

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2024 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A	This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☐ a single-employer plan ☒ a DFE (specify) M ☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C	If the plan is a collectively-bargained plan, check here. ▶ ☐
D	Check box if filing under: ☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ ☐

Part II	Basic Plan Information—enter all requested information		
1a	Name of plan JOHNSON AND JOHNSON PENSION AND SAVINGS PLAN MASTER TRUST	1b	Three-digit plan number (PN) ▶ 015
		1c	Effective date of plan
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) JOHNSON AND JOHNSON ONE JOHNSON AND JOHNSON PLAZA NEW BRUNSWICK, NJ 08933	2b	Employer Identification Number (EIN) 22-1024240
		2c	Plan Sponsor's telephone number 800-565-0122
		2d	Business code (see instructions)

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

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

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

3a Plan administrator's name and address ☐ Same as Plan Sponsor PENSION COMMITTEE OF JOHNSON AND JOHNSON ONE JOHNSON AND JOHNSON PLAZA NEW BRUNSWICK, NJ 08933	3b Administrator's EIN 22-2941911 3c Administrator's telephone number 732-524-0400	
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN	
5 Total number of participants at the beginning of the plan year	5	
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits..... c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	6a(1) 6a(2) 6b 6c 6d 6e 6f 6g(1) 6g(2) 6h	
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7	

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

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

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

(4) ☒ **C** (Service Provider Information)

(5) ☒ **D** (DFE/Participating Plan Information)

(6) ☐ **G** (Financial Transaction Schedules)

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

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

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

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

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

Receipt Confirmation Code _____

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

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan JOHNSON AND JOHNSON PENSION AND SAVINGS PLAN MASTER TRUST	B Three-digit plan number (PN) ▶	015
C Plan sponsor's name as shown on line 2a of Form 5500 JOHNSON AND JOHNSON	D Employer Identification Number (EIN) 22-1024240	

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

WHITEHORSE CAPITAL PARTNERS

98-1535253

(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		3396991	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

TRUE WIND CAPITAL

4 EMBARCADERO CENTER
SUITE 2100
SAN FRANCISCO, CA 94111

(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		1536068	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

T ROWE

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		2006628	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)

STG PARTNERS

85-1749593

(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		4159510	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

STERLING

83-3534211

(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		2763286	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

STATE STREET RETIREE SERVICES

04-3516284

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21		369712	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

STATE STREET

04-2717102

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21		2603518	Yes ☒ No ☐	Yes ☒ No ☐		Yes ☒ No ☐

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

SSGA

04-2717102

(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 18 19		108513	Yes ☒ No ☐	Yes ☒ No ☐		Yes ☒ No ☐

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

SNYDER CAPITAL

101 MISSION ST
#1400
SAN FRANCISCO, CA 94105

(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		130379	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)

SIDLEY AUSTIN

787 7TH AVENUE
NEW YORK, NY 10019

(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		206103	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SCUPLTOR CAPITAL MANAGEMENT

84-2654421

(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		3791505	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

THE ROXBOROUGH GROUP

85-1648297

(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		924209	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)

PUGH CAPITAL

91-1522082

(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		80955	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PROSKAUER ROSE

13-1840454

(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		94784	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PRIMECAP

95-3868081

(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		3815365	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)

PORTFOLIO MANAGEMENT TECHNOLOGY

94-3058798

(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		37434	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PLANTE MORAN

38-1357951

(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		102350	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PITCHBOOK

20-8625316

(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		6398	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)

PIMCO

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		3346316	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PETERSHILL PARTNERS

20 FENCHURCH STREET 5TH FLOOR
LONDON, LONDON EC3M3BY GB GB

(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		2661154	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PENNYBACKER CAPITAL

83-4485907

(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		1463207	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)

PEMBERTON

6 ROUT DE TREVES
SENNINGERGBERG, SENNINGERBERG L-2633 LU

(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		2497920	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PATRON CAPITAL

ONE VINE STREET
LONDON, LONDON W1J0AH GB GB

(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		686082	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PARTHENON

84-3451940

(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		268198	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)

ORIGAMI CAPITAL PARTNERS

98-1455220

(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		1160795	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NISA

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		3304126	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NAUTIC CAPITAL

50 KENNEDY PLAZA
17TH FLOOR
PROVIDENCE, RI 02903

(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		2156287	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)

MORNINGSTAR

36-3297908

(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		20727	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MORGAN STANLEY

36-3145972

(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		3525624	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MERCER

14-1858498

(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?
11		794500	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)

MCELROY DEUTSCH MULVANEY CARPENTER

1300 MOUNT KEMBLE AVENUE
PO BOX 2075
MORRISTOWN, NJ 07962

(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		14743	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MCCONNELL VALDES

66-0226027

(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		7340	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MARATHON

95-4328983

(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		1273166	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)

M/C PARTNERS

53 STATE STREET
26TH FLOOR
BOSTON, MA 02109

(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		2102928	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LINDEN CAP PARTNERS

82-3341819

(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		560555	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

L CATTERTON

98-1504257

(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		4234846	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)

LADERA CAPITAL PARTNERS

900 S CAPITAL OF TEXAS HWY
STE 460
AUSTIN, TX 78746

(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		1017660	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LEGAL AND GENERAL

3275 BENNETT CREEK AVE
FREDERICK, MD 21704

(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		2257223	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

K&L GATES

599 LEXINGTON AVENUE
NEW YORK, NY 10022

(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		79796	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 TAIWAN

TAIPEI 101 TOWER 61F NO 7 SEC 5 XINYI ROAD
TAIPEI CITY, TAIPEI CITY 110615 TW

(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		10710	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

KINDERHOOK

83-3192893

(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		250344	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JP MORGAN

13-3004386

(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		3436311	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)

JOHNSON & JOHNSON

22-1024240

(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	PLAN SPONSOR	1469488	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ICG

PROCESSION HOUSE 55 LUDGATE HILL
LONDON, LONDON EC4M 7JW GB

(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		12748	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

HARVEY PARTNERS

20 WHITE PLAINS ROAD
SUITE 430
TARRYTOWN, NY 10591

(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		739592	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)

GROOM

1701 PENNSYLVANIA AVE
NW 1200
WASHINGTON, DC 20006

(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		275239	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

GREENBRIAR

555 THEODORE FREMD AVE
RYE, NY 10580

(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		2680709	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

GLP CAPITAL PARTNERS

85-1149529

(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		1344909	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)

GLOBAL INVESTMENT ADVISORS

04-1867445

(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		104521	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

GCP

100 WILSHIRE BLVD
SUITE 1400
SANTA MONICA, CA 90401

(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		2444089	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

FTV

84-2011604

(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		5806568	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)

FEDERATED

51-0316187

(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		674116	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

EVESTMENT

90-0905513

(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		16961	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

EPIC

1112 OCEAN DRIVE
MANHATTAN BEACH, CA 90026

(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		949694	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)

ECI 80 THE STRAND
LONDON, LONDON LP022465 GB

(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		2191323	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		4390395	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CROUD 101 6TH AVENUE
11TH FLOOR
NEW YORK, NY 10013

(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		160836	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)

CIEBA

1701 PENNSYLVANIA AVE
NW #1200
WASHINGTON, DC 20006

(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		11123	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CHARLESBANK TECH OPP

200 CLARENDON STREET
54TH STREET
BOSTON, MA 02116

(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		1336888	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CENTERBRIDGE PARTNERS

375 PARK AVENUE
11TH FLOOR
NEW YORK, NY 10152

(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		1645078	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)

CASTLE HALL

98-0585318

(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		24999	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CAPITAL

95-4154361

(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		980287	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CAMDEN PARTNERS

100 INTERNATIONAL DRIVE
SUITE 21200
BALTIMORE, MD 21202

(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		406329	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)

BVIP

84-3701765

(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		2292864	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BURGISS

111 RIVER STREET
10TH FLOOR
HOBOKEN, NJ 07030

(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		20992	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BLUE OWL

399 PARK AVE
NEW YORK, NY 10022

(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		178035	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)

BLOOMBERG

13-3417984

(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		64775	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BARROW HANLEY

75-2403190

(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		45004	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BANCO

66-0175278

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21		268442	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

02-3516284

(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		1463838	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BACKSTOP

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?
16		129900	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

AURORA CAPITAL PARTNERS

83-4361484

(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		2766983	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)

ATLAS CAP RESOURCES

100 NORTHFIELD STREET
GREENWICH, CT 06830

(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		1048530	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ARTISAN PARTNERS

875 E WISCONSIN AVENUE
SUITE 800
MILWAUKEE, WI 53202

(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		3470823	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ARROWSTREET

04-3472863

(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		2247183	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)

AON

ONE LIBERTY PLAZA
NEW YORK, NY 10006

(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		95288	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

AMPERSAND CAPITAL PARTNERS

ONE POST OFFICE SQUARE
SUITE 2900
BOSTON, MA 02109

(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		583643	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

AMERICAN INDUSTRIAL PARTNERS

83-3912071

(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		5491588	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)

AMA WATERWAYS LLC

4500 PARK GRANADA
CALABASAS, CA 91302

(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		551287	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ALIGHT

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?
15		7618749	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

GI PARTNERS

65 E 55TH STREET
NEW YORK, NY 10022

(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		1466951	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)

ABRY PARTNERS

98-1450551

(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		1334112	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

(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?
			Yes ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

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

(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?
			Yes ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection.
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan JOHNSON AND JOHNSON PENSION AND SAVINGS PLAN MASTER TRUST	B Three-digit plan number (PN) ► 015	
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 JOHNSON AND JOHNSON	D Employer Identification Number (EIN) 22-1024240	

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: RUSSELL LARGE CAP GROWTH			
b Name of sponsor of entity listed in (a): SSGA			
c EIN-PN 90-0337987-227	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 165138888	
a Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL LARGE CAP INDX			
b Name of sponsor of entity listed in (a): SSGA			
c EIN-PN 90-0337987-224	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 654317758	
a Name of MTIA, CCT, PSA, or 103-12 IE: GLOBAL EQUITY EX USA			
b Name of sponsor of entity listed in (a): SSGA			
c EIN-PN 32-6528132-016	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 115199308	
a Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL ALL CAP			
b Name of sponsor of entity listed in (a): SSGA			
c EIN-PN 90-0337987-232	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 4132332	
a Name of MTIA, CCT, PSA, or 103-12 IE: DURABLE CAPITAL OFFSHORE FUND			
b Name of sponsor of entity listed in (a): DURABLE			
c EIN-PN 98-1506144-000	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 897468482	
a Name of MTIA, CCT, PSA, or 103-12 IE: MARATHON LONDON NEW GLOBAL FUN			
b Name of sponsor of entity listed in (a): MARATHON			
c EIN-PN 35-7153517-000	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 49799583	
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 RETIREMENT PLAN OF JOHNSON & JOHNSON**b** Name of plan sponsor JOHNSON & JOHNSON**c** EIN-PN 22-1024240-001**a** Plan name RETIREMENT PLAN FOR UNION REPRESENTED EMPLOYEES**b** Name of plan sponsor JOHNSON & JOHNSON**c** EIN-PN 22-1024240-003**a** Plan name JOHNSON & JOHNSON RETIREMENT PLAN FOR PUERTO RICO EMPLOYEES**b** Name of plan sponsor JOHNSON & JOHNSON**c** EIN-PN 22-1024240-005**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 JOHNSON AND JOHNSON PENSION AND SAVINGS PLAN MASTER TRUST	B Three-digit plan number (PN) 015
C Plan sponsor's name as shown on line 2a of Form 5500 JOHNSON AND JOHNSON	D Employer Identification Number (EIN) 22-1024240

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	-82694384	-80956082
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	363689234	308097714
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	-632389918	-509962681
(2) U.S. Government securities	1c(2)	4925259900	7297252978
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	1581841011	838198320
(B) All other	1c(3)(B)	2302591407	1364388945
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	13227204	8610311
(B) Common	1c(4)(B)	6773199152	6448743050
(5) Partnership/joint venture interests	1c(5)	2091196489	2820788532
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)	4638913	4137947
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	3019591439	1876749871
(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)	90415389	49799583
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	1825368342	2227385856
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	79189360	69870909

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	22355123538	22723105253
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	352557894	546158848
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	352557894	546158848
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	22002565644	22176946405

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)	-45603036	
(B) U.S. Government securities.....	2b(1)(B)	100948761	
(C) Corporate debt instruments.....	2b(1)(C)		
(D) Loans (other than to participants).....	2b(1)(D)	137793881	
(E) Participant loans.....	2b(1)(E)		
(F) Other.....	2b(1)(F)	6963994	
(G) Total interest. Add lines 2b(1)(A) through (F).....	2b(1)(G)		200103600
(2) Dividends: (A) Preferred stock.....	2b(2)(A)	18095	
(B) Common stock.....	2b(2)(B)	78459827	
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	27859758	
(D) Total dividends. Add lines 2b(2)(A) , (B), and (C).....	2b(2)(D)		106337680
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds.....	2b(4)(A)	31182960099	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	30652222679	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result.....	2b(4)(C)		530737420
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate.....	2b(5)(A)		
(B) Other.....	2b(5)(B)	331928607	
(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)		256712866
(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)		-819874
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		66901112
c Other income	2c		-42669159
d Total income. Add all income amounts in column (b) and enter total	2d		1449232252

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		0
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees	2i(2)		
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	32527276	
(6) Bank or trust company trustee/custodial fees	2i(6)		
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	69905944	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		102433220
j Total expenses. Add all expense amounts in column (b) and enter total	2j		102433220

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		1346799032
l Transfers of assets:			
(1) To this plan	2l(1)		11937574544
(2) From this plan	2l(2)		13109992815

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

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

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

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 _____.

