERS SQUIBB CO 2.350% 11/13/2040 DD 11/13/20	199,574	194,696
BRISTOL-MYERS SQUIBB CO 2.550% 11/13/2050 DD 11/13/20	909,678	805,547
BRISTOL-MYERS SQUIBB CO 3.550% 03/15/2042 DD 03/02/22	224,005	224,367
BRISTOL-MYERS SQUIBB CO 3.700% 03/15/2052 DD 03/02/22	776,664	739,915
BRISTOL-MYERS SQUIBB CO 6.250% 11/15/2053 DD 11/13/23	302,151	291,514
BRISTOL-MYERS SQUIBB CO 6.400% 11/15/2063 DD 11/13/23	195,674	193,160
BRISTOL-MYERS SQUIBB CO 5.550% 02/22/2054 DD 02/22/24	428,166	422,115
BRISTOL-MYERS SQUIBB CO 5.650% 02/22/2064 DD 02/22/24	679,221	655,976
BROOKFIELD FINANCE INC 3.625% 02/15/2052 DD 02/04/22	156,897	153,329
BROOKFIELD FINANCE INC 5.968% 03/04/2054 DD 03/04/24	232,412	232,799
BROOKFIELD FINANCE INC 5.675% 01/15/2035 DD 06/21/24	224,431	221,687
BROWN-FORMAN CORP 4.500% 07/15/2045 DD 06/29/15	119,484	122,487
BROWN UNIVERSITY 2.924% 09/01/2050 DD 05/27/20	262,571	245,676
BURLINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD 09/10/10	149,247	123,052
BURLINGTON NORTHERN SANTA FE L 4.950% 09/15/2041 DD 08/22/11	906,465	791,826
BURLINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD 08/23/12	1,090,765	814,284
BURLINGTON NORTHERN SANTA FE L 5.150% 09/01/2043 DD 08/22/13	455,660	335,311
BURLINGTON NORTHERN SANTA FE L 4.900% 04/01/2044 DD 03/07/14	308,140	334,760
BURLINGTON NORTHERN SANTA FE L 4.550% 09/01/2044 DD 08/18/14	537,008	409,896
BURLINGTON NORTHERN SANTA FE L 4.150% 04/01/2045 DD 03/09/15	333,295	341,574
BURLINGTON NORTHERN SANTA FE L 4.700% 09/01/2045 DD 08/20/15	574,014	459,950
BURLINGTON NORTHERN SANTA FE L 4.150% 12/15/2048 DD 08/02/18	717,658	630,269
BURLINGTON NORTHERN SANTA FE L 3.550% 02/15/2050 DD 07/24/19	157,946	166,456
BURLINGTON NORTHERN SANTA FE L 3.300% 09/15/2051 DD 04/06/21	570,509	535,665
BURLINGTON NORTHERN SANTA FE L 5.500% 03/15/2055 DD 06/07/24	1,228,953	1,202,176
CIGNA GROUP/THE 3.875% 10/15/2047 DD 04/15/20	981,508	751,200
CIGNA GROUP/THE 6.125% 11/15/2041 DD 05/15/20	252,282	234,216
CIGNA GROUP/THE 4.800% 07/15/2046 DD 01/15/20	218,428	218,091
CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24	1,050,473	1,022,180
CME GROUP INC 5.300% 09/15/2043 DD 09/09/13	311,135	310,363
CSX CORP 4.400% 03/01/2043 DD 02/28/12	324,786	250,995
CSX CORP 3.800% 11/01/2046 DD 10/18/16	337,945	323,429
CAMERON LNG LLC 144A 3.402% 01/15/2038 DD 12/13/19	258,397	282,241
DUKE ENERGY PROGRESS LLC 4.100% 05/15/2042 DD 05/18/12	519,274	485,470
CASE WESTERN RESERVE UNIVERSIT 5.405% 06/01/2122 DD 06/15/22	872,655	818,396
CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12	273,464	272,449
CATERPILLAR INC 4.300% 05/15/2044 DD 05/08/14	251,319	246,365
CATERPILLAR INC 3.250% 09/19/2049 DD 09/19/19	125,956	114,713
CENTERPOINT ENERGY HOUSTON ELE 3.950% 03/01/2048 DD 02/28/18	188,313	180,659
CENTERPOINT ENERGY HOUSTON ELE 2.900% 07/01/2050 DD 06/05/20	194,222	185,160
CENTERPOINT ENERGY HOUSTON ELE 3.350% 04/01/2051 DD 03/11/21	330,278	322,270
CENTERPOINT ENERGY HOUSTON ELE 5.150% 03/01/2034 DD 02/29/24	323,869	321,347

CENTERPOINT ENERGY HOUSTON ELE 5.050% 03/01/2035 DD 11/04/24	159,477	156,482
CHEVRON USA INC 2.343% 08/12/2050 DD 08/12/20	128,764	118,209
CHUBB CORP/THE 6.000% 05/11/2037 DD 05/11/07	505,971	435,055
CHUBB CORP/THE 6.500% 05/15/2038 DD 05/06/08	378,695	325,509
CHUBB INA HOLDINGS LLC 3.050% 12/15/2061 DD 11/18/21	138,426	133,888
CHUBB INA HOLDINGS LLC 5.000% 03/15/2034 DD 03/07/24	1,619,047	1,596,331
CISCO SYSTEMS INC 5.900% 02/15/2039 DD 02/17/09	285,198	280,171
CISCO SYSTEMS INC 5.300% 02/26/2054 DD 02/26/24	678,460	656,620
CISCO SYSTEMS INC 5.350% 02/26/2064 DD 02/26/24	169,946	163,164
CITIGROUP INC 6.875% 02/15/2098 DD 02/15/98	220,573	184,751
CITIGROUP INC 8.125% 07/15/2039 DD 07/23/09	563,729	543,409
CITIGROUP INC 5.875% 01/30/2042 DD 01/26/12	231,849	235,193
CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15	202,095	196,583
CLEVELAND CLINIC FOUNDATION/TH 4.858% 01/01/2114 DD 09/18/14	128,745	137,402
COCA-COLA CO/THE 2.500% 06/01/2040 DD 05/01/20	320,187	301,396
COCA-COLA CO/THE 2.600% 06/01/2050 DD 05/01/20	281,879	256,607
COCA-COLA CO/THE 2.875% 05/05/2041 DD 05/05/21	314,414	236,360
COCA-COLA CO/THE 5.400% 05/13/2064 DD 05/13/24	755,166	723,000
COMCAST CORP 6.550% 07/01/2039 DD 06/18/09	74,053	70,156
COMCAST CORP 3.200% 07/15/2036 DD 07/19/16	173,263	169,659
COMCAST CORP 3.400% 07/15/2046 DD 07/19/16	286,420	274,162
COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	1,238,478	914,558
COMCAST CORP 3.999% 11/01/2049 DD 10/19/17	1,511,668	1,118,695
COMCAST CORP 3.900% 03/01/2038 DD 02/08/18	283,099	269,286
COMCAST CORP 4.000% 03/01/2048 DD 02/08/18	250,836	254,791
COMCAST CORP 4.600% 10/15/2038 DD 10/05/18	172,191	167,566
COMCAST CORP 4.950% 10/15/2058 DD 10/05/18	331,679	315,995
COMCAST CORP 3.250% 11/01/2039 DD 11/05/19	216,559	151,696
COMCAST CORP 3.450% 02/01/2050 DD 11/05/19	197,392	188,645
COMCAST CORP 5.350% 05/15/2053 DD 05/09/23	331,483	310,709
COMCAST CORP 5.500% 05/15/2064 DD 05/09/23	1,241,241	1,242,499
COMCAST CORP 5.650% 06/01/2054 DD 05/22/24	247,356	237,123
COMMONSPIRIT HEALTH 4.187% 10/01/2049 DD 08/21/19	1,507,061	1,453,838
COMMONSPIRIT HEALTH 3.910% 10/01/2050 DD 10/28/20	482,644	405,554
COMMONSPIRIT HEALTH 5.318% 12/01/2034 DD 03/20/24	1,139,738	1,128,201
COMMONWEALTH EDISON CO 4.600% 08/15/2043 DD 08/19/13	403,763	367,160
COMMONWEALTH EDISON CO 4.700% 01/15/2044 DD 01/10/14	253,163	251,384
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15	144,408	114,587
COMMONWEALTH EDISON CO 3.750% 08/15/2047 DD 08/23/17	1,226,324	867,146
COMMONWEALTH EDISON CO 4.000% 03/01/2049 DD 02/19/19	277,844	219,749
COMMONWEALTH EDISON CO 3.200% 11/15/2049 DD 11/12/19	214,189	175,679
COMMONWEALTH EDISON CO 3.000% 03/01/2050 DD 02/25/20	269,627	174,382
COMMONWEALTH EDISON CO 3.125% 03/15/2051 DD 03/09/21	799,025	635,853
COMMONWEALTH EDISON CO 2.750% 09/01/2051 DD 08/12/21	116,782	70,720
COMMONWEALTH EDISON CO 3.850% 03/15/2052 DD 03/15/22	689,984	655,670
COMMONWEALTH EDISON CO 5.650% 06/01/2054 DD 05/13/24	641,720	602,698
CONOCOPHILLIPS 4.875% 10/01/2047 DD 04/01/22	368,192	380,438

CONOCOPHILLIPS CO 4.300% 11/15/2044 DD 11/12/14	136,220	121,413
CONOCOPHILLIPS CO 4.025% 03/15/2062 DD 09/15/22	324,412	303,862
CONOCOPHILLIPS CO 5.300% 05/15/2053 DD 05/23/23	153,488	142,627
CONOCOPHILLIPS CO 5.550% 03/15/2054 DD 08/17/23	193,809	188,150
CONOCOPHILLIPS CO 5.700% 09/15/2063 DD 08/17/23	559,019	537,852
CONSOLIDATED EDISON CO OF NEW 5.500% 12/01/2039 DD 12/04/09	219,151	192,947
CONSOLIDATED EDISON CO OF NEW 4.200% 03/15/2042 DD 03/13/12	76,121	72,602
CONSOLIDATED EDISON CO OF NEW 3.950% 03/01/2043 DD 02/28/13	633,985	476,524
CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15	350,652	279,965
CONSOLIDATED EDISON CO OF NEW 4.000% 11/15/2057 DD 11/16/17	269,730	206,136
CONSOLIDATED EDISON CO OF NEW 4.500% 05/15/2058 DD 05/10/18	132,706	128,778
CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18	198,099	184,031
CONSOLIDATED EDISON CO OF NEW 4.125% 05/15/2049 DD 05/09/19	218,702	204,838
CONSOLIDATED EDISON CO OF NEW 3.700% 11/15/2059 DD 11/08/19	264,706	181,540
CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	95,160	78,554
COOPERATIEVE RABOBANK UA 5.250% 05/24/2041 DD 05/24/11	844,780	820,825
DH EUROPE FINANCE II SARL 3.250% 11/15/2039 DD 11/07/19	1,003,572	912,729
DTE ELECTRIC CO 4.300% 07/01/2044 DD 07/02/14	327,035	278,312
DTE ELECTRIC CO 3.750% 08/15/2047 DD 08/09/17	336,449	229,790
DTE ELECTRIC CO 2.950% 03/01/2050 DD 02/26/20	253,000	240,759
DTE ELECTRIC CO 3.250% 04/01/2051 DD 03/29/21	166,421	163,874
DANAHER CORP 2.800% 12/10/2051 DD 12/10/21	633,738	608,464
WALT DISNEY CO/THE 6.650% 11/15/2037 DD 11/15/19	431,168	412,665
WALT DISNEY CO/THE 6.150% 02/15/2041 DD 08/15/19	176,146	174,865
WALT DISNEY CO/THE 5.400% 10/01/2043 DD 10/01/19	340,268	240,837
WALT DISNEY CO/THE 4.750% 09/15/2044 DD 09/15/19	245,466	232,994
WALT DISNEY CO/THE 4.950% 10/15/2045 DD 10/15/19	213,336	210,524
WALT DISNEY CO/THE 4.750% 11/15/2046 DD 11/15/19	196,674	204,530
WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19	1,475,536	1,037,367
WALT DISNEY CO/THE 3.500% 05/13/2040 DD 05/13/20	755,877	613,951
WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20	896,545	876,625
TWDC ENTERPRISES 18 CORP 4.125% 12/01/2041 DD 12/02/11	165,032	180,297
TWDC ENTERPRISES 18 CORP 4.125% 06/01/2044 DD 06/02/14	337,223	325,061
TWDC ENTERPRISES 18 CORP 3.000% 07/30/2046 DD 07/12/16	241,880	221,701
DUKE ENERGY INDIANA LLC 6.350% 08/15/2038 DD 08/21/08	375,555	284,364
DUKE ENERGY INDIANA LLC 6.450% 04/01/2039 DD 03/23/09	278,149	264,683
DUKE ENERGY INDIANA LLC 4.900% 07/15/2043 DD 07/11/13	259,594	186,286
DUKE ENERGY CAROLINAS LLC 6.100% 06/01/2037 DD 06/05/07	209,375	203,013
DUKE ENERGY CAROLINAS LLC 4.000% 09/30/2042 DD 09/21/12	765,288	613,785
DUKE ENERGY CAROLINAS LLC 3.750% 06/01/2045 DD 03/12/15	320,178	294,744
DUKE ENERGY CAROLINAS LLC 3.700% 12/01/2047 DD 11/14/17	197,621	144,542
DUKE ENERGY CAROLINAS LLC 3.950% 03/15/2048 DD 03/01/18	196,794	180,297
DUKE ENERGY CAROLINAS LLC 3.200% 08/15/2049 DD 08/14/19	223,538	186,794
DUKE ENERGY CAROLINAS LLC 3.550% 03/15/2052 DD 03/04/22	182,680	176,288
DUKE ENERGY CAROLINAS LLC 5.400% 01/15/2054 DD 06/15/23	307,473	288,717
DUKE ENERGY OHIO INC 3.700% 06/15/2046 DD 06/23/16	694,684	579,982
DUKE ENERGY OHIO INC 5.650% 04/01/2053 DD 03/22/23	499,882	480,288

DUKE ENERGY PROGRESS LLC 4.150% 12/01/2044 DD 11/20/14	239,173	158,818
DUKE UNIVERSITY 2.832% 10/01/2055 DD 05/19/20	471,938	429,325
DUKE ENERGY PROGRESS LLC 4.200% 08/15/2045 DD 08/13/15	682,812	547,364
DUKE ENERGY PROGRESS LLC 3.700% 10/15/2046 DD 09/16/16	177,489	170,626
DUKE ENERGY PROGRESS LLC 4.000% 04/01/2052 DD 03/17/22	194,006	187,523
DUKE ENERGY PROGRESS LLC 5.350% 03/15/2053 DD 03/09/23	419,981	411,697
DUKE UNIVERSITY HEALTH SYSTEM 3.920% 06/01/2047 DD 06/06/17	142,124	130,553
DUKE ENERGY INDIANA LLC 3.750% 05/15/2046 DD 05/12/16	485,947	388,081
DUKE ENERGY INDIANA LLC 2.750% 04/01/2050 DD 03/12/20	621,358	414,315
DUKE ENERGY INDIANA LLC 5.400% 04/01/2053 DD 03/23/23	178,980	170,838
DUKE ENERGY FLORIDA LLC 3.400% 10/01/2046 DD 09/09/16	520,112	436,078
DUKE ENERGY FLORIDA LLC 5.950% 11/15/2052 DD 11/10/22	236,208	213,807
EOG RESOURCES INC 4.950% 04/15/2050 DD 04/14/20	267,347	262,715
ERP OPERATING LP 4.000% 08/01/2047 DD 08/03/17	176,393	151,486
ECOLAB INC 2.750% 08/18/2055 DD 08/18/21	803,855	511,847
ECOLAB INC 2.700% 12/15/2051 DD 12/15/21	124,472	112,560
EMERSON ELECTRIC CO 2.800% 12/21/2051 DD 12/21/21	154,994	145,481
ENTERGY LOUISIANA LLC 2.900% 03/15/2051 DD 03/06/20	137,482	132,403
ENTERGY LOUISIANA LLC 3.100% 06/15/2041 DD 03/10/21	419,003	308,852
ENTERGY TEXAS INC 4.500% 03/30/2039 DD 01/08/19	476,431	399,578
ENTERGY ARKANSAS LLC 3.350% 06/15/2052 DD 03/30/21	662,784	452,689
ENTERGY MISSISSIPPI LLC 3.850% 06/01/2049 DD 06/05/19	252,781	245,306
ENTERPRISE PRODUCTS OPERATING 7.550% 04/15/2038 DD 10/15/09	890,424	843,185
ENTERPRISE PRODUCTS OPERATING 6.450% 09/01/2040 DD 05/20/10	387,964	393,156
ENTERPRISE PRODUCTS OPERATING 4.850% 08/15/2042 DD 02/15/12	578,661	515,041
ENTERPRISE PRODUCTS OPERATING 4.450% 02/15/2043 DD 08/13/12	622,089	563,336
ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	167,871	165,588
ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18	52,452	44,188
ENTERPRISE PRODUCTS OPERATING 3.200% 02/15/2052 DD 08/07/20	422,906	396,234
EQUINOR ASA 3.625% 04/06/2040 DD 04/06/20	330,992	323,464
ESTEE LAUDER COS INC/THE 4.375% 06/15/2045 DD 06/04/15	109,087	106,410
EXXON MOBIL CORP 3.567% 03/06/2045 DD 03/06/15	375,460	361,114
EXXON MOBIL CORP 4.114% 03/01/2046 DD 03/03/16	469,573	381,631
EXXON MOBIL CORP 2.995% 08/16/2039 DD 08/16/19	586,993	476,551
EXXON MOBIL CORP 3.095% 08/16/2049 DD 08/16/19	337,872	316,972
EXXON MOBIL CORP 4.327% 03/19/2050 DD 03/19/20	724,007	704,084
EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20	2,072,535	1,951,727
META PLATFORMS INC 4.650% 08/15/2062 DD 08/09/22	2,186,355	2,036,352
META PLATFORMS INC 5.750% 05/15/2063 DD 05/03/23	931,059	950,801
META PLATFORMS INC 5.400% 08/15/2054 DD 08/09/24	903,758	862,437
META PLATFORMS INC 5.550% 08/15/2064 DD 08/09/24	2,599,939	2,501,396
FLORIDA POWER & LIGHT CO 5.960% 04/01/2039 DD 03/17/09	318,339	298,073
FLORIDA POWER & LIGHT CO 4.125% 02/01/2042 DD 12/13/11	329,244	321,752
FLORIDA POWER & LIGHT CO 4.050% 06/01/2042 DD 05/15/12	377,277	375,366
FLORIDA POWER & LIGHT CO 3.800% 12/15/2042 DD 12/20/12	532,114	463,917
FLORIDA POWER & LIGHT CO 4.050% 10/01/2044 DD 09/10/14	251,670	163,196
FLORIDA POWER & LIGHT CO 3.700% 12/01/2047 DD 11/16/17	655,032	540,410

FLORIDA POWER & LIGHT CO 3.950% 03/01/2048 DD 02/28/18	397,433	385,331
FLORIDA POWER & LIGHT CO 4.125% 06/01/2048 DD 05/08/18	187,633	172,320
FLORIDA POWER & LIGHT CO 3.990% 03/01/2049 DD 02/26/19	295,052	281,887
FLORIDA POWER & LIGHT CO 3.150% 10/01/2049 DD 09/13/19	388,623	347,785
FLORIDA POWER & LIGHT CO 5.300% 06/15/2034 DD 06/03/24	338,841	341,112
FLORIDA POWER & LIGHT CO 5.600% 06/15/2054 DD 06/03/24	393,764	379,935
DUKE ENERGY FLORIDA LLC 6.350% 09/15/2037 DD 09/18/07	276,910	271,185
DUKE ENERGY FLORIDA LLC 3.850% 11/15/2042 DD 11/20/12	677,091	614,796
FORD FOUNDATION/THE 2.815% 06/01/2070 DD 06/25/20	260,000	146,494
FRED HUTCHINSON CANCER CENTER 4.966% 01/01/2052 DD 06/30/22	645,000	592,116
GENERAL DYNAMICS CORP 4.250% 04/01/2040 DD 03/25/20	285,120	266,454
GENERAL DYNAMICS CORP 2.850% 06/01/2041 DD 05/10/21	148,741	149,841
GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	165,122	182,991
GEORGIA POWER CO 3.700% 01/30/2050 DD 01/10/20	347,683	334,589
GEORGIA POWER CO 3.250% 03/15/2051 DD 02/26/21	252,403	246,452
GILEAD SCIENCES INC 5.650% 12/01/2041 DD 12/13/11	505,264	535,300
GILEAD SCIENCES INC 4.800% 04/01/2044 DD 03/07/14	1,053,698	912,861
GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	656,884	626,347
GILEAD SCIENCES INC 4.150% 03/01/2047 DD 09/20/16	502,160	493,550
GILEAD SCIENCES INC 2.600% 10/01/2040 DD 09/30/20	416,704	311,557
GILEAD SCIENCES INC 5.100% 06/15/2035 DD 11/20/24	59,759	59,094
GLAXOSMITHKLINE CAPITAL INC 6.375% 05/15/2038 DD 05/13/08	1,221,541	1,121,847
GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	207,972	199,067
GOLDMAN SACHS GROUP INC/THE VAR RT 11/19/2045 DD 11/19/24	2,042,567	1,986,404
GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11	686,022	679,366
GOLDMAN SACHS GROUP INC/THE 4.750% 10/21/2045 DD 10/21/15	508,938	487,201
GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2042 DD 04/22/21	529,474	470,624
GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2042 DD 07/21/21	760,373	747,695
DIAGEO INVESTMENT CORP 7.450% 04/15/2035 DD 04/26/95	322,938	325,660
HCA INC 6.100% 04/01/2064 DD 02/23/24	168,902	152,848
HSBC HOLDINGS PLC 6.100% 01/14/2042 DD 11/17/11	576,279	569,208
HALLIBURTON CO 4.750% 08/01/2043 DD 08/05/13	385,202	340,068
HERSHEY CO/THE 3.375% 08/15/2046 DD 08/09/16	433,366	414,834
HOME DEPOT INC/THE 4.200% 04/01/2043 DD 04/05/13	227,430	220,059
HOME DEPOT INC/THE 4.250% 04/01/2046 DD 06/02/15	410,932	317,224
HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	830,032	598,911
HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20	322,928	224,641
HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20	230,882	219,971
HOME DEPOT INC/THE 2.375% 03/15/2051 DD 01/07/21	537,737	481,916
HOME DEPOT INC/THE 2.750% 09/15/2051 DD 09/21/21	507,809	488,512
HOME DEPOT INC/THE 4.950% 09/15/2052 DD 09/19/22	637,742	615,519
HONEYWELL INTERNATIONAL INC 5.000% 03/01/2035 DD 03/01/24	385,862	377,527
HORMEL FOODS CORP 3.050% 06/03/2051 DD 06/03/21	525,129	452,084
IBM INTERNATIONAL CAPITAL PTE 5.250% 02/05/2044 DD 02/05/24	136,331	132,763
IBM INTERNATIONAL CAPITAL PTE 5.300% 02/05/2054 DD 02/05/24	1,709,623	1,626,363
INDIANA MICHIGAN POWER CO 6.050% 03/15/2037 DD 11/14/06	335,055	309,147
INDIANA UNIVERSITY HEALTH INC 2.852% 11/01/2051 DD 07/01/21	292,764	272,780

INTEL CORP 4.900% 07/29/2045 DD 07/29/15	286,593	270,915
INTERCONTINENTAL EXCHANGE INC 3.000% 06/15/2050 DD 05/26/20	746,498	697,607
INTERCONTINENTAL EXCHANGE INC 2.650% 09/15/2040 DD 08/20/20	633,006	634,989
INTERCONTINENTAL EXCHANGE INC 5.200% 06/15/2062 DD 05/23/22	407,424	382,129
INTERNATIONAL BUSINESS MACHINE 4.000% 06/20/2042 DD 06/20/12	436,007	441,515
INTERNATIONAL BUSINESS MACHINE 4.150% 05/15/2039 DD 05/15/19	791,165	786,625
INTERNATIONAL BUSINESS MACHINE 3.430% 02/09/2052 DD 02/09/22	283,683	280,145
INTUIT INC 5.500% 09/15/2053 DD 09/15/23	302,475	299,123
JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08	168,773	169,234
JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	760,860	751,769
JPMORGAN CHASE & CO 5.600% 07/15/2041 DD 07/21/11	175,715	171,637
JPMORGAN CHASE & CO 4.850% 02/01/2044 DD 01/28/14	277,964	271,677
JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	283,949	306,597
JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	922,567	801,373
JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17	1,795,228	1,662,876
JPMORGAN CHASE & CO VAR RT 01/23/2049 DD 01/23/18	1,262,930	1,239,410
JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20	3,748,454	3,083,052
JPMORGAN CHASE & CO VAR RT 04/22/2051 DD 04/22/20	1,254,361	1,214,059
JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20	1,300,005	1,291,800
JPMORGAN CHASE & CO VAR RT 04/22/2042 DD 04/22/21	1,200,192	1,179,627
JPMORGAN CHASE & CO VAR RT 11/29/2045 DD 11/29/24	728,737	703,411
JOHNSON & JOHNSON 4.500% 09/01/2040 DD 08/17/10	222,550	233,495
JOHNSON & JOHNSON 3.550% 03/01/2036 DD 03/01/16	494,036	476,068
JOHNSON & JOHNSON 3.625% 03/03/2037 DD 03/03/17	1,190,914	1,016,722
JOHNSON & JOHNSON 3.750% 03/03/2047 DD 03/03/17	646,979	615,420
JOHNSON & JOHNSON 2.100% 09/01/2040 DD 08/25/20	699,826	532,929
JOHNSONVILLE AERODERIVATIVE CO 5.078% 10/01/2054 DD 10/02/24	701,312	672,259
JPMORGAN CHASE & CO 5.400% 01/06/2042 DD 12/22/11	512,861	538,275
KLA CORP 5.000% 03/15/2049 DD 03/20/19	188,979	128,726
KLA CORP 3.300% 03/01/2050 DD 02/28/20	275,141	252,522
KLA CORP 4.950% 07/15/2052 DD 06/23/22	200,134	186,599
KLA CORP 5.250% 07/15/2062 DD 06/23/22	701,901	689,114
KAISER FOUNDATION HOSPITALS 2.810% 06/01/2041 DD 06/15/21	352,674	247,951
KAISER FOUNDATION HOSPITALS 3.002% 06/01/2051 DD 06/15/21	1,366,122	1,076,445
KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15	856,520	692,666
KENVUE INC 5.100% 03/22/2043 DD 09/22/23	105,470	100,820
KENVUE INC 5.050% 03/22/2053 DD 09/22/23	763,608	770,506
KENVUE INC 5.200% 03/22/2063 DD 09/22/23	739,230	708,130
KEURIG DR PEPPER INC 3.800% 05/01/2050 DD 04/13/20	291,590	202,579
KIMBERLY-CLARK CORP 5.300% 03/01/2041 DD 02/03/11	123,818	117,827
KIMBERLY-CLARK CORP 3.200% 07/30/2046 DD 07/29/16	156,303	158,789
KIMBERLY-CLARK CORP 3.900% 05/04/2047 DD 05/04/17	208,124	136,724
KRAFT HEINZ FOODS CO 4.875% 10/01/2049 DD 10/01/20	124,566	119,850
LAM RESEARCH CORP 4.875% 03/15/2049 DD 03/04/19	321,590	283,314
LAM RESEARCH CORP 3.125% 06/15/2060 DD 05/05/20	193,176	184,002
ELI LILLY & CO 3.700% 03/01/2045 DD 03/05/15	284,235	276,465
ELI LILLY & CO 3.950% 03/15/2049 DD 02/22/19	214,924	203,749

ELI LILLY & CO 4.875% 02/27/2053 DD 02/27/23	1,439,829	1,283,603
ELI LILLY & CO 5.000% 02/09/2054 DD 02/09/24	1,848,731	1,738,082
ELI LILLY & CO 5.100% 02/09/2064 DD 02/09/24	1,483,328	1,378,038
ELI LILLY & CO 5.200% 08/14/2064 DD 08/14/24	792,977	727,077
LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12	1,412,893	1,322,825
LOCKHEED MARTIN CORP 3.800% 03/01/2045 DD 02/20/15	986,902	970,482
LOCKHEED MARTIN CORP 4.700% 05/15/2046 DD 11/23/15	216,338	232,726
LOCKHEED MARTIN CORP 2.800% 06/15/2050 DD 05/20/20	286,833	279,202
LOCKHEED MARTIN CORP 4.150% 06/15/2053 DD 05/05/22	408,095	356,205
LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23	818,324	772,866
LOCKHEED MARTIN CORP 4.700% 12/15/2031 DD 12/11/24	569,658	561,176
LOUISIANA LOCAL GOVERNMENT A3 4.275% 02/01/2036 DD 05/19/22	891,488	842,438
LOUISIANA LOCAL GOVERNMENT A4 4.475% 08/01/2039 DD 05/19/22	1,176,589	1,094,289
LOUISVILLE GAS AND ELECTRIC CO 4.250% 04/01/2049 DD 04/01/19	378,645	282,317
WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23	2,815,345	2,709,940
MARSH & MCLENNAN COS INC 4.350% 01/30/2047 DD 01/12/17	291,924	284,084
MARSH & MCLENNAN COS INC 4.200% 03/01/2048 DD 03/01/18	344,236	336,897
MARSH & MCLENNAN COS INC 4.750% 03/15/2039 DD 01/15/19	159,346	162,068
MARSH & MCLENNAN COS INC 4.900% 03/15/2049 DD 01/15/19	400,212	385,418
MARSH & MCLENNAN COS INC 2.900% 12/15/2051 DD 12/08/21	149,814	140,283
MARSH & MCLENNAN COS INC 5.450% 03/15/2053 DD 03/09/23	127,865	120,881
MARSH & MCLENNAN COS INC 5.000% 03/15/2035 DD 11/08/24	2,620,538	2,563,496
MARSH & MCLENNAN COS INC 5.400% 03/15/2055 DD 11/08/24	537,403	518,254
MASSACHUSETTS INSTITUTE OF TECHNOLOGY 3.067% 04/01/2052 DD 03/08/22	123,624	114,272
MASSACHUSETTS MUTUAL LIFE 144A 5.672% 12/01/2052 DD 12/02/22	360,000	344,596
MASTERCARD INC 3.950% 02/26/2048 DD 02/26/18	172,855	108,343
MASTERCARD INC 3.650% 06/01/2049 DD 05/31/19	880,754	664,902
MASTERCARD INC 3.850% 03/26/2050 DD 03/26/20	191,497	189,870
MASTERCARD INC 4.550% 01/15/2035 DD 09/05/24	689,222	654,607
MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15	141,836	151,062
MERCK SHARP & DOHME CORP 5.850% 06/30/2039 DD 06/25/09	257,074	243,359
MERCK & CO INC 3.700% 02/10/2045 DD 02/10/15	115,927	108,535
MERCK & CO INC 2.350% 06/24/2040 DD 06/24/20	1,978,425	1,683,861
MERCK & CO INC 2.450% 06/24/2050 DD 06/24/20	422,721	376,389
MERCK & CO INC 2.750% 12/10/2051 DD 12/10/21	1,748,808	1,566,421
MERCK & CO INC 2.900% 12/10/2061 DD 12/10/21	108,529	103,432
BANK OF AMERICA CORP 7.750% 05/14/2038 DD 05/14/08	362,109	350,550
METHODIST HOSPITAL/THE 2.705% 12/01/2050 DD 08/27/20	468,799	318,723
METLIFE INC 5.875% 02/06/2041 DD 08/06/10	465,247	449,548
METLIFE INC 4.875% 11/13/2043 DD 11/13/13	314,743	322,617
METLIFE INC 4.050% 03/01/2045 DD 03/05/15	298,924	292,515
METLIFE INC 5.300% 12/15/2034 DD 06/05/24	449,022	448,560
MICROSOFT CORP 4.000% 02/12/2055 DD 02/12/15	312,564	303,443
MICROSOFT CORP 4.750% 11/03/2055 DD 11/03/15	577,876	600,405
MICROSOFT CORP 3.450% 08/08/2036 DD 08/08/16	95,349	95,922
MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16	1,484,855	1,137,661
MICROSOFT CORP 4.500% 02/06/2057 DD 02/06/17	203,283	192,709

MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	4,640,701	3,421,472
MICROSOFT CORP 2.500% 09/15/2050 DD 03/15/24	506,061	503,055
MIDAMERICAN ENERGY CO 4.800% 09/15/2043 DD 09/19/13	264,932	233,899
MIDAMERICAN ENERGY CO 4.400% 10/15/2044 DD 04/03/14	509,969	397,696
MIDAMERICAN ENERGY CO 4.250% 05/01/2046 DD 10/15/15	291,671	272,339
MIDAMERICAN ENERGY CO 3.950% 08/01/2047 DD 02/01/17	291,413	186,883
MIDAMERICAN ENERGY CO 3.650% 08/01/2048 DD 02/01/18	894,518	675,429
MIDAMERICAN ENERGY CO 4.250% 07/15/2049 DD 01/09/19	223,828	223,308
MIDAMERICAN ENERGY CO 5.850% 09/15/2054 DD 09/07/23	851,291	860,658
MISSISSIPPI POWER CO 4.250% 03/15/2042 DD 03/09/12	471,598	341,686
MISSISSIPPI POWER CO 3.100% 07/30/2051 DD 06/29/21	227,472	195,051
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 04/17/2035 DD 04/17/24	173,721	175,303
MORGAN STANLEY VAR RT 03/24/2051 DD 03/24/20	581,329	574,217
MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17	795,686	769,157
MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15	620,991	589,868
MORGAN STANLEY VAR RT 11/19/2055 DD 11/20/24	4,265,897	4,104,820
MUTUAL OF OMAHA INSURANCE 144A VAR RT 01/16/2064 DD 01/16/24	250,000	247,178
NATURE CONSERVANCY/THE 3.957% 03/01/2052 DD 03/03/22	463,112	367,278
NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	76,007	72,465
NESTLE CAPITAL CORP 144A 5.100% 03/12/2054 DD 03/12/24	321,477	311,243
NESTLE HOLDINGS INC 144A 3.900% 09/24/2038 DD 09/24/18	163,142	159,427
NESTLE HOLDINGS INC 144A 4.000% 09/24/2048 DD 09/24/18	258,787	254,838
NESTLE HOLDINGS INC 144A 2.500% 09/14/2041 DD 09/14/21	131,880	105,216
NESTLE HOLDINGS INC 144A 2.625% 09/14/2051 DD 09/14/21	120,896	117,386
NESTLE HOLDINGS INC 144A 4.700% 01/15/2053 DD 09/13/22	287,655	269,742
NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	176,714	142,624
NEVADA POWER CO 5.375% 09/15/2040 DD 09/14/10	254,991	211,891
NEVADA POWER CO 5.900% 05/01/2053 DD 10/19/22	162,710	155,735
NEW ENGLAND POWER CO 144A 3.800% 12/05/2047 DD 12/05/17	362,566	252,311
NEW YORK STATE ELECTRIC & 144A 5.300% 08/15/2034 DD 08/06/24	219,454	216,720
NIKE INC 3.875% 11/01/2045 DD 10/29/15	275,497	264,389
NORTHERN STATES POWER CO/MN 4.125% 05/15/2044 DD 05/13/14	449,661	290,954
NORTHERN STATES POWER CO/MN 3.600% 09/15/2047 DD 09/13/17	344,772	314,368
NORTHERN STATES POWER CO/MN 2.900% 03/01/2050 DD 09/10/19	249,200	233,914
NORTHERN STATES POWER CO/MN 2.600% 06/01/2051 DD 06/15/20	310,374	208,601
NORTHERN STATES POWER CO/MN 4.500% 06/01/2052 DD 05/09/22	246,351	239,582
NORTHWESTERN UNIVERSITY 3.688% 12/01/2038 DD 05/06/15	160,000	136,533
NORTHWESTERN UNIVERSITY 3.662% 12/01/2057 DD 10/12/17	144,643	139,597
NOVANT HEALTH INC 3.168% 11/01/2051 DD 04/15/21	1,869,805	1,296,912
NOVARTIS CAPITAL CORP 3.700% 09/21/2042 DD 09/21/12	150,435	116,880
NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14	997,946	943,829
NOVARTIS CAPITAL CORP 4.700% 09/18/2054 DD 09/18/24	1,687,638	1,502,834
NUCOR CORP 2.979% 12/15/2055 DD 06/15/21	210,651	121,952
NVIDIA CORP 3.500% 04/01/2050 DD 03/31/20	736,643	680,961
NUVEEN LLC 144A 5.850% 04/15/2034 DD 04/11/24	289,606	293,666
ONCOR ELECTRIC DELIVERY CO LLC 5.250% 09/30/2040 DD 03/30/11	654,726	573,386
ONCOR ELECTRIC DELIVERY CO LLC 3.750% 04/01/2045 DD 10/01/15	314,125	246,122

ONCOR ELECTRIC DELIVERY CO LLC 4.100% 11/15/2048 DD 11/15/18	277,785	265,243
ONCOR ELECTRIC DELIVERY CO LLC 3.800% 06/01/2049 DD 05/23/19	292,985	204,028
ONCOR ELECTRIC DELIVERY CO LLC 3.100% 09/15/2049 DD 09/12/19	543,601	459,739
ONCOR ELECTRIC DELIVERY CO LLC 3.700% 05/15/2050 DD 03/20/20	389,847	333,087
ONCOR ELECTRIC DELIVERY CO LLC 2.700% 11/15/2051 DD 11/16/21	350,222	321,844
ONCOR ELECTRIC DELIVERY CO LLC 4.600% 06/01/2052 DD 12/01/22	418,218	394,151
ONCOR ELECTRIC DELIVERY CO LLC 4.950% 09/15/2052 DD 09/08/22	462,420	443,776
ORACLE CORP 3.850% 04/01/2060 DD 04/01/20	615,270	574,722
PECO ENERGY CO 4.150% 10/01/2044 DD 09/15/14	348,800	288,817
PECO ENERGY CO 3.900% 03/01/2048 DD 02/23/18	398,223	396,097
PECO ENERGY CO 3.000% 09/15/2049 DD 09/10/19	284,556	264,518
PECO ENERGY CO 3.050% 03/15/2051 DD 03/08/21	434,561	404,694
PECO ENERGY CO 4.375% 08/15/2052 DD 08/23/22	155,876	148,831
PG&E WILDFIRE RECOVERY FUNDING 4.377% 06/03/2041 DD 05/10/22	334,990	307,627
PG&E WILDFIRE RECOVERY FUNDING 4.451% 12/01/2049 DD 05/10/22	1,239,961	1,078,416
PG&E WILDFIRE RECOVERY FUNDING 4.674% 12/01/2053 DD 05/10/22	515,054	471,244
PG&E WILDFIRE RECOVERY FUNDING 4.722% 06/01/2039 DD 07/20/22	884,944	845,618
PG&E WILDFIRE RECOVERY FUNDING 5.081% 06/01/2043 DD 07/20/22	669,967	653,887
PG&E WILDFIRE RECOVERY FUNDING 5.212% 12/01/2049 DD 07/20/22	607,357	584,679
PG&E WILDFIRE RECOVERY FUNDING 5.099% 06/01/2054 DD 07/20/22	554,948	524,830
PPL ELECTRIC UTILITIES CORP 3.950% 06/01/2047 DD 05/11/17	256,490	192,526
PPL ELECTRIC UTILITIES CORP 4.150% 06/15/2048 DD 06/14/18	178,710	173,853
PACIFIC GAS AND ELECTRIC CO 4.500% 12/15/2041 DD 12/01/11	231,150	256,785
PACIFIC GAS AND ELECTRIC CO VAR RT 08/15/2042 DD 08/16/12	349,394	406,204
PACIFIC GAS AND ELECTRIC CO 4.600% 06/15/2043 DD 06/14/13	622,576	691,973
PACIFICORP 4.125% 01/15/2049 DD 07/13/18	1,310,494	924,678
PACIFICORP 2.900% 06/15/2052 DD 07/09/21	120,454	119,154
PAYPAL HOLDINGS INC 5.250% 06/01/2062 DD 05/23/22	205,131	186,667
PAYPAL HOLDINGS INC 5.500% 06/01/2054 DD 05/28/24	211,402	195,508
PEACEHEALTH OBLIGATED GROUP 3.218% 11/15/2050 DD 10/08/20	316,445	284,061
PEPSICO INC 5.500% 01/15/2040 DD 01/14/10	340,921	344,260
PEPSICO INC 4.875% 11/01/2040 DD 10/26/10	251,166	240,332
PEPSICO INC 4.000% 03/05/2042 DD 03/05/12	1,023,690	1,006,609
PEPSICO INC 3.375% 07/29/2049 DD 07/29/19	264,456	190,206
PEPSICO INC 2.875% 10/15/2049 DD 10/09/19	174,023	176,537
PEPSICO INC 3.500% 03/19/2040 DD 03/19/20	158,734	161,806
PEPSICO INC 3.625% 03/19/2050 DD 03/19/20	379,165	369,092
PEPSICO INC 2.625% 10/21/2041 DD 10/21/21	677,090	653,009
PEPSICO INC 5.250% 07/17/2054 DD 07/17/24	573,534	557,141
PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23	1,355,046	1,251,963
PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23	2,968,532	2,791,420
PFIZER INC 4.125% 12/15/2046 DD 11/21/16	168,622	161,314
PFIZER INC 3.900% 03/15/2039 DD 03/11/19	468,790	379,940
PFIZER INC 4.000% 03/15/2049 DD 03/11/19	191,917	180,750
PFIZER INC 2.550% 05/28/2040 DD 05/28/20	972,598	807,590
PG&E ENERGY RECOVERY FUNDING L 2.822% 07/15/2048 DD 11/12/21	389,982	273,718
PG&E RECOVERY FUNDING LLC 5.536% 07/15/2049 DD 11/30/22	1,167,255	1,155,859