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
INTEREST BEARING CASH					
	STATE STREET BANK + TRUST CO	SHORT TERM INVESTMENT FUND	1.000	12/31/2030	
		176,749,352.66		176,749,352.66	176,749,352.66
JJDP	8611239B5	161,989,320.38		161,989,320.38	161,989,320.38
JJDQ	8611239B5	10,709,451.62		10,709,451.62	10,709,451.62
JJDR	8611239B5	4,050,580.66		4,050,580.66	4,050,580.66
		-----		-----	-----
		176,749,352.66		176,749,352.66	176,749,352.66

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

PLAN YEAR ENDING: 12/31/24

ASSET CATEGORY	UNITS	COST	CURRENT VALUE
INTEREST BEARING CASH	176,749,352.660	176,749,352.66	176,749,352.66
CERTIFICATES OF DEPOSIT	0.000	0.00	0.00
U.S. GOVERNMENT SECURITIES	0.000	0.00	0.00
CORP. DEBT INSTR. - PREFERRED	0.000	0.00	0.00
CORP. DEBT INSTR. - ALL OTHER	0.000	0.00	0.00
CORPORATE STOCKS - PREFERRED	0.000	0.00	0.00
CORPORATE STOCKS - COMMON	0.000	0.00	0.00
PARTN./JOINT VENTURE INTERESTS	0.000	0.00	0.00
REAL ESTATE-INCOME PRODUCING	0.000	0.00	0.00
REAL ESTATE-NON INC. PRODUCING	0.000	0.00	0.00
LOANS SECURED BY MTGES-RESID.	0.000	0.00	0.00
LOANS SECURED BY MTGES-COM'L	0.000	0.00	0.00
LOANS TO PARTIC. - MORTGAGES	0.000	0.00	0.00
LOANS TO PARTICIPANTS - OTHER	0.000	0.00	0.00
OTHER	0.000	0.00	0.00
COMMON/COLLECTIVE TRUSTS	0.000	0.00	0.00
POOLED SEPARATE ACCOUNTS	0.000	0.00	0.00
103-12 INVESTMENTS	0.000	0.00	0.00
REGISTERED INVESTMENT COMPANY	0.000	0.00	0.00
INSURANCE CO. GENERAL ACCOUNT	0.000	0.00	0.00
** ASSET CATEGORY NOT FOUND **	0.000	0.00	0.00
GRAND TOTALS	176,749,352.660	176,749,352.66	176,749,352.66

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

THIS IS A COMPOSITE REPORT FOR:

JJBE	PRIVATE CREDIT HOLDINGS
JJBH	CAMDEN
JJBK	UNION LDI POOL
JJBM	NISA - MGR CASH
JJBN	NISA EQUITY
JJBO	NISA SYNTHETIC EQUITY REBAL
JJBQ	NISA OVERLAY STRATEGY
JJBR	NISA SYNTHETIC FIXED INCOME
JJBV	PRIVATE CREDIT COINVESTMENT
JJBW	SSGA R1000 LARGE CAP VALUE
JJBX	SSGA R1000 LARGE CAP GROWTH
JJCA	REAL ASSETS HOLDINGS
JJCB	REAL ASSETS COINVESTMENT
JJCE	PIMCO DOMESTIC FIX INCOME
JJCF	FEDERATED
JJCK	REAL ASSET POOL
JJCN	HARVEY PARTNERS SMALL CAP
JJCO	SNYDER SMALL CAP CORE
JJCP	SSGA R2000 VALUE
JJCS	MORGAN STANLEY SCG
JJCU	NISA PRIVATE CREDIT OVE
JJCY	NISA STRIPS FUND
JJC5	WCM
JJC6	ARTISAN
JJC7	BARROW HANLEY
JJC8	NISA SYNTHETIC FIXED INCOME
JJC9	NISA INTL REBALANCING FUND
JJDA	CIPEF
JJDB	GLENROCK
JJDC	PRIVATE EQUITY POOL
JJDE	PRIVATE EQUITY HOLDINGS
JJDF	PRIVATE EQUITY COINVESTMENT
JJDG	BARROW HANLEY
JJDH	MARATHON
JJDJ	BAILLIE GIFFORD OVERSEAS LMTD
JJDK	PENSION ONLY- INTERNATIONAL
JJDL	DODGE & COX
JJDM	GENESIS
JJDN	TRANSITION ACCOUNT
JJD3	NISA PRIVATE CREDIT STRIPS
JJEC	PRIVATE CREDIT POOL
JJEK	PENSION ONLY CASH POOL
JJFK	HIGH YIELD POOL
JJHC	NISA POOL
JJHK	NISA REBALANCING POOL
JJIC	NISA PRIVATE CREDIT POOL
JJIK	NISA FIXED INCOME POOL
JJJC	NISA STRIPS POOL
JJJK	NISA INTL REBALANCING POOL
JJ7B	MORGAN STANLEY

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		JJ7D T.ROWE PRICE			
		JJ7F DODGE & COX			
		JJ7G HOTCHKIS & WILEY			
		JJ7I SSGA RUSSELL 1000			
		JJ8C LDI POOL			
		JJ8L LEGAL AND GENERAL			
		JJ8Y DODGE & COX LONG CORPORATE			
		JJ8Z PIMCO LONG CORPORATE			
		JJ80 GIA			
		JJ81 FEDERATED HIGH YIELD			
		JJ86 DURABLE			
		JJ87 PUGH CAPITAL			
		JJ9K PENSION ONLY-BALANCED			
		JJ9X ARROWSTREET			
		JJ91 JPM GF TAX RECLAIMS			
		JJ93 TRANSITION ACCOUNT DB EQUITY			
		JJ96 JP MORGAN			
		JJ97 BARROW HANLEY			
		JJ98 GOLDMAN SACHS			
		JJ99 PRIMECAP			

JJ2K

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PLAN YEAR ENDING: 12/31/24

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE

INTEREST BEARING CASH					

		AUSTRALIAN DOLLAR			
		119.59		75.11	74.04
JJDH	AUD	119.59		75.11	74.04
		CANADIAN DOLLAR			
		4,361.71		3,027.19	3,032.76
JJDH	CAD	4,361.71		3,027.19	3,032.76
		SWISS FRANC			
		57.85		68.01	63.83
JJDH	CHF	57.85		68.01	63.83
		EURO CURRENCY			
		802,469.67		824,206.45	818,521.78
JJDG	EUR	116,231.35		122,949.88	120,357.57
JJDH	EUR	12,009.28		0.00	0.00
JJDJ	EUR	638,873.67		663,808.17	661,553.72
JJDL	EUR	35,354.84		37,447.84	36,609.94
JJ7B	EUR	0.53		0.56	0.55
		POUND STERLING			
		0.16		0.20	0.20
JJDH	GBP	0.16		0.20	0.20
		HONG KONG DOLLAR			
		3.46		0.45	0.45
JJDH	HKD	3.46		0.45	0.45
		JAPANESE YEN			
		94,223,431.00		599,506.01	599,538.25
JJDH	JPY	94,223,431.00		599,506.01	599,538.25
		SOUTH KOREAN WON			
		2.00		0.00	0.00
JJDL	KRW	2.00		0.00	0.00
		NORWEGIAN KRONE			
		0.06		0.01	0.01
JJDH	NOK	0.06		0.01	0.01
		NEW ZEALAND DOLLAR			
		0.02		0.01	0.01
JJDH	NZD	0.02		0.01	0.01

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		RUSSIAN RUBLE			
		13,368,105.46	148,948.25		121,805.06
JJDG	RUB	13,368,105.46	148,948.25		121,805.06
		SWEDISH KRONA			
		29.95	2.73		2.71
JJDH	SEK	29.95	2.73		2.71
		SINGAPORE DOLLAR			
		31.89	23.64		23.38
JJDH	SGD	31.89	23.64		23.38
		NEW TAIWAN DOLLAR			
		1.00	0.03		0.03
JJDJ	TWD	1.00	0.03		0.03
		SOUTH AFRICAN RAND			
		0.01	0.00		0.00
JJDL	ZAR	0.01	0.00		0.00
		GOVERNMENT STIF 8	1.000	12/31/2030	
		12,623,712.49	12,623,712.49		12,623,712.49
JJ8Y	3839909A8	12,623,712.49	12,623,712.49		12,623,712.49
		BANC OF AMERICA SEURITIES LLC TBA CASH COLLATERAL USD			
		1,370,000.000	1,370,000.00		1,370,000.00
JJ8Z	63999B965	1,370,000.000	1,370,000.00		1,370,000.00
		STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	1.000	12/31/2030	
		347,389,903.67	347,389,903.67		347,389,903.67
JJBM	8611239B5	23,746,829.64	23,746,829.64		23,746,829.64
JJBN	8611239B5	31,266,157.42	31,266,157.42		31,266,157.42
JJB0	8611239B5	20,539,182.88	20,539,182.88		20,539,182.88
JJBQ	8611239B5	88,531,482.45	88,531,482.45		88,531,482.45
JJBR	8611239B5	0.17	0.17		0.17
JJCF	8611239B5	0.44	0.44		0.44
JJCN	8611239B5	16,837,257.14	16,837,257.14		16,837,257.14
JJCU	8611239B5	33,369,602.59	33,369,602.59		33,369,602.59
JJCY	8611239B5	4,443,341.45	4,443,341.45		4,443,341.45
JJC5	8611239B5	15,574,881.24	15,574,881.24		15,574,881.24
JJC8	8611239B5	20,947,565.14	20,947,565.14		20,947,565.14
JJC9	8611239B5	1,276,216.84	1,276,216.84		1,276,216.84
JJDH	8611239B5	2,232,770.78	2,232,770.78		2,232,770.78
JJDJ	8611239B5	4,658,574.65	4,658,574.65		4,658,574.65
JJDN	8611239B5	0.06	0.06		0.06
JJD3	8611239B5	119,450.34	119,450.34		119,450.34
JJ7B	8611239B5	17,339,684.28	17,339,684.28		17,339,684.28
JJ7D	8611239B5	3,865,857.27	3,865,857.27		3,865,857.27

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ7F	8611239B5	28,265,158.38	28,265,158.38		28,265,158.38
JJ7G	8611239B5	1.54	1.54		1.54
JJ7I	8611239B5	0.28	0.28		0.28
JJ8L	8611239B5	14,006,014.97	14,006,014.97		14,006,014.97
JJ8Z	8611239B5	288,681.82	288,681.82		288,681.82
JJ81	8611239B5	7,121,595.29	7,121,595.29		7,121,595.29
JJ86	8611239B5	2.70	2.70		2.70
JJ96	8611239B5	8,510,985.26	8,510,985.26		8,510,985.26
JJ99	8611239B5	4,448,608.65	4,448,608.65		4,448,608.65
	REVERSE REPO BANK OF AMERICA	REVERSE REPO	4.800	02/11/2025	
		-115,174,175.00	-115,174,175.00		-115,174,175.00
JJBQ	913ZLA004	-115,174,175.00	-115,174,175.00		-115,174,175.00
	REVERSE REPO MORGAN STANLEY		4.600	02/21/2025	
		-272,812,287.50	-272,812,287.50		-272,812,287.50
JJBQ	913ZLU000	-272,812,287.50	-272,812,287.50		-272,812,287.50
	REVERSE REPO MORGAN STANLEY		4.790	02/11/2025	
		-73,835,525.00	-73,835,525.00		-73,835,525.00
JJBQ	913ZLU000	-73,835,525.00	-73,835,525.00		-73,835,525.00
	REVERSE REPO MORGAN STANLEY		5.020	01/09/2025	
		-200,814,875.00	-200,814,875.00		-200,814,875.00
JJBQ	913ZLU000	-200,814,875.00	-200,814,875.00		-200,814,875.00
	REVERSE REPO PARIBAS		4.900	01/28/2025	
		-381,105,850.00	-381,105,850.00		-381,105,850.00
JJBQ	913ZLW006	-381,105,850.00	-381,105,850.00		-381,105,850.00
	GOLDMAN SACH AND CO	TBA CASH COLLATERAL			
		370,000.000	370,000.00		370,000.00
JJ8Z	918WRM905	370,000.000	370,000.00		370,000.00
	MORGAN STANLEY	TBA CASH COLLATERAL			
		400,000.000	400,000.00		400,000.00
JJ8Z	918WRQ906	400,000.000	400,000.00		400,000.00
	CCWFSXUS7 BMO HARRIS MGCC COC	CCWFSXUS7 BMO HARRIS MGCC COC			
		797,000.000	797,000.00		797,000.00
JJ8Z	924TWB902	797,000.000	797,000.00		797,000.00
	CCGSCHUS9 HSBC COC USD	CCGSCHUS9 HSBC COC USD			
		665,000.000	665,000.00		665,000.00
JJ8Z	927ALE906	665,000.000	665,000.00		665,000.00
	CCMYIIUS1 SWBC MORGAN STANLEY	SWAP CASH COLLATERAL USD			
		-4,620,000.000	-4,620,000.00		-4,620,000.00
JJ8Z	932VQA906	-4,620,000.000	-4,620,000.00		-4,620,000.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		CCGSCZUS9 GOLDMAN SACH COC	ICE CCP CCGSCZUS9 CASH COLL		
			1,312,000.000	1,312,000.00	1,312,000.00
JJ8Z	988AWA908		1,312,000.000	1,312,000.00	1,312,000.00
		SWAP BNP PARIBAS BOC	SWAP CASH COLLATERAL USD		
			-4,000,000.000	-4,000,000.00	-4,000,000.00
JJ8Z	996HWG900		-4,000,000.000	-4,000,000.00	-4,000,000.00
		SWAP CITIBANK BOC	SWAP CASH COLLATERAL USD		
			-1,380,000.000	-1,380,000.00	-1,380,000.00
JJBN	996HWL909		-870,000.000	-870,000.00	-870,000.00
JJ8Z	996HWL909		-510,000.000	-510,000.00	-510,000.00
		SWAP GOLDMAN SACHS BOC	SWAP CASH COLLATERAL USD		
			560,000.000	560,000.00	560,000.00
JJBN	996HWS904		-320,000.000	-320,000.00	-320,000.00
JJBN	996HWS904		1,190,000.000	1,190,000.00	1,190,000.00
JJ8Z	996HWS904		-310,000.000	-310,000.00	-310,000.00
			-579,856,482.510	-686,679,238.25	-686,712,033.83