PG&E RECOVERY FUNDING LLC 5.231% 06/01/2042 DD 08/01/24	619,999	614,984
PG&E RECOVERY FUNDING LLC 5.529% 06/01/2051 DD 08/01/24	594,978	591,073
PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11	903,540	723,928
PHILIP MORRIS INTERNATIONAL IN 4.500% 03/20/2042 DD 03/20/12	485,713	368,722
PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	316,456	296,880
PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	257,387	264,323
PHILIP MORRIS INTERNATIONAL IN 4.900% 11/01/2034 DD 11/01/24	400,504	394,084
PIEDMONT HEALTHCARE INC 2.864% 01/01/2052 DD 09/15/21	216,081	132,735
POLAR TANKERS INC 144A 5.951% 05/10/2037 DD 05/10/07	311,910	251,597
POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	243,201	219,274
LINDE INC/CT 2.000% 08/10/2050 DD 08/10/20	115,977	75,602
PRECISION CASTPARTS CORP 3.900% 01/15/2043 DD 12/20/12	79,443	76,494
PROCTER & GAMBLE CO/THE 3.550% 03/25/2040 DD 03/25/20	153,014	140,901
PROGRESSIVE CORP/THE 4.350% 04/25/2044 DD 04/25/14	214,952	170,124
PROGRESSIVE CORP/THE 3.700% 01/26/2045 DD 01/26/15	225,629	219,407
PROGRESSIVE CORP/THE 4.125% 04/15/2047 DD 04/06/17	349,750	305,652
PROGRESSIVE CORP/THE 4.200% 03/15/2048 DD 03/14/18	352,973	257,494
PROLOGIS LP 4.375% 09/15/2048 DD 06/20/18	199,536	136,480
PROLOGIS LP 3.050% 03/01/2050 DD 09/01/22	20,935	20,735
PROLOGIS LP 5.250% 06/15/2053 DD 03/30/23	39,304	37,387
PROLOGIS LP 5.000% 03/15/2034 DD 01/25/24	1,143,646	1,123,159
PROLOGIS LP 5.250% 03/15/2054 DD 01/25/24	344,673	332,575
PROLOGIS LP 5.000% 01/31/2035 DD 07/23/24	421,127	416,926
PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17	77,376	77,820
PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17	1,162,373	1,026,800
PRUDENTIAL FINANCIAL INC 4.418% 03/27/2048 DD 03/27/18	311,857	293,450
PRUDENTIAL FINANCIAL INC 3.700% 03/13/2051 DD 09/13/19	65,200	65,231
PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17	233,977	198,410
PUBLIC SERVICE CO OF COLORADO 4.100% 06/15/2048 DD 06/21/18	228,662	144,516
PUBLIC SERVICE CO OF COLORADO 4.050% 09/15/2049 DD 03/13/19	785,205	624,926
PUBLIC SERVICE CO OF COLORADO 4.500% 06/01/2052 DD 05/17/22	288,491	240,103
PUBLIC SERVICE CO OF NEW HAMPS 3.600% 07/01/2049 DD 06/28/19	196,363	160,173
PUBLIC SERVICE ELECTRIC AND GA 3.950% 05/01/2042 DD 05/11/12	214,738	163,020
PUBLIC SERVICE ELECTRIC AND GA 3.650% 09/01/2042 DD 09/13/12	237,258	163,760
PUBLIC SERVICE ELECTRIC AND GA 3.600% 12/01/2047 DD 12/06/17	180,140	132,912
PUBLIC SERVICE ELECTRIC AND GA 4.050% 05/01/2048 DD 05/04/18	404,789	334,265
PUBLIC SERVICE ELECTRIC AND GA 3.850% 05/01/2049 DD 05/08/19	384,504	241,655
PUBLIC SERVICE ELECTRIC AND GA 2.050% 08/01/2050 DD 08/06/20	202,442	121,748
PUBLIC STORAGE OPERATING CO 5.350% 08/01/2053 DD 07/26/23	150,358	144,734
PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10	668,565	597,112
PUGET SOUND ENERGY INC 5.764% 07/15/2040 DD 06/29/10	117,065	98,736
PUGET SOUND ENERGY INC 4.223% 06/15/2048 DD 06/14/18	248,535	236,667
PUGET SOUND ENERGY INC 3.250% 09/15/2049 DD 08/30/19	468,674	411,515
PUGET SOUND ENERGY INC 5.685% 06/15/2054 DD 06/11/24	502,798	490,735
QUALCOMM INC 4.800% 05/20/2045 DD 05/20/15	574,404	574,408
QUALCOMM INC 4.300% 05/20/2047 DD 05/26/17	414,640	430,279
QUALCOMM INC 4.500% 05/20/2052 DD 05/09/22	172,058	184,734

QUALCOMM INC 6.000% 05/20/2053 DD 11/09/22	769,176	774,166
RAYMOND JAMES FINANCIAL INC 3.750% 04/01/2051 DD 04/01/21	144,120	105,157
REALTY INCOME CORP 4.650% 03/15/2047 DD 03/15/17	170,079	168,285
REALTY INCOME CORP 5.375% 09/01/2054 DD 08/26/24	344,309	332,773
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97	207,880	195,002
RIO TINTO FINANCE USA LTD 2.750% 11/02/2051 DD 11/02/21	581,773	372,698
RIO TINTO FINANCE USA PLC 4.750% 03/22/2042 DD 03/22/12	156,310	109,327
RIO TINTO FINANCE USA PLC 5.125% 03/09/2053 DD 03/09/23	1,163,383	1,088,920
ROCHE HOLDINGS INC 144A 7.000% 03/01/2039 DD 02/25/09	209,176	202,451
ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21	84,691	80,463
ROCHE HOLDINGS INC 144A 4.985% 03/08/2034 DD 03/08/24	1,007,471	995,684
ROCKEFELLER FOUNDATION/THE 2.492% 10/01/2050 DD 10/15/20	262,365	245,325
S&P GLOBAL INC 3.250% 12/01/2049 DD 11/26/19	142,315	103,628
S&P GLOBAL INC 3.900% 03/01/2062 DD 03/01/23	249,768	189,314
SALESFORCE INC 2.700% 07/15/2041 DD 07/12/21	462,844	452,019
SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21	703,936	637,059
SALESFORCE INC 3.050% 07/15/2061 DD 07/12/21	245,940	231,773
SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18	151,419	147,125
SAN DIEGO GAS & ELECTRIC CO 2.950% 08/15/2051 DD 08/13/21	247,313	241,508
SAN DIEGO GAS & ELECTRIC CO 5.550% 04/15/2054 DD 03/22/24	258,700	252,379
MERCK & CO INC 6.550% 09/15/2037 DD 09/17/07	248,277	205,082
SCHLUMBERGER INVESTMENT SA 5.000% 06/01/2034 DD 05/29/24	843,689	842,178
SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12	560,747	471,489
SHELL INTERNATIONAL FINANCE BV 3.125% 11/07/2049 DD 11/07/19	455,049	366,167
SHELL INTERNATIONAL FINANCE BV 2.875% 11/26/2041 DD 11/26/21	1,359,674	1,071,893
SHELL INTERNATIONAL FINANCE BV 3.000% 11/26/2051 DD 11/26/21	153,854	152,167
SHELL FINANCE US INC 4.375% 05/11/2045 DD 05/11/24	598,039	544,115
SHELL FINANCE US INC 4.550% 08/12/2043 DD 08/12/24	321,467	297,391
SHELL FINANCE US INC 4.000% 05/10/2046 DD 05/10/24	544,352	493,933
SHELL FINANCE US INC 3.250% 04/06/2050 DD 10/06/24	426,662	387,395
SHELL FINANCE US INC 3.750% 09/12/2046 DD 09/12/24	1,130,593	1,030,391
SIERRA PACIFIC POWER CO 5.900% 03/15/2054 DD 03/15/24	532,531	530,938
DOMINION ENERGY SOUTH CAROLINA 5.450% 02/01/2041 DD 01/27/11	1,037,561	786,316
DOMINION ENERGY SOUTH CAROLINA 4.600% 06/15/2043 DD 06/14/13	737,542	640,611
SOUTHERN CALIFORNIA EDISON CO 3.900% 12/01/2041 DD 11/22/11	517,136	409,316
SOUTHERN CALIFORNIA EDISON CO 3.600% 02/01/2045 DD 01/16/15	244,965	277,260
SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	666,333	627,925
SOUTHERN CALIFORNIA EDISON CO 3.450% 02/01/2052 DD 01/13/22	560,261	460,605
SOUTHERN CALIFORNIA EDISON CO 5.450% 06/01/2052 DD 05/23/22	291,786	272,849
SOUTHERN CALIFORNIA EDISON CO 5.750% 04/15/2054 DD 03/01/24	614,585	580,082
SOUTHERN CALIFORNIA GAS CO 3.750% 09/15/2042 DD 09/21/12	526,779	443,073
SOUTHERN CALIFORNIA GAS CO 4.125% 06/01/2048 DD 05/15/18	175,756	173,219
SOUTHERN CALIFORNIA GAS CO 4.300% 01/15/2049 DD 09/24/18	185,659	190,881
SOUTHERN CALIFORNIA GAS CO 3.950% 02/15/2050 DD 06/04/19	409,982	338,525
SOUTHERN CALIFORNIA GAS CO 5.750% 06/01/2053 DD 05/23/23	116,982	119,410
SOUTHERN CO GAS CAPITAL CORP 3.950% 10/01/2046 DD 09/13/16	153,520	143,295
SOUTHWESTERN PUBLIC SERVICE CO 4.500% 08/15/2041 DD 08/10/11	166,485	146,328

SOUTHWESTERN PUBLIC SERVICE CO 3.400% 08/15/2046 DD 08/12/16	535,484	359,213
SOUTHWESTERN PUBLIC SERVICE CO 3.700% 08/15/2047 DD 08/09/17	335,146	309,013
SOUTHWESTERN PUBLIC SERVICE CO 4.400% 11/15/2048 DD 11/05/18	169,961	105,487
SOUTHWESTERN PUBLIC SERVICE CO 3.750% 06/15/2049 DD 06/18/19	279,396	178,235
SOUTHWESTERN PUBLIC SERVICE CO 3.150% 05/01/2050 DD 05/18/20	150,507	145,969
LELAND STANFORD JUNIOR UNIVERS 3.647% 05/01/2048 DD 04/11/17	169,799	158,559
LELAND STANFORD JUNIOR UNIVERS 2.413% 06/01/2050 DD 06/04/20	175,551	169,364
EQUINOR ASA 5.100% 08/17/2040 DD 08/17/10	221,499	216,909
EQUINOR ASA 3.950% 05/15/2043 DD 05/15/13	364,429	364,860
SUMITOMO MITSUI FINANCIAL GROU 5.558% 07/09/2034 DD 07/09/24	475,000	479,698
SUMITOMO MITSUI FINANCIAL GROU 5.836% 07/09/2044 DD 07/09/24	917,128	909,252
SYSCO CORP 3.300% 02/15/2050 DD 02/13/20	493,812	481,588
TAMPA ELECTRIC CO 4.100% 06/15/2042 DD 06/05/12	165,234	155,865
TAMPA ELECTRIC CO 4.450% 06/15/2049 DD 10/04/18	178,348	169,006
TAMPA ELECTRIC CO 3.625% 06/15/2050 DD 07/24/19	177,397	167,846
TARGET CORP 3.625% 04/15/2046 DD 04/11/16	192,888	120,290
TEACHERS INSURANCE & ANNU 144A 3.300% 05/15/2050 DD 05/07/20	106,975	103,467
TEXAS ELECTRIC MARKET STA 144A 5.057% 08/01/2048 DD 06/15/22	384,962	360,168
TEXAS INSTRUMENTS INC 5.000% 03/14/2053 DD 03/14/23	253,475	247,720
TEXAS INSTRUMENTS INC 5.150% 02/08/2054 DD 02/08/24	413,408	389,324
TEXAS INSTRUMENTS INC 5.050% 05/18/2063 DD 05/18/23	646,176	595,775
THERMO FISHER SCIENTIFIC INC 2.800% 10/15/2041 DD 08/23/21	912,805	728,754
THERMO FISHER SCIENTIFIC INC 5.404% 08/10/2043 DD 08/10/23	312,992	305,108
THOMAS JEFFERSON UNIVERSITY 3.847% 11/01/2057 DD 02/02/22	384,885	302,191
TOTALENERGIES CAPITAL INTERNAT 2.986% 06/29/2041 DD 06/29/20	421,766	312,617
TOTALENERGIES CAPITAL SA 5.488% 04/05/2054 DD 04/05/24	1,746,290	1,699,342
TOTALENERGIES CAPITAL SA 5.638% 04/05/2064 DD 04/05/24	645,000	617,968
TOTALENERGIES CAPITAL SA 5.425% 09/10/2064 DD 09/10/24	906,932	826,347
TRAVELERS COS INC/THE 4.300% 08/25/2045 DD 08/25/15	196,930	146,067
TRAVELERS COS INC/THE 3.750% 05/15/2046 DD 05/11/16	243,781	237,448
TRAVELERS COS INC/THE 2.550% 04/27/2050 DD 04/27/20	269,247	253,898
TRAVELERS COS INC/THE 3.050% 06/08/2051 DD 06/08/21	507,644	431,013
UBS GROUP AG 144A VAR RT 02/11/2043 DD 01/11/22	275,000	198,311
UBS GROUP AG 4.875% 05/15/2045 DD 11/15/15	297,494	255,460
UBS GROUP AG 144A VAR RT 09/06/2045 DD 09/06/24	370,000	352,876
UBS AG/LONDON 4.500% 06/26/2048 DD 06/26/23	135,008	131,938
UNILEVER CAPITAL CORP 4.625% 08/12/2034 DD 08/12/24	497,038	470,149
UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	515,655	416,192
UNION ELECTRIC CO 4.000% 04/01/2048 DD 04/06/18	549,713	439,344
UNION ELECTRIC CO 3.900% 04/01/2052 DD 04/01/22	183,786	161,062
UNION ELECTRIC CO 5.250% 01/15/2054 DD 01/09/24	386,207	364,186
UNION PACIFIC CORP 3.875% 02/01/2055 DD 01/29/15	425,080	333,986
UNION PACIFIC CORP 3.600% 09/15/2037 DD 09/19/17	306,600	260,208
UNION PACIFIC CORP 4.375% 09/10/2038 DD 06/08/18	358,424	264,745
UNION PACIFIC CORP 4.500% 09/10/2048 DD 06/08/18	162,076	148,208
UNION PACIFIC CORP 3.950% 08/15/2059 DD 08/05/19	374,143	243,964
UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20	369,630	346,065

UNION PACIFIC CORP 3.250% 02/05/2050 DD 01/31/20	57,073	55,383
UNION PACIFIC CORP 2.973% 09/16/2062 DD 03/16/21	299,416	216,184
UNION PACIFIC CORP 3.799% 04/06/2071 DD 04/06/21	201,110	190,333
UNION PACIFIC CORP 3.550% 05/20/2061 DD 05/20/21	1,169,734	751,163
UNION PACIFIC CORP 2.950% 03/10/2052 DD 09/10/21	453,163	414,333
UNION PACIFIC CORP 3.500% 02/14/2053 DD 02/14/22	271,446	243,484
UNITED PARCEL SERVICE INC 4.250% 03/15/2049 DD 03/15/19	465,079	440,948
UNITED PARCEL SERVICE INC 5.500% 05/22/2054 DD 05/22/24	281,455	274,352
UNITED PARCEL SERVICE INC 5.600% 05/22/2064 DD 05/22/24	273,610	262,208
UNITEDHEALTH GROUP INC 5.700% 10/15/2040 DD 10/25/10	192,692	170,111
UNITEDHEALTH GROUP INC 5.950% 02/15/2041 DD 02/17/11	143,483	138,421
UNITEDHEALTH GROUP INC 4.625% 11/15/2041 DD 11/10/11	143,269	123,427
UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12	182,664	156,663
UNITEDHEALTH GROUP INC 4.200% 01/15/2047 DD 12/20/16	395,689	388,248
UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17	372,650	348,838
UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	291,744	242,525
UNITEDHEALTH GROUP INC 4.450% 12/15/2048 DD 12/17/18	347,768	313,321
UNITEDHEALTH GROUP INC 3.500% 08/15/2039 DD 07/25/19	1,169,967	901,968
UNITEDHEALTH GROUP INC 3.700% 08/15/2049 DD 07/25/19	396,160	364,265
UNITEDHEALTH GROUP INC 3.875% 08/15/2059 DD 07/25/19	299,134	279,980
UNITEDHEALTH GROUP INC 2.750% 05/15/2040 DD 05/18/20	352,665	233,498
UNITEDHEALTH GROUP INC 2.900% 05/15/2050 DD 05/18/20	344,858	323,320
UNITEDHEALTH GROUP INC 3.125% 05/15/2060 DD 05/18/20	115,677	107,323
UNITEDHEALTH GROUP INC 3.050% 05/15/2041 DD 05/19/21	1,215,093	1,063,574
UNITEDHEALTH GROUP INC 3.250% 05/15/2051 DD 05/19/21	685,352	661,220
UNITEDHEALTH GROUP INC 4.950% 05/15/2062 DD 05/20/22	323,129	310,756
UNITEDHEALTH GROUP INC 5.875% 02/15/2053 DD 10/28/22	417,036	391,603
UNITEDHEALTH GROUP INC 5.050% 04/15/2053 DD 03/28/23	260,551	243,521
UNITEDHEALTH GROUP INC 5.200% 04/15/2063 DD 03/28/23	400,605	369,455
UNITEDHEALTH GROUP INC 5.000% 04/15/2034 DD 03/21/24	187,831	185,571
UNITEDHEALTH GROUP INC 5.375% 04/15/2054 DD 03/21/24	555,358	525,857
UNITEDHEALTH GROUP INC 5.500% 04/15/2064 DD 03/21/24	1,722,810	1,628,588
UNITEDHEALTH GROUP INC 5.625% 07/15/2054 DD 07/25/24	1,197,942	1,132,986
UNIVERSITY OF CHICAGO/THE 2.761% 04/01/2045 DD 03/18/20	164,923	167,064
UNIVERSITY OF CHICAGO/THE 2.547% 04/01/2050 DD 09/02/20	425,001	272,332
UNIVERSITY OF SOUTHERN CALIFOR 3.841% 10/01/2047 DD 04/18/17	471,049	370,323
UNIVERSITY OF SOUTHERN CALIFOR 2.945% 10/01/2051 DD 04/14/21	158,112	147,330
VIRGINIA ELECTRIC AND POWER CO 6.000% 01/15/2036 DD 01/13/06	309,076	305,776
VIRGINIA ELECTRIC AND POWER CO 6.000% 05/15/2037 DD 05/17/07	329,473	316,346
VIRGINIA ELECTRIC AND POWER CO 8.875% 11/15/2038 DD 11/06/08	537,870	486,724
VIRGINIA ELECTRIC AND POWER CO 4.600% 12/01/2048 DD 11/28/18	189,213	181,606
VIRGINIA ELECTRIC AND POWER CO 2.450% 12/15/2050 DD 12/15/20	215,055	200,011
VIRGINIA ELECTRIC AND POWER CO 2.950% 11/15/2051 DD 11/22/21	267,110	249,468
VIRGINIA ELECTRIC AND POWER CO 4.625% 05/15/2052 DD 05/31/22	260,673	240,207
VISA INC 4.300% 12/14/2045 DD 12/14/15	1,343,410	1,143,267
VISA INC 3.650% 09/15/2047 DD 09/11/17	875,203	832,582
WALMART INC 5.625% 04/01/2040 DD 04/01/10	434,328	417,332

WALMART INC 4.000% 04/11/2043 DD 04/11/13	248,649	245,929
WALMART INC 4.300% 04/22/2044 DD 04/22/14	220,836	214,792
WASHINGTON UNIVERSITY/THE 4.349% 04/15/2122 DD 04/07/22	277,066	247,754
WASTE MANAGEMENT INC 2.950% 06/01/2041 DD 05/12/21	503,980	406,890
WASTE MANAGEMENT INC 4.950% 03/15/2035 DD 11/04/24	457,981	448,606
WASTE MANAGEMENT INC 5.350% 10/15/2054 DD 11/04/24	975,363	938,067
WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	251,914	234,649
WELLS FARGO & CO 5.375% 11/02/2043 DD 10/28/13	612,568	569,813
WELLS FARGO & CO 3.900% 05/01/2045 DD 04/30/15	698,385	664,403
WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16	178,667	164,847
WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20	5,173,206	4,495,154
EVERGY KANSAS CENTRAL INC 4.100% 04/01/2043 DD 03/28/13	351,301	286,691
EVERGY KANSAS CENTRAL INC 3.250% 09/01/2049 DD 08/19/19	291,535	212,582
WILLIS NORTH AMERICA INC 3.875% 09/15/2049 DD 09/10/19	306,838	202,172
WILLIS-KNIGHTON MEDICAL CENTER 4.813% 09/01/2048 DD 10/25/18	167,725	158,256
WYETH LLC 6.000% 02/15/2036 DD 11/14/05	484,674	447,763
WYETH LLC 5.950% 04/01/2037 DD 03/27/07	574,263	501,254
XCEL ENERGY INC 5.500% 03/15/2034 DD 02/29/24	1,645,161	1,653,941
YALE UNIVERSITY 2.402% 04/15/2050 DD 06/09/20	868,782	695,027
ABBVIE INC 4.250% 11/21/2049 DD 05/21/20	4,480,693	3,643,814
ALABAMA POWER CO 4.300% 01/02/2046 DD 01/13/16	1,533,123	1,267,184
ALABAMA POWER CO 3.700% 12/01/2047 DD 11/08/17	4,215,491	3,062,905
ALABAMA POWER CO 3.000% 03/15/2052 DD 11/18/21	3,443,928	2,218,454
ALTRIA GROUP INC 3.700% 02/04/2051 DD 02/04/21	3,326,967	3,554,986
BNP PARIBAS SA 144A 4.625% 03/13/2027 DD 03/13/17	947,391	885,636
BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06	2,531,713	2,129,745
BANK OF AMERICA CORP VAR RT 03/08/2037 DD 03/08/22	1,397,286	1,461,834
BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23	2,073,374	2,135,488
BANK OF NEW YORK MELLON CORP/T VAR RT 11/20/2035 DD 11/20/24	2,800,000	2,785,328
BERKSHIRE HATHAWAY ENERGY CO 4.250% 10/15/2050 DD 10/15/20	4,659,186	3,241,747
BURLINGTON NORTHERN SANTA FE L 5.750% 05/01/2040 DD 05/17/10	7,727,468	6,935,153
BURLINGTON NORTHERN SANTA FE L 4.900% 04/01/2044 DD 03/07/14	1,189,269	825,435
CSX CORP 4.400% 03/01/2043 DD 02/28/12	937,213	822,225
CHUBB CORP/THE 6.000% 05/11/2037 DD 05/11/07	603,118	558,144
CHUBB CORP/THE 6.500% 05/15/2038 DD 05/06/08	2,181,616	1,775,403
COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	2,375,198	1,771,482
COMCAST CORP 4.049% 11/01/2052 DD 10/19/17	6,086,344	4,258,027
COMMONWEALTH EDISON CO 3.000% 03/01/2050 DD 02/25/20	4,743,445	3,067,835
COMMONWEALTH EDISON CO 2.750% 09/01/2051 DD 08/12/21	4,374,081	2,578,319
COMMONWEALTH EDISON CO 5.650% 06/01/2054 DD 05/13/24	1,291,576	1,284,439
CONOCOPHILLIPS CO 3.800% 03/15/2052 DD 03/08/22	954,623	712,940
UBS GROUP AG 144A VAR RT 08/12/2033 DD 08/12/22	802,288	822,167
UBS GROUP AG 144A VAR RT 09/22/2034 DD 09/22/23	3,075,000	3,216,973
WALT DISNEY CO/THE 6.150% 03/01/2037 DD 09/01/19	1,522,232	1,223,773
ERP OPERATING LP 4.500% 07/01/2044 DD 06/19/14	2,826,182	2,333,016
META PLATFORMS INC 5.400% 08/15/2054 DD 08/09/24	2,795,947	2,761,736
GEORGIA POWER CO 3.700% 01/30/2050 DD 01/10/20	1,311,177	937,584

GEORGIA POWER CO 5.250% 03/15/2034 DD 02/23/24	2,467,055	2,457,923
HOME DEPOT INC/THE 5.300% 06/25/2054 DD 06/25/24	2,017,918	1,966,340
JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23	7,332,946	7,303,212
BANK OF AMERICA CORP 6.110% 01/29/2037 DD 01/29/07	1,194,979	1,026,907
METLIFE INC 5.250% 01/15/2054 DD 01/06/23	1,214,310	1,242,386
MIDAMERICAN ENERGY CO 5.300% 02/01/2055 DD 01/24/24	995,760	946,170
BERKSHIRE HATHAWAY ENERGY CO 5.150% 11/15/2043 DD 11/08/13	2,691,255	2,541,036
NEXTERA ENERGY CAPITAL HOLDING 5.250% 02/28/2053 DD 02/09/23	5,603,615	5,541,977
NEXTERA ENERGY CAPITAL HOLDING 5.550% 03/15/2054 DD 01/31/24	3,651,664	3,525,060
NORFOLK SOUTHERN CORP 4.800% 08/15/2043 DD 08/13/13	1,724,638	1,524,866
PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23	4,493,295	4,220,100
PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13	2,804,884	2,487,621
PHILIP MORRIS INTERNATIONAL IN 5.250% 02/13/2034 DD 02/13/24	2,625,588	2,669,598
TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07	1,510,373	1,237,550
TRAVELERS COS INC/THE 4.050% 03/07/2048 DD 03/07/18	1,675,762	1,222,105
UNION PACIFIC CORP 3.799% 10/01/2051 DD 10/04/16	4,737,002	3,630,256
UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20	1,997,800	1,430,020
UNION PACIFIC CORP 3.250% 02/05/2050 DD 01/31/20	1,927,589	1,316,200
UNITEDHEALTH GROUP INC 5.800% 03/15/2036 DD 03/02/06	3,062,379	2,842,073
UNITEDHEALTH GROUP INC 4.950% 05/15/2062 DD 05/20/22	618,875	539,506
UNITEDHEALTH GROUP INC 5.375% 04/15/2054 DD 03/21/24	2,941,693	2,770,139
UNITEDHEALTH GROUP INC 5.625% 07/15/2054 DD 07/25/24	3,592,836	3,501,072
VIRGINIA ELECTRIC AND POWER CO 8.875% 11/15/2038 DD 11/06/08	4,696,504	3,958,687
VIRGINIA ELECTRIC AND POWER CO 2.950% 11/15/2051 DD 11/22/21	4,515,181	2,822,107
VIRGINIA ELECTRIC AND POWER CO 4.625% 05/15/2052 DD 05/31/22	2,218,793	1,896,368
WELLS FARGO BANK NA 6.600% 01/15/2038 DD 12/07/07	5,429,300	4,800,004
WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	2,662,971	2,332,138
WELLS FARGO & CO VAR RT 03/02/2033 DD 03/02/22	828,904	833,008
WELLS FARGO & CO VAR RT 04/24/2034 DD 04/24/23	1,372,058	1,508,393
WILLIAMS COS INC/THE 5.300% 08/15/2052 DD 08/08/22	774,644	709,575
VERITAS 1/16 (120MM) RC 0.000% 03/31/2025 DD 01/29/16	791,036	738,201
AEP TRANSMISSION CO LLC 3.650% 04/01/2050 DD 04/01/20	289,896	209,803
ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	198,675	167,863
ABBVIE INC 4.450% 05/14/2046 DD 05/12/16	1,201,869	1,029,879
ABBVIE INC 4.875% 11/14/2048 DD 09/18/18	514,504	467,589
ABBVIE INC 4.250% 11/21/2049 DD 05/21/20	2,291,884	1,885,012
AIR PRODUCTS AND CHEMICALS INC 2.800% 05/15/2050 DD 04/30/20	129,527	81,994
ALABAMA POWER CO 3.850% 12/01/2042 DD 12/05/12	1,182,721	1,089,849
ALABAMA POWER CO 4.300% 07/15/2048 DD 06/28/18	506,160	419,026
ALABAMA POWER CO 3.000% 03/15/2052 DD 11/18/21	893,425	575,512
ALLSTATE CORP/THE 3.850% 08/10/2049 DD 06/10/19	520,262	443,344
ALTRIA GROUP INC 3.400% 02/04/2041 DD 02/04/21	946,886	982,750
ALTRIA GROUP INC 3.700% 02/04/2051 DD 02/04/21	2,127,441	1,728,165
AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14	1,119,890	1,087,549
AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18	1,107,236	980,663
AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20	549,382	427,305
AMAZON.COM INC 3.950% 04/13/2052 DD 04/13/22	2,139,354	1,710,047

ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19	1,257,890	1,237,101
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	1,209,065	1,155,878
ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17	3,396,113	2,939,427
ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19	154,484	153,073
AON CORP / AON GLOBAL HOLDINGS 3.900% 02/28/2052 DD 02/28/22	1,324,637	988,763
APPLE INC 3.450% 02/09/2045 DD 02/09/15	679,540	594,572
APPLE INC 4.500% 02/23/2036 DD 02/23/16	1,188,616	1,030,007
APPLE INC 4.650% 02/23/2046 DD 02/23/16	591,567	545,341
APPLE INC 2.650% 02/08/2051 DD 02/08/21	804,678	500,378
ARIZONA PUBLIC SERVICE CO 3.350% 05/15/2050 DD 05/22/20	587,233	399,153
ASTRAZENECA PLC 4.375% 08/17/2048 DD 08/17/18	649,577	577,082
BAT CAPITAL CORP 5.282% 04/02/2050 DD 04/02/20	310,000	272,155
BG ENERGY CAPITAL PLC 144A 5.125% 10/15/2041 DD 10/12/11	918,807	811,823
BALTIMORE GAS AND ELECTRIC CO 4.250% 09/15/2048 DD 09/20/18	519,563	416,010
BANK OF AMERICA CORP VAR RT 01/20/2048 DD 01/20/17	1,233,965	860,135
BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17	330,330	317,230
BANK OF AMERICA CORP VAR RT 10/24/2051 DD 10/21/20	1,146,744	1,031,298
BANK OF AMERICA CORP VAR RT 03/13/2052 DD 03/11/21	907,603	811,647
BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21	1,325,000	991,776
BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09	131,163	156,674
BERKSHIRE HATHAWAY ENERGY CO 4.450% 01/15/2049 DD 07/25/18	1,299,584	1,073,956
BERKSHIRE HATHAWAY ENERGY CO 4.250% 10/15/2050 DD 10/15/20	581,259	482,309
BERKSHIRE HATHAWAY ENERGY CO 4.600% 05/01/2053 DD 11/01/22	1,058,554	909,978
BERKSHIRE HATHAWAY FINANCE COR 4.400% 05/15/2042 DD 05/15/12	995,838	964,579
BERKSHIRE HATHAWAY FINANCE COR 3.850% 03/15/2052 DD 03/15/22	2,063,105	1,610,176
BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20	1,190,445	818,215
BRISTOL-MYERS SQUIBB CO 3.700% 03/15/2052 DD 03/02/22	1,922,957	1,447,025
BROWN-FORMAN CORP 4.000% 04/15/2038 DD 03/26/18	425,077	375,295
BURLINGTON NORTHERN SANTA FE L 5.400% 06/01/2041 DD 05/19/11	2,162,026	2,041,717
BURLINGTON NORTHERN SANTA FE L 4.550% 09/01/2044 DD 08/18/14	457,452	401,175
BURLINGTON NORTHERN SANTA FE L 2.875% 06/15/2052 DD 12/08/21	796,105	601,591
CIGNA GROUP/THE 4.800% 07/15/2046 DD 01/15/20	1,006,695	774,010
CSX CORP 4.500% 08/01/2054 DD 07/21/14	495,058	418,900
CANADIAN NATIONAL RAILWAY CO 2.450% 05/01/2050 DD 05/01/20	533,397	317,032
CATERPILLAR INC 3.250% 04/09/2050 DD 04/09/20	383,464	266,474
CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21	3,098,183	2,260,250
CHEVRON CORP 3.078% 05/11/2050 DD 05/11/20	255,000	169,032
CHILDREN'S HOSPITAL MEDICAL CE 4.268% 05/15/2044 DD 11/06/14	705,000	608,852
CHUBB INA HOLDINGS LLC 3.050% 12/15/2061 DD 11/18/21	596,848	550,765
CHURCH & DWIGHT CO INC 5.000% 06/15/2052 DD 06/02/22	882,308	778,670
CISCO SYSTEMS INC 5.500% 01/15/2040 DD 11/17/09	888,615	776,930
CITIGROUP INC VAR RT 04/24/2048 DD 04/25/17	2,799,443	2,099,510
CITIGROUP INC VAR RT 11/03/2042 DD 11/03/21	380,195	350,565
CITY OF HOPE 5.623% 11/15/2043 DD 07/25/13	990,980	948,275
CLEVELAND CLINIC FOUNDATION/TH 4.858% 01/01/2114 DD 09/18/14	1,240,000	1,032,598
COCA-COLA CO/THE 2.600% 06/01/2050 DD 05/01/20	1,988,536	1,267,938
COMCAST CORP 4.049% 11/01/2052 DD 10/19/17	307,417	207,856

COMCAST CORP 2.800% 01/15/2051 DD 05/28/20	1,845,437	1,416,498
CONOCOPHILLIPS CO 3.800% 03/15/2052 DD 03/08/22	452,691	372,922
CONOCOPHILLIPS CO 4.025% 03/15/2062 DD 09/15/22	1,625,150	1,205,318
CONOCOPHILLIPS CO 5.050% 09/15/2033 DD 08/17/23	593,852	587,390
CONOCOPHILLIPS CO 5.500% 01/15/2055 DD 12/05/24	363,792	347,159
CONSOLIDATED EDISON CO OF NEW 4.625% 12/01/2054 DD 11/24/14	658,317	554,202
CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15	219,780	186,644
CONSOLIDATED EDISON CO OF NEW 4.125% 05/15/2049 DD 05/09/19	549,808	433,312
CONSOLIDATED EDISON CO OF NEW 3.200% 12/01/2051 DD 12/02/21	1,030,000	674,578
CONSUMERS ENERGY CO 3.500% 08/01/2051 DD 03/26/20	886,517	685,128
DTE ELECTRIC CO 5.400% 04/01/2053 DD 03/03/23	319,411	310,790
WALT DISNEY CO/THE 4.700% 03/23/2050 DD 03/23/20	1,246,416	1,115,042
DUKE ENERGY CAROLINAS LLC 3.550% 03/15/2052 DD 03/04/22	1,027,621	814,448
DUKE ENERGY FLORIDA LLC 3.000% 12/15/2051 DD 12/02/21	790,469	495,754
EOG RESOURCES INC 4.950% 04/15/2050 DD 04/14/20	49,706	44,528
ERAC USA FINANCE LLC 144A 5.625% 03/15/2042 DD 03/15/12	1,659,712	1,591,472
ERAC USA FINANCE LLC 144A 4.500% 02/15/2045 DD 02/18/15	103,790	89,900
EATON CORP 4.000% 11/02/2032 DD 11/02/13	1,013,321	999,926
EATON CORP 4.700% 08/23/2052 DD 08/23/22	427,669	378,985
EMERSON ELECTRIC CO 2.800% 12/21/2051 DD 12/21/21	1,921,318	1,269,094
ENTERGY LOUISIANA LLC 4.200% 04/01/2050 DD 03/12/19	660,298	525,071
ENTERGY MISSISSIPPI LLC 3.850% 06/01/2049 DD 06/05/19	496,846	341,941
ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11	1,821,230	1,704,898
ENTERPRISE PRODUCTS OPERATING 3.200% 02/15/2052 DD 08/07/20	644,494	579,061
ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21	861,285	652,034
EQUINOR ASA 3.700% 04/06/2050 DD 04/06/20	347,428	259,641
EXXON MOBIL CORP 4.114% 03/01/2046 DD 03/03/16	1,487,115	1,124,592
EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20	1,063,826	849,493
FLORIDA POWER & LIGHT CO 4.050% 10/01/2044 DD 09/10/14	682,740	558,946
GENERAL DYNAMICS CORP 4.250% 04/01/2050 DD 03/25/20	142,869	119,899
GEORGIA-PACIFIC LLC 7.250% 06/01/2028 DD 06/02/98	1,005,051	864,023
GEORGIA POWER CO 5.125% 05/15/2052 DD 05/04/22	461,606	432,269
GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	2,289,803	1,921,942
GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15	303,978	287,639
GLAXOSMITHKLINE CAPITAL INC 6.375% 05/15/2038 DD 05/13/08	489,349	422,725
GLENCORE FUNDING LLC 144A 3.375% 09/23/2051 DD 09/23/21	714,219	474,629
GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	466,639	345,049
GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11	1,984,985	1,822,174
GOLDMAN SACHS GROUP INC/THE 4.750% 10/21/2045 DD 10/21/15	665,900	584,641
HOME DEPOT INC/THE 5.875% 12/16/2036 DD 12/19/06	962,099	868,403
HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	617,906	422,761
HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20	192,773	136,172
HOME DEPOT INC/THE 2.750% 09/15/2051 DD 09/21/21	2,241,526	1,471,642
HOME DEPOT INC/THE 5.300% 06/25/2054 DD 06/25/24	718,576	700,209
TRANE TECHNOLOGIES FINANCING L 4.650% 11/01/2044 DD 10/28/14	293,251	259,860
INTERNATIONAL BUSINESS MACHINE 4.250% 05/15/2049 DD 05/15/19	685,138	558,752
INTERNATIONAL BUSINESS MACHINE 2.950% 05/15/2050 DD 05/07/20	1,502,885	1,069,681

JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08	1,369,957	1,261,064
JPMORGAN CHASE & CO 4.850% 02/01/2044 DD 01/28/14	800,220	690,705
JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	450,000	372,888
JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17	544,578	438,217
JPMORGAN CHASE & CO VAR RT 04/22/2051 DD 04/22/20	2,380,687	1,847,625
JOHNSON & JOHNSON 3.700% 03/01/2046 DD 03/01/16	1,107,596	881,998
JOHNSON & JOHNSON 2.250% 09/01/2050 DD 08/25/20	1,323,159	765,169
KLA CORP 5.650% 11/01/2034 DD 11/06/14	264,226	272,648
KENVUE INC 5.050% 03/22/2053 DD 09/22/23	849,511	793,714
LAM RESEARCH CORP 2.875% 06/15/2050 DD 05/05/20	523,619	332,225
LEAR CORP 3.550% 01/15/2052 DD 11/08/21	863,659	567,847
LOCKHEED MARTIN CORP 3.800% 03/01/2045 DD 02/20/15	127,977	110,461
LOCKHEED MARTIN CORP 4.500% 05/15/2036 DD 11/23/15	475,901	455,211
LOCKHEED MARTIN CORP 4.090% 09/15/2052 DD 09/07/17	697,772	606,687
LOCKHEED MARTIN CORP 2.800% 06/15/2050 DD 05/20/20	490,708	310,573
MARSH & MCLENNAN COS INC 4.350% 01/30/2047 DD 01/12/17	208,669	175,463
MASSACHUSETTS INSTITUTE OF TEC 2.294% 07/01/2051 DD 05/07/20	410,000	235,906
MASSACHUSETTS MUTUAL LIFE 144A 3.375% 04/15/2050 DD 04/16/20	149,382	100,292
MASTERCARD INC 3.850% 03/26/2050 DD 03/26/20	234,004	182,120
MERCK & CO INC 3.700% 02/10/2045 DD 02/10/15	591,579	461,274
MERCK & CO INC 2.750% 12/10/2051 DD 12/10/21	358,225	327,856
BANK OF AMERICA CORP 7.750% 05/14/2038 DD 05/14/08	1,362,158	1,279,508
METLIFE INC 5.700% 06/15/2035 DD 06/23/05	901,746	812,215
METLIFE INC 4.125% 08/13/2042 DD 08/13/12	187,618	174,355
METLIFE INC VAR RT 12/15/2044 DD 09/15/14	257,392	225,356
MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	1,239,215	753,057
MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21	4,215,006	3,049,340
MICROSOFT CORP 2.500% 09/15/2050 DD 03/15/24	707,248	706,095
MORGAN STANLEY VAR RT 01/25/2052 DD 01/25/21	1,561,165	1,131,812
MORGAN STANLEY VAR RT 04/22/2039 DD 04/24/18	655,000	586,775
MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17	456,881	384,578
MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15	719,563	598,118
MORGAN STANLEY VAR RT 04/22/2042 DD 04/22/21	415,000	307,482
NATIONAL RURAL UTILITIES COOPE 4.300% 03/15/2049 DD 01/31/19	858,554	740,564
NEVADA POWER CO 3.125% 08/01/2050 DD 01/30/20	979,618	626,436
NEW YORK LIFE INSURANCE C 144A 3.750% 05/15/2050 DD 04/14/20	342,892	251,208
NEXTERA ENERGY CAPITAL HOLDING 5.250% 02/28/2053 DD 02/09/23	1,334,346	1,227,159
NIKE INC 3.375% 03/27/2050 DD 03/27/20	508,281	359,892
NOVARTIS CAPITAL CORP 4.000% 11/20/2045 DD 11/20/15	534,258	447,794
NVIDIA CORP 3.500% 04/01/2050 DD 03/31/20	897,678	669,798
ONCOR ELECTRIC DELIVERY CO LLC 3.700% 05/15/2050 DD 03/20/20	598,230	439,236
PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23	923,130	937,800
PFIZER INC 4.000% 03/15/2049 DD 03/11/19	1,246,807	844,810
PFIZER INC 2.700% 05/28/2050 DD 05/28/20	1,120,791	696,250
PHILIP MORRIS INTERNATIONAL IN 4.500% 03/20/2042 DD 03/20/12	1,501,152	1,388,128
PHILIP MORRIS INTERNATIONAL IN 4.250% 11/10/2044 DD 11/10/14	532,689	520,351
PRESIDENT AND FELLOWS OF HARVA 2.517% 10/15/2050 DD 04/21/20	390,000	235,958

PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17	817,866	607,300
PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17	403,244	323,895
PUBLIC SERVICE CO OF COLORADO 4.050% 09/15/2049 DD 03/13/19	787,702	609,590
PUBLIC SERVICE ELECTRIC AND GA 2.700% 05/01/2050 DD 05/08/20	602,532	369,697
OOREDOO INTERNATIONAL FIN 144A 3.875% 01/31/2028 DD 01/31/13	564,438	613,105
QUALCOMM INC 4.500% 05/20/2052 DD 05/09/22	816,805	701,150
RIO TINTO FINANCE USA PLC 4.750% 03/22/2042 DD 03/22/12	1,373,176	1,275,484
SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18	771,575	616,334
SAN DIEGO GAS & ELECTRIC CO 3.320% 04/15/2050 DD 04/07/20	839,830	676,350
SHELL INTERNATIONAL FINANCE BV 6.375% 12/15/2038 DD 12/11/08	253,318	217,750
SHELL FINANCE US INC 4.375% 05/11/2045 DD 05/11/24	611,840	556,672
SHELL FINANCE US INC 3.250% 04/06/2050 DD 10/06/24	1,821,659	1,654,007
SHELL FINANCE US INC 3.750% 09/12/2046 DD 09/12/24	1,010,931	921,335
SIEMENS FINANCIERINGSMAAT 144A 4.200% 03/16/2047 DD 03/16/17	687,551	569,802
SNAP-ON INC 3.100% 05/01/2050 DD 04/30/20	519,026	347,996
SOUTHERN CALIFORNIA EDISON CO 5.500% 03/15/2040 DD 03/11/10	1,262,536	1,073,028
SOUTHERN CALIFORNIA EDISON CO 5.875% 12/01/2053 DD 05/22/23	493,941	492,386
SOUTHERN CALIFORNIA GAS CO 5.750% 06/01/2053 DD 05/23/23	412,991	412,958
SOUTHWESTERN PUBLIC SERVICE CO 3.150% 05/01/2050 DD 05/18/20	614,656	402,225
STANDARD CHARTERED PLC 144A 4.050% 04/12/2026 DD 04/12/16	932,410	925,323
LELAND STANFORD JUNIOR UNIVERS 2.413% 06/01/2050 DD 06/04/20	470,000	279,302
EQUINOR ASA 5.100% 08/17/2040 DD 08/17/10	924,268	829,074
TRAVELERS COS INC/THE 4.000% 05/30/2047 DD 05/22/17	751,723	597,499
UNION ELECTRIC CO 3.650% 04/15/2045 DD 04/06/15	513,785	389,525
UNION ELECTRIC CO 2.625% 03/15/2051 DD 10/09/20	394,606	313,336
UNION PACIFIC CORP 4.050% 03/01/2046 DD 03/01/16	409,530	331,589
UNION PACIFIC CORP 3.600% 09/15/2037 DD 09/19/17	134,796	117,513
UNION PACIFIC CORP 3.250% 02/05/2050 DD 01/31/20	828,400	622,203
UNION PACIFIC CORP 3.799% 04/06/2071 DD 04/06/21	497,174	329,684
UNITED PARCEL SERVICE INC 5.300% 04/01/2050 DD 03/24/20	586,566	564,842
UNITED PARCEL SERVICE INC 5.050% 03/03/2053 DD 02/27/23	1,208,658	1,115,637
UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	1,495,907	1,225,744
UNITEDHEALTH GROUP INC 4.450% 12/15/2048 DD 12/17/18	587,581	486,473
UNITEDHEALTH GROUP INC 2.900% 05/15/2050 DD 05/18/20	1,450,272	1,184,472
VIRGINIA ELECTRIC AND POWER CO 2.950% 11/15/2051 DD 11/22/21	1,002,819	626,788
VIRGINIA ELECTRIC AND POWER CO 4.625% 05/15/2052 DD 05/31/22	913,358	771,189
VISA INC 4.300% 12/14/2045 DD 12/14/15	219,633	188,404
WALMART INC 2.650% 09/22/2051 DD 09/22/21	2,202,411	1,480,629
WELLS FARGO & CO 3.900% 05/01/2045 DD 04/30/15	1,186,025	924,725
WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16	1,103,718	888,321
GLENCORE FINANCE CANADA L 144A VAR RT 10/25/2042 DD 10/25/12	332,942	343,129
ABBVIE INC 2.950% 11/21/2026 DD 05/21/20	1,086,435	1,092,825
ABBVIE INC 3.800% 03/15/2025 DD 09/15/20	3,884,824	3,693,340
ALTRIA GROUP INC 2.450% 02/04/2032 DD 02/04/21	2,466,609	2,263,635
AMERICAN ELECTRIC POWER CO INC 5.200% 01/15/2029 DD 12/08/23	2,192,410	2,216,236
BMW US CAPITAL LLC 144A 4.150% 04/09/2030 DD 04/09/20	2,506,091	2,200,433
BMW US CAPITAL LLC 144A 4.650% 08/13/2029 DD 08/13/24	524,165	515,251

BANK OF AMERICA CORP 4.183% 11/25/2027 DD 11/25/16	4,900,278	4,465,916
BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17	958,070	958,400
BANK OF AMERICA CORP VAR RT 04/23/2027 DD 04/23/19	2,067,819	2,091,085
BANK OF AMERICA CORP VAR RT 02/13/2031 DD 02/13/20	1,949,880	1,758,340
BANK OF AMERICA CORP VAR RT 07/22/2026 DD 07/22/22	1,200,000	1,199,868
BANK OF NEW YORK MELLON CORP/T VAR RT 10/25/2028 DD 10/25/22	1,575,000	1,616,801
BERKSHIRE HATHAWAY ENERGY CO 3.700% 07/15/2030 DD 01/15/21	3,909,151	3,482,329
CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19	2,519,009	2,302,930
CHASE ISSUANCE TRUST A1 A 3.970% 09/15/2027 DD 09/16/22	4,399,266	4,386,052
CITIBANK CREDIT CARD ISS A1 A1 5.230% 12/08/2027 DD 12/11/23	1,640,794	1,651,634
COMCAST CORP 4.150% 10/15/2028 DD 10/05/18	2,117,737	1,975,185
COMCAST CORP 5.350% 11/15/2027 DD 11/07/22	2,713,778	2,767,861
UBS GROUP AG 144A VAR RT 12/22/2027 DD 09/22/23	2,422,287	2,462,976
ERP OPERATING LP 3.375% 06/01/2025 DD 05/14/15	1,215,782	1,193,244
FORD CREDIT AUTO OWNER TR A A3 4.650% 02/15/2028 DD 03/31/23	1,685,824	1,688,108
GEORGIA POWER CO 2.650% 09/15/2029 DD 09/10/19	999,626	906,900
GOLDMAN SACHS GROUP INC/THE VAR RT 03/15/2028 DD 03/15/22	2,520,542	2,480,156
HSBC HOLDINGS PLC VAR RT 11/03/2026 DD 11/03/22	425,000	433,130
HOME DEPOT INC/THE 4.875% 06/25/2027 DD 06/25/24	2,541,560	2,574,455
JPMORGAN CHASE & CO 4.250% 10/01/2027 DD 09/25/15	1,514,113	1,339,902
JPMORGAN CHASE & CO VAR RT 05/13/2031 DD 05/13/20	2,430,444	2,348,194
JPMORGAN CHASE & CO VAR RT 02/04/2027 DD 02/04/21	3,336,283	3,458,808
JPMORGAN CHASE & CO VAR RT 04/26/2028 DD 04/26/22	1,101,012	1,086,734
LLOYDS BANKING GROUP PLC VAR RT 03/18/2026 DD 03/18/22	900,000	896,760
NATWEST GROUP PLC VAR RT 09/30/2028 DD 06/30/22	2,905,103	2,936,627
NATWEST GROUP PLC VAR RT 09/13/2029 DD 06/13/23	1,125,000	1,147,084
NAVIENT STUDENT LOA 1A A3 144A VAR RT 07/26/2066 DD 02/16/17	3,323,384	3,360,346
NEXTERA ENERGY CAPITAL HOLDING 1.875% 01/15/2027 DD 12/13/21	2,825,465	2,787,308
NEXTERA ENERGY CAPITAL HOLDING 4.450% 06/20/2025 DD 06/23/22	2,299,425	2,296,274
PFIZER INVESTMENT ENTERPRISES 4.450% 05/19/2028 DD 05/19/23	3,745,500	3,716,700
PHILIP MORRIS INTERNATIONAL IN 2.750% 02/25/2026 DD 02/25/16	4,451,061	4,256,388
SMB PRIVATE EDUCATI B A1A 144A 4.990% 10/16/2056 DD 05/24/23	3,835,988	3,795,684
CHARLES SCHWAB CORP/THE VAR RT 05/19/2029 DD 05/19/23	2,723,992	2,780,399
CHARLES SCHWAB CORP/THE 5.875% 08/24/2026 DD 08/24/23	874,265	890,076
SMB PRIVATE EDUCATI A A1A 144A 5.240% 03/15/2056 DD 03/13/24	675,341	673,224
SMB PRIVATE EDUCATI C A1A 144A 5.500% 06/17/2052 DD 05/15/24	4,907,806	4,937,062
STATE STREET CORP VAR RT 11/04/2026 DD 11/04/22	2,300,000	2,318,423
STATE STREET CORP VAR RT 05/18/2026 DD 05/18/23	2,525,000	2,528,863
TOYOTA AUTO RECEIVABLES 2 C A3 5.160% 04/17/2028 DD 08/15/23	4,801,809	4,911,058
TOYOTA AUTO RECEIVABLES 2 C A3 4.880% 03/15/2029 DD 07/30/24	1,045,999	1,053,186
TOYOTA AUTO RECEIVABLES 2 A A3 4.830% 10/16/2028 DD 01/30/24	11,976,603	12,040,213
UBS GROUP AG 144A VAR RT 01/12/2027 DD 01/12/23	2,429,476	2,467,567
UNION PACIFIC CORP 3.950% 09/10/2028 DD 06/08/18	2,559,067	2,408,175
UNITEDHEALTH GROUP INC 3.750% 07/15/2025 DD 07/23/15	488,471	448,151
UNITEDHEALTH GROUP INC 4.250% 01/15/2029 DD 03/28/23	1,971,287	1,935,224
VIRGINIA ELECTRIC AND POWER CO 3.750% 05/15/2027 DD 05/31/22	2,392,512	2,350,008
WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15	3,427,175	3,105,648

WELLS FARGO & CO VAR RT 02/11/2031 DD 02/11/20	975,993	881,940
WELLS FARGO & CO VAR RT 06/02/2028 DD 06/02/20	999,138	988,922
WELLS FARGO & CO VAR RT 04/25/2026 DD 04/25/22	2,585,026	2,592,044
WELLS FARGO & CO VAR RT 07/25/2028 DD 07/25/22	3,184,637	3,113,750
WELLS FARGO & CO VAR RT 04/22/2028 DD 04/22/24	800,000	813,264
Total corporate debt instruments - preferred	1,196,822,440	1,057,961,816

Corporate debt instruments - other

*FREDDIE MAC SEASONED CRED 4 MB 3.500% 03/25/2058 DD 10/01/18	10,597,947	7,651,728
SOUTHERN CO GAS CAPITAL CORP 5.875% 03/15/2041 DD 03/21/11	741,353	536,975
SOUTHERN CO GAS CAPITAL CORP 4.400% 06/01/2043 DD 05/16/13	1,187,307	833,857
AES CORP/THE VAR RT 01/15/2055 DD 05/21/24	1,301,823	1,335,087
AT&T INC 3.550% 09/15/2055 DD 03/15/21	2,502,129	2,215,073
AT&T INC 3.650% 09/15/2059 DD 03/15/21	8,316,673	6,586,742
AT&T INC 3.800% 12/01/2057 DD 06/01/21	11,464,708	7,391,116
ABBVIE INC 4.400% 11/06/2042 DD 05/06/13	4,550,873	3,987,740
ADANI ELECTRICITY MUMBAI 144A 3.949% 02/12/2030 DD 02/12/20	785,000	626,980
AERCAP IRELAND CAPITAL DAC / A 3.500% 01/15/2025 DD 11/21/17	291,582	299,832
AERCAP IRELAND CAPITAL DAC / A 4.625% 10/15/2027 DD 09/25/20	344,040	347,711
ADVENTIST HEALTH SYSTEM/WEST 5.430% 03/01/2032 DD 12/15/22	800,000	796,328
AIRCASTLE LTD 144A 2.850% 01/26/2028 DD 01/26/21	788,344	744,288
AKER BP ASA 144A 5.800% 10/01/2054 DD 10/01/24	498,450	453,810
ALCON FINANCE CORP 144A 2.600% 05/27/2030 DD 05/27/20	607,494	530,022
ALLY FINANCIAL INC VAR RT 06/13/2029 DD 06/13/23	900,000	937,881
AMERICAN ASSETS TRUST LP 6.150% 10/01/2034 DD 09/17/24	996,710	995,440
AMERICAN EXPRESS CO VAR RT 12/31/2049 DD 08/03/21	500,000	480,700
AMERICAN FINANCIAL GROUP INC/O 4.500% 06/15/2047 DD 06/02/17	2,337,118	1,905,872
AMERICAN HOMES 4 RENT LP 4.900% 02/15/2029 DD 01/23/19	606,865	605,059
AMERICAN HOMES 4 RENT LP 5.250% 03/15/2035 DD 12/09/24	497,420	486,665
AMERICAN TOWER CORP 3.800% 08/15/2029 DD 06/13/19	3,377,233	3,126,354
AMERICAN TOWER CORP 3.700% 10/15/2049 DD 10/03/19	629,445	435,216
AMERICAN TOWER CORP 2.950% 01/15/2051 DD 11/20/20	3,613,790	2,299,883
AMERICAN TOWER CORP 4.050% 03/15/2032 DD 04/01/22	1,094,401	1,020,613
AMERICAN TOWER CORP 5.650% 03/15/2033 DD 03/03/23	895,896	911,997
AMERICAN WATER CAPITAL CORP 4.300% 12/01/2042 DD 12/17/12	2,008,828	1,690,580
AMGEN INC 4.400% 05/01/2045 DD 05/01/15	751,580	664,080
AMGEN INC 4.663% 06/15/2051 DD 12/15/16	8,607,333	6,945,042
AMGEN INC 3.150% 02/21/2040 DD 02/21/20	1,494,045	1,118,895
AMGEN INC 4.875% 03/01/2053 DD 08/18/22	2,299,586	1,975,010
AMGEN INC 5.250% 03/02/2033 DD 03/02/23	498,425	496,535
ANTARES HOLDINGS LP 144A 2.750% 01/15/2027 DD 07/26/21	595,842	562,260
ANTARES HOLDINGS LP 144A 7.950% 08/11/2028 DD 08/11/23	699,034	733,215
ELEVANCE HEALTH INC 4.375% 12/01/2047 DD 11/21/17	2,180,193	1,777,050
ELEVANCE HEALTH INC 4.550% 03/01/2048 DD 03/02/18	585,606	493,404
APOLLO DEBT SOLUTIONS BDC 144A 6.700% 07/29/2031 DD 07/29/24	499,970	513,445
ARES MANAGEMENT CORP 5.600% 10/11/2054 DD 10/11/24	1,885,541	1,809,218
ASSURED GUARANTY US HOLDINGS I 3.150% 06/15/2031 DD 05/26/21	1,146,746	1,015,531

ASSURED GUARANTY US HOLDINGS I 3.600% 09/15/2051 DD 08/20/21	499,075	343,055
ATLANTIC MARINE CORPS COMMUNIT 5.383% 02/15/2048 DD 08/11/05	1,863,742	1,764,722
AVIATION CAPITAL GROUP LL 144A 3.500% 11/01/2027 DD 10/18/17	2,557,568	2,485,262
AVOLON HOLDINGS FUNDING L 144A 3.250% 02/15/2027 DD 01/14/20	699,237	672,532
BAE SYSTEMS PLC 144A 5.125% 03/26/2029 DD 03/26/24	887,804	861,763
BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 08/14/23	3,783,750	3,855,511
BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 08/16/18	297,600	300,123
BPCE SA 144A VAR RT 10/19/2034 DD 10/19/23	1,841,870	1,918,818
BANCO SANTANDER SA VAR RT 12/31/2049 DD 08/01/24	1,451,800	1,449,420
BANCO BTG PACTUAL SA/CAYM 144A 2.750% 01/11/2026 DD 01/11/21	1,391,908	1,349,166
BANCO MERCANTIL DEL NORTE 144A VAR RT 12/31/2049 DD 06/27/19	400,000	385,652
BANC OF AMERICA FUNDING 2 D A1 VAR RT 05/25/2035 DD 06/01/05	35,893	32,996
BACARDI LTD 144A 5.300% 05/15/2048 DD 04/30/18	2,560,833	2,331,316
BARCLAYS PLC VAR RT 05/16/2029 DD 05/16/18	1,678,655	1,486,005
BARCLAYS PLC VAR RT 08/09/2028 DD 08/09/22	1,600,000	1,617,008
BAYER US FINANCE LLC 144A 6.500% 11/21/2033 DD 11/21/23	4,089,299	4,170,479
*BBVA MEXICO SA INSTITUCIO 144A VAR RT 06/29/2038 DD 06/29/23	1,058,250	1,035,650
BEAR STEARNS ALT-A TRUS 7 22A1 VAR RT 09/25/2035 DD 07/01/05	71,045	45,933
BEAR STEARNS ARM TRUST 12 13A1 VAR RT 02/25/2036 DD 12/01/05	5,646	4,236
BERKSHIRE HATHAWAY ENERGY CO 3.800% 07/15/2048 DD 01/05/18	991,770	742,730
BERRY GLOBAL INC 1.570% 01/15/2026 DD 07/15/21	499,830	482,515
BLACK HILLS CORP 3.050% 10/15/2029 DD 10/03/19	1,295,528	1,188,733
BLUE OWL FINANCE LLC 3.125% 06/10/2031 DD 06/10/24	4,041,780	3,597,217
BOEING CO/THE 3.650% 03/01/2047 DD 02/16/17	209,054	135,224
BOEING CO/THE 3.600% 05/01/2034 DD 05/02/19	1,569,480	1,255,710
BOEING CO/THE 3.250% 02/01/2035 DD 07/31/19	502,865	398,915
BOEING CO/THE 3.750% 02/01/2050 DD 07/31/19	495,775	342,260
BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20	4,605,117	4,263,050
BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20	3,697,632	3,358,897
BOSTON SCIENTIFIC CORP VAR RT 11/15/2035 DD 11/17/05	754,164	660,072
BRIXMOR OPERATING PARTNERSHIP 3.850% 02/01/2025 DD 01/21/15	469,910	474,373
BROADCOM INC 144A 3.469% 04/15/2034 DD 03/31/21	5,497,403	4,681,368
BROADCOM INC 144A 3.137% 11/15/2035 DD 09/30/21	1,093,059	898,513
BROOKFIELD CAPITAL FINANCE LLC 6.087% 06/14/2033 DD 06/14/23	600,000	621,216
CBRE SERVICES INC 5.950% 08/15/2034 DD 06/23/23	687,218	721,987
CDW LLC / CDW FINANCE CORP 3.569% 12/01/2031 DD 12/01/21	800,000	712,016
CI FINANCIAL CORP 4.100% 06/15/2051 DD 06/07/21	1,099,428	757,130
CRH AMERICA FINANCE INC 144A 4.500% 04/04/2048 DD 04/04/18	293,463	249,366
CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	297,135	259,443
CVS HEALTH CORP 5.625% 02/21/2053 DD 02/21/23	5,492,080	4,885,320
CVS HEALTH CORP 6.000% 06/01/2044 DD 05/09/24	397,580	378,544
CHL MORTGAGE PASS-TH HYB9 3A2A VAR RT 02/20/2036 DD 11/01/05	17,392	16,188
CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	3,165,967	2,483,576
CANADIAN PACIFIC RAILWAY CO 4.950% 08/15/2045 DD 04/19/23	1,358,840	1,269,394
CANTOR FITZGERALD LP 144A 4.500% 04/14/2027 DD 04/14/22	697,767	685,370
CANTOR FITZGERALD LP 144A 7.200% 12/12/2028 DD 12/12/23	1,197,672	1,254,144
CARNIVAL CORP 144A 4.000% 08/01/2028 DD 07/26/21	2,400,000	2,274,720

CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	1,899,400	1,711,260
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19	1,398,320	1,101,072
CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19	915,148	677,484
CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20	1,138,092	750,756
CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20	1,498,230	905,370
CHASE MORTGAGE FINANCE A1 1A1 VAR RT 12/25/2035 DD 11/01/05	4,624	4,358
CHENIERE ENERGY PARTNERS 144A 5.750% 08/15/2034 DD 05/22/24	1,397,480	1,409,366
CHENIERE ENERGY INC 5.650% 04/15/2034 DD 03/19/24	399,156	403,744
CHENIERE CORPUS CHRISTI HOLDIN 5.125% 06/30/2027 DD 05/19/17	200,000	201,088
CHENIERE CORPUS CHRISTI HOLDIN 2.742% 12/31/2039 DD 12/31/21	1,900,000	1,514,433
EXPAND ENERGY CORP 5.700% 01/15/2035 DD 12/02/24	298,827	294,699
CIBANCO SA IBM / PLA ADMI 144A 4.962% 07/18/2029 DD 07/18/19	1,301,950	1,235,208
CITIGROUP INC VAR RT 12/31/2049 DD 10/27/21	1,600,000	1,521,504
CITIGROUP INC VAR RT 12/31/2049 DD 07/30/24	600,000	632,748
COMCAST CORP 2.987% 11/01/2063 DD 05/01/22	3,876,408	2,240,363
CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18	997,570	785,110
CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	420,375	330,752
CONSTELLATION BRANDS INC 4.100% 02/15/2048 DD 02/07/18	797,248	621,256
COREBRIDGE FINANCIAL INC VAR RT 09/15/2054 DD 09/12/24	800,000	795,624
COUSINS PROPERTIES LP 5.875% 10/01/2034 DD 08/16/24	1,096,788	1,101,815
CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 08/21/19	1,946,125	180,000
CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 08/11/20	408,500	40,000
CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 12/11/13	4,963,835	450,000
CROWN CASTLE INC 5.200% 02/15/2049 DD 02/11/19	1,027,907	804,186
CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20	2,994,900	2,522,100
CUBESMART LP 2.500% 02/15/2032 DD 11/30/21	297,657	250,875
DELTA AIR LINES INC 3.750% 10/28/2029 DD 10/28/19	2,789,500	2,611,616
DELTA AIR LINES INC 7.375% 01/15/2026 DD 06/12/20	1,069,908	959,179
DEUTSCHE BANK AG/NEW YORK NY VAR RT 09/11/2035 DD 09/11/24	1,001,577	948,650
DIAMONDBACK ENERGY INC 5.750% 04/18/2054 DD 04/18/24	1,206,516	1,128,312
FORESEA HOLDING SA 144A 7.500% 06/15/2030 DD 06/07/23	189,856	293,619
DUKE ENERGY CAROLINAS LLC 3.450% 04/15/2051 DD 04/01/21	1,793,286	1,243,962
ELECTRICITE DE FRANCE SA 144A 4.875% 01/22/2044 DD 01/22/14	392,888	345,808
ELECTRICITE DE FRANCE SA 144A 6.000% 01/22/2114 DD 01/22/14	447,632	376,548
ELECTRICITE DE FRANCE SA 144A 4.950% 10/13/2045 DD 10/13/15	2,094,792	1,849,449
ELECTRICITE DE FRANCE SA 144A 5.000% 09/21/2048 DD 09/21/18	431,515	435,635
ELECTRICITE DE FRANCE SA 144A 6.000% 04/22/2064 DD 04/22/24	1,488,904	1,548,144
EPR PROPERTIES 4.750% 12/15/2026 DD 12/14/16	492,145	496,000
EPR PROPERTIES 3.750% 08/15/2029 DD 08/15/19	1,090,848	1,018,864
KINDER MORGAN ENERGY PARTNERS 7.500% 11/15/2040 DD 11/19/10	1,616,843	1,441,088
ELEVANCE HEALTH INC 5.125% 02/15/2053 DD 02/08/23	3,586,824	3,209,184
ENERGY TRANSFER LP VAR RT 05/15/2044 DD 11/15/15	620,341	552,173
ENERGY TRANSFER LP 5.950% 10/01/2043 DD 09/19/13	2,553,990	2,427,975
ENERGY TRANSFER LP 5.150% 03/15/2045 DD 03/12/15	697,302	701,336
ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15	3,867,566	3,877,304
ENEL FINANCE INTERNATIONA 144A 7.750% 10/14/2052 DD 10/14/22	2,278,252	2,830,824
ENEL FINANCE INTERNATIONA 144A 5.500% 06/26/2034 DD 06/26/24	1,180,548	1,187,664

ENERGY TRANSFER LP 6.000% 06/15/2048 DD 06/08/18	854,946	870,516
EQUINIX INC 2.150% 07/15/2030 DD 06/22/20	697,977	602,504
EQUITABLE HOLDINGS INC 5.594% 01/11/2033 DD 01/11/23	1,600,000	1,615,216
EVERSOURCE ENERGY 3.450% 01/15/2050 DD 01/10/20	117,540	68,422
FAIRFAX FINANCIAL HOLDINGS LTD 4.625% 04/29/2030 DD 04/29/20	1,400,000	1,365,770
FAIRFAX FINANCIAL HOLDING 144A 6.100% 03/15/2055 DD 06/24/24	896,265	889,263
FAIRFAX FINANCIAL HOLDINGS LTD 6.350% 03/22/2054 DD 09/22/24	598,404	620,148
FERGUSON ENTERPRISES INC 5.000% 10/03/2034 DD 10/03/24	499,650	478,185
FIRST AMERICAN FINANCIAL CORP 5.450% 09/30/2034 DD 09/30/24	398,692	385,800
FIRSTENERGY CORP 3.400% 03/01/2050 DD 02/20/20	599,094	407,424
FLEX LTD 4.750% 06/15/2025 DD 12/15/15	977,625	898,371
FOX CORP 5.576% 01/25/2049 DD 01/25/20	1,498,794	1,395,225
FREEDOM MORTGAGE CORP 144A 6.625% 01/15/2027 DD 07/15/23	1,420,976	1,600,272
FREEDOM MORTGAGE CORP 144A 12.000% 10/01/2028 DD 09/28/23	980,000	1,087,540
*GCAT 2023-NQM4 TR NQM4 A1 144A VAR RT 05/25/2067 DD 12/01/23	1,250,625	1,265,032
GLP CAPITAL LP / GLP FINANCING 5.750% 06/01/2028 DD 05/21/18	1,051,326	908,325
GLP CAPITAL LP / GLP FINANCING 5.300% 01/15/2029 DD 09/26/18	1,199,820	1,191,252
GLP CAPITAL LP / GLP FINANCING 6.750% 12/01/2033 DD 11/22/23	392,784	423,440
GLP CAPITAL LP / GLP FINANCING 6.250% 09/15/2054 DD 08/06/24	495,915	501,450
GSR MORTGAGE LOAN TRUS AR7 6A1 VAR RT 11/25/2035 DD 10/01/05	24,530	22,331
HALEON US CAPITAL LLC 4.000% 03/24/2052 DD 09/24/22	245,410	193,195
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20	300,000	292,494
ALLY FINANCIAL INC 8.000% 11/01/2031 DD 11/02/01	260,275	220,914
GLOBAL PAYMENTS INC 5.950% 08/15/2052 DD 08/22/22	995,580	970,750
GLOBAL ATLANTIC FIN CO 144A 3.125% 06/15/2031 DD 06/17/21	798,504	686,512
GLOBAL ATLANTIC FIN CO 144A 6.750% 03/15/2054 DD 03/15/24	499,830	508,200
GLOBAL ATLANTIC FIN CO 144A VAR RT 10/15/2054 DD 06/11/24	600,000	627,348
GOLDMAN SACHS GROUP INC/THE VAR RT 12/31/2049 DD 08/18/23	1,000,000	1,054,680
GOLDMAN SACHS GROUP INC/THE VAR RT 12/31/2049 DD 09/26/24	1,000,000	988,750
GOLDMAN SACHS GROUP INC/THE VAR RT 12/31/2049 DD 07/28/21	1,100,000	1,050,940
GOODMAN US FINANCE THREE 144A 3.700% 03/15/2028 DD 09/27/17	1,394,834	1,333,542
GOODMAN US FINANCE FOUR L 144A 4.500% 10/15/2037 DD 09/27/17	898,560	791,325
GOODMAN US FINANCE FIVE L 144A 4.625% 05/04/2032 DD 05/04/22	1,098,251	1,042,041
HCA INC 5.500% 06/15/2047 DD 06/22/17	2,647,413	2,277,075
HCA INC 5.250% 06/15/2049 DD 06/12/19	1,737,349	1,474,172
HCA INC 4.625% 03/15/2052 DD 03/15/23	599,412	467,496
HCA INC 5.900% 06/01/2053 DD 05/04/23	870,462	849,501
HA SUSTAINABLE INFRASTRUC 144A 6.375% 07/01/2034 DD 07/01/24	599,202	583,884
WELLTOWER OP LLC 6.500% 03/15/2041 DD 03/14/11	782,004	642,186
HEICO CORP 5.350% 08/01/2033 DD 07/27/23	697,424	698,495
KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09	1,940,551	1,788,928
INDYMAC INDX MORTGAGE AR1 2A1 VAR RT 04/25/2037 DD 02/01/07	283,965	384,223
INDYMAC INDX MORTGAGE AR1 3A1 VAR RT 04/25/2037 DD 02/01/07	408,888	545,010
INTEL CORP 5.900% 02/10/2063 DD 02/10/23	1,021,273	903,650
INTESA SANPAOLO SPA 144A VAR RT 06/01/2042 DD 06/01/21	2,034,832	1,614,711
INTESA SANPAOLO SPA 144A VAR RT 06/20/2054 DD 06/20/23	210,546	213,892
INTESA SANPAOLO SPA 144A 7.800% 11/28/2053 DD 11/28/23	1,131,140	1,119,920

INVITATION HOMES OPERATING PAR 2.700% 01/15/2034 DD 11/05/21	999,232	1,037,205
INVITATION HOMES OPERATING PAR 5.500% 08/15/2033 DD 08/02/23	197,284	198,632
JAB HOLDINGS BV 144A 4.500% 04/08/2052 DD 04/08/22	858,616	861,994
JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 01/23/20	698,970	696,878
JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 03/12/24	1,700,000	1,788,944
KILROY REALTY LP 4.750% 12/15/2028 DD 11/29/18	2,116,340	1,951,800
KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07	1,023,032	867,576
KINDER MORGAN ENERGY PARTNERS 5.400% 09/01/2044 DD 09/11/14	1,696,314	1,476,725
KINDER MORGAN INC 5.050% 02/15/2046 DD 02/26/15	2,268,262	1,782,456
KINDER MORGAN INC 5.200% 06/01/2033 DD 01/31/23	1,458,789	1,466,130
KRAFT HEINZ FOODS CO 5.000% 06/04/2042 DD 12/04/12	1,312,012	1,169,636
L3HARRIS TECHNOLOGIES INC 5.500% 08/15/2054 DD 08/02/24	941,298	865,845
LAS VEGAS SANDS CORP 3.900% 08/08/2029 DD 07/31/19	1,535,865	1,394,490
LAS VEGAS SANDS CORP 6.200% 08/15/2034 DD 05/16/24	2,193,372	2,215,004
LIBERTY MUTUAL GROUP INC 144A 3.951% 10/15/2050 DD 09/27/19	310,986	218,607
LLOYDS BANKING GROUP PLC VAR RT 01/05/2035 DD 01/05/24	701,085	697,270
LOCKHEED MARTIN CORP 5.700% 11/15/2054 DD 10/24/22	565,240	509,585
MGM CHINA HOLDINGS LTD 144A 4.750% 02/01/2027 DD 03/31/21	1,610,013	1,548,816
MPLX LP 5.200% 03/01/2047 DD 02/10/17	1,009,063	980,540
MPLX LP 4.900% 04/15/2058 DD 02/08/18	636,804	566,272
MPLX LP 5.500% 02/15/2049 DD 11/15/18	569,844	551,640
MPLX LP 5.200% 12/01/2047 DD 12/01/19	752,613	663,773
MSCI INC 144A 3.625% 11/01/2031 DD 05/14/21	90,516	89,577
WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23	2,300,000	1,717,042
WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23	430,445	369,180
MARRIOTT INTERNATIONAL INC/MD 3.500% 10/15/2032 DD 08/14/20	816,496	705,928
MARVELL TECHNOLOGY INC 2.950% 04/15/2031 DD 04/12/21	3,693,007	3,246,565
MRFC MORTGAGE PASS-THR TBC2 A1 VAR RT 06/15/2030 DD 06/15/00	17,563	17,862
MICROSOFT CORP 2.675% 06/01/2060 DD 06/01/20	3,557,108	2,200,259
MIDWEST CONNECTOR CAPITAL 144A 4.625% 04/01/2029 DD 03/11/19	698,971	686,532
MOODY'S CORP 5.250% 07/15/2044 DD 07/16/14	1,423,282	1,326,584
NGPL PIPECO LLC 144A 7.768% 12/15/2037 DD 12/21/07	370,500	336,102
*NLT 2023-1 TRUST 1 A1 144A VAR RT 10/25/2062 DD 11/01/23	1,182,296	1,176,473
NVR INC 3.000% 05/15/2030 DD 05/04/20	1,625,280	1,354,020
NXP BV / NXP FUNDING LLC 5.550% 12/01/2028 DD 12/01/21	598,554	610,386
NATIONAL GRID PLC 5.809% 06/12/2033 DD 06/12/23	700,000	714,441
NATIONWIDE FINANCIAL SERV 144A 5.300% 11/18/2044 DD 11/20/14	1,793,574	1,652,670
NEUBERGER BERMAN GROUP LL 144A 4.875% 04/15/2045 DD 04/22/15	812,264	660,600
NEUBERGER BERMAN L 31A AR 144A VAR RT 04/20/2031 DD 04/20/21	3,432,752	3,434,911
NEW ORLEANS HOTEL HNLA A 144A VAR RT 04/15/2032 DD 05/15/19	2,819,531	2,956,020
NEWMONT CORP / NEWCREST FINANC 5.750% 11/15/2041 DD 05/15/24	1,125,539	1,095,512
NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	699,426	572,915
NISOURCE INC 3.950% 03/30/2048 DD 09/14/17	399,568	305,312
OCCIDENTAL PETROLEUM CORP 6.450% 09/15/2036 DD 09/15/19	1,381,471	1,333,059
OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19	138,047	137,992
OCCIDENTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19	411,496	404,108
OCTAGON INVESTMENT 3A AR 144A VAR RT 10/20/2030 DD 03/18/24	964,136	965,628

OGLETHORPE POWER CORP 6.200% 12/01/2053 DD 12/05/23	886,752	928,296
OMEGA HEALTHCARE INVESTORS INC 4.750% 01/15/2028 DD 04/04/17	1,487,462	1,479,585
ONEOK INC 4.950% 07/13/2047 DD 07/13/17	1,163,760	931,469
ONEOK INC 5.200% 07/15/2048 DD 07/02/18	4,219,870	3,745,514
ONEOK INC 5.850% 11/01/2064 DD 09/24/24	2,293,054	2,160,965
ONEOK PARTNERS LP 6.850% 10/15/2037 DD 09/28/07	1,253,616	1,400,529
ONEOK PARTNERS LP 6.125% 02/01/2041 DD 01/26/11	2,607,696	2,292,456
ONEMAIN FINANCE CORP 7.875% 03/15/2030 DD 12/13/23	994,130	1,043,160
ORACLE CORP 4.500% 07/08/2044 DD 07/08/14	2,234,914	1,857,350
ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	799,856	616,320
ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	6,003,767	4,195,950
ORACLE CORP 3.850% 04/01/2060 DD 04/01/20	1,947,871	1,307,751
ORACLE CORP 3.950% 03/25/2051 DD 03/24/21	678,123	667,179
OWENS CORNING 4.300% 07/15/2047 DD 06/26/17	618,094	558,509
PACIFIC GAS AND ELECTRIC CO 4.300% 03/15/2045 DD 11/06/14	1,599,995	1,278,480
PACIFIC GAS AND ELECTRIC CO 3.500% 06/15/2025 DD 06/12/15	2,303,463	2,173,480
PACIFIC GAS AND ELECTRIC CO 4.250% 03/15/2046 DD 11/05/15	1,461,772	1,107,876
PACIFIC GAS AND ELECTRIC CO 3.950% 12/01/2047 DD 11/29/17	1,480,180	1,121,730
PACIFIC GAS AND ELECTRIC CO 3.300% 08/01/2040 DD 06/19/20	1,285,791	973,934
PACIFIC GAS AND ELECTRIC CO 3.500% 08/01/2050 DD 06/19/20	1,615,993	1,132,511
PACIFIC GAS AND ELECTRIC CO 3.450% 07/01/2025 DD 07/02/20	841,648	793,760
PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20	1,825,964	1,534,608
PACIFICORP 5.800% 01/15/2055 DD 01/05/24	3,570,746	3,505,248
OVINTIV INC 7.200% 11/01/2031 DD 11/05/01	293,185	268,320
PERUSAHAAN PERSEROAN PERS 144A 4.000% 06/30/2050 DD 06/30/20	1,474,245	1,039,740
PROSUS NV 144A 3.832% 02/08/2051 DD 12/08/20	1,599,872	1,034,368
PROSUS NV 144A 4.193% 01/19/2032 DD 01/19/22	1,200,000	1,069,452
PROSUS NV 144A 4.987% 01/19/2052 DD 01/19/22	400,000	312,016
RTX CORP 3.125% 07/01/2050 DD 05/18/20	212,536	131,220
RTX CORP 4.350% 04/15/2047 DD 10/15/20	386,841	246,666
RTX CORP 6.400% 03/15/2054 DD 11/08/23	1,414,013	1,307,256
RIO OIL FINANCE TRUST SER 144A 9.750% 01/06/2027 DD 11/21/14	321,185	340,524
SABINE PASS LIQUEFACTION LLC 4.200% 03/15/2028 DD 03/06/17	1,109,460	1,073,897
SABINE PASS LIQUEFACTION LLC 4.500% 05/15/2030 DD 11/15/20	199,488	193,732
SABINE PASS LIQUEFACTION LLC 5.900% 09/15/2037 DD 03/15/23	2,096,976	2,134,566
SAMMONS FINANCIAL GROUP I 144A 3.350% 04/16/2031 DD 04/16/21	2,993,160	2,578,710
SAN DIEGO GAS & ELECTRIC CO 3.700% 03/15/2052 DD 03/11/22	2,386,632	1,734,792
SANDS CHINA LTD VAR RT 08/08/2028 DD 08/09/18	1,118,688	1,087,735
DELTA AIR LINES INC / SKY 144A 4.750% 10/20/2028 DD 09/23/20	500,000	493,240
SOUTHERN CALIFORNIA EDISON CO 5.700% 03/01/2053 DD 03/02/23	597,180	584,274
SOUTHERN CO/THE 4.250% 07/01/2036 DD 05/24/16	497,895	449,385
SOUTHERN CO GAS CAPITAL CORP 4.400% 05/30/2047 DD 05/09/17	1,995,300	1,643,920
SOUTHWESTERN PUBLIC SERVICE CO 6.000% 06/01/2054 DD 06/06/24	2,788,162	2,631,252
AHLSTROM HOLDING 3 OY 144A 4.875% 02/04/2028 DD 03/19/21	1,500,000	1,425,000
SPIRIT AEROSYSTEMS INC 3.850% 06/15/2026 DD 06/01/16	292,542	292,776
SPIRIT AEROSYSTEMS INC 144A 9.750% 11/15/2030 DD 11/21/23	400,000	442,644
STRYKER CORP 4.625% 03/15/2046 DD 03/10/16	2,585,644	2,253,940

SUN COMMUNITIES OPERATING LP 2.700% 07/15/2031 DD 06/28/21	2,287,741	1,934,024
ENERGY TRANSFER LP 5.300% 04/01/2044 DD 04/03/14	1,273,704	1,074,312
SUTTER HEALTH 3.161% 08/15/2040 DD 10/29/20	152,948	112,374
SUTTER HEALTH 3.361% 08/15/2050 DD 10/29/20	203,952	140,800
TD SYNnex CORP 2.375% 08/09/2028 DD 02/09/22	1,400,000	1,270,038
T-MOBILE USA INC 3.000% 02/15/2041 DD 02/15/21	5,768,622	4,141,954
T-MOBILE USA INC 3.300% 02/15/2051 DD 02/15/21	2,001,721	1,651,625
T-MOBILE USA INC 3.600% 11/15/2060 DD 05/15/21	827,167	728,508
T-MOBILE USA INC 3.400% 10/15/2052 DD 04/15/22	4,621,791	3,208,992
TARGA RESOURCES CORP 4.950% 04/15/2052 DD 04/06/22	297,999	253,368
TARGA RESOURCES CORP 6.500% 02/15/2053 DD 01/09/23	2,250,389	2,403,132
TEXAS EASTERN TRANSMISSION 144A 4.150% 01/15/2048 DD 01/09/18	2,477,925	1,927,000
TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	1,336,995	1,342,455
TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11	4,247,414	3,570,840
TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	3,226,653	2,470,225
TRUST FIBRA UNO 144A 6.390% 01/15/2050 DD 06/28/19	1,731,828	1,325,626
UBS GROUP AG 144A VAR RT 12/31/2049 DD 11/13/23	436,500	458,416
UBS GROUP AG 144A VAR RT 12/31/2049 DD 11/13/23	1,400,000	1,513,498
UBS GROUP AG 144A VAR RT 12/31/2049 DD 09/10/24	1,000,000	989,110
UDR INC 5.125% 09/01/2034 DD 08/15/24	494,885	485,315
RTX CORP 4.450% 11/16/2038 DD 08/16/18	400,562	356,044
RTX CORP 4.125% 11/16/2028 DD 08/16/18	492,020	486,615
TRUSTEES OF THE UNIVERSITY OF 4.674% 09/01/2112 DD 04/05/12	137,043	82,691
VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09	463,515	431,754
VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20	198,352	183,048
VENTURE GLOBAL CALCASIEU 144A 4.125% 08/15/2031 DD 08/05/21	1,600,000	1,432,848
VENTURE GLOBAL CALCASIEU 144A 3.875% 11/01/2033 DD 11/22/21	441,000	505,163
VENTURE GLOBAL LNG INC 144A 8.375% 06/01/2031 DD 05/26/23	1,159,250	1,251,516
VENTURE GLOBAL LNG INC 144A 7.000% 01/15/2030 DD 07/24/24	101,375	101,498
VERIZON COMMUNICATIONS INC 3.875% 03/01/2052 DD 03/01/22	6,530,634	4,890,402
VICI PROPERTIES LP 6.125% 04/01/2054 DD 03/18/24	981,920	993,570
VISTRA OPERATIONS CO LLC 144A 6.000% 04/15/2034 DD 04/12/24	506,920	506,665
VMWARE LLC 2.200% 08/15/2031 DD 08/02/21	2,295,469	1,908,379
VODAFONE GROUP PLC 5.750% 06/28/2054 DD 06/28/24	2,784,152	2,703,176
VMED O2 UK FINANCING I PL 144A 4.750% 07/15/2031 DD 07/07/21	201,500	171,936
WEA FINANCE LLC / WESTFIE 144A 4.750% 09/17/2044 DD 09/17/14	399,976	320,424
VOYA FINANCIAL INC VAR RT 01/23/2048 DD 07/23/18	400,000	376,688
ELEVANCE HEALTH INC 5.100% 01/15/2044 DD 08/06/13	101,444	90,979
WEYERHAEUSER CO 7.375% 03/15/2032 DD 09/15/02	572,830	502,506
WEYERHAEUSER CO 6.875% 12/15/2033 DD 12/17/02	1,014,240	873,640
WEYERHAEUSER CO 4.000% 11/15/2029 DD 02/25/19	5,968,139	5,725,500
WILLIAMS COS INC/THE 5.750% 06/24/2044 DD 06/24/14	536,195	484,885
WILLIAMS COS INC/THE 5.800% 11/15/2054 DD 08/13/24	4,490,280	4,408,290
WILLIS NORTH AMERICA INC 5.350% 05/15/2033 DD 05/17/23	1,296,529	1,291,914
WISCONSIN POWER AND LIGHT CO 4.100% 10/15/2044 DD 10/14/14	1,198,968	946,968
WOODSIDE FINANCE LTD 144A 4.500% 03/04/2029 DD 03/04/19	299,451	290,631
WOODSIDE FINANCE LTD 5.700% 09/12/2054 DD 09/12/24	2,092,524	1,962,051