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
U.S. GOVERNMENT SECURITIES					
JJ8Z	01F030629	FNMA TBA 30 YR 3	3.000	02/13/2055	
		3,300,000.00		2,805,515.63	2,799,024.69
		3,300,000.00		2,805,515.63	2,799,024.69
JJ8Z	01F032625	FNMA TBA 30 YR 3.5	3.500	02/15/2055	
		400,000.00		351,906.25	353,565.94
		400,000.00		351,906.25	353,565.94
JJ8Z	01F040628	FNMA TBA 30 YR 4	4.000	02/13/2055	
		53,100,000.00		48,825,242.20	48,527,822.38
		53,100,000.00		48,825,242.20	48,527,822.38
JJ8Z	01F042616	FNMA TBA 30 YR 4.5	4.500	01/15/2055	
		18,000,000.00		17,063,554.69	16,922,809.98
		18,000,000.00		17,063,554.69	16,922,809.98
JJ8Z	01F050627	FNMA TBA 30 YR 5	5.000	02/13/2055	
		71,200,000.00		69,926,187.50	68,658,656.26
		71,200,000.00		69,926,187.50	68,658,656.26
JJ8Z	01F052615	FNMA TBA 30 YR 5.5	5.500	01/15/2055	
		79,372,000.00		78,731,663.68	78,299,676.34
		79,372,000.00		78,731,663.68	78,299,676.34
JJ8Z	01F052623	FNMA TBA 30 YR 5.5	5.500	02/15/2055	
		43,603,000.00		42,805,882.66	42,983,260.53
		43,603,000.00		42,805,882.66	42,983,260.53
JJ8Z	3132DWJL8	FED HM LN PC POOL SD8367	FR 10/53 FIXED 5.5	5.500 10/01/2053	
		3,506,771.78		3,507,593.69	3,464,011.82
		3,506,771.78		3,507,593.69	3,464,011.82
JJ8Y	3132WWZZ8	FED HM LN PC POOL WA3259	FR 06/38 FIXED 3.82	3.820 06/01/2038	
		4,427,016.99		3,790,460.36	3,938,146.24
		4,427,016.99		3,790,460.36	3,938,146.24
JJ8Y	3132XEDE8	FED HM LN PC POOL WN0100	FR 06/37 FIXED 3.1	3.100 06/01/2037	
		7,873,000.00		6,414,957.30	6,498,820.13
		7,873,000.00		6,414,957.30	6,498,820.13
JJ8Y	3138LHCD4	FNMA POOL AN4567	FN 03/32 FIXED 3.48	3.480 03/01/2032	
		3,052,032.12		3,169,821.49	2,808,201.34
		3,052,032.12		3,169,821.49	2,808,201.34

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ8Y	3138LJMH0	FNMA POOL AN5759	FN 07/32 FIXED 3.29	3.290 07/01/2032	
		2,395,164.20	2,469,077.47		2,161,729.41
		2,395,164.20	2,469,077.47		2,161,729.41
JJ8Y	3138LJYV6	FNMA POOL AN6123	FN 08/32 FIXED 3.06	3.060 08/01/2032	
		3,346,000.00	3,336,066.56		2,952,935.48
		3,346,000.00	3,336,066.56		2,952,935.48
JJ8Y	3138LKZR1	FNMA POOL AN7051	FN 10/32 FIXED 3.17	3.170 10/01/2032	
		2,467,440.30	2,495,777.31		2,210,330.45
		2,467,440.30	2,495,777.31		2,210,330.45
JJ8Y	3138LK5Q6	FNMA POOL AN7154	FN 10/32 FIXED 3.205	3.205 10/01/2032	
		2,599,718.98	2,640,847.39		2,344,776.08
		2,599,718.98	2,640,847.39		2,344,776.08
JJ8Y	3138LLH65	FNMA POOL AN7452	FN 11/32 FIXED 3.12	3.120 11/01/2032	
		3,318,471.01	3,334,674.49		2,958,946.40
		3,318,471.01	3,334,674.49		2,958,946.40
JJ8Y	3140HTJV2	FNMA POOL BL2075	FN 04/34 FIXED 3.6	3.600 04/01/2034	
		1,890,223.91	1,946,339.94		1,724,564.42
		1,890,223.91	1,946,339.94		1,724,564.42
JJ8Y	3140HXWW6	FNMA POOL BL6060	FN 04/40 FIXED 2.455	2.455 04/01/2040	
		14,271,500.00	10,487,880.06		10,122,253.18
		14,271,500.00	10,487,880.06		10,122,253.18
JJ8Y	3140J7YS8	FNMA POOL BM3420	FN 01/33 VARIABLE	1.000 01/01/2033	
		10,063,993.65	10,065,566.15		9,046,423.05
		10,063,993.65	10,065,566.15		9,046,423.05
JJ8Y	3140LGDX7	FNMA POOL BS5517	FN 06/37 FIXED 3.56	3.560 06/01/2037	
		8,000,000.00	6,944,375.00		6,900,547.52
		8,000,000.00	6,944,375.00		6,900,547.52
JJ8Y	3140LGF98	FNMA POOL BS5591	FN 09/37 FIXED 3.85	3.850 09/01/2037	
		2,359,000.00	2,124,942.97		2,085,418.18
		2,359,000.00	2,124,942.97		2,085,418.18
JJ8Y	3140LGM58	FNMA POOL BS5779	FN 06/38 FIXED 3.95	3.950 06/01/2038	
		13,949,113.65	12,968,316.59		12,464,799.49
		13,949,113.65	12,968,316.59		12,464,799.49
JJ8Y	3142GCAF0	FED HM LN PC POOL WS0005	FR 04/39 FIXED 3.6	3.600 04/01/2039	
		28,362,000.00	24,373,593.75		23,978,936.80
		28,362,000.00	24,373,593.75		23,978,936.80

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		STRIP PRINC	11/44 0.00000	0.010 11/15/2044	
		46,010,000.00	18,665,666.92		17,564,706.28
JJCY	912803EK5	44,785,000.00	18,171,032.32		17,097,052.18
JJD3	912803EK5	1,225,000.00	494,634.60		467,654.10
		STRIP PRINC	02/45 0.00000	0.010 02/15/2045	
		77,940,000.00	30,640,264.03		29,417,047.74
JJCY	912803EL3	75,985,000.00	29,873,410.43		28,679,168.24
JJD3	912803EL3	1,955,000.00	766,853.60		737,879.50
		STRIP PRINC	08/45 0.00000	0.010 08/15/2045	
		45,840,000.00	18,227,734.60		16,890,829.37
JJCY	912803EP4	17,475,000.00	6,930,585.00		6,439,075.99
JJD3	912803EP4	210,000.00	83,286.00		77,379.45
JJ8L	912803EP4	28,155,000.00	11,213,863.60		10,374,373.93
		STRIP PRINC	02/46 0.00000	0.010 02/15/2046	
		58,835,000.00	22,232,849.66		21,103,839.74
JJCY	912803ER0	57,555,000.00	21,751,828.29		20,644,709.72
JJD3	912803ER0	1,280,000.00	481,021.37		459,130.02
		STRIP PRINC	05/46 0.00000	0.010 05/15/2046	
		195,440,000.00	73,523,327.17		69,140,781.44
JJCY	912803ET6	190,565,000.00	71,695,143.50		67,416,153.37
JJD3	912803ET6	4,875,000.00	1,828,183.67		1,724,628.07
		STRIP PRINC	08/46 0.00000	0.010 08/15/2046	
		76,355,000.00	28,541,786.16		26,675,365.24
JJCY	912803EU3	75,445,000.00	28,192,419.80		26,357,447.85
JJD3	912803EU3	910,000.00	349,366.36		317,917.39
		STRIP PRINC	11/46 0.00000	0.010 11/15/2046	
		113,810,000.00	41,409,297.15		39,283,681.62
JJCY	912803EV1	110,680,000.00	40,263,544.35		38,203,302.71
JJD3	912803EV1	3,130,000.00	1,145,752.80		1,080,378.91
		STRIP PRINC	02/47 0.00000	0.010 02/15/2047	
		53,265,000.00	19,349,129.92		18,103,285.81
JJCY	912803EW9	52,015,000.00	18,898,977.45		17,678,445.72
JJD3	912803EW9	1,250,000.00	450,152.47		424,840.09
		STRIP PRINC	05/47 0.00000	0.010 05/15/2047	
		112,585,000.00	41,013,150.89		37,854,122.42
JJCY	912803EY5	109,925,000.00	40,047,868.36		36,959,758.47
JJD3	912803EY5	2,660,000.00	965,282.53		894,363.95
		STRIP PRINC	08/47 0.00000	0.010 08/15/2047	
		233,275,000.00	84,646,213.02		77,436,902.94

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJCY	912803EZ2	228,165,000.00	82,800,211.10		75,740,610.69
JJD3	912803EZ2	5,110,000.00	1,846,001.92		1,696,292.25
	STRIP PRINC	11/47 0.00000	0.010	11/15/2047	
		279,240,000.00	99,374,076.43		91,664,439.36
JJCY	912803FA6	217,200,000.00	77,140,223.03		71,298,940.80
JJD3	912803FA6	4,815,000.00	1,698,862.12		1,580,591.16
JJ8L	912803FA6	57,225,000.00	20,534,991.28		18,784,907.40
	STRIP PRINC	02/48 0.00000	0.010	02/15/2048	
		201,510,000.00	70,884,281.95		65,069,787.55
JJCY	912803FB4	196,980,000.00	69,266,902.67		63,607,000.90
JJD3	912803FB4	4,530,000.00	1,617,379.28		1,462,786.65
	STRIP PRINC	05/48 0.00000	0.010	05/15/2048	
		114,665,000.00	40,100,691.95		36,569,622.27
JJCY	912803FD0	112,060,000.00	39,203,102.31		35,738,820.67
JJD3	912803FD0	2,605,000.00	897,589.64		830,801.60
	STRIP PRINC	08/48 0.00000	0.010	08/15/2048	
		266,030,000.00	90,423,809.56		83,863,132.26
JJCY	912803FE8	260,085,000.00	88,380,025.68		81,989,034.15
JJD3	912803FE8	5,945,000.00	2,043,783.88		1,874,098.11
	STRIP PRINC	11/48 0.00000	0.010	11/15/2048	
		273,240,000.00	89,888,556.46		85,306,590.90
JJCY	912803FF5	267,070,000.00	87,824,970.99		83,380,292.90
JJD3	912803FF5	6,170,000.00	2,063,585.47		1,926,298.00
	STRIP PRINC	02/49 0.00000	0.010	02/15/2049	
		360,295,000.00	121,913,023.94		111,267,854.78
JJCY	912803FG3	330,510,000.00	107,779,604.80		102,069,522.70
JJD3	912803FG3	7,920,000.00	2,647,227.25		2,445,888.54
JJ8Y	912803FG3	21,865,000.00	11,486,191.89		6,752,443.54
	STRIP PRINC	05/49 0.00000	0.010	05/15/2049	
		322,225,000.00	106,902,442.07		98,415,280.62
JJCY	912803FJ7	315,120,000.00	104,512,564.11		96,245,242.39
JJD3	912803FJ7	7,105,000.00	2,389,877.96		2,170,038.23
	STRIP PRINC	08/49 0.00000	0.010	08/15/2049	
		198,755,000.00	66,321,641.86		59,865,357.80
JJCY	912803FK4	194,440,000.00	64,904,281.50		58,565,672.16
JJD3	912803FK4	4,315,000.00	1,417,360.36		1,299,685.64
	STRIP PRINC	11/49 0.00000	0.010	11/15/2049	
		231,720,000.00	77,202,533.86		69,246,852.59
JJCY	912803FL2	226,720,000.00	75,571,221.30		67,752,660.19
JJD3	912803FL2	5,000,000.00	1,631,312.56		1,494,192.40

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		STRIP PRINC	02/50 0.00000	0.010 02/15/2050	
		533,290,000.00	173,674,685.57		157,908,128.92
JJCY	912803FM0	521,340,000.00	169,805,599.91		154,369,712.41
JJD3	912803FM0	11,950,000.00	3,869,085.66		3,538,416.51
		STRIP PRINC	08/50 0.00000	0.010 08/15/2050	
		159,124,000.00	49,408,943.38		46,088,901.31
JJCY	912803FR9	155,644,000.00	48,318,655.66		45,080,949.17
JJD3	912803FR9	3,480,000.00	1,090,287.72		1,007,952.14
		STRIP PRINC	11/50 0.00000	0.010 11/15/2050	
		705,545,000.00	222,369,700.41		202,524,956.61
JJCY	912803FT5	689,600,000.00	217,336,696.55		197,947,983.58
JJD3	912803FT5	15,945,000.00	5,033,003.86		4,576,973.03
		STRIP PRINC	02/51 0.00000	0.010 02/15/2051	
		442,685,000.00	138,512,811.79		125,777,273.58
JJCY	912803FV0	432,735,000.00	135,372,753.50		122,950,243.36
JJD3	912803FV0	9,950,000.00	3,140,058.29		2,827,030.22
		STRIP PRINC	05/51 0.00000	0.010 05/15/2051	
		397,050,000.00	121,036,540.37		112,148,003.36
JJCY	912803FY4	388,325,000.00	118,340,396.86		109,683,600.06
JJD3	912803FY4	8,725,000.00	2,696,143.51		2,464,403.30
		STRIP PRINC	08/51 0.00000	0.010 08/15/2051	
		685,870,000.00	205,650,171.97		191,112,469.75
JJCY	912803GA5	670,480,000.00	200,910,733.08		186,824,163.06
JJD3	912803GA5	15,390,000.00	4,739,438.89		4,288,306.69
		STRIP PRINC	11/51 0.00000	0.010 11/15/2051	
		334,555,000.00	103,225,169.72		92,275,029.71
JJCY	912803GC1	326,930,000.00	100,878,650.59		90,171,946.21
JJD3	912803GC1	7,625,000.00	2,346,519.13		2,103,083.50
		STRIP PRINC	02/52 0.00000	0.010 02/15/2052	
		561,060,000.00	168,694,193.75		153,547,074.37
JJCY	912803GE7	548,695,000.00	164,935,340.52		150,163,105.50
JJD3	912803GE7	12,365,000.00	3,758,853.23		3,383,968.87
		STRIP PRINC	05/52 0.00000	0.010 05/15/2052	
		636,205,000.00	188,512,632.11		173,123,831.04
JJCY	912803GH0	621,660,000.00	184,084,105.37		169,165,851.89
JJD3	912803GH0	14,545,000.00	4,428,526.74		3,957,979.15
		STRIP PRINC	08/52 0.00000	0.010 08/15/2052	
		344,730,000.00	100,433,404.45		92,988,580.23
JJCY	912803GK3	336,990,000.00	98,148,353.99		90,900,767.71