WYNN RESORTS FINANCE LLC 144A 6.250% 03/15/2033 DD 09/20/24	700,000	687,743
YARA INTERNATIONAL ASA 144A 4.750% 06/01/2028 DD 06/01/18	398,992	394,012
ZIMMER BIOMET HOLDINGS INC 4.250% 08/15/2035 DD 03/19/15	224,441	204,737
ZIMMER BIOMET HOLDINGS INC 5.200% 09/15/2034 DD 08/15/24	1,299,922	1,276,015
ZOETIS INC 3.950% 09/12/2047 DD 09/12/17	497,040	388,930
ZOETIS INC 4.450% 08/20/2048 DD 08/20/18	397,180	329,848
BNP PARIBAS SA REGS VAR RT 12/31/2049	702,965	671,802
INTESA SANPAOLO SPA REGS VAR RT 12/31/2049	471,362	328,494
*UNICREDIT SPA REGS VAR RT 12/31/2049	1,850,438	1,625,088
BECTON DICKINSON EURO FINANCE 4.029% 06/07/2036	108,800	106,690
*COOPERATIEVE RABOBANK UA REGS VAR RT 12/31/2049	1,397,161	1,241,109
*STICHTING AK RABOBANK CER REGS STEP 12/31/2049	814,207	724,441
*THAMES WATER UTILIT HOLD 1L 9.750% 04/30/2028	929,312	898,152
THAMES WATER UTILITIES FI REGS 5.500% 02/11/2043	412,301	393,514
GATWICK FUNDING LTD REGS 6.125% 03/02/2028	850,301	888,519
TESCO PROPERTY FINANCE 6 REGS 5.411% 07/13/2044	414,989	415,276
VIRGIN MEDIA SECURED FINA REGS 4.250% 01/15/2030	733,380	659,389
LLOYDS BANKING GROUP PLC REGS VAR RT 12/31/2049	677,720	642,638
NATWEST GROUP PLC VAR RT 12/31/2049	1,183,320	1,075,232
SW FINANCE I PLC REGS 7.000% 04/16/2040	481,220	443,712
THAMES WATER UTILITIES FI REGS 4.375% 01/18/2033	2,278,491	1,821,962
UBS GROUP AG REGS VAR RT 12/31/2049 DD 11/13/23	439,250	458,416
FORESEA HOLDING SA REGS 7.500% 06/15/2030 DD 06/07/23	57,402	53,175
SANDS CHINA LTD STEP 08/08/2028	209,706	197,769
*KAISA GROUP HOLDINGS LTD REGS 10.875% 07/23/2023	206,700	12,000
AT&T INC VAR RT 12/31/2049	1,961,190	1,854,581
*IRB INFRASTRUCTURE DEVELO 144A 7.110% 03/11/2032	599,502	605,798
*KAISA GROUP HOLDINGS LTD REGS 11.250% 04/16/2025	798,000	44,400
*KAISA GROUP HOLDINGS LTD REGS 9.750% 09/28/2023	1,600,000	96,000
PACIFIC NATIONAL FINANCE REGS 4.750% 03/22/2028	1,139,936	1,153,350
*KAISA GROUP HOLDINGS LTD REGS 8.500% 06/30/2022	805,158	48,000
*LEHMAN BRTH HLD (RICI) ESCROW 0.000% 05/11/2038 DD 05/09/08	483,125	483,125
*LEHMAN BRTH HLD (RICI) ESCROW 0.000% 05/03/2032 DD 05/01/07	0	0
*WILMINGTON TR CO NONRECOURSE A 10.890% 01/04/2011 DD 06/15/89	304,294	304,294
*WILMINGTON TR CO DEL LN CTF 10.520% 06/14/2014 DD 05/30/90	152,654	152,654
*WILMINGTON TR CO DEL LN N516AM 10.520% 06/14/2014 DD 05/30/90	152,597	152,597
AEP TEXAS INC 3.800% 10/01/2047 DD 09/22/17	154,730	151,200
AEP TEXAS INC 4.150% 05/01/2049 DD 05/01/19	319,021	211,781
AEP TEXAS INC 3.450% 05/15/2051 DD 05/06/21	259,225	172,695
AON GLOBAL LTD 4.450% 05/24/2043 DD 05/24/13	280,194	250,966
AON GLOBAL LTD 4.600% 06/14/2044 DD 05/28/14	417,543	376,790
AT&T INC 6.300% 01/15/2038 DD 12/06/07	300,794	315,081
AT&T INC 4.650% 06/01/2044 DD 06/01/19	309,525	301,967
AT&T INC 3.500% 09/15/2053 DD 03/15/21	1,336,762	1,290,174
AT&T INC 3.550% 09/15/2055 DD 03/15/21	3,574,179	3,062,509
AT&T INC 3.800% 12/01/2057 DD 06/01/21	3,908,600	3,327,419
ABBVIE INC 4.400% 11/06/2042 DD 05/06/13	240,134	238,398

ACCENTURE CAPITAL INC 4.500% 10/04/2034 DD 10/04/24	529,449	503,723
ADVENTIST HEALTH SYSTEM/WEST 5.757% 12/01/2034 DD 05/23/24	525,000	528,607
AETNA INC 6.625% 06/15/2036 DD 06/09/06	387,763	374,166
AETNA INC 6.750% 12/15/2037 DD 12/04/07	252,524	248,158
AETNA INC 4.500% 05/15/2042 DD 05/04/12	244,230	251,643
AETNA INC 4.750% 03/15/2044 DD 03/07/14	614,619	480,176
AKER BP ASA 144A 5.800% 10/01/2054 DD 10/01/24	739,338	671,639
ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16	494,827	500,636
ALTRIA GROUP INC 4.450% 05/06/2050 DD 05/06/20	139,741	104,833
AMEREN ILLINOIS CO 5.550% 07/01/2054 DD 06/27/24	923,243	913,012
AMERICA MOVIL SAB DE CV 6.125% 11/15/2037 DD 10/30/07	360,101	267,225
AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	385,069	333,629
AMERICAN TOWER CORP 3.700% 10/15/2049 DD 10/03/19	261,243	215,432
AMGEN INC 6.400% 02/01/2039 DD 01/16/09	234,473	230,908
AMGEN INC 4.950% 10/01/2041 DD 09/16/10	539,999	496,359
AMGEN INC 5.650% 06/15/2042 DD 06/30/11	331,706	323,351
AMGEN INC 5.150% 11/15/2041 DD 11/10/11	52,209	308,336
AMGEN INC 4.663% 06/15/2051 DD 12/15/16	550,210	524,550
AMGEN INC 3.150% 02/21/2040 DD 02/21/20	736,437	641,500
AMGEN INC 3.375% 02/21/2050 DD 02/21/20	458,022	380,571
AMGEN INC 2.770% 09/01/2053 DD 03/01/21	847,677	802,051
AMGEN INC 4.200% 02/22/2052 DD 02/22/22	1,786,271	1,701,414
AMGEN INC 4.875% 03/01/2053 DD 08/18/22	293,517	274,784
AMGEN INC 5.650% 03/02/2053 DD 03/02/23	601,952	569,132
AMGEN INC 5.750% 03/02/2063 DD 03/02/23	285,409	269,436
ANHEUSER-BUSCH INBEV WORLDWIDE 5.450% 01/23/2039 DD 01/23/19	567,225	546,439
ELEVANCE HEALTH INC 4.375% 12/01/2047 DD 11/21/17	440,143	359,449
ELEVANCE HEALTH INC 4.550% 03/01/2048 DD 03/02/18	281,635	267,261
ELEVANCE HEALTH INC 3.700% 09/15/2049 DD 09/09/19	1,065,136	845,284
ELEVANCE HEALTH INC 3.600% 03/15/2051 DD 03/17/21	410,060	369,580
ELEVANCE HEALTH INC 6.100% 10/15/2052 DD 11/04/22	142,775	136,651
ELEVANCE HEALTH INC 5.650% 06/15/2054 DD 05/30/24	226,739	220,731
AON NORTH AMERICA INC 5.750% 03/01/2054 DD 03/01/24	687,865	670,204
APPALACHIAN POWER CO 6.700% 08/15/2037 DD 08/17/07	229,346	212,064
APPALACHIAN POWER CO 4.400% 05/15/2044 DD 05/08/14	586,546	447,271
APPALACHIAN POWER CO 4.450% 06/01/2045 DD 05/18/15	375,425	311,311
APPALACHIAN POWER CO 4.500% 03/01/2049 DD 03/06/19	378,815	340,812
APTIV SWISS HOLDINGS LTD 3.100% 12/01/2051 DD 11/23/21	534,561	427,707
ESSENTIAL UTILITIES INC 4.276% 05/01/2049 DD 04/26/19	221,459	227,134
APTIV SWISS HOLDINGS LTD 5.750% 09/13/2054 DD 09/13/24	506,263	471,576
ARCH CAPITAL GROUP US INC 5.144% 11/01/2043 DD 12/13/13	309,368	325,567
ARIZONA PUBLIC SERVICE CO 4.500% 04/01/2042 DD 01/13/12	142,830	118,530
ARIZONA PUBLIC SERVICE CO 4.350% 11/15/2045 DD 11/06/15	453,668	422,536
ARIZONA PUBLIC SERVICE CO 4.200% 08/15/2048 DD 08/09/18	354,701	362,189
ARIZONA PUBLIC SERVICE CO 3.350% 05/15/2050 DD 05/22/20	205,213	196,194
ARIZONA PUBLIC SERVICE CO 5.700% 08/15/2034 DD 05/09/24	710,228	717,881
ARTHUR J GALLAGHER & CO 3.050% 03/09/2052 DD 11/09/21	148,474	149,885

ARTHUR J GALLAGHER & CO 5.750% 03/02/2053 DD 03/02/23	270,454	275,265
ARTHUR J GALLAGHER & CO 6.750% 02/15/2054 DD 11/02/23	276,517	310,559
ASCENSION HEALTH 3.945% 11/15/2046 DD 05/11/16	151,636	143,712
AT&T INC 5.350% 09/01/2040 DD 03/01/11	261,674	256,793
BAT CAPITAL CORP 7.079% 08/02/2043 DD 08/02/23	158,220	173,037
BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18	538,880	505,206
BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18	578,253	640,080
BAT CAPITAL CORP 4.758% 09/06/2049 DD 09/06/19	1,008,635	1,073,327
BAT CAPITAL CORP 3.734% 09/25/2040 DD 09/25/20	867,356	768,051
BANK OF AMERICA CORP VAR RT 10/25/2035 DD 10/25/24	796,732	790,763
BARCLAYS PLC VAR RT 03/12/2055 DD 03/12/24	264,713	250,338
BARCLAYS PLC VAR RT 09/10/2035 DD 09/10/24	587,141	557,229
BARRICK INTERNATIONAL BAR 144A 6.350% 10/15/2036 DD 10/12/06	210,020	210,618
BAXALTA INC 5.250% 06/23/2045 DD 12/23/15	179,239	165,877
BAYER US FINANCE LLC 144A 6.875% 11/21/2053 DD 11/21/23	230,409	232,254
BAYER US FINANCE II LLC 144A 4.625% 06/25/2038 DD 06/25/18	539,825	545,720
BAYER US FINANCE II LLC 144A 4.875% 06/25/2048 DD 06/25/18	269,097	253,559
BAYER US FINANCE II LLC 144A 4.400% 07/15/2044 DD 07/15/18	448,440	442,571
BAYER US FINANCE II LLC 144A 4.700% 07/15/2064 DD 07/15/18	109,732	111,133
BECTON DICKINSON & CO 4.685% 12/15/2044 DD 12/15/14	216,193	211,959
BELL TELEPHONE CO OF CANADA OR 3.200% 02/15/2052 DD 08/12/21	250,238	239,689
BELL TELEPHONE CO OF CANADA OR 5.550% 02/15/2054 DD 02/15/24	1,750,600	1,690,740
BLACK HILLS CORP 4.200% 09/15/2046 DD 08/19/16	67,825	70,604
BOEING CO/THE 6.875% 10/15/2043 DD 10/19/93	458,133	336,619
BOEING CO/THE 5.875% 02/15/2040 DD 07/28/09	292,242	261,198
BOEING CO/THE 3.375% 06/15/2046 DD 05/18/16	280,444	246,403
BOEING CO/THE 3.650% 03/01/2047 DD 02/16/17	184,503	172,411
BOEING CO/THE 3.550% 03/01/2038 DD 02/23/18	649,354	564,069
BOEING CO/THE 3.625% 03/01/2048 DD 02/23/18	280,221	199,944
BOEING CO/THE 3.850% 11/01/2048 DD 10/31/18	480,154	370,764
BOEING CO/THE 3.500% 03/01/2039 DD 02/15/19	572,961	550,928
BOEING CO/THE 3.825% 03/01/2059 DD 02/15/19	147,381	93,487
BOEING CO/THE 3.900% 05/01/2049 DD 05/02/19	429,411	365,967
BOEING CO/THE 3.250% 02/01/2035 DD 07/31/19	463,521	474,709
BOEING CO/THE 3.750% 02/01/2050 DD 07/31/19	1,018,900	999,399
BOEING CO/THE 3.950% 08/01/2059 DD 07/31/19	371,059	368,243
BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20	658,584	645,134
BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20	2,131,426	1,960,076
BOEING CO/THE 7.008% 05/01/2064 DD 11/01/24	648,394	680,314
BOSTON SCIENTIFIC CORP VAR RT 11/15/2035 DD 11/17/05	191,298	187,020
BROADCOM INC 144A 3.750% 02/15/2051 DD 01/19/21	153,804	149,112
BROADCOM INC 144A 3.500% 02/15/2041 DD 01/19/21	502,576	484,381
BROADCOM INC 144A 3.137% 11/15/2035 DD 09/30/21	996,789	1,041,458
BROADCOM INC 144A 3.187% 11/15/2036 DD 09/30/21	701,450	769,558
BROADCOM INC 4.800% 10/15/2034 DD 10/02/24	758,188	743,119
PARAMOUNT GLOBAL 4.850% 07/01/2042 DD 06/20/12	176,302	122,208
PARAMOUNT GLOBAL 4.900% 08/15/2044 DD 08/19/14	242,955	159,119

PARAMOUNT GLOBAL 4.600% 01/15/2045 DD 01/12/15	200,390	131,942
CBRE SERVICES INC 5.950% 08/15/2034 DD 06/23/23	314,157	330,051
CIGNA GROUP/THE 4.900% 12/15/2048 DD 06/15/19	370,414	345,599
CIGNA GROUP/THE 3.200% 03/15/2040 DD 03/16/20	423,255	352,142
CIGNA GROUP/THE 3.400% 03/15/2050 DD 03/16/20	696,835	599,226
CMS ENERGY CORP 4.700% 03/31/2043 DD 03/22/13	199,391	144,736
CSX CORP 6.000% 10/01/2036 DD 09/20/06	695,541	566,746
CSX CORP 6.150% 05/01/2037 DD 04/25/07	177,187	138,200
CSX CORP 4.250% 11/01/2066 DD 10/18/16	183,338	181,699
CSX CORP 3.800% 04/15/2050 DD 03/30/20	429,488	410,608
CVS HEALTH CORP 6.125% 09/15/2039 DD 09/11/09	313,250	302,898
CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13	333,045	288,097
CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	1,227,370	997,652
CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	324,595	315,656
CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	4,082,042	3,645,218
CVS HEALTH CORP 4.125% 04/01/2040 DD 03/31/20	276,995	229,823
CVS HEALTH CORP 6.000% 06/01/2044 DD 05/09/24	480,435	458,985
CVS HEALTH CORP 6.050% 06/01/2054 DD 05/09/24	120,467	112,883
COTERRA ENERGY INC 5.400% 02/15/2035 DD 12/17/24	119,444	117,292
COTERRA ENERGY INC 5.900% 02/15/2055 DD 12/17/24	163,936	156,113
CANADIAN NATURAL RESOURCES LTD 6.500% 02/15/2037 DD 08/17/06	267,393	207,954
CANADIAN NATURAL RESOURCES LTD 6.250% 03/15/2038 DD 03/19/07	1,277,870	1,113,915
CANADIAN NATURAL RESOURCES LTD 6.750% 02/01/2039 DD 01/17/08	412,069	349,843
CANADIAN PACIFIC RAILWAY CO 5.950% 05/15/2037 DD 05/08/07	516,692	450,986
CANADIAN PACIFIC RAILWAY CO 4.800% 09/15/2035 DD 09/11/15	274,304	257,537
CANADIAN PACIFIC RAILWAY CO 3.100% 12/02/2051 DD 12/02/21	714,621	667,521
CANADIAN PACIFIC RAILWAY CO 3.500% 05/01/2050 DD 04/19/23	545,577	549,956
CARDINAL HEALTH INC 4.600% 03/15/2043 DD 02/22/13	189,702	187,510
CARDINAL HEALTH INC 4.500% 11/15/2044 DD 11/19/14	281,669	218,421
CARGILL INC 144A 4.375% 04/22/2052 DD 04/22/22	695,460	569,754
CARRIER GLOBAL CORP 3.377% 04/05/2040 DD 10/05/20	294,570	243,520
CARRIER GLOBAL CORP 3.577% 04/05/2050 DD 10/05/20	286,775	252,169
CENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17	412,167	301,968
CENOVUS ENERGY INC 3.750% 02/15/2052 DD 09/13/21	493,293	387,262
CENTERPOINT ENERGY INC 3.700% 09/01/2049 DD 08/14/19	158,004	156,655
CENTERPOINT ENERGY RESOURCES C 5.400% 07/01/2034 DD 06/20/24	821,832	813,566
CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 01/15/19	138,103	133,302
CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16	393,095	397,215
CHARTER COMMUNICATIONS OPERATI 6.834% 10/23/2055 DD 10/23/16	204,775	209,492
CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	266,148	271,151
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	259,662	260,967
CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20	1,092,392	1,089,462
CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21	871,482	916,318
CHARTER COMMUNICATIONS OPERATI 4.400% 12/01/2061 DD 06/02/21	441,105	416,938
CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD 10/12/21	446,782	439,301
CHEVRON CORP 3.078% 05/11/2050 DD 05/11/20	274,203	262,497
CITIGROUP INC VAR RT 02/13/2035 DD 02/13/24	2,187,960	2,197,371

COCA-COLA CO/THE 5.200% 01/14/2055 DD 08/14/24	1,303,958	1,217,229
OHIO POWER CO 5.850% 10/01/2035 DD 10/14/05	428,985	345,154
COMCAST CORP 2.887% 11/01/2051 DD 05/01/22	2,340,838	2,145,256
COMCAST CORP 2.937% 11/01/2056 DD 05/01/22	1,760,697	1,661,323
COMCAST CORP 2.987% 11/01/2063 DD 05/01/22	247,240	146,983
CONAGRA BRANDS INC 5.300% 11/01/2038 DD 10/22/18	650,180	612,430
CONOCOPHILLIPS CO 5.950% 03/15/2046 DD 03/08/16	135,437	143,186
CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16	849,321	623,035
CONSTELLATION BRANDS INC 4.100% 02/15/2048 DD 02/07/18	198,521	186,377
COOPERATIEVE RABOBANK UA 5.750% 12/01/2043 DD 11/29/13	425,147	304,668
CORNING INC 5.750% 08/15/2040 DD 08/10/10	267,637	260,512
CORNING INC 3.900% 11/15/2049 DD 11/19/19	285,584	270,202
CREDIT AGRICOLE SA 144A VAR RT 01/10/2035 DD 01/10/24	375,000	376,616
DTE ENERGY CO 5.850% 06/01/2034 DD 05/03/24	449,996	431,269
DELL INTERNATIONAL LLC / EMC C 3.375% 12/15/2041 DD 06/15/23	119,606	114,131
DELL INTERNATIONAL LLC / EMC C 4.850% 02/01/2035 DD 10/08/24	812,115	774,169
DEUTSCHE TELEKOM AG 144A 3.625% 01/21/2050 DD 01/21/20	840,252	813,716
DEVON ENERGY CORP 4.750% 05/15/2042 DD 05/14/12	1,020,263	873,789
DIAMONDBACK ENERGY INC 4.250% 03/15/2052 DD 03/17/22	22,185	21,936
DIAMONDBACK ENERGY INC 5.750% 04/18/2054 DD 04/18/24	283,234	263,273
DIAMONDBACK ENERGY INC 5.900% 04/18/2064 DD 04/18/24	935,781	906,154
DICK'S SPORTING GOODS INC 4.100% 01/15/2052 DD 01/14/22	676,961	695,704
DISCOVERY COMMUNICATIONS LLC 5.000% 09/20/2037 DD 09/21/17	214,004	211,989
DOLLAR GENERAL CORP 4.125% 04/03/2050 DD 04/03/20	219,453	213,550
DOMINION ENERGY INC 4.050% 09/15/2042 DD 09/13/12	149,275	130,579
DOW CHEMICAL CO/THE 9.400% 05/15/2039 DD 05/13/09	416,308	405,765
DOW CHEMICAL CO/THE 5.250% 11/15/2041 DD 11/14/11	532,121	478,420
DOW CHEMICAL CO/THE 4.375% 11/15/2042 DD 11/14/12	594,433	488,406
DOW CHEMICAL CO/THE 5.550% 11/30/2048 DD 05/30/19	294,733	281,328
DOW CHEMICAL CO/THE 4.800% 05/15/2049 DD 11/15/19	493,695	473,159
DOW CHEMICAL CO/THE 6.900% 05/15/2053 DD 10/26/22	304,166	297,624
DUPONT DE NEMOURS INC 5.319% 11/15/2038 DD 11/28/18	382,679	359,185
KEURIG DR PEPPER INC 4.420% 12/15/2046 DD 12/14/16	77,231	73,907
DUKE ENERGY CORP 3.950% 08/15/2047 DD 08/10/17	962,378	786,503
DUKE ENERGY CORP 3.500% 06/15/2051 DD 06/10/21	464,744	476,439
DUKE ENERGY CORP 5.800% 06/15/2054 DD 06/07/24	421,244	404,629
DUKE ENERGY INDIANA LLC 3.250% 10/01/2049 DD 09/27/19	625,141	602,451
ELECTRICITE DE FRANCE SA 144A 6.000% 04/22/2064 DD 04/22/24	835,635	875,669
EOG RESOURCES INC 5.650% 12/01/2054 DD 11/21/24	379,827	372,632
EASTERN ENERGY GAS HOLDINGS LL 5.650% 10/15/2054 DD 10/09/24	139,898	132,247
EASTMAN CHEMICAL CO 4.650% 10/15/2044 DD 05/15/14	418,865	329,737
EASTMAN CHEMICAL CO 5.625% 02/20/2034 DD 02/20/24	499,055	500,095
KINDER MORGAN ENERGY PARTNERS 7.500% 11/15/2040 DD 11/19/10	433,110	382,789
KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	210,401	193,439
ELECTRICITE DE FRANCE SA 144A 6.900% 05/23/2053 DD 05/23/23	309,398	295,290
ENERGY TRANSFER LP VAR RT 05/15/2044 DD 11/15/15	338,117	280,400
OVINTIV INC 6.500% 02/01/2038 DD 12/04/07	199,301	165,029

ENBRIDGE ENERGY PARTNERS LP 7.500% 04/15/2038 DD 04/03/08	205,981	182,133
ENBRIDGE ENERGY PARTNERS LP 5.500% 09/15/2040 DD 09/13/10	208,892	210,837
ENBRIDGE ENERGY PARTNERS LP 7.375% 10/15/2045 DD 10/06/15	1,083,912	1,035,304
ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12	452,430	440,491
ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13	218,049	229,502
ENERGY TRANSFER LP 5.300% 04/15/2047 DD 01/17/17	550,178	544,699
ENERGY TRANSFER LP 6.000% 06/15/2048 DD 06/08/18	669,930	683,839
ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20	1,311,059	1,321,050
ENTERGY CORP 3.750% 06/15/2050 DD 05/19/20	316,215	308,798
ENTERGY MISSISSIPPI LLC 5.850% 06/01/2054 DD 05/16/24	374,995	378,514
ENTERPRISE PRODUCTS OPERATING 5.950% 02/01/2041 DD 01/13/11	264,261	267,223
ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18	303,052	305,950
EQUINIX INC 3.000% 07/15/2050 DD 06/22/20	285,047	239,841
ESSENTIAL UTILITIES INC 3.351% 04/15/2050 DD 04/15/20	700,933	569,810
ESSENTIAL UTILITIES INC 5.300% 05/01/2052 DD 05/20/22	480,286	491,740
EVEREST REINSURANCE HOLDINGS I 3.125% 10/15/2052 DD 10/04/21	254,216	198,018
FMC CORP 4.500% 10/01/2049 DD 09/20/19	744,208	529,924
FAIRFAX FINANCIAL HOLDING 144A 6.100% 03/15/2055 DD 06/24/24	253,942	251,958
FAIRFAX FINANCIAL HOLDINGS LTD 6.350% 03/22/2054 DD 09/22/24	754,586	780,353
FEDEX CORP 3.875% 08/01/2042 DD 07/27/12	248,019	234,648
FEDEX CORP 5.100% 01/15/2044 DD 01/09/14	348,896	273,876
FEDEX CORP 4.100% 02/01/2045 DD 01/09/15	394,052	374,284
FEDEX CORP 4.750% 11/15/2045 DD 10/23/15	528,403	515,190
FEDEX CORP 4.400% 01/15/2047 DD 01/06/17	488,415	486,054
FEDEX CORP 4.050% 02/15/2048 DD 01/31/18	473,485	480,426
FEDEX CORP 4.950% 10/17/2048 DD 10/17/18	303,744	305,904
FEDEX CORP 5.250% 05/15/2050 DD 04/07/20	275,931	270,427
FIDELITY NATIONAL INFORMATION 4.500% 08/15/2046 DD 08/16/16	152,303	146,405
FIDELITY NATIONAL INFORMATION 4.750% 05/15/2048 DD 05/16/18	121,928	82,470
FISERV INC 4.400% 07/01/2049 DD 06/24/19	474,997	314,807
FIRSTENERGY CORP VAR RT 07/15/2047 DD 06/21/17	296,820	302,769
FLORIDA POWER & LIGHT CO 2.875% 12/04/2051 DD 11/18/21	545,844	515,321
GATX CORP 3.100% 06/01/2051 DD 02/03/21	219,634	142,400
GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16	642,514	665,150
HALEON US CAPITAL LLC 4.000% 03/24/2052 DD 09/24/22	329,714	297,520
ARTHUR J GALLAGHER & CO 3.500% 05/20/2051 DD 05/20/21	329,710	282,416
GENERAL ELECTRIC CO 5.875% 01/14/2038 DD 01/14/08	400,085	397,170
GENERAL ELECTRIC CO 6.875% 01/10/2039 DD 01/09/09	568,044	555,386
GLOBAL PAYMENTS INC 5.950% 08/15/2052 DD 08/22/22	268,807	262,103
GLOBAL ATLANTIC FIN CO 144A 6.750% 03/15/2054 DD 03/15/24	223,484	228,690
GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15	190,635	175,275
GRUPO TELEVISA SAB 6.625% 01/15/2040 DD 11/30/09	473,886	365,419
GRUPO TELEVISA SAB 5.000% 05/13/2045 DD 05/13/14	235,673	213,005
HCA INC 5.250% 06/15/2049 DD 06/12/19	211,314	208,118
HCA INC 3.500% 07/15/2051 DD 06/30/21	1,298,594	1,179,214
HCA INC 4.625% 03/15/2052 DD 03/15/23	734,507	685,661
HCA INC 4.375% 03/15/2042 DD 03/15/23	283,529	245,076

HCA INC 5.950% 09/15/2054 DD 08/12/24	599,610	571,566
HARTFORD INSURANCE GROUP INC/T 6.100% 10/01/2041 DD 10/10/06	227,083	199,267
HARTFORD INSURANCE GROUP INC/T 6.625% 04/15/2042 DD 04/05/12	10,898	10,642
HESS CORP 5.600% 02/15/2041 DD 08/10/10	405,833	429,967
HESS CORP 5.800% 04/01/2047 DD 09/28/16	255,166	250,558
HEWLETT PACKARD ENTERPRISE CO 5.600% 10/15/2054 DD 09/26/24	784,992	754,464
HONEYWELL INTERNATIONAL INC 5.250% 03/01/2054 DD 03/01/24	390,350	379,943
HOWARD UNIVERSITY 5.209% 10/01/2052 DD 03/15/22	380,000	331,045
HUMANA INC 5.500% 03/15/2053 DD 03/13/23	287,405	263,715
HUMANA INC 5.950% 03/15/2034 DD 11/09/23	239,315	231,626
HUMANA INC 5.750% 04/15/2054 DD 03/13/24	911,293	853,916
INDIANA MICHIGAN POWER CO 4.550% 03/15/2046 DD 03/03/16	499,540	427,422
INTEL CORP 4.250% 12/15/2042 DD 12/11/12	189,680	171,034
INTEL CORP 4.100% 05/19/2046 DD 05/19/16	388,520	341,616
INTEL CORP 4.100% 05/11/2047 DD 05/11/17	621,017	497,826
INTEL CORP 3.734% 12/08/2047 DD 06/08/18	1,270,949	990,330
INTEL CORP 3.250% 11/15/2049 DD 11/21/19	2,504,441	1,605,281
INTEL CORP 5.050% 08/05/2062 DD 08/05/22	661,089	531,202
INTERNATIONAL BUSINESS MACHINE 2.850% 05/15/2040 DD 05/07/20	482,101	409,946
INTERNATIONAL FLAVORS & FRAGRA 5.000% 09/26/2048 DD 09/26/18	321,019	296,424
INTERNATIONAL FLAVORS & F 144A 3.268% 11/15/2040 DD 09/16/20	245,640	235,676
INTERNATIONAL PAPER CO 6.000% 11/15/2041 DD 11/16/11	1,169,831	947,357
INTERSTATE POWER AND LIGHT CO 4.700% 10/15/2043 DD 10/08/13	318,024	223,018
INTERSTATE POWER AND LIGHT CO 4.950% 09/30/2034 DD 09/06/24	778,146	740,617
INTERSTATE POWER AND LIGHT CO 5.450% 09/30/2054 DD 09/06/24	425,522	397,778
JBS USA HOLDING LUX SARL/ JBS 4.375% 02/02/2052 DD 08/02/23	261,804	275,082
JBS USA HOLDING LUX SARL/ JBS 6.500% 12/01/2052 DD 06/01/23	218,899	233,961
JOHNSON CONTROLS INTERNATIONAL 6.000% 01/15/2036 DD 07/15/16	401,173	354,239
JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2064 DD 07/02/2016	455,757	399,369
KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17	187,527	175,543
EVERGY METRO INC 5.300% 10/01/2041 DD 09/20/11	353,995	345,666
KENTUCKY UTILITIES CO 3.300% 06/01/2050 DD 06/03/20	336,317	259,686
KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21	377,907	362,448
KIMCO REALTY OP LLC 4.450% 09/01/2047 DD 08/10/17	206,453	189,658
KIMCO REALTY OP LLC 3.700% 10/01/2049 DD 08/29/19	167,387	149,023
KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11	346,832	296,537
KINDER MORGAN ENERGY PARTNERS 5.000% 03/01/2043 DD 02/28/13	187,740	183,200
KINDER MORGAN ENERGY PARTNERS 5.500% 03/01/2044 DD 02/24/14	488,765	500,672
KINDER MORGAN ENERGY PARTNERS 5.400% 09/01/2044 DD 09/11/14	972,948	890,419
KINDER MORGAN INC 5.400% 02/01/2034 DD 02/01/24	257,098	246,278
KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14	339,192	336,370
KINDER MORGAN INC 5.200% 03/01/2048 DD 03/01/18	215,498	238,748
KINDER MORGAN INC 3.250% 08/01/2050 DD 08/05/20	235,528	241,049
KINDER MORGAN INC 3.600% 02/15/2051 DD 02/11/21	211,701	209,718
KINDER MORGAN INC 5.950% 08/01/2054 DD 07/31/24	263,786	259,271
KRAFT HEINZ FOODS CO 6.875% 01/26/2039 DD 07/26/12	302,247	319,876
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	787,780	761,193

KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	212,915	203,504
KRAFT HEINZ FOODS CO 4.625% 10/01/2039 DD 10/01/20	611,211	599,590
KROGER CO/THE 5.150% 08/01/2043 DD 07/25/13	540,740	531,802
KROGER CO/THE 5.500% 09/15/2054 DD 08/27/24	488,887	462,099
KROGER CO/THE 5.650% 09/15/2064 DD 08/27/24	921,973	871,248
LBJ INFRASTRUCTURE GROUP 144A 3.797% 12/31/2057 DD 12/10/21	525,000	353,021
LYB INTERNATIONAL FINANCE III 4.200% 10/15/2049 DD 10/10/19	601,767	451,548
LYB INTERNATIONAL FINANCE III 4.200% 05/01/2050 DD 04/20/20	678,762	665,691
LYB INTERNATIONAL FINANCE III 3.375% 10/01/2040 DD 10/08/20	159,358	127,775
LYB INTERNATIONAL FINANCE III 3.625% 04/01/2051 DD 10/08/20	481,429	441,252
LABORATORY CORP OF AMERICA HOL 4.700% 02/01/2045 DD 01/30/15	142,693	107,576
LINCOLN NATIONAL CORP 4.350% 03/01/2048 DD 02/12/18	347,714	260,466
LOWE'S COS INC 4.250% 09/15/2044 DD 09/10/14	162,386	121,675
LOWE'S COS INC 5.125% 04/15/2050 DD 03/26/20	378,098	268,848
LOWE'S COS INC 3.000% 10/15/2050 DD 10/22/20	454,628	401,396
LOWE'S COS INC 3.500% 04/01/2051 DD 03/31/21	399,008	297,149
LOWE'S COS INC 2.800% 09/15/2041 DD 09/20/21	585,412	460,143
MPLX LP 4.700% 04/15/2048 DD 02/08/18	497,251	459,502
MPLX LP 5.200% 12/01/2047 DD 12/01/19	323,235	278,784
MPLX LP 4.950% 03/14/2052 DD 03/14/22	147,081	143,118
WARNERMEDIA HOLDINGS INC 5.050% 03/15/2042 DD 03/15/23	1,184,137	1,111,562
WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23	2,196,234	1,930,811
MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14	571,955	593,958
MARATHON PETROLEUM CORP 5.850% 12/15/2045 DD 12/14/15	358,497	361,711
MARATHON PETROLEUM CORP 4.500% 04/01/2048 DD 04/01/19	242,985	226,751
MARKEL GROUP INC 3.450% 05/07/2052 DD 05/07/21	218,426	212,912
MARTIN MARIETTA MATERIALS INC 5.500% 12/01/2054 DD 11/04/24	279,317	269,259
MASSACHUSETTS ELECTRIC CO 144A 5.867% 02/26/2054 DD 02/26/24	495,000	494,040
MASSACHUSETTS INSTITUTE OF TEC 2.989% 07/01/2050 DD 12/20/19	270,692	249,151
MASSACHUSETTS INSTITUTE OF TEC 2.294% 07/01/2051 DD 05/07/20	107,321	103,568
MCDONALD'S CORP 3.700% 02/15/2042 DD 02/07/12	595,639	525,059
MCDONALD'S CORP 4.600% 05/26/2045 DD 05/26/15	359,820	355,880
METLIFE INC 10.750% 08/01/2069 DD 07/08/09	596,758	513,798
MICROSOFT CORP 2.675% 06/01/2060 DD 06/01/20	147,603	135,238
BERKSHIRE HATHAWAY ENERGY CO 5.950% 05/15/2037 DD 05/11/07	393,714	372,377
MOLSON COORS BEVERAGE CO 5.000% 05/01/2042 DD 05/03/12	359,365	312,786
MOLSON COORS BEVERAGE CO 4.200% 07/15/2046 DD 07/07/16	281,333	267,749
MONDELEZ INTERNATIONAL INC 2.625% 09/04/2050 DD 09/04/20	333,714	307,892
MOODY'S CORP 5.250% 07/15/2044 DD 07/16/14	112,992	104,232
MOODY'S CORP 4.875% 12/17/2048 DD 12/17/18	325,998	284,890
MOODY'S CORP 3.250% 05/20/2050 DD 05/20/20	277,313	259,736
MOODY'S CORP 2.750% 08/19/2041 DD 08/19/21	268,733	190,124
MOODY'S CORP 3.100% 11/29/2061 DD 11/29/21	104,375	86,406
MOTIVA ENTERPRISES LLC 144A 6.850% 01/15/2040 DD 01/11/10	406,835	333,299
MOUNT SINAI HOSPITAL/THE 3.737% 07/01/2049 DD 11/21/19	277,983	246,349
MYLAN INC 5.400% 11/29/2043 DD 11/29/13	147,966	170,175
MYLAN INC 5.200% 04/15/2048 DD 10/15/18	199,069	169,898

NXP BV / NXP FUNDING LLC / NXP 3.125% 02/15/2042 DD 02/15/22	192,871	135,845
NXP BV / NXP FUNDING LLC / NXP 3.250% 11/30/2051 DD 11/30/21	93,803	89,911
NXP BV / NXP FUNDING LLC / NXP 3.250% 05/11/2041 DD 05/11/22	482,981	376,496
NASDAQ INC 3.250% 04/28/2050 DD 04/28/20	157,729	123,895
NASDAQ INC 6.100% 06/28/2063 DD 06/28/23	988,227	988,556
NEVADA POWER CO 6.000% 03/15/2054 DD 09/13/23	999,654	1,038,061
NEW ENGLAND POWER CO 144A 2.807% 10/06/2050 DD 10/06/20	264,672	245,369
NEWMONT CORP 6.250% 10/01/2039 DD 09/18/09	813,673	726,163
NISOURCE INC 5.350% 04/01/2034 DD 03/14/24	583,274	555,509
NISOURCE INC 5.800% 02/01/2042 DD 11/23/11	386,303	319,866
NISOURCE INC 5.250% 02/15/2043 DD 06/14/12	440,335	307,636
NISOURCE INC 4.800% 02/15/2044 DD 04/12/13	374,376	384,096
NISOURCE INC 3.950% 03/30/2048 DD 09/14/17	218,604	213,718
*NORFOLK SOUTHERN CORP 4.837% 10/01/2041 DD 04/01/12	200,371	155,224
NORFOLK SOUTHERN CORP 3.950% 10/01/2042 DD 09/07/12	185,677	180,898
NORFOLK SOUTHERN CORP 3.942% 11/01/2047 DD 05/01/18	1,219,894	996,684
NORFOLK SOUTHERN CORP 4.150% 02/28/2048 DD 02/28/18	193,129	203,143
NORFOLK SOUTHERN CORP 4.100% 05/15/2049 DD 05/08/19	299,342	223,811
NORFOLK SOUTHERN CORP 3.155% 05/15/2055 DD 05/15/20	337,548	275,486
NORFOLK SOUTHERN CORP 2.900% 08/25/2051 DD 08/25/21	315,992	283,567
NORFOLK SOUTHERN CORP 3.700% 03/15/2053 DD 02/25/22	291,984	273,425
NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22	195,305	192,970
NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13	608,474	560,606
NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	543,752	455,671
NORTHROP GRUMMAN CORP 5.150% 05/01/2040 DD 03/23/20	696,852	521,865
NORTHROP GRUMMAN CORP 5.250% 05/01/2050 DD 03/23/20	571,937	543,907
NORTHROP GRUMMAN CORP 4.950% 03/15/2053 DD 02/08/23	714,859	670,455
NUCOR CORP 4.400% 05/01/2048 DD 04/26/18	178,507	116,724
NUCOR CORP 3.850% 04/01/2052 DD 03/11/22	764,727	589,246
NUTRIEN LTD 5.250% 01/15/2045 DD 01/15/18	119,312	91,902
OCCIDENTAL PETROLEUM CORP 4.625% 06/15/2045 DD 06/23/15	265,404	261,220
OCCIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16	449,919	434,082
OGLETHORPE POWER CORP 5.250% 09/01/2050 DD 08/19/11	205,922	202,410
OGLETHORPE POWER CORP 5.050% 10/01/2048 DD 04/01/19	255,351	237,997
OGLETHORPE POWER CORP 4.500% 04/01/2047 DD 04/01/23	883,485	779,181
ONCOR ELECTRIC DELIVERY C 144A 5.550% 06/15/2054 DD 06/21/24	614,742	598,014
ONEOK INC 4.450% 09/01/2049 DD 08/15/19	414,424	413,877
ONEOK INC 5.150% 10/15/2043 DD 10/10/13	218,179	187,637
ONEOK INC 4.250% 09/15/2046 DD 09/13/16	209,207	203,777
ONEOK INC 4.200% 10/03/2047 DD 10/03/17	189,348	182,129
ONEOK INC 3.950% 03/01/2050 DD 08/19/19	214,348	220,259
ONEOK INC 5.700% 11/01/2054 DD 09/24/24	828,332	781,354
ONEOK INC 5.850% 11/01/2064 DD 09/24/24	533,384	502,659
ONEOK PARTNERS LP 6.125% 02/01/2041 DD 01/26/11	319,801	343,868
ONEOK PARTNERS LP 6.200% 09/15/2043 DD 09/12/13	207,626	209,740
ORACLE CORP 5.375% 07/15/2040 DD 07/15/11	572,040	544,513
ORACLE CORP 4.500% 07/08/2044 DD 07/08/14	173,424	177,293

ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	202,558	189,487
ORACLE CORP 3.850% 07/15/2036 DD 07/07/16	307,792	325,664
ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	24,697	23,112
ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	689,341	591,248
ORACLE CORP 3.600% 04/01/2040 DD 04/01/20	1,979,154	1,749,983
ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	2,081,706	2,096,648
ORACLE CORP 3.650% 03/25/2041 DD 03/24/21	1,191,833	1,108,409
ORACLE CORP 3.950% 03/25/2051 DD 03/24/21	1,186,935	1,156,444
ORACLE CORP 4.100% 03/25/2061 DD 03/24/21	359,017	342,076
ORACLE CORP 5.500% 09/27/2064 DD 09/27/24	1,661,106	1,539,989
PACIFIC GAS AND ELECTRIC CO 4.450% 04/15/2042 DD 04/16/12	322,512	331,924
PACIFIC GAS AND ELECTRIC CO 4.750% 02/15/2044 DD 02/21/14	901,478	948,495
PACIFIC GAS AND ELECTRIC CO 4.300% 03/15/2045 DD 11/06/14	780,164	791,060
PACIFIC GAS AND ELECTRIC CO 4.250% 03/15/2046 DD 11/05/15	158,769	178,052
PACIFIC GAS AND ELECTRIC CO 4.000% 12/01/2046 DD 12/01/16	464,143	467,282
PACIFIC GAS AND ELECTRIC CO 3.950% 12/01/2047 DD 11/29/17	926,144	759,037
PACIFIC GAS AND ELECTRIC CO 3.500% 08/01/2050 DD 06/19/20	417,805	422,118
PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20	427,178	420,500
PACIFIC GAS AND ELECTRIC CO 4.200% 06/01/2041 DD 03/11/21	355,664	379,394
PACIFICORP 4.150% 02/15/2050 DD 03/01/19	678,273	614,241
PACIFICORP 3.300% 03/15/2051 DD 04/08/20	438,325	306,299
PACKAGING CORP OF AMERICA 3.050% 10/01/2051 DD 09/21/21	258,217	173,472
PEPSICO INC 4.200% 07/18/2052 DD 07/18/22	342,481	310,536
SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08	635,925	504,758
PHILLIPS 66 CO 4.680% 02/15/2045 DD 02/15/23	595,222	518,680
PHILLIPS 66 CO 4.900% 10/01/2046 DD 04/01/23	528,152	516,480
PHILLIPS 66 CO 5.500% 03/15/2055 DD 09/11/24	618,888	571,708
PIEDMONT NATURAL GAS CO INC 3.640% 11/01/2046 DD 07/28/16	88,250	61,052
PLAINS ALL AMERICAN PIPELINE L 5.150% 06/01/2042 DD 03/22/12	216,487	217,631
PLAINS ALL AMERICAN PIPELINE L 4.900% 02/15/2045 DD 12/09/14	178,412	191,149
PRINCIPAL FINANCIAL GROUP INC 4.625% 09/15/2042 DD 09/10/12	78,681	66,158
PRUDENTIAL FINANCIAL INC 6.625% 06/21/2040 DD 06/21/10	173,926	170,089
PUBLIC SERVICE CO OF COLORADO 3.200% 03/01/2050 DD 08/13/19	200,179	159,686
QUEST DIAGNOSTICS INC 5.000% 12/15/2034 DD 08/19/24	378,514	369,630
RPM INTERNATIONAL INC 5.250% 06/01/2045 DD 05/29/15	26,558	23,272
RTX CORP 3.125% 07/01/2050 DD 05/18/20	202,043	193,550
RTX CORP 4.700% 12/15/2041 DD 06/15/20	188,778	142,160
RTX CORP 4.800% 12/15/2043 DD 06/15/20	346,388	235,349
RTX CORP 2.820% 09/01/2051 DD 08/10/21	822,422	735,160
RTX CORP 3.030% 03/15/2052 DD 11/16/21	152,627	158,410
REGENERON PHARMACEUTICALS INC 2.800% 09/15/2050 DD 08/12/20	220,457	197,811
REGIONS FINANCIAL CORP 7.375% 12/10/2037 DD 12/10/07	169,739	173,563
REPUBLIC SERVICES INC 6.200% 03/01/2040 DD 03/04/10	197,363	191,349
REPUBLIC SERVICES INC 5.700% 05/15/2041 DD 05/09/11	166,381	119,917
REPUBLIC SERVICES INC 5.000% 12/15/2033 DD 12/12/23	215,573	211,554
ROGERS COMMUNICATIONS INC 4.300% 02/15/2048 DD 02/08/18	233,096	223,104
ROGERS COMMUNICATIONS INC 4.500% 03/15/2042 DD 03/15/23	415,864	426,786

ROPER TECHNOLOGIES INC 4.900% 10/15/2034 DD 08/21/24	686,654	663,428
ROYALTY PHARMA PLC 3.300% 09/02/2040 DD 03/02/21	531,916	513,742
ROYALTY PHARMA PLC 3.550% 09/02/2050 DD 03/02/21	286,894	276,759
ROYALTY PHARMA PLC 3.350% 09/02/2051 DD 07/26/21	127,815	123,977
SABAL TRAIL TRANSMISSION 144A 4.832% 05/01/2048 DD 04/30/18	379,543	307,800
SEMPRA 6.000% 10/15/2039 DD 10/08/09	464,658	469,085
SEMPRA 3.800% 02/01/2038 DD 01/12/18	212,776	219,121
SEMPRA 4.000% 02/01/2048 DD 01/12/18	337,268	314,221
SHERWIN-WILLIAMS CO/THE 4.000% 12/15/2042 DD 12/07/12	16,763	15,814
SHERWIN-WILLIAMS CO/THE 4.550% 08/01/2045 DD 07/31/15	215,019	152,573
SHERWIN-WILLIAMS CO/THE 4.400% 02/01/2045 DD 08/01/17	298,965	242,862
SMURFIT KAPPA TREASURY UL 144A 5.777% 04/03/2054 DD 04/03/24	140,000	138,558
SOCIETE GENERALE SA 144A VAR RT 01/19/2055 DD 01/19/24	836,889	796,331
SOUTHERN CO/THE 4.250% 07/01/2036 DD 05/24/16	369,657	332,545
SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05	1,048,186	859,734
SOUTHERN COPPER CORP 6.750% 04/16/2040 DD 04/16/10	192,063	187,327
SOUTHERN COPPER CORP 5.250% 11/08/2042 DD 11/08/12	219,138	212,478
SOUTHWESTERN ELECTRIC POWER CO 3.900% 04/01/2045 DD 03/26/15	479,330	346,392
SOUTHWESTERN ELECTRIC POWER CO 3.250% 11/01/2051 DD 11/03/21	451,495	304,742
SPECTRA ENERGY PARTNERS LP 4.500% 03/15/2045 DD 03/12/15	162,706	152,264
STANLEY BLACK & DECKER INC 2.750% 11/15/2050 DD 11/02/20	269,961	172,737
STARBUCKS CORP 4.500% 11/15/2048 DD 08/10/18	172,903	161,296
STARBUCKS CORP 4.450% 08/15/2049 DD 05/13/19	148,140	139,351
STARBUCKS CORP 3.350% 03/12/2050 DD 03/12/20	160,072	147,158
STARBUCKS CORP 3.500% 11/15/2050 DD 05/07/20	312,352	304,652
SUNCOR ENERGY INC 4.000% 11/15/2047 DD 11/15/17	231,014	237,638
ENERGY TRANSFER LP 4.950% 01/15/2043 DD 01/10/13	305,768	288,582
ENERGY TRANSFER LP 5.300% 04/01/2044 DD 04/03/14	296,942	268,578
ENERGY TRANSFER LP 5.350% 05/15/2045 DD 11/17/14	429,265	423,564
ENERGY TRANSFER LP 5.400% 10/01/2047 DD 09/21/17	408,938	427,054
SYSCO CORP 5.375% 09/21/2035 DD 09/22/05	111,279	85,533
SYSCO CORP 4.850% 10/01/2045 DD 09/28/15	791,217	675,344
SYSCO CORP 4.450% 03/15/2048 DD 03/19/18	292,475	277,981
SYSCO CORP 6.600% 04/01/2040 DD 04/02/20	172,400	172,672
SYSCO CORP 6.600% 04/01/2050 DD 04/02/20	725,067	724,482
SYSCO CORP 3.150% 12/14/2051 DD 12/14/21	89,397	90,387
SYSTEM ENERGY RESOURCES INC 5.300% 12/15/2034 DD 12/06/24	134,687	132,228
T-MOBILE USA INC 4.375% 04/15/2040 DD 04/15/21	230,646	225,542
T-MOBILE USA INC 3.300% 02/15/2051 DD 02/15/21	1,770,044	1,476,553
T-MOBILE USA INC 3.600% 11/15/2060 DD 05/15/21	458,469	311,272
T-MOBILE USA INC 3.400% 10/15/2052 DD 04/15/22	887,071	832,332
T-MOBILE USA INC 5.800% 09/15/2062 DD 09/15/22	380,000	367,384
T-MOBILE USA INC 5.750% 01/15/2054 DD 05/11/23	1,532,785	1,476,573
T-MOBILE USA INC 6.000% 06/15/2054 DD 09/14/23	398,201	388,990
T-MOBILE USA INC 5.500% 01/15/2055 DD 01/12/24	239,230	230,812
T-MOBILE USA INC 4.700% 01/15/2035 DD 09/26/24	693,978	657,644
T-MOBILE USA INC 5.250% 06/15/2055 DD 09/26/24	468,971	427,517

TAKEDA PHARMACEUTICAL CO LTD 3.025% 07/09/2040 DD 07/09/20	159,877	160,184
TAKEDA PHARMACEUTICAL CO LTD 3.175% 07/09/2050 DD 07/09/20	449,411	428,413
TAKEDA PHARMACEUTICAL CO LTD 3.375% 07/09/2060 DD 07/09/20	63,486	55,904
TAKEDA PHARMACEUTICAL CO LTD 5.800% 07/05/2064 DD 07/05/24	145,239	139,797
TAPESTRY INC 5.500% 03/11/2035 DD 12/11/24	174,762	170,163
TELUS CORP 4.300% 06/15/2049 DD 05/28/19	219,383	216,084
TENNESSEE GAS PIPELINE CO LLC 7.625% 04/01/2037 DD 03/13/97	386,509	364,845
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18	417,640	339,152
TEXAS INSTRUMENTS INC 4.150% 05/15/2048 DD 05/07/18	349,420	321,317
TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	265,200	188,471
TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	2,875,148	2,295,598
TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11	185,385	153,036
TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	185,260	175,963
TOTALENERGIES CAPITAL INTERNAT 3.127% 05/29/2050 DD 05/29/20	535,166	449,435
TRANSCANADA PIPELINES LTD 7.625% 01/15/2039 DD 01/09/09	518,455	504,078
TRANSCANADA PIPELINES LTD 5.600% 03/31/2034 DD 03/25/04	54,344	54,727
TRANSCANADA PIPELINES LTD 5.850% 03/15/2036 DD 03/20/06	249,535	237,033
TRANSCANADA PIPELINES LTD 6.200% 10/15/2037 DD 10/05/07	299,763	252,575
TRANSCONTINENTAL GAS PIPE LINE 4.600% 03/15/2048 DD 09/15/18	72,798	69,056
TYSON FOODS INC 5.150% 08/15/2044 DD 08/08/14	308,479	315,054
TYSON FOODS INC 4.550% 06/02/2047 DD 06/02/17	309,891	299,902
UNION PACIFIC CORP 4.050% 03/01/2046 DD 03/01/16	360,296	263,673
RTX CORP 4.150% 05/15/2045 DD 05/04/15	1,514,636	1,162,526
RTX CORP 4.050% 05/04/2047 DD 05/04/17	1,340,930	1,061,249
RTX CORP 4.450% 11/16/2038 DD 08/16/18	565,782	520,714
UNITEDHEALTH GROUP INC 5.750% 07/15/2064 DD 07/25/24	1,831,890	1,711,406
VALE OVERSEAS LTD 6.400% 06/28/2054 DD 06/28/24	520,984	516,206
VALERO ENERGY CORP 3.650% 12/01/2051 DD 11/29/21	489,613	442,210
VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15	12,632	12,531
VERIZON COMMUNICATIONS INC 4.125% 08/15/2046 DD 08/01/16	401,355	326,716
VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17	275,454	276,927
VERIZON COMMUNICATIONS INC 4.000% 03/22/2050 DD 03/20/20	289,340	307,865
VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20	463,359	452,275
VERIZON COMMUNICATIONS INC 2.987% 10/30/2056 DD 04/30/21	2,578,402	1,879,803
VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21	522,255	502,545
VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21	1,671,682	1,726,234
VERIZON COMMUNICATIONS INC 2.850% 09/03/2041 DD 09/03/21	550,061	550,084
PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13	241,358	239,176
PARAMOUNT GLOBAL 5.250% 04/01/2044 DD 03/11/14	551,288	474,470
VIATRIS INC 3.850% 06/22/2040 DD 06/22/21	679,400	629,840
VIATRIS INC 4.000% 06/22/2050 DD 06/22/21	184,853	163,766
VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19	1,142,346	859,336
VODAFONE GROUP PLC 5.875% 06/28/2064 DD 06/28/24	1,678,427	1,658,067
WASTE CONNECTIONS INC 2.950% 01/15/2052 DD 09/20/21	798,452	603,067
ELEVANCE HEALTH INC 5.950% 12/15/2034 DD 12/09/04	234,880	207,536
ELEVANCE HEALTH INC 5.850% 01/15/2036 DD 01/10/06	313,476	308,651
ELEVANCE HEALTH INC 6.375% 06/15/2037 DD 06/08/07	178,386	180,244

ELEVANCE HEALTH INC 4.650% 01/15/2043 DD 09/10/12	221,808	169,443
ELEVANCE HEALTH INC 5.100% 01/15/2044 DD 08/06/13	320,409	304,780
ELEVANCE HEALTH INC 4.850% 08/15/2054 DD 08/12/14	285,487	220,106
WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15	145,751	134,494
WESTLAKE CORP 2.875% 08/15/2041 DD 08/19/21	144,721	144,431
WESTLAKE CORP 3.375% 08/15/2061 DD 08/19/21	334,381	207,593
WEYERHAEUSER CO 4.000% 03/09/2052 DD 03/09/22	498,495	392,439
WILLIAMS COS INC/THE 5.750% 06/24/2044 DD 06/24/14	391,392	334,571
WILLIAMS COS INC/THE 5.800% 11/15/2054 DD 08/13/24	718,445	705,326
WILLIAMS COS INC/THE 5.100% 09/15/2045 DD 03/03/15	340,185	363,779
WILLIAMS COS INC/THE 5.800% 11/15/2043 DD 11/15/13	541,525	537,427
WILLIS NORTH AMERICA INC 5.050% 09/15/2048 DD 09/10/18	181,440	136,922
XCEL ENERGY INC 3.500% 12/01/2049 DD 11/07/19	309,466	317,027
ZOETIS INC 4.700% 02/01/2043 DD 08/01/13	66,635	46,269
AT&T INC 3.650% 09/15/2059 DD 03/15/21	2,970,544	2,275,275
AT&T INC 3.800% 12/01/2057 DD 06/01/21	6,288,378	4,054,018
ELEVANCE HEALTH INC 4.375% 12/01/2047 DD 11/21/17	1,687,105	1,352,981
ELEVANCE HEALTH INC 4.550% 03/01/2048 DD 03/02/18	2,552,286	2,138,084
ELEVANCE HEALTH INC 5.375% 06/15/2034 DD 05/30/24	1,074,226	1,065,798
BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18	2,179,139	1,761,213
BAT CAPITAL CORP 4.758% 09/06/2049 DD 09/06/19	3,126,764	2,310,410
BARCLAYS PLC 4.836% 05/09/2028 DD 05/09/17	820,608	810,373
BARCLAYS PLC VAR RT 11/24/2032 DD 11/24/21	1,023,300	1,140,251
BARCLAYS PLC VAR RT 06/27/2034 DD 06/27/23	3,503,705	3,715,250
BAYER US FINANCE LLC 144A 6.875% 11/21/2053 DD 11/21/23	1,384,605	1,388,475
BAYER US FINANCE II LLC 144A 4.625% 06/25/2038 DD 06/25/18	4,425,385	3,832,536
BAYER US FINANCE II LLC 144A 4.875% 06/25/2048 DD 06/25/18	1,851,719	1,423,829
BECTON DICKINSON & CO 4.685% 12/15/2044 DD 12/15/14	2,578,097	2,202,646
BNP PARIBAS SA 144A VAR RT 08/12/2035 DD 08/12/20	2,719,828	2,721,810
BOSTON PROPERTIES LP 6.500% 01/15/2034 DD 05/15/23	1,320,985	1,388,799
BOSTON SCIENTIFIC CORP 7.375% 01/15/2040 DD 12/14/09	2,553,032	2,228,472
CIGNA GROUP/THE 4.900% 12/15/2048 DD 06/15/19	2,640,032	2,154,658
CRH AMERICA INC 144A 5.125% 05/18/2045 DD 05/18/15	2,454,816	2,249,924
CSX CORP 6.150% 05/01/2037 DD 04/25/07	2,934,314	2,684,277
CSX CORP 6.220% 04/30/2040 DD 03/24/10	3,269,773	2,930,123
CSX CORP 3.800% 04/15/2050 DD 03/30/20	1,980,783	1,450,314
CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	4,792,369	4,194,329
CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	925,478	721,621
CVS HEALTH CORP 5.875% 06/01/2053 DD 06/02/23	709,823	711,001
CANADIAN PACIFIC RAILWAY CO 4.800% 08/01/2045 DD 08/03/15	5,639,813	4,979,250
CAPITAL ONE FINANCIAL CORP VAR RT 02/01/2034 DD 02/01/23	929,371	979,826
CAPITAL ONE FINANCIAL CORP VAR RT 06/08/2034 DD 06/08/23	1,605,842	1,636,000
CAPITAL ONE FINANCIAL CORP VAR RT 02/01/2035 DD 02/01/24	1,000,000	1,016,310
CARRIER GLOBAL CORP 3.377% 04/05/2040 DD 10/05/20	2,820,595	2,261,259
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	1,065,073	877,021
CITIGROUP INC 6.625% 06/15/2032 DD 06/06/02	4,397,686	4,152,521
CITIGROUP INC VAR RT 05/25/2034 DD 05/25/23	1,094,597	1,096,027

COMCAST CORP 2.887% 11/01/2051 DD 05/01/22	468,988	356,739
COX COMMUNICATIONS INC 144A 8.375% 03/01/2039 DD 02/20/09	6,033,922	5,329,665
DOMINION ENERGY INC 4.700% 12/01/2044 DD 11/25/14	1,003,510	849,410
DOW CHEMICAL CO/THE 9.400% 05/15/2039 DD 05/13/09	4,547,405	4,000,633
ENEL FINANCE INTERNATIONAL 144A 6.800% 09/15/2037 DD 09/20/07	2,339,189	2,515,313
ENEL FINANCE INTERNATIONAL 144A 6.000% 10/07/2039 DD 10/07/09	2,976,352	2,800,245
EXELON CORP 5.100% 06/15/2045 DD 12/15/15	2,719,497	2,446,929
EXELON CORP 5.600% 03/15/2053 DD 02/21/23	2,800,072	2,762,623
FEDEX CORP 4.100% 02/01/2045 DD 01/09/15	2,646,174	2,075,003
FEDEX CORP 4.750% 11/15/2045 DD 10/23/15	1,569,746	1,352,374
FEDEX CORP 4.400% 01/15/2047 DD 01/06/17	1,959,028	1,599,928
FLORIDA POWER & LIGHT CO 5.300% 04/01/2053 DD 03/03/23	1,990,040	1,909,540
FORD MOTOR CREDIT CO LLC 2.700% 08/10/2026 DD 08/10/21	1,425,000	1,368,456
GE HEALTHCARE TECHNOLOGIES INC 6.377% 11/22/2052 DD 05/22/23	2,132,046	2,232,887
GRUPO TELEVISIA SAB 6.125% 01/31/2046 DD 11/24/15	3,518,539	2,919,278
HCA INC 5.500% 06/15/2047 DD 06/22/17	3,700,000	3,370,071
HCA INC 5.250% 06/15/2049 DD 06/12/19	3,777,646	3,056,739
HSBC HOLDINGS PLC 6.500% 05/02/2036 DD 05/03/06	7,747,283	6,677,363
HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07	5,547,261	4,722,327
JOHNSON CONTROLS INTERNATIONAL 5.125% 09/14/2045 DD 09/14/16	655,309	562,320
KINDER MORGAN ENERGY PARTNERS 6.500% 09/01/2039 DD 09/16/09	2,494,300	2,693,502
KINDER MORGAN ENERGY PARTNERS 5.500% 03/01/2044 DD 02/24/14	932,913	880,812
KINDER MORGAN ENERGY PARTNERS 5.400% 09/01/2044 DD 09/11/14	3,754,588	3,630,169
KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14	2,227,492	2,078,951
KONINKLIJKE PHILIPS NV 6.875% 03/11/2038 DD 03/11/08	4,542,712	3,873,756
KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	5,732,438	4,951,919
LAFARGE SA 7.125% 07/15/2036 DD 07/18/06	7,738,750	8,270,340
LLOYDS BANKING GROUP PLC VAR RT 11/15/2033 DD 11/15/22	2,582,638	2,707,561
MOLSON COORS BEVERAGE CO 4.200% 07/15/2046 DD 07/07/16	4,395,756	3,596,625
NORDSTROM INC 5.000% 01/15/2044 DD 12/12/13	4,116,704	3,569,838
NORFOLK SOUTHERN CORP 4.837% 10/01/2041 DD 04/01/12	3,526,078	3,034,165
NORFOLK SOUTHERN CORP 3.942% 11/01/2047 DD 05/01/18	2,597,945	1,935,645
OCCIDENTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19	5,454,273	4,142,107
FIBERCOP SPA 144A 7.721% 06/04/2038 DD 07/01/24	3,379,071	3,353,392
ORACLE CORP 3.950% 03/25/2051 DD 03/24/21	7,192,322	5,022,375
PETROBRAS GLOBAL FINANCE BV 6.750% 01/27/2041 DD 01/27/11	4,018,194	3,392,103
PETROLEOS MEXICANOS 6.750% 09/21/2047 DD 09/21/16	3,098,755	2,371,772
PETROLEOS MEXICANOS 7.690% 01/23/2050 DD 07/23/20	8,468,173	8,449,646
PROSUS NV 144A 4.027% 08/03/2050 DD 08/03/20	853,960	605,349
PROSUS NV 144A 3.832% 02/08/2051 DD 12/08/20	13,845,212	9,260,826
RTX CORP 6.400% 03/15/2054 DD 11/08/23	2,540,438	2,777,919
RIO OIL FINANCE TRUST SER 144A 9.750% 01/06/2027 DD 11/21/14	2,530,959	2,669,705
RIO OIL FINANCE TRUST SER 144A 8.200% 04/06/2028 DD 04/19/18	1,767,317	1,550,215
SHERWIN-WILLIAMS CO/THE 4.500% 06/01/2047 DD 05/16/17	1,730,269	1,473,518
SHERWIN-WILLIAMS CO/THE 3.300% 05/15/2050 DD 03/17/20	1,123,009	747,259
SOUTHERN CO/THE 4.400% 07/01/2046 DD 05/24/16	1,024,242	827,690
T-MOBILE USA INC 4.500% 04/15/2050 DD 04/15/21	4,113,195	3,058,523

T-MOBILE USA INC 3.300% 02/15/2051 DD 02/15/21	2,893,997	1,915,885
T-MOBILE USA INC 3.400% 10/15/2052 DD 04/15/22	2,174,794	1,487,502
TELECOM ITALIA CAPITAL SA 7.721% 06/04/2038 DD 06/04/08	629,434	619,776
TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	1,925,984	1,657,582
TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	2,156,027	1,706,189
TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09	9,224,346	7,944,156
TRANSCANADA TRUST VAR RT 05/20/2075 DD 05/20/15	3,661,025	3,987,760
TRANSCANADA TRUST VAR RT 03/15/2077 DD 03/02/17	7,004,622	6,742,174
TRANSCANADA TRUST VAR RT 09/15/2079 DD 09/12/19	1,244,031	1,129,140
TRANSCONTINENTAL GAS PIPE LINE 3.950% 05/15/2050 DD 11/15/20	1,516,216	1,129,019
ULTRAPAR INTERNATIONAL SA 144A 5.250% 06/06/2029 DD 06/06/19	1,384,220	1,322,682
UNICREDIT SPA 144A VAR RT 04/02/2034 DD 04/02/19	1,925,000	2,010,740
UNICREDIT SPA 144A VAR RT 06/30/2035 DD 06/30/20	2,025,000	1,956,008
UNITED PARCEL SERVICE INC 5.500% 05/22/2054 DD 05/22/24	851,284	829,889
RTX CORP 4.625% 11/16/2048 DD 08/16/18	971,909	829,540
*VENDEE MORTGAGE TRUST 201 1 DZ 3.750% 09/15/2046 DD 04/01/11	2,079,066	1,993,960
VERIZON COMMUNICATIONS INC 2.987% 10/30/2056 DD 04/30/21	1,345,071	947,330
VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21	6,044,044	4,122,993
VODAFONE GROUP PLC VAR RT 06/04/2081 DD 06/04/21	2,275,000	1,728,636
ELEVANCE HEALTH INC 4.625% 05/15/2042 DD 05/07/12	2,272,775	2,009,870
ZOETIS INC 4.700% 02/01/2043 DD 08/01/13	5,597,037	5,027,314
LEARFIELD COMMUNICATIONS 10/24 0.000% 06/30/2028 DD 10/21/24	413,945	459,043
ALVOGEN PHARMA 6/22 EXTENDED T 0.000% 06/30/2025 DD 06/30/22	761,564	823,472
*BAYMARK HEALTH 6/21 2ND LIEN T 0.000% 06/11/2028 DD 05/19/21	458,353	400,280
*BAYMARK HEALTH 6/21 2ND LIEN D 0.000% 06/11/2028 DD 05/19/21	391,781	337,010
DIAMOND SPORTS GROUP LLC 144A 6.625% 08/15/2027 DD 08/02/19	1,132,289	2,795
EQM MIDSTREAM 10/18 RC 0.000% 04/30/2025 DD 10/31/18	850,992	850,992
PRECYSE SOLUTIONS/NTHRIVE 12/2 0.000% 12/17/2029 DD 11/08/21	1,653,815	679,995
SM WELLNESS/SOLIS MAMMOGRAPHY 0.000% 04/01/2029 DD 03/23/21	754,510	754,510
*SVP WORLDWIDE 4/24 COV-LITE TL 0.000% 07/28/2028 DD 04/04/24	709,196	181,423
*THRASIO 12/20 TL 0.000% 12/18/2026 DD 12/18/20	1,716,638	609,259
*3M- MCLV HOLDINGS 0.000% 02/25/2025 DD 11/18/13	31,719,479	41,689,473
*DBI INVESTORS INC RIGHTS 0.000% 12/31/2023 DD 01/22/19	298,684	-
*DBI INVESTORS INC EQUITY 0.000% 12/31/2023 DD 01/22/19	3,578,121	-
*MRI SOFTWARE 1/20 DELAYED TL	69,622	69,504
*MRI SOFTWARE 1/20 RC	106,458	102,929
*DAVID'S BRIDAL INC 0.000% 12/31/2023 DD 03/31/06	25,673	-
*HYDROFARM HOLDINGS 10/21 COV-L 0.000% 10/25/2028 DD 09/27/21	1,616,884	1,333,512
AT&T INC 3.500% 09/15/2053 DD 03/15/21	4,164,010	3,411,044
AT&T INC 3.550% 09/15/2055 DD 03/15/21	4,092,589	3,460,588
AT&T INC 3.650% 09/15/2059 DD 03/15/21	8,919	6,641
AT&T INC 3.800% 12/01/2057 DD 06/01/21	5,048,718	3,254,829
AKER BP ASA 144A 6.000% 06/13/2033 DD 06/13/23	898,510	869,005
ALCOA NEDERLAND HOLDING B 144A 6.125% 05/15/2028 DD 05/17/18	330,000	329,729
ALFA SAB DE CV 144A 6.875% 03/25/2044 DD 03/25/14	383,063	401,162
ALTA WIND HOLDINGS LLC 144A 7.000% 06/30/2035 DD 07/21/10	248,236	218,707
ALTRIA GROUP INC 4.450% 05/06/2050 DD 05/06/20	391,832	306,733

AMERICAN INTERNATIONAL GROUP I 4.750% 04/01/2048 DD 03/26/18	845,011	752,726
AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20	1,683,588	1,431,679
AMGEN INC 3.375% 02/21/2050 DD 02/21/20	2,152,618	1,410,029
AMGEN INC 3.000% 01/15/2052 DD 08/09/21	314,732	331,296
AMGEN INC 4.200% 02/22/2052 DD 02/22/22	930,143	757,903
APPALACHIAN POWER CO 3.700% 05/01/2050 DD 05/14/20	656,099	458,806
APPLE INC 4.250% 02/09/2047 DD 02/09/17	1,240,187	900,680
ARTHUR J GALLAGHER & CO 5.550% 02/15/2055 DD 12/19/24	521,724	506,730
BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18	1,305,000	1,126,998
BAT CAPITAL CORP 5.650% 03/16/2052 DD 03/16/22	1,087,877	1,063,558
BALTIMORE GAS AND ELECTRIC CO 6.350% 10/01/2036 DD 04/01/07	718,572	644,424
BANCO SANTANDER SA 5.179% 11/19/2025 DD 11/19/15	400,000	399,552
BARCLAYS PLC 5.250% 08/17/2045 DD 08/17/15	199,520	186,744
BARCLAYS PLC 4.375% 01/12/2026 DD 01/12/16	192,558	199,070
BARCLAYS PLC 4.950% 01/10/2047 DD 01/10/17	658,548	587,017
BARCLAYS PLC VAR RT 11/24/2042 DD 11/24/21	612,991	594,246
BARRICK NORTH AMERICA FINANCE 5.700% 05/30/2041 DD 06/01/11	294,975	348,411
BELL TELEPHONE CO OF CANADA OR 4.464% 04/01/2048 DD 03/29/18	300,000	242,895
BOEING CO/THE 3.750% 02/01/2050 DD 07/31/19	980,176	848,805
BOEING CO/THE 3.950% 08/01/2059 DD 07/31/19	728,128	487,673
BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20	2,070,000	1,921,478
BOEING CO/THE 6.858% 05/01/2054 DD 11/01/24	245,000	260,905
BROADCOM INC 144A 3.750% 02/15/2051 DD 01/19/21	2,911,687	2,423,070
CSX CORP 6.150% 05/01/2037 DD 04/25/07	642,684	590,009
CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	682,500	576,702
CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	1,548,621	1,366,400
CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	1,465,653	1,319,536
CABOT CORP 5.000% 06/30/2032 DD 06/22/22	650,612	639,182
THE CAMPBELL'S COMPANY 3.125% 04/24/2050 DD 04/24/20	837,724	541,573
CANADIAN NATURAL RESOURCES LTD 6.250% 03/15/2038 DD 03/19/07	403,587	357,679
CANADIAN NATURAL RESOURCES LTD 4.950% 06/01/2047 DD 05/30/17	899,877	781,089
CANADIAN PACIFIC RAILWAY CO 5.950% 05/15/2037 DD 05/08/07	1,304,457	1,197,446
CANADIAN PACIFIC RAILWAY CO 3.100% 12/02/2051 DD 12/02/21	292,888	192,116
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20	415,000	369,632
CENTENE CORP 2.500% 03/01/2031 DD 02/17/21	1,040,000	860,194
CENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17	684,335	593,246
CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20	348,472	218,971
CHARTER COMMUNICATIONS OPERATI 5.250% 04/01/2053 DD 03/15/22	59,580	48,499
CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16	1,495,000	1,314,912
COMCAST CORP 3.999% 11/01/2049 DD 10/19/17	563,201	382,492
COMCAST CORP 2.937% 11/01/2056 DD 05/01/22	5,864,537	3,494,969
COMCAST CORP 2.987% 11/01/2063 DD 05/01/22	933,154	534,227
CONTINENTAL RESOURCES INC/OK 4.900% 06/01/2044 DD 05/19/14	787,958	805,681
COX COMMUNICATIONS INC 144A 3.350% 09/15/2026 DD 09/13/16	269,544	263,536
CROWN CASTLE INC 4.150% 07/01/2050 DD 04/03/20	79,120	61,300
CROWN CASTLE INC 2.900% 04/01/2041 DD 02/16/21	1,115,050	779,789
KONINKLIJKE AHOLD DELHAIZE NV 5.700% 10/01/2040 DD 10/08/10	150,085	140,805

DELL INTERNATIONAL LLC / EMC C 8.100% 07/15/2036 DD 01/15/21	118,913	141,167
DELL INTERNATIONAL LLC / EMC C 8.350% 07/15/2046 DD 01/15/21	52,710	58,657
DEVON ENERGY CORP 5.000% 06/15/2045 DD 06/16/15	660,990	555,953
DOLLAR GENERAL CORP 4.125% 04/03/2050 DD 04/03/20	346,490	257,733
DOMINION ENERGY INC 4.900% 08/01/2041 DD 08/05/11	938,969	842,080
DOMINION ENERGY INC 4.050% 09/15/2042 DD 09/13/12	656,678	593,543
DOW CHEMICAL CO/THE 5.550% 11/30/2048 DD 05/30/19	644,529	604,855
DUKE ENERGY CORP 3.750% 09/01/2046 DD 08/12/16	1,296,099	1,083,478
DUKE ENERGY CORP 3.950% 08/15/2047 DD 08/10/17	1,872,170	1,297,170
EBAY INC 4.000% 07/15/2042 DD 07/24/12	487,105	449,695
EMPRESA NACIONAL DE TELECOMUNICACIONES 4.750% 08/01/2026 DD 07/22/14	1,072,452	1,069,475
IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06	404,139	403,150
ENERGY TRANSFER LP 6.625% 10/15/2036 DD 10/23/06	992,440	989,083
ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15	224,143	222,323
ENEL FINANCE INTERNATIONAL 4.750% 05/25/2047 DD 05/25/17	659,260	571,095
ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20	526,212	505,482
ONEOK INC 5.050% 04/01/2045 DD 11/12/14	202,400	180,464
ENTERGY CORP 3.750% 06/15/2050 DD 05/19/20	462,480	333,644
ESSENTIAL UTILITIES INC 3.351% 04/15/2050 DD 04/15/20	230,000	151,510
CONSTELLATION ENERGY GENERATION 5.750% 10/01/2041 DD 09/30/10	505,601	493,264
EXELON CORP 4.450% 04/15/2046 DD 04/07/16	367,744	270,803
EXELON CORP 4.700% 04/15/2050 DD 04/01/20	833,777	705,258
EXPEDIA GROUP INC 5.000% 02/15/2026 DD 08/15/16	199,070	200,280
EXPEDIA GROUP INC 3.800% 02/15/2028 DD 09/21/17	310,228	309,133
FMC CORP 4.500% 10/01/2049 DD 09/20/19	224,885	171,558
FMC CORP 6.375% 05/18/2053 DD 05/18/23	743,219	735,032
FEDEX CORP 4.100% 02/01/2045 DD 01/09/15	260,028	207,500
FEDEX CORP 4.550% 04/01/2046 DD 03/24/16	577,454	483,703
FEDEX CORP 4.050% 02/15/2048 DD 01/31/18	29,255	22,987
FEDEX CORP 5.250% 05/15/2050 DD 04/07/20	346,675	320,845
FLORIDA POWER & LIGHT CO 2.875% 12/04/2051 DD 11/18/21	492,904	385,082
FORD MOTOR CO 6.625% 10/01/2028 DD 09/30/98	509,846	451,774
FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13	1,267,380	1,108,770
FOX CORP 5.576% 01/25/2049 DD 01/25/20	100,000	93,015
GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14	836,400	813,514
GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16	109,912	115,496
GENERAL MOTORS CO 5.950% 04/01/2049 DD 09/10/18	380,776	373,631
GENERAL MOTORS FINANCIAL CO IN 4.000% 01/15/2025 DD 01/12/15	148,022	159,933
GENERAL MOTORS FINANCIAL CO IN 4.300% 07/13/2025 DD 07/13/15	284,610	284,168
GLOBAL ATLANTIC FIN CO 144A 6.750% 03/15/2054 DD 03/15/24	293,012	299,838
GOODYEAR TIRE & RUBBER CO/THE 5.625% 04/30/2033 DD 04/06/21	1,505,000	1,321,510
HCA INC 5.250% 06/15/2049 DD 06/12/19	428,597	377,215
HCA INC 6.000% 04/01/2054 DD 02/23/24	775,499	744,143
HSBC HOLDINGS PLC 6.500% 05/02/2036 DD 05/02/22	1,051,395	925,697
HASBRO INC 3.500% 09/15/2027 DD 09/13/17	359,546	347,285
WELLTOWER OP LLC 6.500% 03/15/2041 DD 03/14/11	499,140	486,991
KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09	1,358,825	1,392,010

HEWLETT PACKARD ENTERPRISE CO 5.600% 10/15/2054 DD 09/26/24	691,506	664,871
HILTON WORLDWIDE FINANCE LLC / 4.875% 04/01/2027 DD 03/16/17	665,000	655,890
HOLCIM US FINANCE LUXEMBO 144A 6.500% 09/12/2043 DD 09/12/13	622,608	597,701
HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20	520,628	526,397
HUMANA INC 5.750% 04/15/2054 DD 03/13/24	854,564	793,585
HYATT HOTELS CORP 4.850% 03/15/2026 DD 03/07/16	459,632	459,724
INDIANA MICHIGAN POWER CO 4.550% 03/15/2046 DD 03/03/16	408,594	347,016
INGERSOLL RAND INC 5.700% 06/15/2054 DD 05/10/24	234,039	230,982
INTEL CORP 4.100% 05/19/2046 DD 05/19/16	831,252	508,866
INTEL CORP 3.734% 12/08/2047 DD 06/08/18	84,124	58,099
INTEL CORP 4.750% 03/25/2050 DD 03/25/20	1,753,052	1,357,826
JBS USA HOLDING LUX SARL/ JBS 6.500% 12/01/2052 DD 06/01/23	827,855	839,207
JEFFERIES FINANCIAL GROUP INC 6.250% 01/15/2036 DD 01/26/06	42,452	41,106
JEFFERIES FINANCIAL GROUP INC 6.500% 01/20/2043 DD 01/18/13	1,039,324	1,105,291
JEFFERIES FINANCIAL GROUP INC 2.625% 10/15/2031 DD 10/08/21	42,334	46,388
JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2064 DD 07/02/2016	306,033	274,989
KELLANOVA 4.500% 04/01/2046 DD 03/07/16	648,470	552,047
KENTUCKY UTILITIES CO 3.300% 06/01/2050 DD 06/03/20	353,257	239,451
KEURIG DR PEPPER INC 3.800% 05/01/2050 DD 04/13/20	124,310	92,081
KEURIG DR PEPPER INC 4.500% 04/15/2052 DD 04/22/22	941,507	782,230
KINDER MORGAN ENERGY PARTNERS 5.000% 03/01/2043 DD 02/28/13	1,923,810	1,831,998
KINDER MORGAN ENERGY PARTNERS 5.400% 09/01/2044 DD 09/11/14	1,392,670	1,337,911
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	224,289	182,201
KROGER CO/THE 5.150% 08/01/2043 DD 07/25/13	610,586	559,309
LYB INTERNATIONAL FINANCE III 4.200% 10/15/2049 DD 10/10/19	369,330	282,218
LYB INTERNATIONAL FINANCE III 4.200% 05/01/2050 DD 04/20/20	74,530	55,972
LEAR CORP 3.800% 09/15/2027 DD 08/17/17	167,807	163,972
LINCOLN NATIONAL CORP 6.300% 10/09/2037 DD 10/09/07	915,200	796,380
LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16	1,178,411	878,014
LOWE'S COS INC 3.000% 10/15/2050 DD 10/22/20	1,358,775	1,176,185
LYONDELLBASELL INDUSTRIES NV 4.625% 02/26/2055 DD 03/05/15	831,083	666,570
MPLX LP 5.200% 03/01/2047 DD 02/10/17	198,608	178,280
MPLX LP 4.700% 04/15/2048 DD 02/08/18	1,746,442	1,493,383
WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23	324,004	291,151
MATTEL INC 5.450% 11/01/2041 DD 11/08/11	661,741	572,768
MEXICO CITY AIRPORT TRUST 144A 5.500% 07/31/2047 DD 09/20/17	223,646	180,968
MICROSOFT CORP 2.675% 06/01/2060 DD 06/01/20	213,707	123,478
MOLSON COORS BEVERAGE CO 4.200% 07/15/2046 DD 07/07/16	824,663	663,378
MOODY'S CORP 5.250% 07/15/2044 DD 07/16/14	538,814	502,207
MORGAN STANLEY 4.350% 09/08/2026 DD 09/08/14	643,865	639,950
MYLAN INC 5.400% 11/29/2043 DD 11/29/13	352,806	317,959
UTAH ACQUISITION SUB INC 5.250% 06/15/2046 DD 12/15/16	814,870	686,931
NATIONWIDE MUTUAL INSURAN 144A 4.350% 04/30/2050 DD 04/30/20	1,579,378	1,224,386
NETFLIX INC 5.400% 08/15/2054 DD 08/01/24	169,643	166,229
NEWMONT CORP 5.450% 06/09/2044 DD 06/09/19	1,665,226	1,430,316
NISOURCE INC 4.800% 02/15/2044 DD 04/12/13	878,325	869,735
NORFOLK SOUTHERN CORP 3.050% 05/15/2050 DD 05/11/20	665,371	472,712