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJD3	912803GK3	7,740,000.00	2,285,050.46		2,087,812.52
	STRIP PRINC	02/53 0.00000	0.010	02/15/2053	
		423,133,000.00	126,933,187.70		112,768,046.07
JJCY	912803GP2	413,678,000.00	124,136,582.80		110,248,219.26
JJD3	912803GP2	9,455,000.00	2,796,604.90		2,519,826.81
	STRIP PRINC	05/53 0.00000	0.010	05/15/2053	
		713,746,000.00	212,034,464.92		188,720,673.40
JJCY	912803GS6	498,106,000.00	146,578,503.54		131,703,574.87
JJD3	912803GS6	11,430,000.00	3,410,264.91		3,022,191.78
JJ8Y	912803GS6	204,210,000.00	62,045,696.47		53,994,906.75
	STRIP PRINC	08/53 0.00000	0.010	08/15/2053	
		31,253,000.00	8,734,954.86		8,245,644.32
JJ8Y	912803GU1	31,253,000.00	8,734,954.86		8,245,644.32
	STRIP PRINC	02/54 0.00000	0.010	02/15/2054	
		370,330,000.00	107,722,481.01		96,650,571.35
JJCY	912803GY3	361,920,000.00	105,263,070.76		94,455,687.58
JJD3	912803GY3	8,410,000.00	2,459,410.25		2,194,883.77
	STRIP PRINC	05/54 0.00000	0.010	05/15/2054	
		565,665,000.00	159,694,447.37		146,925,419.83
JJCY	912803HB2	553,200,000.00	156,164,738.63		143,687,769.70
JJD3	912803HB2	12,465,000.00	3,529,708.74		3,237,650.13
	STRIP PRINC	08/54 0.00000	0.010	08/15/2054	
		464,125,000.00	134,418,580.01		119,128,704.22
JJCY	912803HD8	453,715,000.00	131,486,780.90		116,456,730.48
JJD3	912803HD8	10,410,000.00	2,931,799.11		2,671,973.74
	STRIP PRINC	08/44 0.00000	0.010	08/15/2044	
		22,390,000.00	9,345,195.67		8,730,292.46
JJCY	912803HE6	22,055,000.00	9,205,373.14		8,599,669.50
JJD3	912803HE6	335,000.00	139,822.53		130,622.96
	US TREASURY N/B	02/40 4.625	4.625	02/15/2040	
		19,100,000.00	20,232,528.16		18,820,960.84
JJ8L	912810QE1	19,100,000.00	20,232,528.16		18,820,960.84
	US TREASURY N/B	08/40 3.875	3.875	08/15/2040	
		37,105,000.00	35,824,687.48		33,423,488.28
JJ8L	912810QK7	37,105,000.00	35,824,687.48		33,423,488.28
	US TREASURY N/B	11/40 4.25	4.250	11/15/2040	
		12,525,000.00	12,634,018.65		11,783,774.38
JJ8L	912810QL5	12,525,000.00	12,634,018.65		11,783,774.38

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ8L	912810QS0	US TREASURY N/B 08/41 3.75 9,535,000.00	3.750	08/15/2041 8,981,392.71	8,396,759.38
		9,535,000.00		8,981,392.71	8,396,759.38
JJ8L	912810QT8	US TREASURY N/B 11/41 3.125 7,855,000.00	3.125	11/15/2041 6,759,588.59	6,327,877.56
		7,855,000.00		6,759,588.59	6,327,877.56
JJ8L	912810QX9	US TREASURY N/B 08/42 2.75 3,370,000.00	2.750	08/15/2042 2,712,202.85	2,534,740.24
		3,370,000.00		2,712,202.85	2,534,740.24
JJ8L	912810QY7	US TREASURY N/B 11/42 2.75 17,450,000.00	2.750	11/15/2042 14,005,392.90	13,056,144.44
		17,450,000.00		14,005,392.90	13,056,144.44
JJ8L	912810QZ4	US TREASURY N/B 02/43 3.125 8,440,000.00	3.125	02/15/2043 7,162,444.14	6,674,523.42
		8,440,000.00		7,162,444.14	6,674,523.42
JJ8L	912810RC4	US TREASURY N/B 08/43 3.625 4,615,000.00	3.625	08/15/2043 4,208,405.31	3,913,556.04
		4,615,000.00		4,208,405.31	3,913,556.04
JJ8L	912810RD2	US TREASURY N/B 11/43 3.75 13,950,000.00	3.750	11/15/2043 12,931,743.79	12,024,791.05
		13,950,000.00		12,931,743.79	12,024,791.05
JJ8L	912810RE0	US TREASURY N/B 02/44 3.625 27,850,000.00	3.625	02/15/2044 25,333,447.05	23,524,546.88
		27,850,000.00		25,333,447.05	23,524,546.88
JJ8Z	912810RG5	US TREASURY N/B 05/44 3.375 11,400,000.00	3.375	05/15/2044 9,388,078.13	9,249,585.97
		11,400,000.00		9,388,078.13	9,249,585.97
JJ8L	912810RH3	US TREASURY N/B 08/44 3.125 32,245,000.00	3.125	08/15/2044 28,100,850.37	25,070,487.50
		30,245,000.00		25,400,877.36	23,515,487.50
JJ8Z	912810RH3	2,000,000.00		2,699,973.01	1,555,000.00
JJ8Z	912810RK6	US TREASURY N/B 02/45 2.5 2,600,000.00	2.500	02/15/2045 2,146,578.13	1,806,085.94
		2,600,000.00		2,146,578.13	1,806,085.94
JJ8Z	912810RR1	TSY INFL IX N/B 02/46 1 133,218.00	1.000	02/15/2046 108,839.87	100,342.09
		133,218.00		108,839.87	100,342.09

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		US TREASURY N/B	08/46 2.25	2.250 08/15/2046	
		76,940,000.00	59,206,297.94		49,734,496.88
JJ8L	912810RT7	58,740,000.00	40,594,665.12		37,969,903.13
JJ8Z	912810RT7	18,200,000.00	18,611,632.82		11,764,593.75
		TSY INFL IX N/B	02/47 0.875	0.875 02/15/2047	
		1,176,867.00	976,071.57		851,391.13
JJ8Z	912810RW0	1,176,867.00	976,071.57		851,391.13
		US TREASURY N/B	05/47 3	3.000 05/15/2047	
		43,605,000.00	35,156,469.92		32,265,996.79
JJ8L	912810RX8	43,605,000.00	35,156,469.92		32,265,996.79
		US TREASURY N/B	11/47 2.75	2.750 11/15/2047	
		48,655,000.00	37,340,729.64		34,187,739.84
JJ8L	912810RZ3	48,655,000.00	37,340,729.64		34,187,739.84
		TSY INFL IX N/B	02/48 1	1.000 02/15/2048	
		2,816,088.00	2,539,371.99		2,073,343.52
JJ8Z	912810SB5	2,816,088.00	2,539,371.99		2,073,343.52
		US TREASURY N/B	05/48 3.125	3.125 05/15/2048	
		3,292,000.00	3,165,332.53		2,469,385.79
JJ8Z	912810SC3	3,292,000.00	3,165,332.53		2,469,385.79
		US TREASURY N/B	08/48 3	3.000 08/15/2048	
		17,780,000.00	20,998,066.92		13,004,403.13
JJ8Z	912810SD1	17,780,000.00	20,998,066.92		13,004,403.13
		US TREASURY N/B	11/48 3.375	3.375 11/15/2048	
		19,455,000.00	16,625,026.89		15,216,697.90
JJ8L	912810SE9	12,455,000.00	10,682,103.89		9,741,658.82
JJ8Z	912810SE9	7,000,000.00	5,942,923.00		5,475,039.08
		US TREASURY N/B	02/49 3	3.000 02/15/2049	
		24,300,000.00	19,457,122.83		17,705,777.28
JJ8L	912810SF6	14,200,000.00	11,366,088.92		10,346,585.90
JJ8Z	912810SF6	10,100,000.00	8,091,033.91		7,359,191.38
		TSY INFL IX N/B	02/49 1	1.000 02/15/2049	
		1,003,520.00	886,931.46		731,356.38
JJ8Z	912810SG4	1,003,520.00	886,931.46		731,356.38
		US TREASURY N/B	05/49 2.875	2.875 05/15/2049	
		1,400,000.00	1,136,687.89		993,945.32
JJ8Z	912810SH2	1,400,000.00	1,136,687.89		993,945.32

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		US TREASURY N/B	08/49 2.25	2.250 08/15/2049	
		42,460,000.00	29,484,659.29		26,331,834.38
JJ8L	912810SJ8	19,260,000.00	13,198,571.71		11,944,209.38
JJ8Z	912810SJ8	23,200,000.00	16,286,087.58		14,387,625.00
		US TREASURY N/B	11/49 2.375	2.375 11/15/2049	
		50,450,000.00	35,030,712.30		32,110,636.98
JJ8L	912810SK5	42,250,000.00	29,335,485.12		26,891,465.06
JJ8Z	912810SK5	8,200,000.00	5,695,227.18		5,219,171.92
		TSY INFL IX N/B	02/50 0.25	0.250 02/15/2050	
		491,108.00	367,006.90		286,407.05
JJ8Z	912810SM1	491,108.00	367,006.90		286,407.05
		US TREASURY N/B	08/50 1.375	1.375 08/15/2050	
		35,810,000.00	20,564,131.31		17,495,143.45
JJ8L	912810SP4	31,810,000.00	17,287,618.77		15,540,924.69
JJ8Z	912810SP4	4,000,000.00	3,276,512.54		1,954,218.76
		US TREASURY N/B	08/40 1.125	1.125 08/15/2040	
		4,480,000.00	2,835,623.20		2,674,525.01
JJ8L	912810SQ2	4,480,000.00	2,835,623.20		2,674,525.01
		US TREASURY N/B	11/50 1.625	1.625 11/15/2050	
		28,190,000.00	17,784,672.41		14,725,971.41
JJ8L	912810SS8	23,845,000.00	13,862,324.73		12,456,218.10
JJ8Z	912810SS8	4,345,000.00	3,922,347.68		2,269,753.31
		US TREASURY N/B	11/40 1.375	1.375 11/15/2040	
		1,090,000.00	716,721.74		675,459.38
JJ8L	912810ST6	1,090,000.00	716,721.74		675,459.38
		US TREASURY N/B	02/51 1.875	1.875 02/15/2051	
		58,965,000.00	42,509,875.22		32,849,954.59
JJ8L	912810SU3	36,965,000.00	22,902,632.41		20,593,548.23
JJ8Z	912810SU3	22,000,000.00	19,607,242.81		12,256,406.36
		TSY INFL IX N/B	02/51 0.125	0.125 02/15/2051	
		33,583,757.00	20,281,501.68		18,482,745.77
JJ8Z	912810SV1	33,583,757.00	20,281,501.68		18,482,745.77
		US TREASURY N/B	05/51 2.375	2.375 05/15/2051	
		22,455,000.00	17,755,871.02		14,144,895.81
JJ8L	912810SX7	16,565,000.00	11,558,160.73		10,434,655.94
JJ8Y	912810SX7	5,890,000.00	6,197,710.29		3,710,239.87
		US TREASURY N/B	05/41 2.25	2.250 05/15/2041	
		37,090,000.00	28,001,267.85		26,351,285.94

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ8L	912810SY5	37,090,000.00	28,001,267.85		26,351,285.94
	US TREASURY N/B	08/51 2	2.000	08/15/2051	
		34,010,000.00	21,682,157.65		19,469,396.57
JJ8L	912810SZ2	34,010,000.00	21,682,157.65		19,469,396.57
	US TREASURY N/B	11/51 1.875	1.875	11/15/2051	
		32,343,000.00	24,144,160.90		17,872,034.14
JJ8Y	912810TB4	4,735,000.00	4,543,137.75		2,616,457.40
JJ8Z	912810TB4	27,608,000.00	19,601,023.15		15,255,576.74
	US TREASURY N/B	11/41 2	2.000	11/15/2041	
		23,290,000.00	17,039,954.77		15,656,156.58
JJ8Z	912810TC2	23,290,000.00	17,039,954.77		15,656,156.58
	US TREASURY N/B	02/52 2.25	2.250	02/15/2052	
		80,651,000.00	55,001,680.56		48,982,880.78
JJ8L	912810TD0	26,555,000.00	16,330,200.96		16,128,013.28
JJ8Z	912810TD0	54,096,000.00	38,671,479.60		32,854,867.50
	TSY INFL IX N/B	02/52 0.125	0.125	02/15/2052	
		1,474,083.00	873,985.68		799,371.79
JJ8Z	912810TE8	1,474,083.00	873,985.68		799,371.79
	US TREASURY N/B	05/52 2.875	2.875	05/15/2052	
		40,415,000.00	32,643,655.11		28,312,602.15
JJ8L	912810TG3	28,055,000.00	21,835,727.90		19,653,842.72
JJ8Y	912810TG3	6,960,000.00	6,707,305.51		4,875,806.28
JJ8Z	912810TG3	5,400,000.00	4,100,621.70		3,782,953.15
	US TREASURY N/B	08/52 3	3.000	08/15/2052	
		14,500,000.00	12,300,225.92		10,421,308.63
JJ8Y	912810TJ7	6,500,000.00	5,510,424.80		4,671,621.11
JJ8Z	912810TJ7	8,000,000.00	6,789,801.12		5,749,687.52
	US TREASURY N/B	11/52 4	4.000	11/15/2052	
		12,150,000.00	11,746,198.97		10,601,349.58
JJ8L	912810TL2	12,150,000.00	11,746,198.97		10,601,349.58
	US TREASURY N/B	02/53 3.625	3.625	02/15/2053	
		32,275,000.00	29,794,071.34		26,267,563.56
JJ8Y	912810TN8	23,175,000.00	22,320,850.90		18,861,372.13
JJ8Z	912810TN8	9,100,000.00	7,473,220.44		7,406,191.43
	TSY INFL IX N/B	02/53 1.5	1.500	02/15/2053	
		5,097,072.00	4,857,111.52		4,083,623.52
JJ8Z	912810TP3	5,097,072.00	4,857,111.52		4,083,623.52