NORTHROP GRUMMAN CORP 5.250% 05/01/2050 DD 03/23/20	1,232,752	1,134,702
NORTHROP GRUMMAN CORP 5.200% 06/01/2054 DD 01/31/24	582,742	544,149
NUTRIEN LTD 4.900% 06/01/2043 DD 12/01/17	896,849	767,584
ONEOK INC 7.150% 01/15/2051 DD 05/07/20	239,117	260,882
ORACLE CORP 4.300% 07/08/2034 DD 07/08/14	470,164	404,782
ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	956,054	757,949
ORACLE CORP 4.375% 05/15/2055 DD 05/05/15	1,301,230	1,034,695
ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	2,595,118	2,079,117
PACIFICORP 3.300% 03/15/2051 DD 04/08/20	510,756	335,626
PEPSICO INC 4.200% 07/18/2052 DD 07/18/22	154,816	126,666
PERNOD RICARD SA 144A 3.250% 06/08/2026 DD 06/08/16	725,927	714,816
PETROLEOS MEXICANOS 6.350% 02/12/2048 DD 08/12/18	653,978	401,433
PETROLEOS MEXICANOS 7.690% 01/23/2050 DD 07/23/20	1,001,531	691,877
PETROLEOS MEXICANOS 6.950% 01/28/2060 DD 07/28/20	183,084	116,049
PLAINS ALL AMERICAN PIPELINE L 4.650% 10/15/2025 DD 08/24/15	29,954	29,956
RTX CORP 3.125% 07/01/2050 DD 05/18/20	1,958,457	1,289,237
RTX CORP 2.820% 09/01/2051 DD 08/10/21	1,993,575	1,336,654
RTX CORP 6.400% 03/15/2054 DD 11/08/23	298,875	326,814
RELIANCE INDUSTRIES LTD 144A 6.250% 10/19/2040 DD 10/19/10	785,610	867,882
REPUBLIC SERVICES INC 6.200% 03/01/2040 DD 03/04/10	1,230,080	1,142,779
REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15	775,180	767,402
NATWEST GROUP PLC 4.800% 04/05/2026 DD 04/05/16	583,941	584,784
SAN DIEGO GAS & ELECTRIC CO 5.350% 04/01/2053 DD 03/10/23	286,949	273,986
SOUTHERN CALIFORNIA GAS CO 5.600% 04/01/2054 DD 03/18/24	407,335	401,952
SOUTHWEST GAS CORP 3.180% 08/15/2051 DD 08/20/21	754,857	475,084
SOUTHWESTERN ELECTRIC POWER CO 6.200% 03/15/2040 DD 03/08/10	547,528	503,694
SOUTHWESTERN ELECTRIC POWER CO 3.250% 11/01/2051 DD 11/03/21	259,061	165,069
STARBUCKS CORP 3.500% 11/15/2050 DD 05/07/20	2,494,559	1,800,214
STEEL DYNAMICS INC 5.000% 12/15/2026 DD 12/06/16	370,000	369,090
STEEL DYNAMICS INC 3.250% 10/15/2050 DD 10/09/20	134,866	92,085
SUNCOR ENERGY INC 4.000% 11/15/2047 DD 11/15/17	651,371	523,547
SUNCOR ENERGY INC 3.750% 03/04/2051 DD 03/04/21	1,154,221	860,073
ENERGY TRANSFER LP 5.350% 05/15/2045 DD 11/17/14	933,711	847,128
ENERGY TRANSFER LP 5.400% 10/01/2047 DD 09/21/17	1,360,293	1,258,684
SYSCO CORP 6.600% 04/01/2050 DD 04/02/20	375,124	412,735
T-MOBILE USA INC 3.300% 02/15/2051 DD 02/15/21	1,958,763	1,384,062
T-MOBILE USA INC 5.750% 01/15/2054 DD 05/11/23	737,003	724,578
T-MOBILE USA INC 5.250% 06/15/2055 DD 09/26/24	1,187,394	1,082,436
TAMPA ELECTRIC CO 3.450% 03/15/2051 DD 03/18/21	359,197	245,434
TEVA PHARMACEUTICAL FINANCE NE 3.150% 10/01/2026 DD 07/21/16	264,295	254,639
TEVA PHARMACEUTICAL FINANCE NE 4.100% 10/01/2046 DD 07/21/16	550,377	398,990
TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	62,066	53,159
TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	296,483	244,469
TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09	962,241	745,378
TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	217,904	205,843
TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	821,634	673,902
TRANSPORTADORA DE GAS DEL 144A 4.250% 04/30/2028 DD 04/30/13	809,600	898,628

TRAVELERS COS INC/THE 2.550% 04/27/2050 DD 04/27/20	99,231	59,046
TUCSON ELECTRIC POWER CO 4.000% 06/15/2050 DD 04/09/20	386,638	294,450
TYSON FOODS INC 5.150% 08/15/2044 DD 08/08/14	303,795	278,526
TYSON FOODS INC 4.550% 06/02/2047 DD 06/02/17	293,277	242,387
RTX CORP 4.500% 06/01/2042 DD 06/01/12	602,562	524,190
VALERO ENERGY CORP 6.625% 06/15/2037 DD 06/08/07	419,820	398,616
VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15	959,417	656,745
VERIZON COMMUNICATIONS INC 4.400% 11/01/2034 DD 10/29/14	521,199	486,533
VERIZON COMMUNICATIONS INC 4.000% 03/22/2050 DD 03/20/20	981,066	695,546
VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20	2,261,258	1,689,108
VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21	2,709,123	2,091,579
VERIZON COMMUNICATIONS INC 2.850% 09/03/2041 DD 09/03/21	279,322	193,740
PARAMOUNT GLOBAL 4.950% 05/19/2050 DD 05/19/20	1,139,844	905,940
VIATRIS INC 4.000% 06/22/2050 DD 06/22/21	741,648	648,242
VIPER ENERGY INC 144A 5.375% 11/01/2027 DD 10/16/19	55,000	54,234
VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19	652,537	509,380
VULCAN MATERIALS CO 5.700% 12/01/2054 DD 11/20/24	323,187	316,836
ELEVANCE HEALTH INC 4.625% 05/15/2042 DD 05/07/12	879,773	829,882
ELEVANCE HEALTH INC 5.100% 01/15/2044 DD 08/06/13	1,492,937	1,373,783
WESTLAKE CORP 3.125% 08/15/2051 DD 08/19/21	510,620	326,183
WEYERHAEUSER CO 6.875% 12/15/2033 DD 12/17/02	99,080	81,904
WEYERHAEUSER CO 4.000% 03/09/2052 DD 03/09/22	761,562	584,885
WHIRLPOOL CORP 4.500% 06/01/2046 DD 05/23/16	704,327	548,532
WHIRLPOOL CORP 4.600% 05/15/2050 DD 05/07/20	108,413	82,993
WILLIAMS COS INC/THE 5.100% 09/15/2045 DD 03/03/15	1,184,312	1,068,882
WILLIAMS COS INC/THE 4.850% 03/01/2048 DD 03/05/18	499,756	439,146
WISCONSIN POWER AND LIGHT CO 3.650% 04/01/2050 DD 04/02/20	469,403	336,764
XCEL ENERGY INC 3.500% 12/01/2049 DD 11/07/19	184,210	127,500
AT&T INC 2.750% 06/01/2031 DD 05/28/20	5,147,594	4,589,250
AT&T INC 2.550% 12/01/2033 DD 06/01/21	564,204	523,920
AMERICAN ELECTRIC POWER CO INC 5.699% 08/15/2025 DD 06/02/23	2,762,568	2,787,016
*AMERICAN EXPRESS CREDIT AC 3 A 3.750% 08/15/2027 DD 08/16/22	9,374,464	9,439,283
ELEVANCE HEALTH INC 3.650% 12/01/2027 DD 11/21/17	5,465,874	5,062,824
*BA CREDIT CARD TRUST A2 A2 4.980% 11/15/2028 DD 12/14/23	1,519,796	1,534,638
BAT CAPITAL CORP 2.726% 03/25/2031 DD 09/25/20	4,792,931	4,489,784
BAT INTERNATIONAL FINANCE PLC 4.448% 03/16/2028 DD 03/16/22	710,588	713,371
BNP PARIBAS SA 144A 4.375% 09/28/2025 DD 09/28/15	2,549,345	2,333,362
BNP PARIBAS SA 144A 4.625% 03/13/2027 DD 03/13/17	2,668,400	2,460,100
BARCLAYS PLC 4.836% 05/09/2028 DD 05/09/17	6,855,253	6,605,766
BARCLAYS PLC VAR RT 08/09/2026 DD 08/09/22	775,000	776,465
BAYER US FINANCE LLC 144A 6.250% 01/21/2029 DD 11/21/23	1,598,768	1,632,000
BAYER US FINANCE II LLC 144A 4.250% 12/15/2025 DD 06/25/18	3,316,023	3,178,464
BAYER US FINANCE II LLC 144A 4.375% 12/15/2028 DD 06/25/18	2,982,870	2,596,293
BECTON DICKINSON & CO 3.700% 06/06/2027 DD 06/06/17	5,302,863	4,954,570
BNP PARIBAS SA 144A VAR RT 01/20/2028 DD 01/20/22	2,726,534	2,851,170
BOSTON PROPERTIES LP 3.650% 02/01/2026 DD 01/20/16	1,950,401	1,872,583
BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16	580,858	649,573

BOSTON PROPERTIES LP 3.200% 01/15/2025 DD 12/04/17	1,103,760	1,049,160
BOSTON PROPERTIES LP 4.500% 12/01/2028 DD 11/28/18	1,880,301	1,824,825
BOSTON PROPERTIES LP 6.750% 12/01/2027 DD 11/17/22	1,174,307	1,225,725
CCO HOLDINGS LLC / CCO HOLDING 4.500% 05/01/2032 DD 05/01/21	4,935,890	4,644,864
CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18	2,306,031	2,082,813
CVS HEALTH CORP 3.750% 04/01/2030 DD 03/31/20	1,626,632	1,419,413
CVS HEALTH CORP VAR RT 03/10/2055 DD 12/10/24	1,702,594	1,705,712
CRH SMW FINANCE DAC 5.200% 05/21/2029 DD 05/21/24	2,473,589	2,492,276
CAPITAL ONE FINANCIAL CORP 4.200% 10/29/2025 DD 10/29/15	1,551,808	1,490,205
CAPITAL ONE FINANCIAL CORP 3.750% 07/28/2026 DD 07/28/16	1,155,468	1,128,691
CAPITAL ONE FINANCIAL CORP VAR RT 03/03/2026 DD 03/03/22	2,875,000	2,862,868
CAPITAL ONE FINANCIAL CORP VAR RT 05/10/2028 DD 05/09/22	2,352,329	2,342,269
CARRIER GLOBAL CORP 2.493% 02/15/2027 DD 08/15/20	3,821,292	3,681,178
CEMEX SAB DE CV 144A 5.450% 11/19/2029 DD 11/19/19	2,652,460	2,565,368
CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16	434,918	409,520
CHARTER COMMUNICATIONS OPERATI 4.200% 03/15/2028 DD 09/18/17	3,610,922	3,338,945
CHARTER COMMUNICATIONS OPERATI 6.550% 06/01/2034 DD 05/14/24	1,321,754	1,355,714
CITIGROUP INC 4.450% 09/29/2027 DD 09/29/15	3,612,002	3,477,624
CITIGROUP INC 4.125% 07/25/2028 DD 07/25/16	4,013,659	3,621,818
COX COMMUNICATIONS INC 144A 3.500% 08/15/2027 DD 08/07/17	1,562,256	1,450,140
COX COMMUNICATIONS INC 144A 1.800% 10/01/2030 DD 09/17/20	678,340	762,200
COX COMMUNICATIONS INC 144A 5.700% 06/15/2033 DD 06/20/23	2,817,430	2,733,445
DOW CHEMICAL CO/THE 4.800% 11/30/2028 DD 05/30/19	2,666,478	2,461,165
ELANCO ANIMAL HEALTH INC VAR RT 08/28/2028 DD 02/28/19	3,971,199	3,927,739
EXELON CORP 3.950% 06/15/2025 DD 12/15/15	4,773,478	4,530,162
EXELON CORP 3.400% 04/15/2026 DD 04/07/16	662,101	663,849
EXELON CORP 2.750% 03/15/2027 DD 09/15/22	649,149	622,492
EXELON CORP 5.150% 03/15/2028 DD 02/21/23	1,478,029	1,458,541
FORD MOTOR CREDIT CO LLC 5.125% 06/16/2025 DD 06/19/20	1,294,000	1,299,207
FORD MOTOR CREDIT CO LLC 3.375% 11/13/2025 DD 11/13/20	2,260,500	2,165,526
FORD MOTOR CREDIT CO LLC 2.700% 08/10/2026 DD 08/10/21	850,250	912,304
FORD MOTOR CREDIT CO LLC 4.950% 05/28/2027 DD 03/28/22	424,945	421,082
FORD MOTOR CREDIT CO LLC 5.800% 03/05/2027 DD 01/05/24	649,207	656,182
FORD MOTOR CREDIT CO LLC 4.134% 08/04/2025 DD 08/04/15	1,110,610	1,105,117
FORD MOTOR CREDIT CO LLC 4.542% 08/01/2026 DD 08/01/19	2,492,531	2,446,191
HALEON US CAPITAL LLC 3.375% 03/24/2027 DD 09/24/22	2,430,299	2,378,509
GE HEALTHCARE TECHNOLOGIES INC 5.650% 11/15/2027 DD 05/15/23	2,290,777	2,355,867
GRUPO TELEVISA SAB 6.625% 03/18/2025 DD 03/18/05	5,281,371	4,835,464
HCA INC 4.500% 02/15/2027 DD 08/15/16	2,928,914	2,674,377
HCA INC 4.125% 06/15/2029 DD 06/12/19	994,367	882,358
HCA INC 3.375% 03/15/2029 DD 03/15/23	1,198,487	1,230,276
HSBC HOLDINGS PLC 4.250% 08/18/2025 DD 08/18/15	6,930,676	6,574,986
HSBC HOLDINGS PLC VAR RT 03/29/2033 DD 03/29/22	2,860,364	2,839,961
HP INC 4.000% 04/15/2029 DD 03/31/22	1,113,266	1,078,380
HP INC 4.750% 01/15/2028 DD 06/21/22	1,372,814	1,373,061
IMPERIAL BRANDS FINANCE P 144A 3.500% 07/26/2026 DD 07/26/19	312,741	293,559
IMPERIAL BRANDS FINANCE P 144A 6.125% 07/27/2027 DD 07/27/22	692,692	718,851

IMPERIAL BRANDS FINANCE P 144A 5.500% 02/01/2030 DD 07/01/24	2,841,137	2,880,866
IMPERIAL BRANDS FINANCE P 144A 4.250% 07/21/2025 DD 07/21/15	5,573,657	5,355,331
JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22	962,037	970,530
JOHNSON CONTROLS INTERNATIONAL 3.900% 02/14/2026 DD 08/14/16	2,540,304	2,500,179
KINDER MORGAN INC 4.300% 06/01/2025 DD 11/26/14	6,788,421	6,385,216
KINDER MORGAN INC 4.300% 03/01/2028 DD 03/01/18	3,062,142	2,870,273
HOLCIM FINANCE US LLC 144A 3.500% 09/22/2026 DD 09/22/16	3,614,498	3,576,735
LLOYDS BANKING GROUP PLC 4.650% 03/24/2026 DD 03/24/16	4,537,161	4,423,656
LLOYDS BANKING GROUP PLC VAR RT 08/11/2026 DD 08/11/22	1,275,000	1,272,195
MOLSON COORS BEVERAGE CO 3.000% 07/15/2026 DD 07/07/16	6,256,894	6,136,452
NEWS CORP 144A 3.875% 05/15/2029 DD 04/15/21	1,415,210	1,345,078
NEWS CORP 144A 5.125% 02/15/2032 DD 02/11/22	1,404,360	1,298,784
NEXTERA ENERGY CAPITAL HOLDING 1.900% 06/15/2028 DD 06/08/21	984,982	905,820
NORDSTROM INC 6.950% 03/15/2028 DD 03/16/98	1,084,725	1,025,080
OCCIDENTAL PETROLEUM CORP 5.550% 03/15/2026 DD 09/15/19	2,401,200	2,408,376
ORACLE CORP 2.800% 04/01/2027 DD 04/01/20	2,730,293	2,664,749
OTIS WORLDWIDE CORP 2.565% 02/15/2030 DD 08/15/20	2,408,606	2,199,186
OTIS WORLDWIDE CORP 5.250% 08/16/2028 DD 08/16/23	1,494,600	1,518,495
PETROLEOS MEXICANOS 6.700% 02/16/2032 DD 12/16/21	10,558,806	10,243,661
PROSUS NV 144A 3.680% 01/21/2030 DD 01/21/20	2,271,500	1,985,764
PROSUS NV 144A 3.061% 07/13/2031 DD 07/13/21	2,112,750	2,267,028
PROSUS NV 144A 3.257% 01/19/2027 DD 01/19/22	1,604,250	1,720,872
PROSUS NV 144A 4.193% 01/19/2032 DD 01/19/22	4,642,344	4,500,611
RTX CORP 5.750% 11/08/2026 DD 11/08/23	2,697,570	2,747,601
RIO OIL FINANCE TRUST SER 144A 9.750% 01/06/2027 DD 11/21/14	875,308	829,243
RIO OIL FINANCE TRUST SER 144A 8.200% 04/06/2028 DD 04/19/18	816,371	798,441
NATWEST GROUP PLC VAR RT 05/18/2029 DD 05/18/18	3,445,022	3,490,349
SHERWIN-WILLIAMS CO/THE 3.450% 06/01/2027 DD 05/16/17	3,927,053	3,670,357
SHERWIN-WILLIAMS CO/THE 4.250% 08/08/2025 DD 08/10/22	1,174,871	1,172,427
SOUTHERN CO/THE VAR RT 08/01/2027 DD 05/01/22	1,054,757	1,058,715
SOUTHERN CO/THE VAR RT 01/15/2051 DD 09/18/20	2,606,500	2,645,838
SOUTHERN CO/THE VAR RT 09/15/2051 DD 05/06/21	2,889,406	2,992,563
T-MOBILE USA INC 3.750% 04/15/2027 DD 04/15/21	1,014,794	1,025,703
T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21	2,149,618	1,905,242
T-MOBILE USA INC 3.375% 04/15/2029 DD 03/23/21	926,344	956,694
T-MOBILE USA INC 3.500% 04/15/2031 DD 03/23/21	2,918,226	2,723,100
T-MOBILE USA INC 2.550% 02/15/2031 DD 02/15/21	934,802	946,792
TRANSCANADA TRUST VAR RT 05/20/2075 DD 05/20/15	1,442,031	1,363,973
TRANSCANADA TRUST VAR RT 03/15/2077 DD 03/02/17	4,890,688	4,702,726
TRANSCANADA TRUST VAR RT 09/15/2079 DD 09/12/19	2,274,446	2,402,425
TRANSCANADA TRUST VAR RT 03/07/2082 DD 03/07/22	2,018,520	1,991,325
ULTRAPAR INTERNATIONAL SA 144A 5.250% 10/06/2026 DD 10/06/16	1,290,938	1,232,300
UNICREDIT SPA 144A VAR RT 04/02/2034 DD 04/02/19	458,622	470,043
UNICREDIT SPA 144A VAR RT 06/30/2035 DD 06/30/20	3,924,628	3,887,868
RTX CORP 4.125% 11/16/2028 DD 08/16/18	5,081,075	4,622,843
VERIZON COMMUNICATIONS INC 2.355% 03/15/2032 DD 03/15/22	5,237,821	4,686,675
VMWARE LLC 4.650% 05/15/2027 DD 04/07/20	5,093,312	4,680,918

VODAFONE GROUP PLC VAR RT 06/04/2081 DD 06/04/21	971,726	1,040,134
WILLIAMS COS INC/THE 3.500% 11/15/2030 DD 05/14/20	2,605,623	2,366,863
ZOETIS INC 4.500% 11/13/2025 DD 11/13/15	462,018	424,554
ZOETIS INC 3.900% 08/20/2028 DD 08/20/18	3,554,496	3,489,768
Total corporate debt instruments - other	1,579,882,454	1,412,128,353

Total corporate debt instruments	2,776,704,893	2,470,090,169

MUNICIPAL BONDS

CALIFORNIA ST INFRASTRUCTURE & 6.486% 05/15/2049 DD 03/25/10	2,221,820	2,125,120
CALIFORNIA ST 7.500% 04/01/2034 DD 04/28/09	6,563,327	5,133,870
CALIFORNIA ST 7.500% 04/01/2034 DD 04/28/09	1,122,272	969,731
CALIFORNIA ST 7.500% 04/01/2034 DD 04/28/09	4,515,494	4,597,666
CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	3,589,844	2,955,075
CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09	6,314,199	5,106,666
CALIFORNIA ST 7.625% 03/01/2040 DD 04/01/10	771,440	559,707
CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	2,029,425	1,786,260
CALIFORNIA ST PUBLIC WKS BRD L 8.361% 10/01/2034 DD 10/29/09	15,244,171	14,543,498
CHICAGO IL 6.050% 01/01/2029 DD 01/28/09	191,230	201,552
CHICAGO IL TRANSIT AUTH SALES 6.899% 12/01/2040 DD 08/06/08	5,350,097	4,947,105
CHICAGO IL TRANSIT AUTH SALES 6.899% 12/01/2040 DD 08/06/08	2,754,639	2,491,665
CHICAGO IL TRANSIT AUTH SALES 6.200% 12/01/2040 DD 04/06/10	2,697,626	2,362,123
DALLAS TX CONVENTION CENTER HO 7.088% 01/01/2042 DD 09/01/09	8,691,338	8,361,520
DIST OF COLUMBIA WTR & SWR AUT 4.814% 10/01/2114 DD 07/23/14	1,485,000	1,273,209
FLORIDA ST BRD OF ADMIN FIN CO 1.258% 07/01/2025 DD 09/16/20	2,600,000	2,556,632
GOLDEN ST TOBACCO SECURITIZATI 2.746% 06/01/2034 DD 10/07/21	299,517	252,480
GOLDEN ST TOBACCO SECURITIZATI 3.714% 06/01/2041 DD 12/15/21	2,816,120	2,466,080
ILLINOIS ST MUNI ELEC AGY PWR 6.832% 02/01/2035 DD 08/06/09	816,041	785,865
ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03	878,837	965,012
ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03	5,554,262	5,242,615
MUNI ELEC AUTH OF GEORGIA 6.655% 04/01/2057 DD 03/12/10	2,639,674	2,509,232
NEW JERSEY ST TURNPIKE AUTH TU 7.414% 01/01/2040 DD 04/28/09	4,022,597	3,035,840
NEW JERSEY ST TURNPIKE AUTH TU 7.102% 01/01/2041 DD 12/15/10	6,497,780	5,568,265
NEW JERSEY ST TURNPIKE AUTH TU 7.102% 01/01/2041 DD 12/15/10	184,501	139,598
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10	4,160,965	3,879,517
NEW YORK CITY NY TRANSITIONAL 5.572% 11/01/2038 DD 11/03/10	825,070	670,417
NEW YORK CITY NY MUNI WTR FIN 5.724% 06/15/2042 DD 06/30/10	674,905	491,090
NEW YORK CITY NY MUNI WTR FIN 5.440% 06/15/2043 DD 09/23/10	3,106,548	2,719,664
NEW YORK CITY NY MUNI WTR FIN 5.882% 06/15/2044 DD 11/18/10	901,680	644,423
NEW YORK ST DORM AUTH ST PERSO 5.389% 03/15/2040 DD 10/14/10	7,311,340	6,490,156
OHIO UNIV GEN RECPTS ATHENS 5.590% 12/01/2114 DD 11/14/14	1,040,000	943,727
OKLAHOMA ST DEV FIN AUTH 4.714% 05/01/2052 DD 08/25/22	310,000	282,156
PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	6,211,237	5,291,937
PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	6,259,157	5,237,338
PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	1,233,475	1,020,588
RIVERSIDE CNTY CA PENSN OBLG 3.818% 02/15/2038 DD 05/06/20	100,000	89,266
SAN DIEGO CNTY CA WTR AUTH FIN 6.138% 05/01/2049 DD 02/04/10	3,155,104	2,556,947

TEXAS NATURAL GAS SECURITIZTN 5.102% 04/01/2035 DD 09/01/23	2,639,677	2,624,007
TEXAS NATURAL GAS SECURITIZTN 5.169% 04/01/2041 DD 09/01/23	838,735	822,300
TEXAS NATURAL GAS SECURITIZTN 5.169% 04/01/2041 DD 09/01/23	950,000	935,551
UNIV OF CALIFORNIA CA RGTS MED 3.256% 05/15/2060 DD 03/05/20	3,796,407	2,385,945
UNIV OF CALIFORNIA CA RGTS MED 4.132% 05/15/2032 DD 05/11/22	2,000,000	1,897,520
UNIV OF CALIFORNIA CA RGTS MED 4.563% 05/15/2053 DD 05/11/22	6,475,000	5,577,371
UNIV OF CALIFORNIA REVENUES 4.767% 05/15/2115 DD 04/08/15	1,190,000	970,397
UNIV OF CALIFORNIA REVENUES 4.858% 05/15/2112 DD 03/01/12	412,965	249,330
UNIV OF MASSACHUSETTS MA BLDG 6.423% 05/01/2029 DD 10/27/09	127,867	120,108
UNIV OF MASSACHUSETTS MA BLDG 6.573% 05/01/2039 DD 10/27/09	127,600	120,074
UNIV OF MICHIGAN MI 4.454% 04/01/2122 DD 03/16/22	394,768	309,941
Total municipal bonds	144,093,750	127,266,155

CORPORATE STOCK

Corporate stock - common

AFLAC INC	577,353	578,747
ADVANCE AUTO PARTS INC	750,135	746,425
ALLSTATE CORP/THE	805,482	930,405
ALLY FINANCIAL INC	1,901,429	1,712,384
ALTRIA GROUP INC	3,889,160	4,098,542
AMERICAN FINANCIAL GROUP INC/O	138,377	142,407
AMERICAN INTERNATIONAL GROUP I	1,921,460	1,835,361
AMERIPRISE FINANCIAL INC	31,705	38,335
AMGEN INC	2,553,694	2,082,514
APPLE INC	9,853,474	11,045,275
APPLIED MATERIALS INC	5,400,269	3,988,501
ARROW ELECTRONICS INC	1,134,070	1,025,320
AUTONATION INC	633,583	673,416
AVNET INC	927,795	921,251
BEST BUY CO INC	3,543,462	3,283,223
BIOGEN INC	3,462,378	2,434,792
BIONTECH SE ADR	398,255	375,807
BRISTOL-MYERS SQUIBB CO	1,932,862	1,859,919
CBRE GROUP INC	934,362	1,065,681
CH ROBINSON WORLDWIDE INC	1,008,450	1,014,292
CIGNA GROUP/THE	1,089,308	876,192
CSX CORP	1,637,919	1,566,644
CAPITAL ONE FINANCIAL CORP	683,511	867,705
CARDINAL HEALTH INC	3,217,457	3,595,053
CENTENE CORP	1,491,066	1,224,019
CHARTER COMMUNICATIONS INC	3,120,734	3,554,182
CISCO SYSTEMS INC	6,340,046	7,765,501
CLEVELAND-CLIFFS INC	248,441	174,680
COGNIZANT TECHNOLOGY SOLUTIONS	1,778,966	1,901,353
COMCAST CORP	959,123	924,139
COMERICA INC	582,937	637,612
CONSOLIDATED EDISON INC	317,101	284,465

COREBRIDGE FINANCIAL INC	630,244	642,268
CORNING INC	798,426	889,432
DXC TECHNOLOGY CO	306,025	307,292
DAVITA INC	1,980,154	2,003,521
DICK'S SPORTING GOODS INC	916,647	928,404
DISCOVER FINANCIAL SERVICES	247,935	336,413
DOLLAR GENERAL CORP	1,952,195	1,690,938
EASTMAN CHEMICAL CO	695,548	613,305
EBAY INC	2,865,328	3,020,434
ELECTRONIC ARTS INC	842,728	837,714
EVERGY INC	1,411,871	1,563,986
EXPEDITORS INTERNATIONAL OF WA	637,560	560,164
FIDELITY NATIONAL FINANCIAL IN	255,602	263,353
FIRST AMERICAN FINANCIAL CORP	191,505	189,755
FOOT LOCKER INC	544,468	417,836
FOX CORP	362,132	381,790
FRANKLIN RESOURCES INC	679,746	629,457
GE HEALTHCARE TECHNOLOGIES INC	834,662	781,096
GAP INC/THE	608,336	592,002
GILEAD SCIENCES INC	5,115,322	6,390,896
HP INC	3,328,056	2,990,898
HERTZ GLOBAL HOLDINGS INC	156,259	131,731
HEWLETT PACKARD ENTERPRISE CO	2,223,601	2,312,248
HONEYWELL INTERNATIONAL INC	86,464	94,648
HOST HOTELS & RESORTS INC	332,434	326,836
HUMANA INC	2,929,063	2,146,387
HUNTSMAN CORP	268,262	218,037
INTEL CORP	2,999,813	2,123,275
INTERNATIONAL PAPER CO	1,398,290	1,573,320
JOYY INC ADR	226,626	304,835
JEFFERIES FINANCIAL GROUP INC	499,277	667,576
JONES LANG LASALLE INC	791,839	903,204
JUNIPER NETWORKS INC	1,590,341	1,629,936
KOHL'S CORP	2,845,911	1,710,676
KROGER CO/THE	4,067,821	4,836,415
KYNDRYL HOLDINGS INC	541,005	748,329
LKQ CORP	181,101	167,396
LABCORP HOLDINGS INC	393,191	422,866
LAM RESEARCH CORP	3,937,624	2,945,539
ESTEE LAUDER COS INC/THE	634,601	652,101
LEIDOS HOLDINGS INC	681,665	630,407
LOWE'S COS INC	737,471	796,917
LUFAX HOLDING LTD ADR	44,429	45,575
LUMEN TECHNOLOGIES INC	865,577	1,353,307
MACY'S INC	1,588,359	1,557,204
MANPOWERGROUP INC	791,940	641,154
MARATHON PETROLEUM CORP	7,821,282	6,339,020

MASCO CORP	382,608	372,937
MCKESSON CORP	1,892,403	1,822,572
MICRON TECHNOLOGY INC	4,510,839	2,999,883
NRG ENERGY INC	883,553	947,400
NVR INC	936,634	989,647
NETAPP INC	2,768,735	2,575,119
NORFOLK SOUTHERN CORP	1,458,247	1,463,824
OLD REPUBLIC INTERNATIONAL COR	319,390	329,148
OMNICOM GROUP INC	543,321	463,325
ONEMAIN HOLDINGS INC	407,750	433,148
ORACLE CORP	493,553	570,242
ORGANON & CO	765,789	562,081
PPL CORP	859,834	936,536
PVH CORP	752,760	722,590
PAYPAL HOLDINGS INC	328,507	411,472
PFIZER INC	6,391,489	6,131,083
PHILLIPS 66	5,341,148	4,441,561
T ROWE PRICE GROUP INC	1,307,849	1,250,436
PRINCIPAL FINANCIAL GROUP INC	264,246	242,680
PULTEGROUP INC	1,438,977	1,342,301
QORVO INC	1,429,441	920,768
QUALCOMM INC	5,423,911	4,563,128
QUEST DIAGNOSTICS INC	536,833	568,139
RALPH LAUREN CORP	263,729	320,831
RELIANCE INC	631,904	603,142
ROBERT HALF INC	324,606	347,368
SILICON MOTION TECHNOLOGY CORP ADR	35,343	23,998
SKYWORKS SOLUTIONS INC	278,114	280,495
SOUTHERN CO/THE	369,741	348,214
STEEL DYNAMICS INC	774,556	733,242
SYNCHRONY FINANCIAL	4,515,478	6,254,365
TAPESTRY INC	542,406	741,038
TARGET CORP	4,006,940	3,598,356
TERADYNE INC	1,392,308	1,252,778
TOLL BROTHERS INC	409,736	425,963
TRAVELERS COS INC/THE	1,674,410	1,816,070
TYSON FOODS INC	1,370,824	1,283,497
UGI CORP	391,081	434,629
UNION PACIFIC CORP	382,017	382,651
UNITED STATES STEEL CORP	795,579	747,848
UNIVERSAL HEALTH SERVICES INC	1,488,863	1,336,500
UNUM GROUP	449,273	562,915
VALERO ENERGY CORP	6,412,401	5,330,213
PARAMOUNT GLOBAL	867,000	850,482
VIPSHOP HOLDINGS LTD ADR	1,011,991	971,160
VISTRA CORP	1,721,887	2,631,387
WALMART INC	8,746,304	10,985,657

WALGREENS BOOTS ALLIANCE INC	2,062,783	1,392,913
WESTERN DIGITAL CORP	3,271,569	2,731,948
WEYERHAEUSER CO	1,131,309	1,052,894
WHIRLPOOL CORP	333,638	416,020
WORLD KINECT CORP	332,254	328,524
XEROX HOLDINGS CORP	633,835	441,108
ZIONS BANCORP NA	368,219	438,069
TELSTRA GROUP LTD	233,184	233,179
RIO TINTO LTD	1,961,904	1,796,607
DOWNER EDI LTD	115,293	127,067
BLUESCOPE STEEL LTD	341,801	288,314
SUNCORP GROUP LTD	909,068	1,060,257
JB HI-FI LTD	294,887	348,429
METCASH LTD	120,020	83,051
SIMS LTD	59,454	52,187
BRAMBLES LTD	145,142	167,668
AURIZON HOLDINGS LTD	332,060	227,908
AMPOL LTD	284,527	231,420
MEDIBANK PVT LTD	163,724	158,563
AGL ENERGY LTD	1,865,071	2,030,416
VIVA ENERGY GROUP LTD	164,319	129,738
CONTACT ENERGY LTD	40,724	44,900
FLETCHER BUILDING LTD	169,380	57,796
AIR NEW ZEALAND LTD	32,234	15,114
VOESTALPINE AG	541,989	369,668
WIENERBERGER AG	125,028	105,987
STRABAG SE	13,444	13,948
UCB SA	143,004	225,891
COLRUYT GROUP N.V	271,810	208,685
PROXIMUS SADP	527,553	251,350
AGEAS SA/NV	743,921	723,861
BPOST SA	112,337	22,227
FRESENIUS SE & CO KGAA	293,542	336,332
CONTINENTAL AG	358,811	317,886
BASF SE	4,345,860	3,742,367
HEIDELBERG MATERIALS AG	1,464,472	1,948,149
FRESENIUS MEDICAL CARE AG	210,917	243,591
AURUBIS AG	320,930	327,143
MERCEDES-BENZ GROUP AG	1,655,235	1,664,222
BAYERISCHE MOTOREN WERKE AG	2,729,763	2,310,801
NATURGY ENERGY GROUP SA	463,719	456,697
TELEFONICA SA	4,146,751	3,332,677
MAPFRE SA	383,545	445,629
ABENGOA SA WTS EXP 31-MAR-2025	3,515	-
RENAULT SA	1,193,794	1,318,907
VIVENDI SE	308,268	75,659
ORANGE SA	573,509	469,517

CARREFOUR SA	411,203	322,423
SANOFI SA	2,186,289	2,115,495
AXA SA	363,047	401,264
CIE DE SAINT-GOBAIN SA	1,616,993	2,070,714
VALEO SE	547,411	453,220
LOUIS HACHETTE GROUP	35,804	44,402
CIE GENERALE DES ETABLISSEMENT	1,121,706	938,902
AMUNDI SA	215,182	211,603
CYFROWY POLSAT SA	31,424	35,567
PGE POLSKA GRUPA ENERGETYCZNA	35,106	29,533
POWSZECHNY ZAKLAD UBEZPIECZEN	164,771	143,238
HELLENIC TELECOMMUNICATIONS OR	77,991	76,610
MOTOR OIL HELLAS CORINTH REFIN	112,736	98,550
ENEL SPA	457,983	488,964
TELECOM ITALIA SPA/MILANO	373,011	343,761
ALITALIA-LINEE AEREE ITALIANE SPA NVP (POST REVERSE SPLIT)	34,178	-
UNIPOL ASSICURAZIONI SPA	294,006	431,762
RANDSTAD NV	1,393,883	1,027,955
KONINKLIJKE AHOLD DELHAIZE NV	5,614,021	5,919,963
AKZO NOBEL NV	616,192	471,918
NN GROUP NV	1,891,567	1,884,034
HAVAS NV	53,706	47,707
ARCELORMITTAL SA	3,661,847	3,447,567
SONAE SGPS SA	49,348	42,552
NAVIGATOR CO SA/THE	122,843	121,441
ZURICH INSURANCE GROUP AG	310,832	332,941
NOVARTIS AG	1,255,495	1,144,267
ROCHE HOLDING AG	6,531,236	5,965,379
ADECCO GROUP AG	1,011,405	540,662
SWATCH GROUP AG/THE	712,050	599,917
SWISS LIFE HOLDING AG	108,951	117,340
AG ANADOLU GRUBU HOLDING AS	49,416	38,584
IS YATIRIM MENKUL DEGERLER AS	206,831	236,812
IMPERIAL BRANDS PLC	1,373,497	1,638,496
PEARSON PLC	130,080	147,697
PERSIMMON PLC	1,145,885	976,594
INTU PROPERTIES PLC	193,622	-
RIO TINTO PLC	3,738,956	3,246,435
TAYLOR WIMPEY PLC	744,825	616,521
KINGFISHER PLC	840,075	764,343
KELDA GROUP DEFERRED SHARES	-	-
CENTRICA PLC	1,053,494	1,504,169
GLENCORE PLC	4,798,596	3,988,097
CURRYS PLC	134,875	177,927
EVRAZ PLC	573,711	9
PLUS500 LTD	185,443	213,902
INTERNATIONAL DISTRIBUTION SER	804,537	976,633

ABERDEEN GROUP PLC	384,132	286,712
VODAFONE GROUP PLC	5,579,847	5,003,683
M&G PLC	1,109,247	981,243
NATWEST GROUP PLC	2,556,705	2,655,853
GSK PLC	4,235,013	3,703,526
CANAL+ FRANCE SA	104,508	72,196
DIRECT LINE INSURANCE GROUP PL	575,393	739,379
ASUSTEK COMPUTER INC	125,794	150,315
MICRO-STAR INTERNATIONAL CO LT	55,647	55,972
CHICONY ELECTRONICS CO LTD	90,517	78,818
CATCHER TECHNOLOGY CO LTD	213,429	183,440
CHENG SHIN RUBBER INDUSTRY CO	73,141	71,814
CHINA MOTOR CORP	62,071	38,750
FARGLORY LAND DEVELOPMENT CO L	29,719	27,049
COMPAL ELECTRONICS INC	437,248	476,590
AUO CORP	133,792	109,480
EVERGREEN MARINE CORP TAIWAN L	1,832,515	2,065,763
FAR EASTERN NEW CENTURY CORP	44,622	35,663
NOVATEK MICROELECTRONICS CORP	231,139	199,057
MEDIATEK INC	169,013	172,643
FAR EASTONE TELECOMMUNICATIONS	36,676	35,450
RADIANT OPTO-ELECTRONICS CORP	139,846	143,848
POWERTECH TECHNOLOGY INC	161,287	104,196
FLEXIUM INTERCONNECT INC	42,376	29,419
POU CHEN CORP	185,726	194,717
UNI-PRESIDENT ENTERPRISES CORP	148,009	140,655
SUPREME ELECTRONICS CO LTD	98,278	72,351
WAN HAI LINES LTD	257,503	237,478
YANG MING MARINE TRANSPORT COR	879,419	923,607
INNOLUX CORP	95,464	83,199
PEGATRON CORP	479,671	412,064
PRIMAX ELECTRONICS LTD	78,070	62,591
TPK HOLDING CO LTD	62,302	52,006
BANGKOK BANK PCL	159,024	163,423
KRUNG THAI BANK PCL	119,026	120,537
SUPALAI PCL	31,269	34,110
KASIKORNBANK PCL	506,142	570,098
SRI TRANG AGRO-INDUSTRY PCL	74,598	73,525
TISCO FINANCIAL GROUP PCL	195,015	215,807
CHAROEN POKPHAND FOODS PCL	115,161	108,868
PTT GLOBAL CHEMICAL PCL	79,750	73,068
PTT PCL	230,148	233,364
STAR PETROLEUM REFINING PCL	31,839	27,088
THANACHART CAPITAL PCL	106,767	120,122
SCB X PCL	775,308	890,512
JIANGXI COPPER CO LTD HK/00358	366,390	328,825
ANHUI CONCH CEMENT CO LTD HK/00914	235,785	240,568