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ8Y	912810TR9	US TREASURY N/B 05/53 3.625 21,050,000.00	3.625	05/15/2053 19,857,358.99	17,140,949.32
		21,050,000.00		19,857,358.99	17,140,949.32
JJ8Z	912810TS7	US TREASURY N/B 05/43 3.875 37,700,000.00	3.875	05/15/2043 32,938,891.09	33,215,761.81
		37,700,000.00		32,938,891.09	33,215,761.81
JJ8L	912810TT5	US TREASURY N/B 08/53 4.125 126,383,000.00	4.125	08/15/2053 123,750,202.10	112,752,396.30
		85,000.00		82,892.30	75,832.62
		126,298,000.00		123,667,309.80	112,676,563.68
JJ8L	912810TU2	US TREASURY N/B 08/43 4.375 2,925,000.00	4.375	08/15/2043 2,811,590.83	2,755,098.63
		925,000.00		908,244.26	871,270.51
		2,000,000.00		1,903,346.57	1,883,828.12
JJ8Y	912810TV0	US TREASURY N/B 11/53 4.75 550,398,000.00	4.750	11/15/2053 598,461,210.63	545,410,018.13
		155,098,000.00		170,008,454.35	153,692,424.38
		395,300,000.00		428,452,756.28	391,717,593.75
JJ8L	912810TX6	US TREASURY N/B 02/54 4.25 91,051,000.00	4.250	02/15/2054 88,354,933.68	83,204,964.16
		16,720,000.00		15,987,967.56	15,279,206.17
		69,331,000.00		67,460,428.95	63,356,617.39
		5,000,000.00		4,906,537.17	4,569,140.60
JJ8Z	912810TY4	TSY INFL IX N/B 02/54 2.125 11,827,865.00	2.125	02/15/2054 11,891,272.30	10,953,700.73
		11,827,865.00		11,891,272.30	10,953,700.73
JJ8Y	912810TZ1	US TREASURY N/B 02/44 4.5 30,830,000.00	4.500	02/15/2044 30,280,565.98	29,457,101.56
		30,830,000.00		30,280,565.98	29,457,101.56
JJ8L	912810UA4	US TREASURY N/B 05/54 4.625 134,395,000.00	4.625	05/15/2054 136,415,082.50	130,804,133.60
		195,000.00		194,329.69	189,789.84
		63,500,000.00		64,570,195.32	61,803,359.38
		70,700,000.00		71,650,557.49	68,810,984.38
JJ8L	912810UB2	US TREASURY N/B 05/44 4.625 133,035,000.00	4.625	05/15/2044 131,922,417.41	129,106,310.16
		48,035,000.00		48,290,386.16	46,616,466.41
		85,000,000.00		83,632,031.25	82,489,843.75

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		US TREASURY N/B	08/54 4.25	4.250 08/15/2054	
		259,234,000.00	250,995,002.18		237,158,604.69
JJ8L	912810UC0	179,985,000.00	171,557,922.31		164,658,152.34
JJ8Y	912810UC0	54,149,000.00	55,099,270.20		49,537,874.22
JJ8Z	912810UC0	25,100,000.00	24,337,809.67		22,962,578.13
		US TREASURY N/B	08/44 4.125	4.125 08/15/2044	
		82,427,000.00	79,131,358.79		74,673,710.31
JJ8Y	912810UD8	82,427,000.00	79,131,358.79		74,673,710.31
		US TREASURY N/B	11/54 4.5	4.500 11/15/2054	
		9,300,000.00	8,951,250.00		8,882,953.13
JJ8Z	912810UE6	9,300,000.00	8,951,250.00		8,882,953.13
		US TREASURY N/B	11/44 4.625	4.625 11/15/2044	
		51,453,000.00	51,925,856.66		49,941,568.13
JJ8L	912810UF3	18,950,000.00	19,043,976.86		18,393,343.75
JJ8Y	912810UF3	32,503,000.00	32,881,879.80		31,548,224.38
		TSY INFL IX N/B	10/25 0.125	0.125 10/15/2025	
		973,224.00	944,763.06		961,930.92
JJ8Z	91282CAQ4	973,224.00	944,763.06		961,930.92
		TSY INFL IX N/B	07/31 0.125	0.125 07/15/2031	
		6,948,548.00	6,244,163.31		6,116,921.87
JJ8Z	91282CCM1	6,948,548.00	6,244,163.31		6,116,921.87
		US TREASURY N/B	08/31 1.25	1.250 08/15/2031	
		114,565,000.00	93,961,200.78		93,486,829.51
JJBQ	91282CCS8	114,565,000.00	93,961,200.78		93,486,829.51
		US TREASURY N/B	11/31 1.375	1.375 11/15/2031	
		114,405,000.00	94,294,746.09		93,481,398.62
JJBQ	91282CDJ7	114,405,000.00	94,294,746.09		93,481,398.62
		TSY INFL IX N/B	01/32 0.125	0.125 01/15/2032	
		1,366,452.00	1,224,224.29		1,184,581.64
JJ8Z	91282CDX6	1,366,452.00	1,224,224.29		1,184,581.64
		US TREASURY N/B	02/32 1.875	1.875 02/15/2032	
		109,530,000.00	93,725,163.28		92,120,720.20
JJBQ	91282CDY4	109,530,000.00	93,725,163.28		92,120,720.20
		US TREASURY N/B	05/32 2.875	2.875 05/15/2032	
		101,595,000.00	94,046,808.98		91,241,041.07
JJBQ	91282CEP2	101,595,000.00	94,046,808.98		91,241,041.07

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		TSY INFL IX N/B	07/32 0.625	0.625 07/15/2032	
		1,412,320.00	1,310,432.81		1,262,358.56
JJ8Z	91282CEZ0	1,412,320.00	1,310,432.81		1,262,358.56
		US TREASURY N/B	08/32 2.75	2.750 08/15/2032	
		102,050,000.00	93,403,654.30		90,501,607.68
JJBQ	91282CFF3	102,050,000.00	93,403,654.30		90,501,607.68
		US TREASURY N/B	11/32 4.125	4.125 11/15/2032	
		92,100,000.00	93,902,425.78		89,829,878.68
JJBQ	91282CFV8	92,100,000.00	93,902,425.78		89,829,878.68
		US TREASURY N/B	02/33 3.5	3.500 02/15/2033	
		95,880,000.00	93,175,884.38		89,202,107.57
JJBQ	91282CGM7	95,880,000.00	93,175,884.38		89,202,107.57
		TSY INFL IX N/B	01/34 1.75	1.750 01/15/2034	
		718,816.00	717,921.95		689,269.09
JJ8Z	91282CJY8	718,816.00	717,921.95		689,269.09
		TSY INFL IX N/B	07/34 1.875	1.875 07/15/2034	
		603,576.00	610,917.05		585,002.86
JJ8Z	91282CLE9	603,576.00	610,917.05		585,002.86
		US TREASURY N/B	11/34 4.25	4.250 11/15/2034	
		13,030,000.00	12,960,476.68		12,694,070.31
JJ8L	91282CLW9	13,030,000.00	12,960,476.68		12,694,070.31
		TSY INFL IX N/B	07/28 0.75	0.750 07/15/2028	
		0.00	0.00		0.00
JJ8Z	912828Y38	0.00	0.00		0.00
		STRIPS	05/35 0.00000	0.010 05/15/2035	
		44,820,000.00	27,859,119.45		27,361,570.18
JJBQ	912833X88	44,820,000.00	27,859,119.45		27,361,570.18
		STRIPS	11/35 0.00000	0.010 11/15/2035	
		74,300,000.00	45,239,510.00		44,211,857.62
JJBQ	912833X96	74,300,000.00	45,239,510.00		44,211,857.62
		STRIPS	05/36 0.00000	0.010 05/15/2036	
		46,875,000.00	27,840,508.05		27,157,024.69
JJBQ	912833Y20	46,875,000.00	27,840,508.05		27,157,024.69
		STRIPS	11/36 0.00000	0.010 11/15/2036	
		53,845,000.00	32,433,629.40		30,376,711.67
JJBQ	912833Y38	53,845,000.00	32,433,629.40		30,376,711.67

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		STRIPS	05/37 0.00000	0.010 05/15/2037	
		26,240,000.00	15,162,784.00		14,383,838.84
JJBQ	912833Y46	26,240,000.00	15,162,784.00		14,383,838.84
		STRIPS	08/37 0.00000	0.010 08/15/2037	
		25,955,000.00	14,943,591.25		14,032,331.44
JJBQ	912833Z52	25,955,000.00	14,943,591.25		14,032,331.44
		STRIPS	02/33 0.00000	0.010 02/15/2033	
		27,930,000.00	19,851,806.10		19,047,027.45
JJBQ	9128334V9	27,930,000.00	19,851,806.10		19,047,027.45
		STRIPS	02/34 0.00000	0.010 02/15/2034	
		68,330,000.00	44,732,839.90		44,344,124.88
JJBQ	9128334X5	68,330,000.00	44,732,839.90		44,344,124.88
		STRIPS	08/34 0.00000	0.010 08/15/2034	
		69,740,000.00	44,745,709.80		44,161,532.03
JJBQ	9128334Y3	69,740,000.00	44,745,709.80		44,161,532.03
		STRIPS	02/35 0.00000	0.010 02/15/2035	
		29,780,000.00	19,779,280.40		18,390,233.69
JJBQ	9128334Z0	29,780,000.00	19,779,280.40		18,390,233.69
		STRIPS	08/35 0.00000	0.010 08/15/2035	
		21,085,000.00	12,730,279.60		12,707,932.24
JJBQ	9128335A4	21,085,000.00	12,730,279.60		12,707,932.24
		STRIPS	02/36 0.00000	0.010 02/15/2036	
		24,785,000.00	15,145,122.10		14,556,952.73
JJBQ	9128335B2	24,785,000.00	15,145,122.10		14,556,952.73
		STRIPS	08/36 0.00000	0.010 08/15/2036	
		22,045,000.00	12,697,038.20		12,580,408.91
JJBQ	9128337E4	22,045,000.00	12,697,038.20		12,580,408.91
		STRIPS	11/34 0.00000	0.010 11/15/2034	
		49,970,000.00	32,572,630.30		31,253,649.05
JJBQ	9128337W4	49,970,000.00	32,572,630.30		31,253,649.05
		STRIPS	11/37 0.00000	0.010 11/15/2037	
		26,830,000.00	15,175,316.30		14,302,941.80
JJBQ	912834AD0	26,830,000.00	15,175,316.30		14,302,941.80
		STRIPS	05/38 0.00000	0.010 05/15/2038	
		26,910,000.00	14,962,767.30		13,989,210.05
JJBQ	912834AE8	26,910,000.00	14,962,767.30		13,989,210.05

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		STRIPS	08/38 0.00000	0.010 08/15/2038	
		27,205,000.00	14,933,912.70		13,926,468.29
JJBQ	912834AT5	27,205,000.00	14,933,912.70		13,926,468.29
		STRIPS	02/52 0.00000	0.010 02/15/2052	
		40,605,000.00	12,635,465.75		10,814,915.58
JJCY	912834B56	39,460,000.00	12,297,406.20		10,509,951.21
JJD3	912834B56	1,145,000.00	338,059.55		304,964.37
		STRIPS	05/52 0.00000	0.010 05/15/2052	
		21,015,000.00	6,548,399.30		5,557,087.66
JJCY	912834C55	20,760,000.00	6,468,773.00		5,489,656.90
JJD3	912834C55	255,000.00	79,626.30		67,430.76
		STRIPS	11/38 0.00000	0.010 11/15/2038	
		27,615,000.00	14,969,815.35		13,937,768.79
JJBQ	912834DU9	27,615,000.00	14,969,815.35		13,937,768.79
		STRIPS	05/39 0.00000	0.010 05/15/2039	
		28,270,000.00	14,940,412.30		13,820,687.07
JJBQ	912834DV7	28,270,000.00	14,940,412.30		13,820,687.07
		STRIPS	08/39 0.00000	0.010 08/15/2039	
		28,550,000.00	14,921,657.50		13,730,730.79
JJBQ	912834EP9	28,550,000.00	14,921,657.50		13,730,730.79
		STRIPS	11/39 0.00000	0.010 11/15/2039	
		28,995,000.00	14,938,803.90		13,779,711.67
JJBQ	912834EV6	28,995,000.00	14,938,803.90		13,779,711.67
		STRIPS	05/40 0.00000	0.010 05/15/2040	
		29,820,000.00	14,956,221.00		13,758,580.32
JJBQ	912834HV3	29,820,000.00	14,956,221.00		13,758,580.32
		STRIPS	05/45 0.00000	0.010 05/15/2045	
		58,835,000.00	21,391,124.73		21,132,182.91
JJCY	912834KB3	57,345,000.00	20,814,617.23		20,597,009.08
JJD3	912834KB3	1,490,000.00	576,507.50		535,173.83
		STRIPS	02/45 0.00000	0.010 02/15/2045	
		104,910,000.00	39,001,432.21		38,116,221.18
JJCY	912834PH5	102,655,000.00	38,113,231.99		37,296,927.70
JJD3	912834PH5	2,255,000.00	888,200.22		819,293.48
		STRIPS	08/45 0.00000	0.010 08/15/2045	
		72,595,000.00	26,172,250.11		25,709,627.42
JJCY	912834PM4	70,965,000.00	25,550,319.51		25,132,360.49
JJD3	912834PM4	1,630,000.00	621,930.60		577,266.93

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		STRIPS	11/45 0.00000	0.010 11/15/2045	
		95,355,000.00	34,368,446.44		33,370,409.11
JJCY	912834PT9	93,125,000.00	33,517,477.34		32,589,998.93
JJD3	912834PT9	2,230,000.00	850,969.10		780,410.18
		STRIPS	02/46 0.00000	0.010 02/15/2046	
		85,860,000.00	30,519,559.47		29,668,535.77
JJCY	912834PZ5	83,825,000.00	29,759,446.72		28,965,350.70
JJD3	912834PZ5	2,035,000.00	760,112.75		703,185.07
		STRIPS	05/46 0.00000	0.010 05/15/2046	
		113,440,000.00	39,927,025.86		38,716,995.99
JJCY	912834QH4	111,130,000.00	39,070,056.06		37,928,594.54
JJD3	912834QH4	2,310,000.00	856,969.80		788,401.45
		STRIPS	08/46 0.00000	0.010 08/15/2046	
		68,295,000.00	24,369,847.54		23,027,320.18
JJCY	912834QP6	67,265,000.00	23,984,029.54		22,680,030.63
JJD3	912834QP6	1,030,000.00	385,818.00		347,289.55
		STRIPS	11/46 0.00000	0.010 11/15/2046	
		82,820,000.00	28,463,266.04		27,633,442.10
JJCY	912834QV3	80,665,000.00	27,683,207.19		26,914,412.06
JJD3	912834QV3	2,155,000.00	780,058.85		719,030.04
		STRIPS	02/47 0.00000	0.010 02/15/2047	
		115,770,000.00	39,994,536.77		38,103,183.29
JJCY	912834RB6	113,230,000.00	39,084,010.27		37,267,197.41
JJD3	912834RB6	2,540,000.00	910,526.50		835,985.88
		STRIPS	05/47 0.00000	0.010 05/15/2047	
		73,370,000.00	24,659,214.87		23,906,783.95
JJCY	912834RK6	71,865,000.00	24,124,072.51		23,416,396.74
JJD3	912834RK6	1,505,000.00	535,142.36		490,387.21
		STRIPS	08/47 0.00000	0.010 08/15/2047	
		45,905,000.00	15,082,382.86		14,771,350.38
JJCY	912834RR1	44,750,000.00	14,674,887.66		14,399,693.49
JJD3	912834RR1	1,155,000.00	407,495.20		371,656.89
		STRIPS	11/47 0.00000	0.010 11/15/2047	
		58,695,000.00	19,708,578.96		18,666,224.39
JJCY	912834SZ2	57,210,000.00	19,189,592.56		18,193,963.67
JJD3	912834SZ2	1,485,000.00	518,986.40		472,260.72
		STRIPS	02/48 0.00000	0.010 02/15/2048	
		70,775,000.00	23,248,434.62		22,221,676.88
JJCY	912834TF5	69,150,000.00	22,693,063.67		21,711,465.29

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJD3	912834TF5	1,625,000.00	555,370.95		510,211.59
	STRIPS	05/48 0.00000	0.010	05/15/2048	
		82,395,000.00	26,750,580.55		25,541,780.95
JJCY	912834TP3	80,585,000.00	26,133,046.07		24,980,695.65
JJD3	912834TP3	1,810,000.00	617,534.48		561,085.30
	STRIPS	08/48 0.00000	0.010	08/15/2048	
		58,795,000.00	19,127,201.68		17,986,010.20
JJCY	912834TV0	57,275,000.00	18,622,966.68		17,521,026.18
JJD3	912834TV0	1,520,000.00	504,235.00		464,984.02
	STRIPS	11/48 0.00000	0.010	11/15/2048	
		33,460,000.00	10,791,798.95		10,136,945.91
JJCY	912834UB2	33,025,000.00	10,643,163.75		10,005,159.55
JJD3	912834UB2	435,000.00	148,635.20		131,786.36
	STRIPS	02/49 0.00000	0.010	02/15/2049	
		66,060,000.00	20,940,242.27		19,700,779.17
JJCY	912834UH9	64,915,000.00	20,553,637.32		19,359,310.93
JJD3	912834UH9	1,145,000.00	386,604.95		341,468.24
	STRIPS	05/49 0.00000	0.010	05/15/2049	
		60,015,000.00	18,603,025.10		17,746,859.80
JJCY	912834UR7	58,210,000.00	18,021,879.95		17,213,108.54
JJD3	912834UR7	1,805,000.00	581,145.15		533,751.26
	STRIPS	08/49 0.00000	0.010	08/15/2049	
		60,645,000.00	18,965,272.73		17,726,096.86
JJCY	912834UY2	59,135,000.00	18,481,128.03		17,284,734.73
JJD3	912834UY2	1,510,000.00	484,144.70		441,362.13
	STRIPS	11/49 0.00000	0.010	11/15/2049	
		16,615,000.00	5,188,535.40		4,794,922.35
JJCY	912834VE5	16,400,000.00	5,116,626.50		4,732,875.51
JJD3	912834VE5	215,000.00	71,908.90		62,046.84
	STRIPS	02/50 0.00000	0.010	02/15/2050	
		49,130,000.00	15,151,963.02		14,082,120.11
JJCY	912834VM7	47,970,000.00	14,783,989.06		13,749,629.59
JJD3	912834VM7	1,160,000.00	367,973.96		332,490.52
	STRIPS	05/50 0.00000	0.010	05/15/2050	
		51,790,000.00	15,912,843.95		14,686,714.37
JJCY	912834VV7	50,690,000.00	15,566,631.80		14,374,774.11
JJD3	912834VV7	1,100,000.00	346,212.15		311,940.26
	STRIPS	08/50 0.00000	0.010	08/15/2050	
		71,130,000.00	22,297,678.48		19,915,671.62

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJCY	912834WC8	69,440,000.00	21,772,626.63		19,442,488.93
JJD3	912834WC8	1,690,000.00	525,051.85		473,182.69
	STRIPS	11/50 0.00000	0.010	11/15/2050	
		13,650,000.00	4,348,074.40		3,775,674.49
JJCY	912834WJ3	13,445,000.00	4,281,825.55		3,718,970.22
JJD3	912834WJ3	205,000.00	66,248.85		56,704.27
	STRIPS	02/51 0.00000	0.010	02/15/2051	
		16,375,000.00	5,240,214.67		4,482,426.84
JJCY	912834WR5	16,025,000.00	5,131,814.27		4,386,619.24
JJD3	912834WR5	350,000.00	108,400.40		95,807.60
	STRIPS	05/51 0.00000	0.010	05/15/2051	
		14,780,000.00	4,430,501.47		4,013,711.34
JJCY	912834WZ7	14,260,000.00	4,277,024.75		3,872,498.22
JJD3	912834WZ7	520,000.00	153,476.72		141,213.12
	STRIPS	08/51 0.00000	0.010	08/15/2051	
		16,615,000.00	4,795,879.90		4,474,941.38
JJCY	912834XG8	16,370,000.00	4,722,339.30		4,408,955.18
JJD3	912834XG8	245,000.00	73,540.60		65,986.20
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		16,899,295,960.59	7,858,052,147.72		7,297,252,978.03

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
CORP. DEBT INSTR. - PREFERRED					
JJ8L	00115AAM1	AEP TRANSMISSION CO LLC	SR UNSECURED 04/50 3.65	3.650 04/01/2050	
			340,000.00	311,578.26	245,974.56
			340,000.00	311,578.26	245,974.56
JJ8Z	001306AC3	AHS HOSPITAL CORP	SR UNSECURED 07/51 2.78	2.780 07/01/2051	
			1,200,000.00	1,200,000.00	737,381.34
			1,200,000.00	1,200,000.00	737,381.34
JJ8Z	002824BH2	ABBOTT LABORATORIES	SR UNSECURED 11/46 4.9	4.900 11/30/2046	
			1,600,000.00	1,785,904.00	1,495,080.02
			1,600,000.00	1,785,904.00	1,495,080.02
JJ8Z	00287YAM1	ABBVIE INC	SR UNSECURED 11/42 4.4	4.400 11/06/2042	
			100,000.00	93,381.00	86,689.67
			100,000.00	93,381.00	86,689.67
JJ8Z	00287YAS8	ABBVIE INC	SR UNSECURED 05/45 4.7	4.700 05/14/2045	
			500,000.00	545,115.00	441,743.82
			500,000.00	545,115.00	441,743.82
JJ8L	00287YAW9	ABBVIE INC	SR UNSECURED 05/46 4.45	4.450 05/14/2046	
			2,195,000.00	2,099,625.96	1,868,253.18
			395,000.00	315,120.96	336,200.46
JJ8Z	00287YAW9		1,800,000.00	1,784,505.00	1,532,052.72
JJ8L	00287YBD0	ABBVIE INC	SR UNSECURED 11/48 4.875	4.875 11/14/2048	
			2,365,000.00	2,351,635.50	2,126,640.19
			765,000.00	768,547.50	687,898.41
JJ8Z	00287YBD0		1,600,000.00	1,583,088.00	1,438,741.78
JJ8L	00287YCA5	ABBVIE INC	SR UNSECURED 11/39 4.05	4.050 11/21/2039	
			5,345,000.00	5,105,688.93	4,571,622.65
			5,345,000.00	5,105,688.93	4,571,622.65
JJ8L	00287YDA4	ABBVIE INC	SR UNSECURED 06/44 4.85	4.850 06/15/2044	
			3,290,000.00	3,664,278.46	2,986,329.18
			1,790,000.00	1,876,443.46	1,624,780.92
JJ8Z	00287YDA4		1,500,000.00	1,787,835.00	1,361,548.26
JJ8Z	00287YDB2	ABBVIE INC	SR UNSECURED 03/45 4.75	4.750 03/15/2045	
			1,100,000.00	1,294,194.00	982,066.33
			1,100,000.00	1,294,194.00	982,066.33
		ABBVIE INC	SR UNSECURED 03/44 5.35	5.350 03/15/2044	
			1,460,000.00	1,456,657.49	1,424,873.25

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8L	00287YDV8	1,460,000.00		1,456,657.49	1,424,873.25
	ABBVIE INC	SR UNSECURED 03/64 5.5	5.500	03/15/2064	
		2,915,000.00		2,904,782.30	2,789,557.99
JJ8L	00287YDX4	2,915,000.00		2,904,782.30	2,789,557.99
	ABU DHABI NATIONAL ENERG	SR UNSECURED 144A 03/37 4.75	4.750	03/09/2037	
		1,600,000.00		1,587,776.00	1,497,248.00
JJ8Z	00388WAP6	1,600,000.00		1,587,776.00	1,497,248.00
	CHUBB INA HOLDINGS LLC	COMPANY GUAR 11/45 4.35	4.350	11/03/2045	
		5,350,000.00		6,528,902.18	4,562,887.62
JJ8Y	00440EAW7	5,350,000.00		6,528,902.18	4,562,887.62
	AIR CANADA 2020 2A PTT	PASS THRU CE 144A 10/30 5.25	5.250	10/01/2030	
		731,245.50		731,245.50	728,734.18
JJ8Z	00909DAA1	731,245.50		731,245.50	728,734.18
	ALABAMA POWER CO	SR UNSECURED 12/47 3.7	3.700	12/01/2047	
		3,875,000.00		3,873,681.00	2,894,799.18
JJ8Y	010392FR4	3,875,000.00		3,873,681.00	2,894,799.18
	ALABAMA POWER CO	SR UNSECURED 07/48 4.3	4.300	07/15/2048	
		3,342,000.00		3,679,851.02	2,745,858.18
JJ8Y	010392FS2	3,342,000.00		3,679,851.02	2,745,858.18
	ALABAMA POWER CO	SR UNSECURED 03/52 3	3.000	03/15/2052	
		7,100,000.00		5,908,639.00	4,565,534.87
JJ8Y	010392FW3	7,100,000.00		5,908,639.00	4,565,534.87
	ALTRIA GROUP INC	COMPANY GUAR 09/46 3.875	3.875	09/16/2046	
		1,000,000.00		976,808.00	725,561.56
JJ8Z	02209SAV5	1,000,000.00		976,808.00	725,561.56
	ALTRIA GROUP INC	COMPANY GUAR 02/49 5.95	5.950	02/14/2049	
		700,000.00		698,054.00	684,191.07
JJ8Z	02209SBF9	700,000.00		698,054.00	684,191.07
	ALTRIA GROUP INC	COMPANY GUAR 02/51 3.7	3.700	02/04/2051	
		600,000.00		595,590.00	408,226.64
JJ8Z	02209SBN2	600,000.00		595,590.00	408,226.64
	AMAZON.COM INC	SR UNSECURED 06/60 2.7	2.700	06/03/2060	
		1,400,000.00		1,383,424.00	804,740.44
JJ8Z	023135BU9	1,400,000.00		1,383,424.00	804,740.44
	AMERICA MOVIL SAB DE CV	COMPANY GUAR 11/37 6.125	6.125	11/15/2037	
		510,000.00		586,606.72	524,174.25
JJ8L	02364WAP0	510,000.00		586,606.72	524,174.25

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8L	02364WAW5	AMERICA MOVIL SAB DE CV	COMPANY GUAR 03/40 6.125	6.125 03/30/2040	
		800,000.00		930,113.21	821,243.26
		800,000.00		930,113.21	821,243.26
JJ8Z	023940AA7	AMEREN MISSOURI SEC FU I	SR SECURED 10/41 4.85	4.850 10/01/2041	
		1,900,000.00		1,899,782.45	1,859,263.83
		1,900,000.00		1,899,782.45	1,859,263.83
JJ8L	025816DW6	AMERICAN EXPRESS CO	SR UNSECURED 07/35 VAR	1.000 07/26/2035	
		3,055,000.00		3,061,309.40	3,021,712.75
		3,055,000.00		3,061,309.40	3,021,712.75
JJ8L	03040WAR6	AMERICAN WATER CAPITAL C	SR UNSECURED 09/47 3.75	3.750 09/01/2047	
		160,000.00		153,613.97	118,722.81
		160,000.00		153,613.97	118,722.81
JJ8L	03040WAX3	AMERICAN WATER CAPITAL C	SR UNSECURED 05/50 3.45	3.450 05/01/2050	
		185,000.00		168,246.12	127,906.53
		185,000.00		168,246.12	127,906.53
JJ8Z	031162CF5	AMGEN INC	SR UNSECURED 06/51 4.663	4.663 06/15/2051	
		3,300,000.00		3,620,807.56	2,769,626.97
		3,300,000.00		3,620,807.56	2,769,626.97
JJ8L	032654AW5	ANALOG DEVICES INC	SR UNSECURED 10/41 2.8	2.800 10/01/2041	
		1,330,000.00		1,171,804.29	942,004.90
		1,330,000.00		1,171,804.29	942,004.90
JJ8L	032654AX3	ANALOG DEVICES INC	SR UNSECURED 10/51 2.95	2.950 10/01/2051	
		1,165,000.00		1,020,096.49	741,185.77
		1,165,000.00		1,020,096.49	741,185.77
JJ8L	03522AAH3	ANHEUSER BUSCH CO/INBEV	COMPANY GUAR 02/36 4.7	4.700 02/01/2036	
		1,330,000.00		1,329,627.79	1,260,799.08
		1,330,000.00		1,329,627.79	1,260,799.08
JJ8L	03522AAJ9	ANHEUSER BUSCH CO/INBEV	COMPANY GUAR 02/46 4.9	4.900 02/01/2046	
		11,229,000.00		11,511,878.08	10,219,950.50
		10,858,000.00		11,165,668.96	9,882,288.94
JJ8Z	03522AAJ9		371,000.00	346,209.12	337,661.56
JJ8L	035240AG5	ANHEUSER BUSCH INBEV WOR	COMPANY GUAR 01/42 4.95	4.950 01/15/2042	
		265,000.00		290,470.38	246,550.40
		265,000.00		290,470.38	246,550.40
JJ81	03674XAQ9	ANTERO RESOURCES CORP	COMPANY GUAR 144A 02/29 7.625	7.625 02/01/2029	
		424,000.00		435,838.75	434,032.16
		424,000.00		435,838.75	434,032.16