BEIJING ENTERPRISES HOLDINGS L HK/00392	111,912	116,865
HENGAN INTERNATIONAL GROUP CO HK/01044	40,597	37,571
CITIC LTD HK/00267	342,601	401,932
LENOVO GROUP LTD HK/00992	996,595	926,515
PETROCHINA CO LTD HK/00857	1,963,896	1,662,799
SKYWORTH GROUP LTD HK/00751	147,932	125,246
CHINA TAIPING INSURANCE HOLDIN HK/00966	168,500	177,712
CHINA PETROLEUM & CHEMICAL COR HK/00386	2,344,244	2,131,064
ENN ENERGY HOLDINGS LTD HK/02688	65,861	70,460
FIRST PACIFIC CO LTD HK/00142	15,206	22,062
KUNLUN ENERGY CO LTD HK/00135	321,590	337,386
KERRY PROPERTIES LTD HK/00683	163,442	121,188
KINGBOARD HOLDINGS LTD HK/00148	297,790	227,249
PCCW LTD HK/00008	85,120	86,137
SINOTRANS LTD HK/00598	31,302	31,182
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551	225,681	230,717
CHINA EVERBRIGHT ENVIRONMENT G HK/00257	106,441	111,099
ORIENT OVERSEAS INTERNATIONAL HK/00316	114,869	111,130
PICC PROPERTY & CASUALTY CO LT HK/02328	398,464	495,580
CHINA RESOURCES POWER HOLDINGS HK/00836	341,486	286,799
SHANGHAI INDUSTRIAL HOLDINGS L HK/00363	31,406	32,008
TINGYI CAYMAN ISLANDS HOLDING HK/00322	63,212	65,139
PING AN INSURANCE GROUP CO OF HK/02318	1,192,824	1,369,415
BEIJING ENTERPRISES WATER GROU HK/00371	31,003	32,959
CHINA SHENHUA ENERGY CO LTD HK/01088	427,606	395,780
COSCO SHIPPING HOLDINGS CO LTD HK/01919	271,342	272,710
CHINA CONSTRUCTION BANK CORP HK/00939	1,808,564	2,040,446
DONGFENG MOTOR GROUP CO LTD HK/00489	87,255	107,272
CHINA NATIONAL BUILDING MATERI HK/03323	95,197	108,461
BANK OF CHINA LTD HK/03988	1,316,065	1,405,966
INDUSTRIAL & COMMERCIAL BANK O HK/01398	418,358	477,542
KINGBOARD LAMINATES HOLDINGS L HK/01888	191,707	141,082
CHINA COMMUNICATIONS SERVICES HK/00552	82,315	91,576
CHINA CITIC BANK CORP LTD HK/00998	91,914	99,548
FOSUN INTERNATIONAL LTD HK/00656	30,871	33,022
SINOTRUK HONG KONG LTD HK/03808	84,203	98,327
CRRC CORP LTD HK/01766	131,275	139,956
SINOPHARM GROUP CO LTD HK/01099	311,630	331,238
CHINA HONGQIAO GROUP LTD HK/01378	278,326	295,970
HKT TRUST & HKT LTD HK/06823	37,769	35,840
LONGFOR GROUP HOLDINGS LTD HK/00960	134,134	121,010
CHINA MINSHENG BANKING CORP LT HK/01988	44,298	49,599
SITC INTERNATIONAL HOLDINGS CO HK/01308	176,493	178,541
ZHONGSHENG GROUP HOLDINGS LTD HK/00881	88,683	113,219
AAC TECHNOLOGIES HOLDINGS INC HK/02018	281,193	342,755
PEOPLE'S INSURANCE CO GROUP OF HK/01339	61,431	89,676
SINOPEC ENGINEERING GROUP CO L HK/02386	68,623	90,104

CHINA LESSO GROUP HOLDINGS LTD HK/02128	31,069	32,163
CHINA TOWER CORP LTD HK/00788	31,651	35,757
XINYI SOLAR HOLDINGS LTD HK/00968	60,967	60,634
CHINA CINDA ASSET MANAGEMENT C HK/01359	43,064	45,614
TOPSPORTS INTERNATIONAL HOLDIN HK/06110	31,222	21,100
SHENZHEN INTERNATIONAL HOLDING HK/00152	78,047	90,066
WH GROUP LTD HK/00288	701,556	749,321
BAIC MOTOR CORP LTD HK/01958	31,089	37,539
CHINA RESOURCES PHARMACEUTICAL HK/03320	112,694	115,938
CK ASSET HOLDINGS LTD HK/01113	437,991	369,596
BHARAT PETROLEUM CORP LTD	306,686	299,713
RELIANCE INFRASTRUCTURE LTD	25,400	26,037
CHAMBAL FERTILISERS AND CHEMIC	63,318	57,141
HINDUSTAN PETROLEUM CORP LTD	409,032	406,660
STEEL AUTHORITY OF INDIA LTD	17,195	15,632
CHENNAI PETROLEUM CORP LTD	20,757	21,702
GAIL INDIA LTD	302,386	280,754
VEDANTA LTD	1,367,388	1,182,738
OIL & NATURAL GAS CORP LTD	629,503	597,361
NATIONAL ALUMINIUM CO LTD	765,093	714,041
INDIAN OIL CORP LTD	705,226	672,589
HERO MOTOCORP LTD	170,775	155,074
ORACLE FINANCIAL SERVICES SOFT	20,249	20,615
GLENMARK PHARMACEUTICALS LTD	75,508	78,187
AUROBINDO PHARMA LTD	20,555	21,822
JINDAL STEEL & POWER LTD	197,471	186,338
PETRONET LNG LTD	195,889	198,038
PTC INDIA LTD	83,140	74,099
NTPC LTD	205,073	192,070
ITC LTD	62,115	63,429
RAJESH EXPORTS LTD	49,975	47,938
GREAT EASTERN SHIPPING CO LTD/	33,505	29,934
REDINGTON LTD	47,515	44,399
POWER FINANCE CORP LTD	773,092	672,831
POWER GRID CORP OF INDIA LTD	153,015	140,158
RELIANCE POWER LTD	137,158	123,654
REC LTD	415,267	365,417
OIL INDIA LTD	171,789	161,007
COAL INDIA LTD	236,153	220,200
BHARAT HEAVY ELECTRICALS LTD	182,285	166,471
GUJARAT STATE FERTILIZERS & CH	50,571	44,545
AMARA RAJA ENERGY & MOBILITY L	29,929	27,387
INDUS TOWERS LTD	253,158	239,317
SAMMAAN CAPITAL LTD	525,904	499,974
HOUSING & URBAN DEVELOPMENT CO	108,340	96,953
TATA STEEL LTD	143,728	132,818
JINDAL SAW LTD	82,155	75,714

GENERAL INSURANCE CORP OF INDI	37,693	37,107
ALPS ALPINE CO LTD	368,177	367,317
AMADA CO LTD	241,660	239,606
AGC INC	536,640	462,029
BRIDGESTONE CORP	195,278	166,493
BROTHER INDUSTRIES LTD	288,251	269,475
COCA-COLA BOTTLERS JAPAN HOLDI	121,132	150,939
CANON INC	2,182,732	2,520,174
CANON MARKETING JAPAN INC	53,679	72,372
CHUBU ELECTRIC POWER CO INC	649,972	598,375
KDDI CORP	13,379	12,833
DAITO TRUST CONSTRUCTION CO LT	1,071,735	1,107,104
DAICEL CORP	250,735	264,905
DIC CORP	62,272	62,443
SUMITOMO PHARMA CO LTD	137,274	131,472
DAI NIPPON PRINTING CO LTD	490,358	511,010
SUGI HOLDINGS CO LTD	163,090	167,996
OTSUKA CORP	169,088	181,414
DOWA HOLDINGS CO LTD	172,722	141,766
DENKA CO LTD	100,239	92,293
SUBARU CORP	547,603	512,451
FUJITSU LTD	1,640,380	1,849,530
FURUKAWA ELECTRIC CO LTD	251,382	374,319
H2O RETAILING CORP	298,123	376,768
HINO MOTORS LTD	349,798	290,635
INABATA & CO LTD	70,439	88,992
ISUZU MOTORS LTD	278,651	320,012
IZUMI CO LTD	26,605	24,594
KAMIGUMI CO LTD	44,738	45,752
KANEKA CORP	106,989	75,004
KANDENKO CO LTD	173,110	229,990
KAO CORP	245,575	227,620
K'S HOLDINGS CORP	303,368	275,938
KINDEN CORP	75,684	84,999
KONICA MINOLTA INC	300,847	327,342
KURARAY CO LTD	180,574	235,073
EDION CORP	183,462	211,966
JFE HOLDINGS INC	308,628	252,500
SOHGO SECURITY SERVICES CO LTD	72,565	83,955
PANASONIC HOLDINGS CORP	598,458	687,193
MITSUBISHI GAS CHEMICAL CO INC	66,310	64,814
MITSUBISHI MATERIALS CORP	522,182	453,059
MITSUMI MINING & SMELTING CO LT	335,260	320,715
MORINAGA MILK INDUSTRY CO LTD	94,380	85,687
SEIKO EPSON CORP	284,454	296,406
NEC CORP	108,308	130,949
NIPPON TELEGRAPH & TELEPHONE C	219,757	213,133

NITTO DENKO CORP	377,819	428,022
NIKON CORP	171,179	158,567
NIPPON ELECTRIC GLASS CO LTD	200,860	186,610
NISSHINBO HOLDINGS INC	37,276	28,665
NIPPON TELEVISION HOLDINGS INC	88,877	118,879
TAIHEIYO CEMENT CORP	219,786	239,651
ALFRESA HOLDINGS CORP	252,692	250,603
COMSYS HOLDINGS CORP	79,062	80,402
KEWPIE CORP	159,149	172,865
ARCS CO LTD	33,728	31,481
RICOH CO LTD	385,869	444,922
MITSUBISHI SHOKUHN CO LTD	26,294	28,748
SANKYU INC	79,229	80,081
MEDIPAL HOLDINGS CORP	352,234	310,513
SEINO HOLDINGS CO LTD	147,194	151,024
SEKISUI CHEMICAL CO LTD	240,489	290,227
SEKISUI HOUSE LTD	337,518	373,002
SHIMAMURA CO LTD	187,249	218,724
RESONAC HOLDINGS CORP	201,902	247,808
SUMITOMO HEAVY INDUSTRIES LTD	151,034	125,951
SUZUKEN CO LTD/AICHI JAPAN	340,638	337,582
TAIYO YUDEN CO LTD	329,080	222,338
TOKAI RIKI CO LTD	29,239	26,102
TOHO GAS CO LTD	42,639	45,983
TOHOKU ELECTRIC POWER CO INC	263,236	257,191
TOPPAN HOLDINGS INC	230,826	250,355
TOYO SEIKAN GROUP HOLDINGS LTD	250,912	281,749
MAZDA MOTOR CORP	637,984	488,113
UBE CORP	208,774	184,054
YAMADA HOLDINGS CO LTD	506,478	460,423
ASTELLAS PHARMA INC	232,749	183,562
YAMATO HOLDINGS CO LTD	736,972	546,024
ELECTRIC POWER DEVELOPMENT CO	455,097	476,236
HAKUHODO DY HOLDINGS INC	44,482	44,993
MITSUBISHI CHEMICAL GROUP CORP	448,290	372,983
TSURUHA HOLDINGS INC	156,290	122,137
BIC CAMERA INC	106,805	114,380
DCM HOLDINGS CO LTD	24,522	23,691
IDEMITSU KOSAN CO LTD	338,938	311,651
TS TECH CO LTD	14,822	13,721
MS&AD INSURANCE GROUP HOLDINGS	1,760,167	2,415,770
PERSOL HOLDINGS CO LTD	394,181	326,098
DAI-ICHI LIFE HOLDINGS INC	458,720	441,932
MEIJI HOLDINGS CO LTD	282,361	252,560
PALTAC CORP	65,142	58,286
SOMPO HOLDINGS INC	354,569	461,278
UNITED SUPER MARKETS HOLDINGS	64,563	32,624

ITOHAM YONEKYU HOLDINGS INC	80,493	71,056
JAPAN POST HOLDINGS CO LTD	5,523,122	5,874,368
JAPAN POST INSURANCE CO LTD	251,762	255,260
SAMSUNG FIRE & MARINE INSURANC	220,440	196,522
DB INSURANCE CO LTD	168,999	139,171
KT&G CORP	266,491	279,654
KOREA GAS CORP	114,165	73,282
CJ CORP	218,776	167,820
SK TELECOM CO LTD	77,485	78,255
LG UPLUS CORP	98,250	97,325
DAEWOO ENGINEERING & CONSTRUCT	35,450	27,790
LG H&H CO LTD	58,146	48,066
SHINHAN FINANCIAL GROUP CO LTD	248,162	216,216
HMM CO LTD	46,270	41,194
S-OIL CORP	88,034	69,945
HYUNDAI MOBIS CO LTD	74,271	65,545
HYUNDAI ENGINEERING & CONSTRUC	183,731	141,463
HYUNDAI STEEL CO	38,819	26,338
KIA CORP	639,982	491,205
KOREA ELECTRIC POWER CORP	254,409	238,478
HANWHA CORP	93,753	85,516
CJ LOGISTICS CORP	112,674	91,271
KUMHO PETROCHEMICAL CO LTD	84,169	45,788
KT CORP	667,199	695,482
LG ELECTRONICS INC	536,199	373,160
GS ENGINEERING & CONSTRUCTION	83,477	79,481
LX INTERNATIONAL CORP	60,957	49,611
DOOSAN CO LTD	178,363	220,851
AMOREPACIFIC GROUP	30,488	18,339
POSCO HOLDINGS INC	1,060,591	684,656
SHINSEGAE INC	45,497	35,957
HYUNDAI MARINE & FIRE INSURANC	109,040	71,978
GS HOLDINGS CORP	37,581	29,525
LG DISPLAY CO LTD	138,224	102,851
SK NETWORKS CO LTD	32,144	26,211
HYUNDAI GLOVIS CO LTD	234,497	220,051
LOTTE SHOPPING CO LTD	34,980	27,819
SAMSUNG LIFE INSURANCE CO LTD	49,627	49,907
SK INC	106,564	85,484
KB FINANCIAL GROUP INC	221,475	183,353
BNK FINANCIAL GROUP INC	66,707	69,458
HANWHA LIFE INSURANCE CO LTD	33,502	25,752
HANKOOK TIRE & TECHNOLOGY CO L	107,987	88,374
WOORI FINANCIAL GROUP INC	167,031	158,873
DL E&C CO LTD	31,327	29,089
UNITED TRACTORS TBK PT	315,790	313,082
GUDANG GARAM TBK PT	30,269	22,929

BANK MANDIRI PERSERO TBK PT	68,043	63,605
PERUSAHAAN GAS NEGARA TBK PT	31,648	33,045
INDO TAMBANGRAYA MEGAH TBK PT	202,417	198,404
ALAMTRI RESOURCES INDONESIA TB	284,775	188,421
ASTRA INTERNATIONAL TBK PT	86,244	94,742
TELKOM INDONESIA PERSERO TBK P	94,895	87,504
JARDINE CYCLE & CARRIAGE LTD	237,567	232,588
JARDINE MATHESON HOLDINGS LTD	294,421	311,372
COMFORTDELGRO CORP LTD	186,840	158,827
HUTCHISON PORT HOLDINGS TRUST	98,200	67,043
AMMB HOLDINGS BHD	31,596	42,526
CIMB GROUP HOLDINGS BHD	186,902	193,653
YTL CORP BHD	36,452	29,438
MALAYAN BANKING BHD	232,533	251,449
TENAGA NASIONAL BHD	300,290	324,093
PUBLIC BANK BHD	63,822	76,076
YANBU NATIONAL PETROCHEMICAL C	41,508	41,558
ARAB NATIONAL BANK	20,326	21,078
BANQUE SAUDI FRANSI	32,127	32,035
SAUDI TELECOM CO	95,171	93,565
SAUDI BASIC INDUSTRIES CORP	115,672	112,588
SAUDI ELECTRICITY CO	59,764	59,141
SAHARA INTERNATIONAL PETROCHEM	36,812	36,564
BEZEQ THE ISRAELI TELECOMMUNIC	206,192	262,214
DELEK GROUP LTD	16	23
G CITY LTD	40,908	20,350
PAZ RETAIL AND ENERGY LTD	32,990	37,504
OIL REFINERIES LTD	118,463	128,881
ISRACARD LTD	-	4
AMDOCS LTD	442,006	457,542
INVESCO LTD	552,545	586,419
LIBERTY GLOBAL LTD	126,439	118,930
SEAGATE TECHNOLOGY HOLDINGS PL	3,332,947	2,778,837
AFRICAN RAINBOW MINERALS LTD	156,368	125,421
BARLOWORLD LTD	30,641	37,942
EXXARO RESOURCES LTD	208,448	193,097
MTN GROUP LTD	170,539	164,807
TELKOM SA SOC LTD	44,624	45,513
NEDBANK GROUP LTD	232,959	229,414
ANGLO AMERICAN PLATINUM LTD	148,745	128,594
SAPPI LTD	43,653	40,763
STANDARD BANK GROUP LTD	227,701	218,328
TIGER BRANDS LTD	33,259	45,107
INVESTEC LTD	88,457	76,594
IMPALA PLATINUM HOLDINGS LTD	111,755	108,723
KUMBA IRON ORE LTD	69,865	58,231
GROWTHPOINT PROPERTIES LTD	111,848	105,187

MOTUS HOLDINGS LTD	42,402	39,995
OLD MUTUAL LTD	76,505	71,829
ABSA GROUP LTD	121,835	133,499
MOMENTUM GROUP LTD	43,216	41,275
SIBANYE STILLWATER LTD	236,267	184,409
VALE SA	2,763,005	2,227,792
BANCO DO BRASIL SA	232,390	187,793
CIA SIDERURGICA NACIONAL SA	32,181	19,791
ULTRAPAR PARTICIPACOES SA	145,763	93,822
JBS S/A	359,344	354,900
BANCO SANTANDER BRASIL SA	58,586	45,497
TELEFONICA BRASIL SA	45,037	33,311
B3 SA - BRASIL BOLSA BALCAO	44,813	42,931
VIBRA ENERGIA SA	293,308	208,206
BANCO SANTANDER CHILE	65,785	66,090
EMPRESAS CMPC SA	31,406	25,890
CENCOSUD SA	32,865	38,982
ALFA SAB DE CV	144,672	166,758
CEMEX SAB DE CV	531,296	470,059
GRUPO MEXICO SAB DE CV	137,254	132,746
GRUPO FINANCIERO INBURSA SAB D	33,701	29,215
ORBIA ADVANCE CORP SAB DE CV	31,724	15,922
CHECK POINT SOFTWARE TECHNOLOG	242,918	317,763
ZIM INTEGRATED SHIPPING SERVIC	1,465,812	1,569,071
LYONDELLBASELL INDUSTRIES NV	984,361	754,360
NXP SEMICONDUCTORS NV	194,081	160,876
ATCO LTD CL 1 NON-VTG	290,647	290,800
BANK OF NOVA SCOTIA	355,274	391,800
CANADIAN TIRE CORP LTD CL A	61,023	56,148
EMPIRE CO LTD CL A NON-VTG	45,468	45,776
FINNING INTERNATIONAL INC	231,090	235,712
IMPERIAL OIL LTD	843,921	733,014
IGM FINANCIAL INC	85,738	86,189
MANULIFE FINANCIAL CORP	385,471	485,140
LINAMAR CORP	65,718	51,333
LOBLAW COMPANIES LTD	379,317	381,444
MAGNA INTL INC	3,615,559	2,888,661
SUN LIFE FINANCIAL INC	222,191	263,254
ONEX CORP SUB-VTG	192,297	223,904
WEST FRASER TIMBER CO LTD	533,407	510,948
WESTON (GEORGE) LTD	123,868	179,988
CANFOR CORPORATION NEW	10,654	9,499
CI FINANCIAL INC	549,212	700,356
SUNCOR ENERGY INC NEW	3,630,287	3,675,718
ARC RESOURCES LTD	438,913	442,295
BAUSCH HEALTH COS INC	237,374	248,850
CGI INC CL A SUB VTG	412,753	426,500

AP MOLLER - MAERSK A/S	3,379,744	3,428,540
D/S NORDEN A/S	216,984	146,199
H LUNDBECK A/S	7,369	6,706
H LUNDBECK A/S	194,228	218,242
ORSTED AS	213,859	173,949
KESKO OYJ	339,224	322,404
OUTOKUMPU OYJ	314,314	254,148
FORTUM OYJ	426,577	396,584
NOKIA OYJ	1,039,274	1,066,827
KONE OYJ	329,558	322,331
SAMPO OYJ	661,602	593,279
TELENOR ASA	551,119	521,953
YARA INTERNATIONAL ASA	1,088,893	966,678
DNO ASA	127,973	108,895
GOLDEN OCEAN GROUP LTD	250,976	166,195
PEAB AB	82,357	89,549
TELEFONAKTIEBOLAGET LM ERICSSO	2,045,474	2,215,176
TELIA CO AB	313,816	311,878
SKANSKA AB	315,308	352,886
VOLVO AB	379,717	419,871
TELE2 AB	334,508	290,546
SAMHALLSBYGGNADSBOLAGET I NORD	352,497	251,950
ELECTROLUX AB	365,380	271,627
STAR BULK CARRIERS CORP	212,453	138,960
DRILLCO HLDG LUX S A	31,409	59,421
DRILLCO HLDG LUX S A	282,684	534,786
FORSEA HLDGS S A	-	13,492
FORSEA HLDG S A NPV	-	121,479
BIRMINGHAM STL CORP WTS TO PUR COM 05/15/10 EXP	4	4
ACUITY INC	2,170,200	2,428,769
ADOBE INC	1,670,876	1,441,208
AIRBNB INC	4,622,360	4,341,129
ALARM.COM HOLDINGS INC	202,675	216,144
ALLSTATE CORP/THE	1,413,105	1,600,928
ALPHABET INC	13,736,933	19,229,662
AMAZON.COM INC	7,219,248	8,556,868
APPLE INC	9,638,124	12,426,341
ARISTA NETWORKS INC	4,735,330	6,167,574
ASTERA LABS INC	36,436	46,622
ATLASSIAN CORP	2,583,954	2,384,394
AUTOHOME INC ADR	327,256	301,539
AVEPOINT INC	74,989	66,717
BANK OF NEW YORK MELLON CORP/T	947,380	1,014,233
BERKSHIRE HATHAWAY INC	10,872,089	10,667,038
BLEND LABS INC	158,479	130,923
BOISE CASCADE CO	801,908	1,252,666
BOOKING HOLDINGS INC	4,864,611	8,828,882

BOOZ ALLEN HAMILTON HOLDING CO	3,596,897	2,820,847
BOX INC	2,305,440	2,208,777
CACI INTERNATIONAL INC	559,062	507,903
CARDINAL HEALTH INC	2,664,954	2,932,268
CERENCE INC	132,857	136,017
CINTAS CORP	6,808,299	7,213,910
CITIGROUP INC	7,134,335	8,091,964
CLOROX CO/THE	223,214	213,732
COLGATE-PALMOLIVE CO	7,223,952	7,223,345
COMCAST CORP	744,577	646,116
COMMVAULT SYSTEMS INC	2,392,046	4,081,663
COREBRIDGE FINANCIAL INC	560,490	575,105
COURSERA INC	634,765	652,928
CROSS COUNTRY HEALTHCARE INC	237,802	384,901
DATADOG INC	886,641	1,114,399
DOORDASH INC	5,353,439	5,780,833
DOUBLEVERIFY HOLDINGS INC	364,149	339,863
DROPBOX INC	3,992,633	5,182,891
EBAY INC	2,231,593	2,347,595
EMCOR GROUP INC	2,203,277	2,948,534
EPAM SYSTEMS INC	191,274	183,315
EQUITABLE HOLDINGS INC	5,046,218	5,702,617
TELEFONAKTIEBOLAGET LM ERICSSO ADR	6,320,429	6,158,324
ETSY INC	2,079,220	1,975,442
EXELIXIS INC	676,816	757,042
EXPEDIA GROUP INC	413,815	479,054
META PLATFORMS INC	3,568,599	4,322,235
FEDERATED HERMES INC	162,524	157,945
F5 INC	1,363,944	1,388,869
FORTINET INC	4,047,303	5,048,539
GITLAB INC	179,936	160,767
WW GRAINGER INC	2,367,711	2,756,341
HARTFORD INSURANCE GROUP INC/T	3,269,199	3,067,138
HUYA INC ADR	84,416	78,322
INCYTE CORP	588,549	701,199
CORECARD CORP	44,329	46,921
INTUIT INC	4,595,714	4,528,971
IROBOT CORP	180,712	176,785
JOYY INC ADR	41,266	49,718
JACKSON FINANCIAL INC	1,878,252	2,345,587
JAMES HARDIE INDUSTRIES PLC ADR	437,118	449,395
LEIDOS HOLDINGS INC	3,779,338	3,320,727
M/I HOMES INC	668,441	1,102,554
MAPLEBEAR INC	635,064	610,904
MARSH & MCLENNAN COS INC	4,142,314	3,949,552
MASTERCARD INC	1,019,669	1,063,145
MEDIAALPHA INC	93,304	82,202

METLIFE INC	64,332	70,335
MICROSOFT CORP	4,527,763	5,788,881
MOODY'S CORP	2,933,339	2,915,486
MOTOROLA SOLUTIONS INC	4,327,636	4,436,946
NETAPP INC	3,320,119	4,099,481
NOVOLIPETSK STEEL PJSC GDR	269,952	-
NU SKIN ENTERPRISES INC	52,064	48,065
NVIDIA CORP	6,206,524	13,098,109
PALO ALTO NETWORKS INC	711,916	676,527
PEGASYSTEMS INC	1,138,012	1,561,100
PINTEREST INC	1,027,459	900,450
PROCORE TECHNOLOGIES INC	1,715,357	1,928,698
PROGRESSIVE CORP/THE	323,898	395,596
QUALYS INC	308,919	354,897
REDDIT INC	1,087,325	2,511,256
RINGCENTRAL INC	325,804	336,306
ROBLOX CORP	461,648	565,466
ROKU INC	1,472,005	1,501,519
SPS COMMERCE INC	22,971	24,103
EW SCRIPPS CO/THE	64,421	71,317
SEA LTD ADR	4,383,379	4,164,743
SERVICENOW INC	4,228,157	6,371,321
SNOWFLAKE INC	932,933	831,961
SYNCHRONY FINANCIAL	710,760	936,975
TAL EDUCATION GROUP ADR	233,411	228,556
TESLA INC	493,014	580,318
TRADE DESK INC/THE	3,486,030	3,686,799
QIFU TECHNOLOGY INC ADR	2,228,507	2,676,429
TRAVELERS COS INC/THE	1,993,942	2,190,895
TWILIO INC	1,784,112	2,190,998
VEEVA SYSTEMS INC	2,873,141	2,847,836
VIOMI TECHNOLOGY CO LTD ADR	27,378	26,187
VIPSHOP HOLDINGS LTD ADR	312,785	279,772
WIPRO LTD ADR	2,173,192	2,181,695
YELP INC	1,299,052	1,294,670
YIREN DIGITAL LTD ADR	22,297	34,718
ZENTALIS PHARMACEUTICALS INC	83,885	68,454
ZETA GLOBAL HOLDINGS CORP	189,012	159,913
ZOOM COMMUNICATIONS INC	3,948,941	4,767,411
COMPUTERSHARE LTD	440,597	487,983
ARISTOCRAT LEISURE LTD	503,730	677,625
PRO MEDICUS LTD	236,619	411,158
RESOLUTE MINING LTD	77,232	35,762
NORTHERN STAR RESOURCES LTD	1,155,045	948,224
MOUNT GIBSON IRON LTD	40,297	19,127
BYRON ENERGY LIMITED	31,695	8,728
SERVICE STREAM LTD	38,011	57,293

TUAS LTD	24,777	44,568
DEUTSCHE BOERSE AG	2,031,249	2,045,021
INDUSTRIA DE DISEÑO TEXTIL SA	2,015,695	2,876,314
GUERBET	36,804	37,908
BANK POLSKA KASA OPIEKI SA	141,983	122,289
ENEA SA	130,583	174,985
POWSZECHNY ZAKŁAD UBEZPIECZEN	216,981	287,441
PIRAEUS PORT AUTHORITY SA	30,978	54,985
EDISON SPA	25,103	26,806
DATALOGIC SPA	77,402	57,763
SAIPEM SPA	142,043	141,057
BANCA MEDIOLANUM SPA	81,809	84,665
OPUS GLOBAL NYRT	15,891	17,591
MOL HUNGARIAN OIL & GAS PLC	255,167	214,222
WOLTERS KLUWER NV	534,984	881,794
ARCADIS NV	38,017	37,385
KONINKLIJKE BAM GROEP NV	54,130	87,093
ABB LTD	1,866,474	2,199,148
ROCHE HOLDING AG	6,825,394	6,100,988
SCHINDLER HOLDING AG	143,830	151,138
LOGITECH INTERNATIONAL SA	3,468,244	3,052,358
UBS GROUP AG	25,497	25,152
MCBRIDE PLC	387	418
RANK GROUP PLC	22,573	22,917
GEM DIAMONDS LTD	1,428	126
PARAGON BANKING GROUP PLC	388,203	403,564
ASUSTEK COMPUTER INC	2,993,698	4,810,078
REALTEK SEMICONDUCTOR CORP	712,338	970,215
SUNPLUS TECHNOLOGY CO LTD	318,772	267,379
GOOD WILL INSTRUMENT CO LTD	2,589	3,756
COMPAL ELECTRONICS INC	320,575	371,263
SPEED TECH CORP	194,848	178,682
GREATEK ELECTRONICS INC	2,422	1,790
EVERGREEN MARINE CORP TAIWAN L	5,164,571	5,259,803
SYSCOM COMPUTER ENGINEERING CO	30,017	51,482
MEDIATEK INC	4,112,035	5,524,562
RECHI PRECISION CO LTD	17,422	18,338
HON HAI PRECISION INDUSTRY CO	2,268,621	2,873,553
MPI CORP	99,283	395,431
PIXART IMAGING INC	645,795	1,038,540
INTERNATIONAL GAMES SYSTEM CO	503,642	831,857
TAIWAN SEMICONDUCTOR MANUFACTU	1,249,987	1,475,545
WAN HAI LINES LTD	113,191	123,687
WINBOND ELECTRONICS CORP	419	292
YANG MING MARINE TRANSPORT COR	1,192,999	1,196,071
NIKO SEMICONDUCTOR CO LTD	132,098	103,743
FOXSEMICON INTEGRATED TECHNOLO	312,185	268,908

MACROBLOCK INC	128,629	74,889
SINMAG EQUIPMENT CORP	39,373	44,991
PEGATRON CORP	617,289	625,103
BANGKOK BANK PCL	1,331,541	1,251,579
PTT PCL	659,590	594,492
SCB X PCL	156,648	160,251
THAIFOODS GROUP PCL	33,752	24,794
BOE TECHNOLOGY GROUP CO LTD CN/000725	1,842,130	1,857,822
CHINESE UNIVERSE PUBLISHING AN CN/600373	603,404	579,251
ANHUI HENGYUAN COAL INDUSTRY A CN/600971	321,824	322,036
SHENZHEN LAIBAO HI-TECH CO LTD CN/002106	774,520	797,409
GUANGDONG VANWARD NEW ELECTRIC CN/002543	322,890	359,559
UNIVERSAL SCIENTIFIC INDUSTRIA CN/601231	144,368	155,297
CHINA SOUTH PUBLISHING & MEDIA CN/601098	208,985	232,576
HANGZHOU SHUNWANG TECHNOLOGY C CN/300113	3,386	3,454
XIAMEN COMFORT SCIENCE & TECHN CN/002614	307,171	266,188
ZHEJIANG SEMIR GARMENT CO LTD CN/002563	727,146	488,373
SHANDONG PUBLISHING & MEDIA CO CN/601019	796,797	903,604
MLS CO LTD CN/002745	232,049	243,827
OPPLE LIGHTING CO LTD CN/603515	210,039	205,087
CHENGDU KANGHONG PHARMACEUTICA CN/002773	261,282	239,789
LUNG KEE GROUP HOLDINGS LTD HK/00255	6,570	1,971
ORIENTAL WATCH HOLDINGS HK/00398	37,113	73,960
EAGLE NICE INTERNATIONAL HOLDI HK/02368	30,214	33,352
CHINA CONSTRUCTION BANK CORP HK/00939	6,162,568	8,340,301
KINGSOFT CORP LTD HK/03888	144,715	153,349
PACIFIC ONLINE LTD HK/00543	9,609	1,661
EMPEROR WATCH & JEWELLERY LTD HK/00887	2,343	860
CHONGQING RURAL COMMERCIAL BAN HK/03618	10,926	16,828
AGRICULTURAL BANK OF CHINA LTD HK/01288	1,914,375	2,910,200
PC PARTNER GROUP LTD HK/01263	36,028	23,326
VINCENT MEDICAL HOLDINGS LTD HK/01612	76,355	16,934
INTERNATIONAL HOUSEWARES RETAI HK/01373	22,227	11,404
MEITUAN HK/03690	1,153,808	1,068,234
KUAISHOU TECHNOLOGY HK/01024	1,550,957	1,319,078
BILIBILI INC HK/09626	711,638	716,220
JBM HEALTHCARE LTD HK/02161	5,815	10,497
VESYNC CO LTD HK/02148	45,854	45,627
JACOBSON PHARMA CORP LTD HK/02633	24,943	25,724
COLGATE-PALMOLIVE INDIA LTD	150,788	139,177
HCL TECHNOLOGIES LTD	2,586,170	2,595,868
FORCE MOTORS LTD	84,613	228,053
MPS LTD	10,978	23,330
SANDESH LTD	24,790	24,377
VLS FINANCE LTD	27,231	21,823
MOTILAL OSWAL FINANCIAL SERVIC	167,681	503,695
COAL INDIA LTD	886,049	1,209,533

SAMMAAN CAPITAL LTD	398,589	357,730
IIFL CAPITAL SERVICES LTD	44,708	135,017
ALL E TECHNOLOGIES PVT LTD	29,976	34,115
CESC LTD	109,968	151,339
CREATE MEDIC CO LTD	1,476	785
SUMITOMO PHARMA CO LTD	27,521	27,226
FUSO PHARMACEUTICAL INDUSTRIES	25,908	27,497
HISAMITSU PHARMACEUTICAL CO IN	124,986	119,566
JAPAN AVIATION ELECTRONICS IND	24,201	28,433
KYOWA KIRIN CO LTD	341,643	243,354
SAXA INC	36,542	36,332
SANTEN PHARMACEUTICAL CO LTD	132,103	110,193
SPK CORP	29,477	32,833
TSUBAKIMOTO CHAIN CO	34,878	63,474
SOFTCREATE HOLDINGS CORP	25,355	32,252
ASAHI NET INC	95,153	44,273
IBJ INC	32,956	25,248
RECRUIT HOLDINGS CO LTD	2,177,767	2,595,489
AKATSUKI INC	93,415	38,510
ATRAE INC	25,230	22,118
PHA CO LTD	36,348	35,698
KPX CHEMICAL CO LTD	13,529	8,191
NOROO HOLDINGS CO LTD	43,665	28,155
MI CHANG OIL INDUSTRIAL CO LTD	25,632	22,773
HANA FINANCIAL GROUP INC	1,353,166	1,235,815
BNK FINANCIAL GROUP INC	216,043	257,519
NHN CORP	75,458	22,192
WOORI FINANCIAL GROUP INC	551,424	518,142
UNITED TRACTORS TBK PT	72,412	61,552
BUKIT ASAM TBK PT	208,252	143,923
ALAMTRI RESOURCES INDONESIA TB	1,524,231	1,489,869
GOLDEN ENERGY MINES TBK PT	27,657	26,802
ASURANSI TUGU PRATAMA INDONESIA	53,720	40,451
PRIMA ANDALAN MANDIRI TBK PT	22,696	30,284
SAMUDERA SHIPPING LINE LTD	19,102	11,934
FU YU CORP LTD	68,081	43,797
YANGZIJANG SHIPBUILDING HOLDI	492,148	849,307
KIMLY LTD	4,086	4,336
LII HEN INDUSTRIES BHD	31,675	13,595
HEINEKEN MALAYSIA BHD	74,280	74,979
YTL CORP BHD	632,493	652,408
HONG LEONG BANK BHD	70,663	64,832
ALLIANZ MALAYSIA BHD	1,834	2,772
MALAYAN FLOUR MILLS BHD	28,264	23,619
PANASONIC MANUFACTURING MALAYS	13,118	12,202
SARAWAK OIL PALMS BHD	22,082	19,664
YTL POWER INTERNATIONAL BHD	171,914	301,883

CSC STEEL HOLDINGS BHD	1,813	1,019
TEO SENG CAPITAL BHD	29,766	42,344
SARAWAK PLANTATION BHD	20,914	15,834
MALAKOFF CORP BHD	31,003	37,682
ARAB NATIONAL BANK	325,036	357,626
AL BABTAIN POWER & TELECOMMUNI	211,773	288,987
ELECTRICAL INDUSTRIES CO	161,263	141,337
CHINA YUCHAI INTERNATIONAL LTD	43,024	23,892
CIMPRESS PLC	244,280	210,570
GRAB HOLDINGS LTD	81,947	75,426
VIKING HOLDINGS LTD	2,026,892	1,937,803
ON HOLDING AG	1,972,616	1,840,053
INVESTEC PLC	215,420	271,912
ALEXANDER FORBES GROUP HOLDING	974	916
SPOTIFY TECHNOLOGY SA	2,134,517	5,348,875
CHECK POINT SOFTWARE TECHNOLOG	1,081,585	1,236,888
WIX.COM LTD	1,993,117	3,865,976
AP MOLLER - MAERSK A/S	1,119,164	1,061,293
ROCKWOOL A/S	47,078	61,305
WARTSILA OYJ ABP	903,940	734,617
CONSTI OYJ	31,282	21,833
WILH WILHELMSSEN HOLDING ASA	4,897	8,040
HAFNIA LTD	61,777	49,558
ALLIGO AB	21,879	19,981
STEALTHGAS INC SHS	121,778	106,356
ADVANCED MICRO DEVICES INC	1,998,748	2,839,169
AMAZON.COM INC	1,589,175	13,427,326
APPLOVIN CORP	2,141,941	4,884,004
ATLASSIAN CORP	1,803,929	6,192,804
BEIGENE LTD ADR	3,531,312	2,521,107
BIONTECH SE ADR	3,263,557	3,071,180
CLOUDFLARE INC	2,825,841	7,105,480
COUPANG INC	6,738,172	4,988,559
DATADOG INC	2,323,373	3,331,195
DEXCOM INC	1,909,881	3,502,139
ELF BEAUTY INC	4,509,068	3,753,443
ENPHASE ENERGY INC	2,928,383	2,120,289
INTUITIVE SURGICAL INC	818,742	7,406,612
MERCADOLIBRE INC	3,466,970	4,939,778
MODERNA INC	4,665,508	1,642,784
NETFLIX INC	1,477,074	7,784,789
NVIDIA CORP	317,846	9,783,161
PDD HOLDINGS INC ADR	2,162,661	5,274,025
RIVIAN AUTOMOTIVE INC	2,215,479	2,031,442
ROBLOX CORP	3,501,352	3,552,315
SAMSARA INC	2,658,688	4,594,571
SEA LTD ADR	3,342,795	5,716,456

SHOPIFY INC	1,886,643	7,238,202
SYMBOTIC INC	2,059,647	1,210,609
TESLA INC	329,717	6,334,634
TRADE DESK INC/THE	3,831,974	7,502,175
WORKDAY INC	2,332,365	4,388,058
HERMES INTERNATIONAL SCA	388,879	3,585,007
MONCLER SPA	3,483,978	2,762,490
ASML HOLDING NV	1,716,884	6,122,740
ADYEN NV	4,239,611	5,752,660
MEITUAN HK/03690	4,614,135	7,228,841
TENCENT HOLDINGS LTD HK/00700	2,019,070	3,929,531
HORIZON ROBOTICS INC HK/09660	844,072	754,392
TITAN CO LTD	2,886,472	2,827,962
JOBY AVIATION INC	644,271	1,264,703
NU HOLDINGS LTD/CAYMAN ISLANDS	4,274,898	3,560,266
SPOTIFY TECHNOLOGY SA	1,936,199	6,193,081
PEOPLES CHOICE FINL CORP COM 144A	1,633,923	-
BRISTOL-MYERS SQUIBB CO	21,030,958	22,165,751
CORTEVA INC	18,266,379	21,865,064
EBAY INC	12,665,213	16,045,731
ELECTRONIC ARTS INC	9,993,481	12,239,751
FOX CORP	12,031,689	17,098,994
FOX CORP	4,169,093	6,432,736
INTERCONTINENTAL EXCHANGE INC	17,314,002	20,778,550
JOHNSON & JOHNSON	16,918,145	16,305,471
ESTEE LAUDER COS INC/THE	19,755,653	13,587,126
LIVE NATION ENTERTAINMENT INC	12,047,623	13,924,876
NEWS CORP	12,877,355	17,678,587
NEWS CORP	3,463,389	6,010,077
ORACLE CORP	7,874,159	16,182,744
PHILIP MORRIS INTERNATIONAL IN	17,941,387	23,515,187
RB GLOBAL INC	14,328,792	19,630,508
RENTOKIL INITIAL PLC ADR	314,804	319,437
TKO GROUP HOLDINGS INC	5,058,131	10,007,813
TRANSUNION	3,740,370	4,498,289
ZILLOW GROUP INC	2,601,733	3,324,353
ZILLOW GROUP INC	13,429,915	17,853,529
UNILEVER PLC	10,817,080	12,446,407
NOVARTIS AG	15,755,188	17,367,974
NESTLE SA	5,691,784	4,464,624
CIE FINANCIERE RICHEMONT SA	9,511,857	12,249,628
BRITISH AMERICAN TOBACCO PLC	16,730,279	15,663,989
RENTOKIL INITIAL PLC	12,930,777	13,056,737
RECKITT BENCKISER GROUP PLC	22,788,760	22,859,493
INFORMA PLC	15,234,420	14,275,933
HALEON PLC	13,801,456	14,979,312
GSK PLC	26,076,341	22,357,868