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		ELEVANCE HEALTH INC	SR UNSECURED 03/48 4.55	4.550 03/01/2048	
		4,500,000.00		5,328,366.00	3,700,540.85
JJ8Y	036752AH6	3,700,000.00		4,531,094.00	3,042,666.92
JJ8Z	036752AH6	800,000.00		797,272.00	657,873.93
		ELEVANCE HEALTH INC	SR UNSECURED 09/49 3.7	3.700 09/15/2049	
		800,000.00		795,112.00	570,656.98
JJ8Z	036752AK9	800,000.00		795,112.00	570,656.98
		ELEVANCE HEALTH INC	SR UNSECURED 10/52 6.1	6.100 10/15/2052	
		6,050,000.00		6,268,757.50	6,123,983.21
JJ8Y	036752AX1	2,350,000.00		2,569,090.50	2,378,737.28
JJ8Z	036752AX1	3,700,000.00		3,699,667.00	3,745,245.93
		ELEVANCE HEALTH INC	SR UNSECURED 06/54 5.65	5.650 06/15/2054	
		1,550,000.00		1,544,838.50	1,487,541.42
JJ8Y	036752BA0	1,550,000.00		1,544,838.50	1,487,541.42
		ELEVANCE HEALTH INC	SR UNSECURED 02/55 5.7	5.700 02/15/2055	
		2,880,000.00		2,864,246.40	2,779,448.26
JJ8L	036752BE2	2,880,000.00		2,864,246.40	2,779,448.26
		AON CORP/AON GLOBAL HOLD	COMPANY GUAR 02/33 5.35	5.350 02/28/2033	
		2,800,000.00		2,799,356.00	2,789,716.41
JJ8Z	03740LAG7	2,800,000.00		2,799,356.00	2,789,716.41
		APOLLO GLOBAL MANAGEMENT	COMPANY GUAR 05/54 5.8	5.800 05/21/2054	
		4,400,000.00		4,411,457.37	4,423,075.10
JJ8L	03769MAC0	4,400,000.00		4,411,457.37	4,423,075.10
		APPLE INC	SR UNSECURED 05/43 3.85	3.850 05/04/2043	
		60,000.00		51,239.48	49,768.43
JJ8L	037833AL4	60,000.00		51,239.48	49,768.43
		APPLE INC	SR UNSECURED 11/47 3.75	3.750 11/13/2047	
		2,100,000.00		2,111,402.32	1,651,983.00
JJ8Z	037833DG2	2,100,000.00		2,111,402.32	1,651,983.00
		ASSURED GUARANTY US HLDG	COMPANY GUAR 09/51 3.6	3.600 09/15/2051	
		350,000.00		349,352.50	240,138.33
JJ8Z	04621WAE0	350,000.00		349,352.50	240,138.33
		EQUITABLE HOLDINGS INC	SR UNSECURED 04/48 5	5.000 04/20/2048	
		1,154,000.00		1,089,367.85	1,029,417.71
JJ8Z	054561AM7	1,154,000.00		1,089,367.85	1,029,417.71
		BPCE SA	144A 05/29 5.281	5.281 05/30/2029	
		1,700,000.00		1,700,000.00	1,702,646.05

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8Z	05571AAX3	1,700,000.00		1,700,000.00	1,702,646.05
	BANCO SANTANDER SA	04/28 4.379	4.379	04/12/2028	
		700,000.00		767,518.26	682,774.24
JJ8Z	05964HAJ4	700,000.00		767,518.26	682,774.24
	BANK OF AMERICA NA	SUBORDINATED 10/36 6	6.000	10/15/2036	
		6,620,000.00		7,717,791.23	6,877,525.94
JJ8L	06050TJZ6	6,620,000.00		7,717,791.23	6,877,525.94
	BANK OF AMERICA CORP	SR UNSECURED 07/28 VAR	1.000	07/21/2028	
		6,800,000.00		6,919,524.00	6,581,900.40
JJ8Z	06051GGR4	6,800,000.00		6,919,524.00	6,581,900.40
	BANK OF AMERICA CORP	SR UNSECURED 04/40 VAR	1.000	04/23/2040	
		525,000.00		503,125.28	446,679.43
JJ8L	06051GHU6	525,000.00		503,125.28	446,679.43
	BANK OF AMERICA CORP	SR UNSECURED 03/51 VAR	1.000	03/20/2051	
		6,921,000.00		6,691,093.90	5,427,769.75
JJ8L	06051GJA8	896,000.00		735,387.05	702,684.83
JJ8Y	06051GJA8	6,025,000.00		5,955,706.85	4,725,084.92
	BANK OF AMERICA CORP	SR UNSECURED 06/41 VAR	1.000	06/19/2041	
		6,340,000.00		5,059,322.95	4,408,389.98
JJ8L	06051GJE0	3,465,000.00		2,862,685.45	2,409,317.24
JJ8Y	06051GJE0	2,875,000.00		2,196,637.50	1,999,072.74
	BANK OF AMERICA CORP	SR UNSECURED 04/42 VAR	1.000	04/22/2042	
		1,265,000.00		1,111,562.98	946,869.83
JJ8L	06051GJW0	1,265,000.00		1,111,562.98	946,869.83
	BANK OF AMERICA CORP	SR UNSECURED 04/29 VAR	1.000	04/25/2029	
		2,000,000.00		1,977,840.00	2,009,276.24
JJ8Z	06051GLG2	2,000,000.00		1,977,840.00	2,009,276.24
	BANK OF AMERICA CORP	SR UNSECURED 04/34 VAR	1.000	04/25/2034	
		1,900,000.00		1,878,796.00	1,887,182.87
JJ8Y	06051GLH0	1,900,000.00		1,878,796.00	1,887,182.87
	BANK OF AMERICA CORP	SR UNSECURED 01/35 VAR	1.000	01/23/2035	
		740,000.00		739,594.75	741,000.76
JJ8L	06051GMA4	740,000.00		739,594.75	741,000.76
	BERKSHIRE HATHAWAY ENERG	SR UNSECURED 02/45 4.5	4.500	02/01/2045	
		2,633,000.00		2,782,532.90	2,284,768.35
JJ8Y	084659AF8	2,633,000.00		2,782,532.90	2,284,768.35

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8L	084659AR2	BERKSHIRE HATHAWAY ENERG	SR UNSECURED 01/49 4.45	4.450 01/15/2049	
		1,440,000.00		1,396,272.30	1,189,609.53
		1,440,000.00		1,396,272.30	1,189,609.53
JJ8L	084659AX9	BERKSHIRE HATHAWAY ENERG	SR UNSECURED 10/50 4.25	4.250 10/15/2050	
		6,230,000.00		6,512,286.50	4,925,882.64
		4,430,000.00		4,387,134.50	3,502,674.17
JJ8Y	084659AX9	1,800,000.00		2,125,152.00	1,423,208.47
JJ8L	084659BF7	BERKSHIRE HATHAWAY ENERG	SR UNSECURED 05/53 4.6	4.600 05/01/2053	
		4,130,000.00		3,506,898.07	3,432,147.45
		780,000.00		668,680.57	648,202.18
JJ8Y	084659BF7	3,350,000.00		2,838,217.50	2,783,945.27
JJ8Z	084670BK3	BERKSHIRE HATHAWAY INC	SR UNSECURED 02/43 4.5	4.500 02/11/2043	
		8,000,000.00		8,812,240.00	7,394,342.88
		8,000,000.00		8,812,240.00	7,394,342.88
JJ8Z	09256BAK3	BLACKSTONE HOLDINGS FINA	COMPANY GUAR 144A 10/47 4	4.000 10/02/2047	
		800,000.00		801,472.00	611,197.92
		800,000.00		801,472.00	611,197.92
JJ8L	09290DAC5	BLACKROCK FUNDING INC	COMPANY GUAR 03/54 5.25	5.250 03/14/2054	
		2,820,000.00		2,779,806.12	2,668,244.13
		2,820,000.00		2,779,806.12	2,668,244.13
JJ8L	09290DAK7	BLACKROCK FUNDING INC	COMPANY GUAR 01/55 5.35	5.350 01/08/2055	
		2,635,000.00		2,630,597.71	2,520,235.03
		2,635,000.00		2,630,597.71	2,520,235.03
JJ8Z	09659W2K9	BNP PARIBAS	144A 01/31 VAR	1.000 01/13/2031	
		1,100,000.00		1,100,000.00	981,229.58
		1,100,000.00		1,100,000.00	981,229.58
JJ8Z	09659W2U7	BNP PARIBAS	144A 01/33 VAR	1.000 01/20/2033	
		4,500,000.00		4,500,000.00	3,836,439.68
		4,500,000.00		4,500,000.00	3,836,439.68
JJ8L	10373QBG4	BP CAP MARKETS AMERICA	COMPANY GUAR 02/50 3	3.000 02/24/2050	
		1,430,000.00		1,217,147.59	910,666.13
		1,430,000.00		1,217,147.59	910,666.13
JJ8L	10373QBN9	BP CAP MARKETS AMERICA	COMPANY GUAR 11/50 2.772	2.772 11/10/2050	
		1,375,000.00		1,176,379.99	826,159.10
		1,375,000.00		1,176,379.99	826,159.10
		BP CAP MARKETS AMERICA	COMPANY GUAR 06/51 2.939	2.939 06/04/2051	
		1,087,000.00		746,913.59	674,130.61

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8L	10373QBP4	1,087,000.00		746,913.59	674,130.61
	BP CAP MARKETS AMERICA	COMPANY GUAR 06/41 3.06	3.060	06/17/2041	
		4,500,000.00		3,682,878.72	3,249,761.85
JJ8L	10373QBR0	4,500,000.00		3,682,878.72	3,249,761.85
	BP CAP MARKETS AMERICA	COMPANY GUAR 03/52 3.001	3.001	03/17/2052	
		3,025,000.00		2,532,204.71	1,891,485.13
JJ8L	10373QBS8	3,025,000.00		2,532,204.71	1,891,485.13
	BROOKFIELD FINANCE INC	COMPANY GUAR 09/47 4.7	4.700	09/20/2047	
		800,000.00		815,704.00	689,890.87
JJ8Z	11271LAB8	800,000.00		815,704.00	689,890.87
	BROOKFIELD FINANCE INC	COMPANY GUAR 03/54 5.968	5.968	03/04/2054	
		980,000.00		996,048.24	991,925.40
JJ8L	11271LAL6	980,000.00		996,048.24	991,925.40
	BURLINGTN NORTH SANTA FE	SR UNSECURED 09/43 5.15	5.150	09/01/2043	
		1,130,000.00		1,241,124.66	1,082,572.26
JJ8L	12189LAP6	1,130,000.00		1,241,124.66	1,082,572.26
	BURLINGTN NORTH SANTA FE	SR UNSECURED 04/44 4.9	4.900	04/01/2044	
		4,640,000.00		5,198,694.32	4,255,565.98
JJ8L	12189LAS0	2,245,000.00		2,387,564.30	2,058,996.90
JJ8Y	12189LAS0	2,395,000.00		2,811,130.02	2,196,569.08
	BURLINGTN NORTH SANTA FE	SR UNSECURED 09/44 4.55	4.550	09/01/2044	
		5,055,000.00		5,423,845.25	4,408,586.92
JJ8L	12189LAU5	480,000.00		516,255.25	418,619.53
JJ8Y	12189LAU5	4,575,000.00		4,907,590.00	3,989,967.39
	BURLINGTN NORTH SANTA FE	SR UNSECURED 04/45 4.15	4.150	04/01/2045	
		1,120,000.00		1,154,340.98	921,833.61
JJ8L	12189LAW1	1,120,000.00		1,154,340.98	921,833.61
	BURLINGTN NORTH SANTA FE	SR UNSECURED 12/48 4.15	4.150	12/15/2048	
		2,750,000.00		3,301,292.50	2,207,954.13
JJ8Y	12189LBD2	2,750,000.00		3,301,292.50	2,207,954.13
	BURLINGTN NORTH SANTA FE	SR UNSECURED 06/52 2.875	2.875	06/15/2052	
		1,165,000.00		1,015,862.22	726,267.56
JJ8L	12189LBH3	1,165,000.00		1,015,862.22	726,267.56
	BURLINGTN NORTH SANTA FE	SR UNSECURED 01/53 4.45	4.450	01/15/2053	
		4,450,000.00		4,061,203.50	3,732,744.68
JJ8Y	12189LBJ9	4,450,000.00		4,061,203.50	3,732,744.68