NINTENDO CO LTD	12,544,352	17,094,425
SHISEIDO CO LTD	7,554,528	6,574,409
AON PLC	12,756,038	16,835,984
Total corporate stock - common	1,247,681,917	1,430,308,352
Corporate stock - preferred		
VOLKSWAGEN AG	7,776,052	6,845,457
CIA PARANAENSE DE ENERGIA - CO	49,462	43,100
USINAS SIDERURGICAS DE MINAS G	31,808	24,887
GERDAU SA	351,443	307,137
METALURGICA GERDAU SA	111,689	97,392
PETROLEO BRASILEIRO SA	2,855,555	2,447,483
BRASKEM SA	31,573	18,182
CIA ENERGETICA DE MINAS GERAIS	154,935	145,667
BANK OF AMERICA CORP VAR RT 12/31/2049 DD 03/15/18	1,485,496	1,505,100
BANK OF AMERICA CORP VAR RT 12/31/2049 DD 01/24/20	500,000	497,155
CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 06/18/14	3,136,250	290,000
JPMORGAN CHASE & CO PFD 4.200% NON-CUMULATIVE	1,250,000	944,500
METLIFE CAPITAL TRUST IV 144A 7.875% 12/15/2067 DD 12/12/07	132,250	109,069
MORGAN STANLEY PFD 6.500% NON-CUMULATIVE	950,000	972,420
SVB FINANCIAL TRUST PFD 0.000%	3,500	2,000
WELLS FARGO & CO VAR RT 12/31/2049 DD 01/23/15	2,011,188	1,896,561
WELLS FARGO & CO VAR RT 12/31/2049 DD 07/24/23	400,000	424,448
MARCOPOLO SA	753,474	737,970
BRADSPAR SA	28,460	23,349
JPMORGAN CHASE & CO 8.750% 09/01/2030 DD 09/01/18	2,567,932	2,175,507
VODAFONE GROUP PLC VAR RT 04/04/2079 DD 04/04/19	1,900,000	1,945,733
VODAFONE GROUP PLC VAR RT 04/04/2079 DD 04/04/19	2,117,188	2,048,140
Total corporate stock - preferred	28,598,254	23,501,257
Total corporate stock	1,276,280,171	1,453,809,609
REGISTERED INVESTMENT COMPANIES		
PIMCO FDS SHORT TERM FLTG NAV PORT II	1,144,911	1,144,908
Total registered investment companies	1,144,911	1,144,908
OTHER INVESTMENTS		
Non U.S. government		
REPUBLIC OF SOUTH AFRICA 144A 7.100% 11/19/2036 DD 11/19/24	2,700,000	2,631,717
SAUDI GOVERNMENT INTERNAT 144A 5.000% 01/18/2053 DD 01/18/23	2,688,126	2,452,617
SAUDI GOVERNMENT INTERNAT 144A 3.450% 02/02/2061 DD 02/02/21	300,000	182,178
SAUDI GOVERNMENT INTERNAT 144A 5.000% 04/17/2049 DD 04/17/18	391,304	346,564
SAUDI GOVERNMENT INTERNAT 144A 4.500% 10/26/2046 DD 10/26/16	4,116,630	3,390,618
ABU DHABI GOVERNMENT INTE 144A 2.700% 09/02/2070 DD 09/02/20	3,300,000	1,800,480
ABU DHABI GOVERNMENT INTE REGS 3.125% 09/30/2049	1,292,500	1,196,089
QATAR GOVERNMENT INTERNAT REGS 5.103% 04/23/2048	1,500,000	1,423,125
SAUDI GOVERNMENT INTERNAT REGS 4.500% 10/26/2046	227,500	161,459

MEXICO GOVERNMENT INTERNATIONAL 6.400% 05/07/2054 DD 01/08/24	5,164,796	4,656,548
MEXICO GOVERNMENT INTERNATIONAL 3.771% 05/24/2061 DD 11/24/20	2,175,000	1,230,941
MEXICO GOVERNMENT INTERNATIONAL 4.500% 01/31/2050 DD 07/31/19	381,865	371,058
MEXICO GOVERNMENT INTERNATIONAL 4.600% 01/23/2046 DD 01/23/15	2,046,511	1,575,682
MEXICO GOVERNMENT INTERNATIONAL 4.750% 03/08/2044 DD 03/08/12	1,482,161	1,206,428
URUGUAY GOVERNMENT INTERNATIONAL 5.100% 06/18/2050 DD 06/18/14	587,994	540,942
PHILIPPINE GOVERNMENT INTERNATIONAL 5.500% 01/17/2048 DD 01/17/23	300,000	292,290
PHILIPPINE GOVERNMENT INTERNATIONAL 3.700% 03/01/2041 DD 03/01/16	420,000	334,207
PERUVIAN GOVERNMENT INTERNATIONAL 5.875% 08/08/2054 DD 08/08/24	356,792	343,022
ISRAEL GOVERNMENT INTERNATIONAL 5.750% 03/12/2054 DD 03/12/24	3,838,560	3,656,600
COLOMBIA GOVERNMENT INTERNATIONAL 8.375% 11/07/2054 DD 11/07/24	838,525	823,353
COLOMBIA GOVERNMENT INTERNATIONAL 3.250% 04/22/2032 DD 04/22/21	3,082,050	3,100,275
COLOMBIA GOVERNMENT INTERNATIONAL 3.125% 04/15/2031 DD 06/04/20	1,918,837	1,765,538
COLOMBIA GOVERNMENT INTERNATIONAL 5.200% 05/15/2049 DD 01/28/19	3,470,044	2,920,028
COLOMBIA GOVERNMENT INTERNATIONAL 4.500% 03/15/2029 DD 10/12/18	1,313,022	1,248,750
COLOMBIA GOVERNMENT INTERNATIONAL 5.000% 06/15/2045 DD 01/28/15	1,382,481	960,450
COLOMBIA GOVERNMENT INTERNATIONAL 5.625% 02/26/2044 DD 01/28/14	1,555,604	1,084,125
CHILE GOVERNMENT INTERNATIONAL 4.000% 01/31/2052 DD 01/31/22	203,053	152,524
BRAZILIAN GOVERNMENT INTERNATIONAL 7.125% 05/13/2054 DD 01/29/24	897,363	831,663
ARGENTINE REPUBLIC GOVERNMENT 1.000% 07/09/2029 DD 09/04/20	16,763	24,487
ARGENTINE REPUBLIC GOVERNMENT STEP 07/09/2041 DD 09/04/2020	864,500	1,185,923
PERUVIAN GOVERNMENT INTER 144A 6.900% 08/12/2037	369,685	395,588
PERUVIAN GOVERNMENT INTER 144A 6.150% 08/12/2032 DD 07/21/17	997,793	990,724
PERUVIAN GOVERNMENT INTER REGS 5.400% 08/12/2034 DD 06/20/19	1,269,297	1,260,774
PERUVIAN GOVERNMENT INTER REGS 5.400% 08/12/2034	704,270	703,124
PERUVIAN GOVERNMENT INTER REGS 6.950% 08/12/2031	687,588	684,513
PERUVIAN GOVERNMENT INTER REGS 6.950% 08/12/2031 DD 04/24/08	958,652	952,269
MEXICAN UDIBONOS 4.000% 08/24/2034	514,058	391,239
MEXICAN UDIBONOS 3.000% 12/03/2026	1,451,220	1,241,244
MEXICAN UDIBONOS 2.750% 11/27/2031	3,148,006	2,641,936
MEXICAN UDIBONOS 4.000% 11/30/2028	1,660,924	1,449,540
MEXICAN UDIBONOS 3.000% 12/03/2026	214,783	197,074
ROMANIAN GOVERNMENT INTER 144A 5.625% 02/22/2036	319,867	298,107
ROMANIAN GOVERNMENT INTER 144A 3.750% 02/07/2034	1,117,906	885,520
Total non U.S. government	62,226,029	53,981,334

Derivatives and other

US 2YR TREAS NTS FUT (CBT) EXP MAR 25	-	47,429
US 5YR TREAS NTS FUTURE (CBT) EXP MAR 25	-	(321,718)
US 5YR TREAS NTS FUTURE (CBT) EXP MAR 25	-	872,873
US 10YR TREAS NTS FUTURE (CBT) EXP MAR 25	-	(671,650)
US 10YR ULTRA FUTURE (CBT) EXP MAR 25	-	502,765
US 10YR ULTRA FUTURE (CBT) EXP MAR 25	-	(90,885)
US 10YR ULTRA FUTURE (CBT) EXP MAR 25	-	(64,283)
US 10YR ULTRA FUTURE (CBT) EXP MAR 25	-	(597,023)
US 10YR ULTRA FUTURE (CBT) EXP MAR 25	-	(860,679)
US ULTRA BOND (CBT) EXP MAR 25	-	101,508

US ULTRA BOND (CBT) EXP MAR 25	-	(896,577)
US ULTRA BOND (CBT) EXP MAR 25	-	734,531
US ULTRA BOND (CBT) EXP MAR 25	-	(2,693,132)
US ULTRA BOND (CBT) EXP MAR 25	-	25,915
US ULTRA BOND (CBT) EXP MAR 25	-	(1,867,511)
US ULTRA BOND (CBT) EXP MAR 25	-	(2,243,683)
US TREAS BD FUTURE (CBT) EXP MAR 25	-	190,433
US TREAS BD FUTURE (CBT) EXP MAR 25	-	221,555
US TREAS BD FUTURE (CBT) EXP MAR 25	-	(24,736,636)
US TREAS BD FUTURE (CBT) EXP MAR 25	-	(133,477)
3 MONTH SOFR FUT (CME) EXP SEP 27	-	(8,731)
3 MONTH SOFR FUT (CME) EXP JUN 27	-	(1,267)
3 MONTH SOFR FUT (CME) EXP MAR 27	-	(9,738)
3 MONTH SOFR FUT (CME) EXP DEC 27	-	11,250
3 MONTH SOFR FUT (CME) EXP DEC 26	-	(3,498)
LONG GILT FUTURE (ICF) EXP MAR 25	-	10,495
EURO-BUND WEEK OP FUT(EUX)MAR2 PUT JAN 25 135.500 ED 01/10/25	-	(6,555)
EURO-BUND WEEK OP FUT(EUX)MAR2 CALL JAN 25 138.500 ED 011025	-	(31)
EURO-BUND FUTURE (EUX) MAR 25 PUT FEB 25 133.500 ED 012425	-	(3,479)
EURO-BUND FUTURE MAR 25 PUT FEB 25 134.500 ED 01/24/25	-	(6,006)
EURO-BUND FUTURE (EUX) MAR 25 CALL FEB 25 136.500 ED 012425	-	(373)
EURO-BUND FUTURE MAR 25 CALL FEB 25 138.000 ED 012425	-	(124)
EURO-BOBL FUTURE (EUX) EXP MAR 25	-	(119,621)
EURO-BOBL FUTURE (EUX) MAR 25 PUT FEB 25 117.500 ED 012425	-	(1,424)
EURO-BOBL FUTURE (EUX) MAR 25 CALL FEB 25 119.250 ED 012425	-	(337)
TRS EL LT11TRUU INDEX P FEDL01 21.75 BPS 2025 MAR 06	-	(8,779,913)
TRS EL LT03TRUU INDEX P FEDL01 22.5 BPS 2025 MAR 06	-	(5,813,540)
TRS_FL NDUEACWF INDEX R FEDL01 86 BPS 2025 MAR 05	-	(123,077)
TRS EL LT11TRUU INDEX P FEDL01 24 BPS 2025 JAN 15	-	(8,123,949)
TRS EL LT11TRUU INDEX P FEDL01 2025 MAR 26	-	(427,518)
TRS EL LT09TRUU INDEX P FEDL01 2025 MAR 20	-	(211,323)
TRS EL LT03TRUU INDEX P FEDL01 2025 JAN 09	-	(7,835,552)
TRS EL LT11TRUU INDEX P FEDL01 2025 FEB 06	-	(3,381,705)
TRS EL LT11TRUU INDEX P FEDL01 2025 JAN 13	-	(4,069,423)
CDX SP UL CMBX.NA.AAA.9 R 50BPS 2058 SEP 17	-	161
CDS_SP UL UNITED MEXICAN STAT R 100BPS 2028 DEC 20	(1,039)	-
CDS SP UL UNITED MEXICAN STAT R 100BPS 2028 DEC 20	-	(542)
CDS_SP UL UNITED MEXICAN STAT R 100BPS 2028 DEC 20	(4,155)	-
CDS SP UL UNITED MEXICAN STAT R 100BPS 2028 DEC 20	-	(2,169)
CDS_SP UL UNITED MEXICAN STAT R 100BPS 2028 JUN 20	(2,118)	-
CDS SP UL UNITED MEXICAN STAT R 100BPS 2028 JUN 20	-	(179)
CDS_SP UL REPUBLIC OF COLOMBI R 100BPS 2027 DEC 20	(62,114)	-
CDS SP UL REPUBLIC OF COLOMBI R 100BPS 2027 DEC 20	-	(6,702)
CDS_SP UL REPUBLIC OF COLOMBI R 100BPS 2027 DEC 20	(26,620)	-
CDS SP UL REPUBLIC OF COLOMBI R 100BPS 2027 DEC 20	-	(2,872)
CDS_SP UL FEDERATIVE REPUBLIC R 100BPS 2027 JUN 20	(161,272)	-
CDS SP UL FEDERATIVE REPUBLIC R 100BPS 2027 JUN 20	-	(18,727)

CDS SP UL REPUBLIC OF ITALY R 100BPS 2026 DEC 20	8,420	17,215
CDS SP UL UNITED MEXICAN STAT R 100BPS 2026 DEC 20	1,619	2,201
CDS_SP UL REPUBLIC OF COLOMBI R 100BPS 2027 JUN 20	(10,829)	-
CDS SP UL REPUBLIC OF COLOMBI R 100BPS 2027 JUN 20	-	(928)
CDS_SP UL REPUBLIC OF COLOMBI R 100BPS 2027 JUN 20	(66,510)	-
CDS SP UL REPUBLIC OF COLOMBI R 100BPS 2027 JUN 20	-	(6,958)
CDS_SP UL UNITED MEXICAN STAT R 100BPS 2027 JUN 20	(336)	-
CDS SP UL UNITED MEXICAN STAT R 100BPS 2027 JUN 20	-	372
CXT SP UL CDX.NA.HY.37 R 500BPS 2026 DEC 20	294,787	217,138
CDS_SP UL UNITED MEXICAN STAT R 100BPS 2026 JUN 20	(539)	-
CDS SP UL UNITED MEXICAN STAT R 100BPS 2026 JUN 20	-	519
CDS_SP UL FEDERATIVE REPUBLIC R 100BPS 2026 JUN 20	(7,342)	-
CDS SP UL FEDERATIVE REPUBLIC R 100BPS 2026 JUN 20	-	(53)
CDX_SP UL CMBX.NA.AAA_12_1 R 50BPS 2061 AUG 17	(1,718)	-
CDX SP UL CMBX.NA.AAA_12_1 R 50BPS 2061 AUG 17	-	273
CDX_SP UL CMBX.NA.AAA.10_1 R 50BPS 2059 NOV 17	(2,835)	-
CDX SP UL CMBX.NA.AAA.10_1 R 50BPS 2059 NOV 17	-	97
CDX_SP UL CMBX.NA.AAA.9_1 R 50BPS 2058 SEP 17	(7,379)	-
CDX SP UL CMBX.NA.AAA.9_1 R 50BPS 2058 SEP 17	-	107
CDX_SP UL CMBX.NA.AAA.10 R 50BPS 2059 NOV 17	(5,636)	-
CDX SP UL CMBX.NA.AAA.10 R 50BPS 2059 NOV 17	-	195
CDX SP UL CMBX.NA.AAA.10 R 50BPS 2059 NOV 17	-	195
CDX_SP UL CMBX.NA.AAA.10 R 50BPS 2059 NOV 17	(5,712)	-
CDX SP UL CMBX.NA.AAA.10 R 50BPS 2059 NOV 17	-	292
CDX_SP UL CMBX.NA.AAA.10 R 50BPS 2059 NOV 17	(8,894)	-
CDX SP UL CMBX.NA.AAA.10 R 50BPS 2059 NOV 17	-	292
CDX_SP UL CMBX.NA.AAA.10 R 50BPS 2059 NOV 17	(8,858)	-
CCP OIS R SOFR PUT JAN 25 004.286 ED 012725	(2,266)	(1,982)
CCP OIS R SOFR PUT JAN 25 004.308 ED 012425	(1,995)	(1,279)
CCP OIS R SOFR CALL JAN 25 003.886 ED 012725	(2,266)	(2,290)
CCP OIS R SOFR CALL JAN 25 003.908 ED 012425	(1,995)	(1,992)
CCP OIS R SOFR PUT JAN 25 004.300 ED 012325	(2,275)	(1,489)
CCP OIS R SOFR PUT JAN 25 004.222 ED 012125	(2,118)	(2,238)
CCP OIS R SOFR PUT JAN 25 004.275 ED 012125	(3,998)	(2,919)
CCP OIS R SOFR PUT JAN 25 004.090 ED 011725	(1,908)	(4,312)
CCP OIS R SOFR PUT JAN 25 004.100 ED 011625	(1,120)	(2,241)
CCP OIS R SOFR PUT JAN 25 004.071 ED 011325	(1,650)	(3,624)
CCP OIS R SOFR PUT JAN 25 004.013 ED 011325	(2,763)	(8,698)
CCP OIS R SOFR PUT JAN 25 003.970 ED 011325	(1,080)	(4,412)
CCP OIS R SOFR PUT JAN 25 003.896 ED 010625	(2,030)	(10,271)
CCP OIS R SOFR PUT JAN 25 003.880 ED 010925	(2,730)	(16,240)
CCP OIS R SOFR PUT JAN 25 003.850 ED 010625	(1,050)	(7,281)
CCP OIS R SOFR PUT JAN 25 003.840 ED 010625	(1,838)	(13,292)
CCP OIS R SOFR PUT JAN 25 003.900 ED 010625	(1,878)	(10,062)
CCP OIS R SOFR PUT JAN 25 003.890 ED 010625	(1,100)	(6,049)
CCP OIS R SOFR PUT JAN 25 003.933 ED 010225	(2,223)	(7,940)
CCP OIS R SOFR CALL JAN 25 003.900 ED 012325	(2,275)	(2,108)

CCP_OIS_R_SOFR_CALL_JAN_25_003.822_ED_012125	(2,118)	(1,058)
CCP_OIS_R_SOFR_CALL_JAN_25_003.875_ED_012125	(3,998)	(2,955)
CCP_OIS_R_SOFR_CALL_JAN_25_003.690_ED_011725	(1,908)	(216)
CCP_OIS_R_SOFR_CALL_JAN_25_003.700_ED_011625	(1,120)	(117)
CCP_OIS_R_SOFR_CALL_JAN_25_003.721_ED_011325	(1,650)	(126)
CCP_OIS_R_SOFR_CALL_JAN_25_003.663_ED_011325	(2,763)	(101)
CCP_OIS_R_SOFR_CALL_JAN_25_003.620_ED_011325	(1,080)	(23)
CCP_OIS_R_SOFR_CALL_JAN_25_003.496_ED_010625	(2,030)	-
CCP_OIS_R_SOFR_CALL_JAN_25_003.530_ED_010925	(2,730)	(2)
CCP_OIS_R_SOFR_CALL_JAN_25_003.500_ED_010625	(1,050)	-
CCP_OIS_R_SOFR_CALL_JAN_25_003.490_ED_010625	(1,838)	-
CCP_OIS_R_SOFR_CALL_JAN_25_003.500_ED_010625	(1,878)	-
CCP_OIS_R_SOFR_CALL_JAN_25_003.490_ED_010625	(1,100)	-
CCP_OIS_R_SOFR_CALL_JAN_25_003.533_ED_010225	(2,223)	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.28%_2034_SEP_16	-	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.28%_2034_SEP_16	-	63,974
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.51%_2034_SEP_04	-	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.51%_2034_SEP_04	-	63,162
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.53%_2034_SEP_04	-	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.53%_2034_SEP_04	-	48,665
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.56%_2034_AUG_28	-	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.56%_2034_AUG_28	-	50,091
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.59%_2034_AUG_19	-	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.59%_2034_AUG_19	-	43,116
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.85%_2034_AUG_05	-	16,338
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.85%_2034_AUG_05	-	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.72%_2034_AUG_07	-	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.72%_2034_AUG_07	-	9,797
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.62%_2052_NOV_15	(38,903)	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.62%_2052_NOV_15	32,799	519,984
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.69%_2052_NOV_15	(43,446)	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.69%_2052_NOV_15	-	156,240
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.75%_2029_DEC_18	(133,689)	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.75%_2029_DEC_18	-	89,211
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.99%_2034_JUL_02	-	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.99%_2034_JUL_02	-	8,526
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_4.06%_2034_JUL_02	-	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_4.06%_2034_JUL_02	-	1,388
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.5%_2054_JUN_20	-	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.5%_2054_JUN_20	435,009	1,499,242
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.0%_2025_DEC_18	-	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_3.0%_2025_DEC_18	153,265	411,647
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_1.0%_2026_DEC_15	-	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_1.0%_2026_DEC_15	80,702	1,093,163
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_1.75%_2027_JUN_15	-	-
CCP_IRS._R_USD-SOFR-COMPOUND_C_PAY_1.75%_2027_JUN_15	32,387	26,924
CCP_CDX._SP_UL_CDX.NA.IG.43_CM_REC_100BPS_2029_DEC_20	(1)	-

CCP_CDX. SP UL CDX.NA.IG.43 CM REC 100BPS 2029 DEC 20	13,637,359	13,592,673
CCP_CDS._SP UL BANK OF AMERICA REC 100BPS 2026 DEC 20	-	-
CCP_CDS. SP UL BANK OF AMERICA REC 100BPS 2026 DEC 20	20,371	21,160
CCP_CDX._SP UL CDX.NA.IG.41 CM REC 100BPS 2028 DEC 20	-	-
CCP_CDX. SP UL CDX.NA.IG.41 CM REC 100BPS 2028 DEC 20	34,954	58,412
CCP_CDS._SP UL VERIZON COMMUNI REC 100BPS 2028 DEC 20	(995)	-
CCP_CDS. SP UL VERIZON COMMUNI 1.000% 00BPS 2028 DEC 20	-	7,126
CCP_CDS._SP UL AT&T INC. CME REC 100BPS 2028 JUN 20	(4,680)	-
CCP_CDS. SP UL AT&T INC. CME 1.000% 00BPS 2028 JUN 20	-	8,337
CCP_CDS._SP UL VERIZON COMMUNI REC 100BPS 2028 JUN 20	(2,934)	-
CCP_CDS. SP UL VERIZON COMMUNI 1.000% 00BPS 2028 JUN 20	1,701	24,063
CCP_CDS._SP UL VERIZON COMMUNI REC 100BPS 2027 DEC 20	(2,228)	-
CCP_CDS. SP UL VERIZON COMMUNI REC 100BPS 2027 DEC 20	-	3,187
CCP_CDS._SP UL GENERAL ELECTRI REC 100BPS 2026 DEC 20	-	-
CCP_CDS. SP UL GENERAL ELECTRI 1.000% 00BPS 2026 DEC 20	6,984	10,131
CCP_CDS._SP UL FORD MOTOR COMP REC 500BPS 2026 DEC 20	-	-
CCP_CDS. SP UL FORD MOTOR COMP REC 500BPS 2026 DEC 20	125,112	83,363
CCP_CDS. SP UL AT&T INC. CME 1.000% 00BPS 2026 JUN 20	5,663	2,799
CCP_CDS._SP UL AT&T INC. CME REC 100BPS 2026 JUN 20	-	-
CCP_CDS._SP UL HESS CORPORATIO REC 100BPS 2026 JUN 20	(42,454)	-
CCP_CDS. SP UL HESS CORPORATIO REC 100BPS 2026 JUN 20	-	22,622
CCP_CDS._SP UL TECK RESOURCES REC 500BPS 2026 JUN 20	-	-
CCP_CDS. SP UL TECK RESOURCES REC 500BPS 2026 JUN 20	540,794	217,590
CCP_CDS._SP UL GE CME REC 100BPS 2026 JUN 20	-	-
CCP_CDS. SP UL GE CME 1.000% 00BPS 2026 JUN 20	51,079	68,842
CCP_OIS R SONIO PUT JAN 25 003.930 ED 010625	(837)	(4,416)
CCP_OIS R SONIO CALL JAN 25 003.640 ED 010625	(837)	-
CCP_IRS._R GBP-SONIA-COMPOUND PAY 3.75% 2034 SEP 18	(48,007)	-
CCP_IRS. R GBP-SONIA-COMPOUND PAY 3.75% 2034 SEP 18	-	94,017
CCP_IRS._P GBP-SONIA-COMPOUND REC 4.0% 2029 SEP 18	-	-
CCP_IRS. P GBP-SONIA-COMPOUND REC 4.0% 2029 SEP 18	556,500	(110,146)
CCP_IRS._P EUR-EURIBOR-REUTERS REC 2.38% 2034 DEC 31	-	-
CCP_IRS. P EUR-EURIBOR-REUTERS REC 2.38% 2034 DEC 31	-	738
CCP_IRS._R EUR-EURIBOR-REUTERS PAY 2.25% 2055 MAR 19	(2,373)	-
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.25% 2055 MAR 19	50,712	(230,126)
CCP_IRS._P EUR-EURIBOR-REUTERS REC 2.5% 2035 MAR 19	-	-
CCP_IRS. P EUR-EURIBOR-REUTERS REC 2.5% 2035 MAR 19	62,617	99,104
CCP_IRS P EUR006M CALL FEB 25 002.050 ED 021925	(9,737)	(1,785)
CCP_IRS P EUR003M CALL FEB 25 002.050 ED 021925	11,024	7,648
CCP_IRS P EUR006M PUT JAN 25 002.220 ED 010625	(1,213)	(6,603)
CCP_IRS P EUR006M CALL JAN 25 001.970 ED 010625	(1,213)	-
CCP_IRS._P EUR-EURIBOR-REUTERS REC 2.41% 2034 NOV 05	-	-
CCP_IRS. P EUR-EURIBOR-REUTERS REC 2.41% 2034 NOV 05	-	1,397
CCP_IRS._P EUR-EURIBOR-REUTERS REC 2.83% 2029 MAY 06	-	-
CCP_IRS. P EUR-EURIBOR-REUTERS REC 2.83% 2029 MAY 06	-	26,799
CCP_IRS._P EUR-EURIBOR-REUTERS REC 2.78% 2029 MAY 02	-	-
CCP_IRS. P EUR-EURIBOR-REUTERS REC 2.78% 2029 MAY 02	-	13,504

CCP_IRS._P EUR-EURIBOR-REUTERS REC 2.76% 2034 MAR 04	-	-
CCP_IRS. P EUR-EURIBOR-REUTERS REC 2.76% 2034 MAR 04	-	20,501
CCP_IRS._R EUR-EURIBOR-REUTERS PAY 0.0% 2053 MAR 17	-	-
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 0.0% 2053 MAR 17	-	2,410,071
CCP_CDS._SP UL BARCLAYS BANK P REC 100BPS 2025 DEC 20	-	-
CCP_CDS. SP UL BARCLAYS BANK P REC 100BPS 2025 DEC 20	2,898	3,407
CCP_CDS._SP UL ROLLS-ROYCE PLC REC 100BPS 2026 JUN 20	(102,171)	-
CCP_CDS. SP UL ROLLS-ROYCE PLC REC 100BPS 2026 JUN 20	-	11,561
CCP_CDS._SP UL ROLLS CME REC 100BPS 2025 DEC 20	(204,485)	-
CCP_CDS. SP UL ROLLS CME 1.000% 00BPS 2025 DEC 20	-	16,139
CCP_CDS._SP UL VOLKSWAGEN AKTI REC 100BPS 2028 JUN 20	-	-
CCP_CDS. SP UL VOLKSWAGEN AKTI REC 100BPS 2028 JUN 20	18,759	13,140
CCP_CDS._SP UL ROLLS-ROYCE PLC REC 100BPS 2025 JUN 20	(290,989)	-
CCP_CDS._SP UL ROLLS-ROYCE PLC REC 100BPS 2025 JUN 20	-	7,008
CCP_ZCS. P BRL-CDI 1D CME REC 9.84% 2027 JAN 04	-	(169,859)
CCP_ZCS. P BRL-CDI 1D CME REC 12.03% 2027 JAN 04	-	(408,538)
CCP_IRS. P AUD-BBR-BBSW 6M CME REC 4.25% 2030 MAR 19	348,695	255,307
SWAPS HSBC CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	(170,000)	(170,000)
SWAP/ISDA GOLDMAN INTL (GST) CASH COLLAT VAR RT 01/01/2049	(260,000)	(260,000)
SWAP COLLATERAL WITH CITIBANK	(9,575,000)	(9,575,000)
SWAP/ISDA BARCLAYS CASH COLLAT VAR RT 01/01/2049 DD 07/01/08	(50,000)	(50,000)
SWAP/ISDA BANK OF AMERICA (BOA 01/01/2049 DD 07/01/08	(30,000)	(30,000)
Total derivatives and other	5,046,080	(61,115,430)
Total other investments	67,272,109	(7,134,096)
PARTNERSHIP/JOINT VENTURE INTEREST		
TCI RE PARTNERS FUND III LP	1,180,889	1,411,101
TCI RE PARTNERS FUND II LP	1,185,448	2,197,788
STARWOOD GLOBAL OPP FD XI LP	52,362,831	67,104,835
STARWOOD DISTRESSED OPP FD XII	27,265,000	30,815,257
PIMCO BRAVO FUND ONSHORE FEEDER II LP	931,084	6,014,828
STARWOOD DISTRESSED OPPORTUNITY FUND IX GLOBAL	8,291,478	7,069,597
STARWOOD OPPORTUNITY FUND X	9,984,616	6,254,313
STARWOOD OPPORTUNITY FUND VIII	-	917,603
STARWOOD GLOBAL OPP FUND VII-A LP	1,649,178	758,487
BERTRAM FUND V	6,864,845	17,277,500
ARSENAL CAP PTNRS VI B LP	17,472,821	17,322,816
ROUNDTABLE HEALTHCARE PTNS VI LP	8,427,417	9,999,066
ADVENT INTERNATIONAL GPE X LP	13,595,298	18,109,956
FRAZIER LIFE SCIENCES XI LP	8,878,650	10,724,501
NB PINE PD IV	51,474,820	54,089,928
ROUNDTABLE HC PTNRS V	20,215,950	32,283,368
AG DIRECT LENDING III LP	69,000,000	37,763,233
NB PINE PRIVATE DEBT LP T ONE	-	367,477
NXT CAP SR LN FD V FDR LP	23,222,012	22,714,118
NB PINE PRIVATE DEBT LP T TWO	370,014	2,348,527

DOUBLELINE MTG OPP CYM ER LP	1,117,717	25,727,813
NB PRIVATE DEBT FUND III LP	60,966,130	71,858,903
AG DLI II LP	48,236,938	18,931,487
MBK PARTNERS FUND IV LP	44,538,715	87,271,527
ORION ENERGY COF II	24,503,538	23,813,271
GSO COF III CO-INVEST	5,262,021	2,457,757
PIMCO BRAVO FD III ONSHORE FEEDER TE LP	26,979,768	62,075,573
BLUE WATER II	59,446,220	79,562,410
FRAZIER HEALTHCARE GROWTH BUYOUT VIII	12,999,207	9,287,399
BERTRAM GROWTH CAPITAL III-A	1,418,687	19,201,803
FALCON STRATEGIC PARTNERS V LP	47,082,463	35,412,994
GSO CAPITAL OPP FUND III LP	17,954,211	22,089,897
MARATHON DISTRESSED CR FD LP	28,847,536	46,697,515
AG DIRECT LENDING FUND IV LP	71,250,000	67,002,206
MBK PARTNERS V LP	32,448,327	44,256,357
BRENTWOOD ASSOCIATES PE V LP	35,740,339	60,149,158
YUKON CAPITAL PARTNERS PARALLEL II LP	6,250,012	9,898,807
PROJECT LOCO	3,387,374	13,859,423
NXT CAPITAL SENIOR LOAN FUND II FEEDER FUND LP	-	690,290
MBK PARTNERS FUND III LP	1,007,867	7,550,923
HARBOURVEST PARTNERS VII-VENTURE FD LP	499,415	176,307
PANDA POWER FUND II	-	210
WHITE DEER ENERGY LP II	18,149,916	8,850,489
TOWERBROOK INVESTORS IV ONSHORE LP	12,330,812	28,153,636
MILL ROAD CAPITAL II L P	26,986,766	31,932,294
FALCON STRATEGIC PARTNERS IV	39,915,286	19,320,775
ADVENT INTERNATIONAL GPE VII-B LP	6,957,651	4,596,993
WINDJAMMER SENIOR EQUITY FD IV	9,934,028	34,826,142
PANDA POWER FUND	-	1,262,533
SK CAPITAL PARTNERS III LP	261,004	19,144,751
GSO CAPITAL OPP FUND II	12,295,199	2,199,799
ARLINGTON CAPITAL III	-	918,860
ROUNDTABLE HEALTHCARE PARTNERS III LLCC	1,985,726	23,198,014
PARTNERS GROUP RE SEC 2009 USD A LP	12,937,116	4,532,179
NEWBURY PARTNERS II	8,039,469	2,034,926
ADVENT INTL GPE VIII LP	28,524,284	43,109,486
FRAZIER LIFE SCIENCES VIII LP	9,981,310	10,237,289
ARSENAL CAPITAL IV-B LP	19,041,513	24,225,937
BCP ENERGY SERVICES FD LP	-	36,891,842
ROUNDTABLE HEALTHCARE PARTNERS IV LP	2,415,358	6,673,671
GSO ENERGY SELECT OPP FEEDER FD LP	4,899,167	6,197,392
DBL PARTNERS III LP	31,096,984	70,962,865
CRESTVIEW PARTNERS III TE LP	32,747,918	25,547,979
OAKTREE OPPORTUNITIES FUND VIII LP	587,154	33,385
SPLIT ROCK PARTNERS LP	2,489,716	1,607,760
VANTAGE POINT VENTURE PARTNER 2006(Q) LP	10,715,922	7,187,835
OAK INVEST PARTNERS XIII LP	16,115,913	17,526,122

NEWBURY EQUITY PARTNERS LP	7,851,191	554,320
SPLIT ROCK PARTNERS II LP	10,877,138	9,757,343
STRATEGIC PARTNERS FUND IV LP	24,826	1
TPG PARTNERS VI LP	9,763,679	370,117
CATALYST FUND LP II	13,325,680	42,572,085
SIGULER GUFF-BRIC OPP FUND II	13,879,584	526,321
TPG PARTNERS V LP	6,642,266	1
FRAZIER HEALTHCARE VI LP	20,091,668	2,770,286
WARBURG PINCUS PRIVATE EQUITY X LP	14,489,219	1,015,635
CMEA VENTURES VII	19,452,513	7,209,470
TPG ASIA V	5,433,879	1,764,306
DEVON PARK BIOVENTURES LP	311,645	2,065,249
HARBOURVEST PARTNERS VIII - VENTURE FUND LP	7,758,789	16,768,513
OAK INVEST PARTNERS XII LP	14,390,607	(20,924)
APOLLO INVESTMENT FUND VI	5,929,968	849,816
WARBURG PINCUS PE IX LP	7,599,599	112,794
TPG PARTNERS IV LTD PARTNERS	2,638,862	79,920
ARLINGTON CAPITAL PTNRS II LP	5,433,228	1
SIGULER GUFF BRIC OPPORTUNITIES FD LP	15,159,460	312,773
OAK INVEST PARTNERS XI LP	5,091,948	30,008
T3 PARTNERS II LP	5,022,110	169,727
OAK INV PARTNERS IX LP	4,956,328	5,463
HARBOUR VEST INTL PRIVATE EQ PARTNERS III LP	1,613,568	744
ENCAP ENERGY CAPITAL VIII LP	18,636,209	15,789,164
RHONE PARTNERS IV LP	25,381,605	17,701,250
CVC CAPITAL PARTNERS VI LP	23,556,964	42,319,556
HARBOURVEST INTL PEP V PTNRSHP FD LP	8,117,039	1
BLUE WATER ENERGY FUND 1-A LP	42,839,511	41,194,708
LUMINUS ENERGY PARTNERS LTD	1,153,899	1,164,516
ALPHADYNE INTERNATIONAL (ERISA) FUND LTD	31,021,781	108,792,860
BOSTON PARTNERS LONG/SHORT	19,464,625	59,097,895
ANCHORAGE CAPITAL PARTNERS OFFSHORE LTD	19,946,989	29,059,166
A & Q DIVERSIFIED NEUTRAL ALPHA LIMITED CLASS A1	72,815,667	227,388,753
ROCK CREEK EM	5,568,832	4,589,211
GOLDMAN SACHS INVESTMENT PARTNERS OFFSHORE LP	1	419,961
BLACKSTONE CENTURY AVENUE FUND LTD CLASS A SERIES 1	93,630,879	127,633,402
Total partnership/joint venture interest	1,720,588,807	2,246,753,695

COMMON/COLLECTIVE TRUSTS

COLLECTIVE US GOVT STIF 8BPS	16,566	16,566
COLLECTIVE US GOVT STIF 8BPS	284,889	284,889
COLLECTIVE US GOVT STIF 8BPS	13,083,775	13,083,775
COLLECTIVE US GOVT STIF 8BPS	5,048,636	5,048,636
COLLECTIVE US GOVT STIF 8BPS	163,345,216	163,345,216
COLLECTIVE US GOVT STIF 8BPS	833,383	833,383
COLLECTIVE US GOVT STIF 8BPS	1,913,227	1,913,227
COLLECTIVE US GOVT STIF 8BPS	26,482	26,482

COLLECTIVE US GOVT STIF 8BPS	499,684	499,684
COLLECTIVE US GOVT STIF 8BPS	31,282,125	31,282,125
COLLECTIVE US GOVT STIF 8BPS	9,974,291	9,974,291
COLLECTIVE US GOVT STIF 8BPS	7,438,864	7,438,864
COLLECTIVE US GOVT STIF 8BPS	259,054	259,054
COLLECTIVE US GOVT STIF 8BPS	12,126,654	12,126,654
COLLECTIVE US GOVT STIF 8BPS	467,536	467,536
COLLECTIVE US GOVT STIF 8BPS	2,258	2,258
COLLECTIVE US GOVT STIF 8BPS	6,402,523	6,402,523
COLLECTIVE US GOVT STIF 8BPS	2,678,913	2,678,913
COLLECTIVE US GOVT STIF 8BPS	8,348	8,348
COLLECTIVE US GOVT STIF 8BPS	40,000,000	40,000,000
COLLECTIVE US GOVT STIF 8BPS	5,460,861	5,460,861
Total common/collective trusts	301,153,286	301,153,286
Grand Total	\$ 8,348,818,602	\$ 8,560,971,776

Schedule SB Attachment (Form 5500)—2024 Plan Year
3M Employee Retirement Income Plan
EIN: 41-0417775 PN: 002

Schedule SB, line 32 — Schedule of Amortization Bases

Type of Base	Present Value of Installment	Date Established	Years Remaining	Amortization Installment
Shortfall	\$ 1,998,970,359	January 1, 2023	14	\$ 190,787,281
Shortfall	\$ 22,698,114	January 1, 2024	15	\$ 2,065,082

Due to the spinoff that occurred during the 2024 plan year the Shortfall Amortizations for 2024 were adjusted for a proportion of pre-spin and post-spin amortization installments. Due to software limitations with the electronic filing process, information filed electronically cannot be controlled by the Enrolled Actuary. The value shown in line 32a for Outstanding Balance could not be entered correctly without generating an error. To allow for a successful upload, an incorrect entry was made to the electronically filed Schedule SB. The correct value is shown in the signed Schedule SB.

Below are the annual installments going forward on a post-spinoff basis.

Type of Base	Present Value of Installment	Date Established	Years Remaining	Amortization Installment
Shortfall	\$ 1,848,783,280	January 1, 2023	14	\$ 176,453,009
Shortfall	\$ 20,992,758	January 1, 2024	15	\$ 1,909,928

Schedule SB Attachment (Form 5500) —2024 Plan Year

3M Employee Retirement Income Plan

EIN: 41-0417775 PN: 002

Schedule SB, Line 25—Change in Method

The plan sponsor requested Internal Revenue Service (IRS) approval of the funding method change due to the April 1, 2024 spinoff of the group of participants from the 3M Employee Retirement Income Plan ("3M ERIP") that created the Solventum Employee Retirement Income Plan ("Solventum ERIP") effective April 1, 2024.

The approach to calculating the minimum required contribution reflected in the 2024 Schedule SB is outlined below:

- The market value of assets and Funding Balances were prorated at January 1, 2024 based on the ratio of assets as determined by the 4044 valuation results as of April 1, 2024.
- The Value of Plan Assets calculation continues to use the prior two-year smoothing method.
- The Funding Target Liability for benefit accruals were allocated by participant to the Solventum ERIP and 3M ERIP.
- The Target Normal Cost for the 3M ERIP is equal to the sum of:
 - The benefits expected to be accrued from January 1, 2024, through December 31, 2024, among the 3M ERIP population, plus
 - The benefits expected to be accrued from January 1, 2024, through March 31, 2024, among the Solventum ERIP population, plus
 - The total PBGC premium (which is paid from trust assets) for the 3M EIP before plan spin-off, plus
 - Non-PBGC premium administrative expenses expected to be paid from trust assets for the entire plan from January 1, 2024, through March 31, 2024, plus administrative expenses expected to be paid from trust assets from April 1, 2024, through December 31, 2024, multiplied by the percentage of assets allocated to the 3M ERIP. The administrative expenses are assumed to be evenly distributed throughout the year.
- The pre-2024 Shortfall Amortization Charge for the 3M ERIP is equal to the sum of 3/12ths of the pre-2024 Shortfall Amortization Charge before the spin-off, plus a portion of the remaining 9/12ths, where the remaining Shortfall Amortization Charge is allocated between the ongoing 3M ERIP and Solventum ERIP based on a ratio of the Funding Shortfalls for each plan subsequent to the spin-off as determined based on the allocation of the Funding Target, Value of Plan Assets, and Prefunding Balances for each plan.
- The cost of the new 2024 Shortfall Amortization Charge for the 3M ERIP is based on the Funding Shortfall after the \$98,000,000 of prefunding balance was waived. Note that following the spin-off, the plan sponsor of the Solventum ERIP also waived \$227,000,000 of its allocated Prefunding Balance. The allocation percentages used in allocating the Funding Shortfall Amortization Installments were calculated before the Solventum ERIP waiver. As a result, the 2024 Shortfall Amortization Charge for the 3M ERIP would not be affected by the waiver of the Prefunding Balance in the Solventum ERIP.

Schedule SB Attachment (Form 5500) —2024 Plan Year
3M Employee Retirement Income Plan
EIN: 41-0417775 PN: 002

Schedule SB, line 24—Change in Actuarial Assumptions

The funding valuation reflects the following changes to non-prescribed assumptions:

- The salary increase assumption was changed to better reflect anticipated plan experience.
- The retirement rates for active participants were changed to better reflect anticipated plan experience.
- The termed vested benefit commencement age assumption was changed to better reflect anticipated plan experience.
- The termination rates were changed to better reflect anticipated plan experience.
- The percent married assumption was changed to better reflect anticipated plan experience.
- Optional form of benefit payment election percentages were changed to better reflect anticipated plan experience.

These changes to non-prescribed assumptions were made to better reflect anticipated plan experience and did not reduce the funding shortfall more than the thresholds stated in Internal Revenue Code Section 430(h)(5), so approval of the Commissioner is not required.