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ8L	12189LBK6	BURLINGTN NORTH SANTA FE SR UNSECURED 04/54 5.2 350,000.00	5.200	04/15/2054 341,024.11	330,109.58
		350,000.00		341,024.11	330,109.58
JJ8L	12189LBL4	BURLINGTN NORTH SANTA FE SR UNSECURED 03/55 5.5 5,995,000.00	5.500	03/15/2055 6,012,534.79	5,907,409.27
		2,170,000.00		2,158,732.79	2,138,294.93
JJ8Y	12189LBL4	3,825,000.00		3,853,802.00	3,769,114.34
JJ8L	12189TAZ7	BURLINGTN NORTH SANTA FE SR UNSECURED 05/37 6.15 1,350,000.00	6.150	05/01/2037 1,580,680.02	1,442,981.28
		1,350,000.00		1,580,680.02	1,442,981.28
JJ8Y	125523AK6	CIGNA GROUP/THE COMPANY GUAR 12/48 4.9 3,525,000.00	4.900	12/15/2048 3,883,297.95	3,007,980.39
		3,525,000.00		3,883,297.95	3,007,980.39
JJ8L	125523CJ7	CIGNA GROUP/THE SR UNSECURED 03/40 3.2 910,000.00	3.200	03/15/2040 691,553.77	667,600.97
		910,000.00		691,553.77	667,600.97
JJ8L	125523CW8	CIGNA GROUP/THE SR UNSECURED 02/54 5.6 2,370,000.00	5.600	02/15/2054 2,304,749.04	2,222,528.88
		2,370,000.00		2,304,749.04	2,222,528.88
JJ8Z	126117AV2	CNA FINANCIAL CORP SR UNSECURED 05/29 3.9 300,000.00	3.900	05/01/2029 299,706.00	287,185.71
		300,000.00		299,706.00	287,185.71
JJ8Y	126408HF3	CSX CORP SR UNSECURED 11/46 3.8 8,981,000.00	3.800	11/01/2046 8,500,915.99	6,916,009.45
		8,981,000.00		8,500,915.99	6,916,009.45
JJ8Y	126408HS5	CSX CORP SR UNSECURED 04/50 3.8 2,500,000.00	3.800	04/15/2050 2,759,700.00	1,883,515.13
		2,500,000.00		2,759,700.00	1,883,515.13
JJ8Y	126408HV8	CSX CORP SR UNSECURED 11/52 4.5 8,375,000.00	4.500	11/15/2052 7,434,069.22	7,074,088.22
		8,375,000.00		7,434,069.22	7,074,088.22
JJ8Z	1301ETAA0	CALIFORNIA ENDOWMENT/THE UNSECURED 04/51 2.498 1,100,000.00	2.498	04/01/2051 1,100,000.00	651,463.99
		1,100,000.00		1,100,000.00	651,463.99
JJ81	131347CK0	CALPINE CORP SR SECURED 144A 06/26 5.25 153,000.00	5.250	06/01/2026 152,033.69	152,809.26
		153,000.00		152,033.69	152,809.26

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8Z	133434AD2	CAMERON LNG LLC	SR SECURED 144A 01/39 3.701	3.701 01/15/2039	
		400,000.00		400,000.00	322,528.40
		400,000.00		400,000.00	322,528.40
JJ8L	144141DD7	DUKE ENERGY PROGRESS LLC	1ST MORTGAGE 03/43 4.1	4.100 03/15/2043	
		1,910,000.00		1,816,430.12	1,562,287.59
		1,910,000.00		1,816,430.12	1,562,287.59
JJ8L	149123CB5	CATERPILLAR INC	SR UNSECURED 08/42 3.803	3.803 08/15/2042	
		2,580,000.00		2,501,068.14	2,098,273.34
		2,580,000.00		2,501,068.14	2,098,273.34
JJ8L	15189XAY4	CENTERPOINT ENER HOUSTON	1ST MORTGAGE 03/52 3.6	3.600 03/01/2052	
		675,000.00		611,637.50	483,064.84
		675,000.00		611,637.50	483,064.84
JJ8Y	171232AQ4	CHUBB CORP	COMPANY GUAR 05/37 6	6.000 05/11/2037	
		1,425,000.00		1,538,515.50	1,512,078.97
		1,425,000.00		1,538,515.50	1,512,078.97
JJ8Y	171232AS0	CHUBB CORP	COMPANY GUAR 05/38 6.5	6.500 05/15/2038	
		900,000.00		1,191,869.25	993,073.75
		900,000.00		1,191,869.25	993,073.75
JJ8L	17275RBU5	CISCO SYSTEMS INC	SR UNSECURED 02/54 5.3	5.300 02/26/2054	
		2,125,000.00		2,117,561.92	2,067,142.18
		2,125,000.00		2,117,561.92	2,067,142.18
JJ8L	172967NF4	CITIGROUP INC	SR UNSECURED 11/42 VAR	1.000 11/03/2042	
		1,260,000.00		1,114,920.97	883,428.16
		1,260,000.00		1,114,920.97	883,428.16
JJ8L	191216DS6	COCA COLA CO/THE	SR UNSECURED 05/54 5.3	5.300 05/13/2054	
		235,000.00		239,561.35	227,071.71
		235,000.00		239,561.35	227,071.71
JJ8L	191216DT4	COCA COLA CO/THE	SR UNSECURED 05/64 5.4	5.400 05/13/2064	
		2,035,000.00		2,049,428.15	1,961,737.13
		2,035,000.00		2,049,428.15	1,961,737.13
JJ8L	191216DZ0	COCA COLA CO/THE	SR UNSECURED 01/55 5.2	5.200 01/14/2055	
		5,140,000.00		5,134,972.30	4,887,947.76
		5,140,000.00		5,134,972.30	4,887,947.76
JJ8L	20030NAF8	COMCAST CORP	COMPANY GUAR 06/35 5.65	5.650 06/15/2035	
		1,295,000.00		1,448,278.20	1,322,250.48
		1,295,000.00		1,448,278.20	1,322,250.48

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	COMCAST CORP	COMPANY GUAR 08/47 4	4.000	08/15/2047	
		1,800,000.00		1,848,258.00	1,374,615.97
JJ8Z	20030NBZ3	1,800,000.00		1,848,258.00	1,374,615.97
	COMCAST CORP	COMPANY GUAR 11/47 3.969	3.969	11/01/2047	
		6,170,000.00		5,901,922.79	4,678,964.41
JJ8L	20030NCC3	1,970,000.00		1,768,583.64	1,493,931.91
JJ8Y	20030NCC3	2,700,000.00		2,632,139.15	2,047,520.89
JJ8Z	20030NCC3	1,500,000.00		1,501,200.00	1,137,511.61
	COMCAST CORP	COMPANY GUAR 11/49 3.999	3.999	11/01/2049	
		3,600,000.00		3,551,220.00	2,726,661.64
JJ8Z	20030NCE9	3,600,000.00		3,551,220.00	2,726,661.64
	COMCAST CORP	COMPANY GUAR 11/52 4.049	4.049	11/01/2052	
		8,875,000.00		7,957,950.50	6,683,726.11
JJ8Y	20030NCG4	8,875,000.00		7,957,950.50	6,683,726.11
	COMCAST CORP	COMPANY GUAR 03/38 3.9	3.900	03/01/2038	
		1,090,000.00		1,036,346.28	917,255.61
JJ8L	20030NCJ8	1,090,000.00		1,036,346.28	917,255.61
	COMCAST CORP	COMPANY GUAR 02/50 3.45	3.450	02/01/2050	
		640,000.00		472,725.71	439,028.26
JJ8L	20030NCZ2	640,000.00		472,725.71	439,028.26
	COMCAST CORP	COMPANY GUAR 04/40 3.75	3.750	04/01/2040	
		410,000.00		342,741.18	330,072.14
JJ8L	20030NDH1	410,000.00		342,741.18	330,072.14
	COMCAST CORP	COMPANY GUAR 11/56 2.937	2.937	11/01/2056	
		6,995,000.00		4,739,883.73	4,086,098.89
JJ8L	20030NDU2	2,270,000.00		1,821,676.48	1,326,010.65
JJ8Y	20030NDU2	4,725,000.00		2,918,207.25	2,760,088.24
	COMCAST CORP	COMPANY GUAR 11/63 2.987	2.987	11/01/2063	
		1,217,000.00		877,152.33	687,991.41
JJ8L	20030NDW8	1,217,000.00		877,152.33	687,991.41
	COMCAST CORP	COMPANY GUAR 05/64 5.5	5.500	05/15/2064	
		8,345,000.00		8,259,187.70	7,796,001.64
JJ8L	20030NEG2	545,000.00		548,302.70	509,145.70
JJ8Z	20030NEG2	7,800,000.00		7,710,885.00	7,286,855.94
	COMCAST CORP	COMPANY GUAR 06/54 5.65	5.650	06/01/2054	
		6,020,000.00		6,053,622.16	5,826,460.31
JJ8L	20030NEK3	6,020,000.00		6,053,622.16	5,826,460.31

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8L	202795JP6	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/49 4 510,000.00	4.000	03/01/2049 479,291.18	393,235.14
		510,000.00		479,291.18	393,235.14
JJ8L	202795JS0	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/50 3 7,105,000.00	3.000	03/01/2050 6,898,336.25	4,588,823.79
		1,605,000.00		1,405,926.25	1,036,602.70
JJ8Y	202795JS0	5,500,000.00		5,492,410.00	3,552,221.09
JJ8Y	202795JT8	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/51 3.125 3,100,000.00	3.125	03/15/2051 3,095,784.00	2,011,356.97
		3,100,000.00		3,095,784.00	2,011,356.97
JJ8Y	202795JV3	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/52 3.85 3,275,000.00	3.850	03/15/2052 2,899,895.25	2,426,338.41
		3,275,000.00		2,899,895.25	2,426,338.41
JJ8Y	202795KA7	COMMONWEALTH EDISON CO 1ST MORTGAGE 06/54 5.65 2,500,000.00	5.650	06/01/2054 2,498,375.00	2,470,081.98
		2,500,000.00		2,498,375.00	2,470,081.98
JJ8L	20826FBM7	CONOCOPHILLIPS COMPANY COMPANY GUAR 01/55 5.5 7,785,000.00	5.500	01/15/2055 7,818,793.39	7,404,474.81
		7,785,000.00		7,818,793.39	7,404,474.81
JJ8L	20826FBN5	CONOCOPHILLIPS COMPANY COMPANY GUAR 01/65 5.65 1,545,000.00	5.650	01/15/2065 1,544,351.10	1,461,220.27
		1,545,000.00		1,544,351.10	1,461,220.27
JJ8L	209111GD9	CON EDISON CO OF NY INC SR UNSECURED 11/52 6.15 235,000.00	6.150	11/15/2052 270,288.98	246,580.67
		235,000.00		270,288.98	246,580.67
JJ8L	209111GG2	CON EDISON CO OF NY INC SR UNSECURED 11/53 5.9 235,000.00	5.900	11/15/2053 261,684.25	238,439.85
		235,000.00		261,684.25	238,439.85
JJ8L	209111GN7	CON EDISON CO OF NY INC SR UNSECURED 03/55 5.5 10,035,000.00	5.500	03/15/2055 10,001,371.65	9,651,511.27
		10,035,000.00		10,001,371.65	9,651,511.27
JJ8Z	225401AC2	UBS GROUP AG SR UNSECURED 144A 01/28 4.282 3,300,000.00	4.282	01/09/2028 3,420,250.00	3,226,555.00
		3,300,000.00		3,420,250.00	3,226,555.00
JJ8Z	225401AP3	UBS GROUP AG SR UNSECURED 144A 04/31 VAR 1,300,000.00	1.000	04/01/2031 1,001,065.00	1,229,309.89
		1,300,000.00		1,001,065.00	1,229,309.89

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8Z	225401AQ1	UBS GROUP AG	SR UNSECURED 144A 06/26 VAR	1.000 06/05/2026	
		300,000.00		271,422.00	296,439.59
		300,000.00		271,422.00	296,439.59
JJ8Y	225401AZ1	UBS GROUP AG	SR UNSECURED 144A 08/33 VAR	1.000 08/12/2033	
		2,825,000.00		2,735,010.22	2,996,929.64
		1,625,000.00		1,681,550.00	1,723,897.58
JJ8Z	225401AZ1			1,053,460.22	1,273,032.06
JJ8Y	225401BG2	UBS GROUP AG	SR UNSECURED 144A 09/34 VAR	1.000 09/22/2034	
		2,475,000.00		2,516,548.00	2,589,269.86
		2,475,000.00		2,516,548.00	2,589,269.86
JJ81	228187AB6	CROWN AMER/CAP CORP VI	COMPANY GUAR 02/26 4.75	4.750 02/01/2026	
		325,000.00		319,133.75	321,045.39
		325,000.00		319,133.75	321,045.39
JJ81	235822AB9	DANA FINANCING LUX SARL	COMPANY GUAR 144A 04/25 5.75	5.750 04/15/2025	
		187,000.00		190,721.30	186,432.20
		187,000.00		190,721.30	186,432.20
JJ8Z	254687FB7	WALT DISNEY COMPANY/THE	COMPANY GUAR 11/46 4.75	4.750 11/15/2046	
		1,000,000.00		1,150,980.00	889,254.52
		1,000,000.00		1,150,980.00	889,254.52
JJ8Y	254687FS0	WALT DISNEY COMPANY/THE	COMPANY GUAR 03/50 4.7	4.700 03/23/2050	
		1,300,000.00		1,656,681.00	1,155,021.36
		1,300,000.00		1,656,681.00	1,155,021.36
JJ8Y	254687FZ4	WALT DISNEY COMPANY/THE	COMPANY GUAR 01/51 3.6	3.600 01/13/2051	
		2,575,000.00		2,029,357.50	1,896,904.47
		2,575,000.00		2,029,357.50	1,896,904.47
JJ8L	263901AA8	DUKE ENERGY INDIANA LLC	1ST MORTGAGE 08/38 6.35	6.350 08/15/2038	
		395,000.00		482,827.00	423,861.90
		395,000.00		482,827.00	423,861.90
JJ8L	26442CAN4	DUKE ENERGY CAROLINAS	1ST REF MORT 09/42 4	4.000 09/30/2042	
		2,755,000.00		2,597,237.75	2,239,705.90
		2,755,000.00		2,597,237.75	2,239,705.90
JJ8Z	26442CAU8	DUKE ENERGY CAROLINAS	1ST MORTGAGE 03/48 3.95	3.950 03/15/2048	
		700,000.00		696,689.00	537,051.41
		700,000.00		696,689.00	537,051.41
JJ8L	26442EAG5	DUKE ENERGY OHIO INC	1ST MORTGAGE 02/49 4.3	4.300 02/01/2049	
		1,060,000.00		1,076,867.31	852,418.45
		1,060,000.00		1,076,867.31	852,418.45

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ8L	26442RAB7	DUKE ENERGY PROGRESS LLC	1ST MORTGAGE 03/44 4.375	4.375 03/30/2044	
		1,545,000.00	1,527,555.04		1,301,055.27
		1,545,000.00	1,527,555.04		1,301,055.27
JJ8Z	26444HAF8	DUKE ENERGY FLORIDA LLC	1ST MORTGAGE 07/48 4.2	4.200 07/15/2048	
		1,800,000.00	1,753,164.00		1,443,421.31
		1,800,000.00	1,753,164.00		1,443,421.31
JJ8Y	26884ABB8	ERP OPERATING LP	SR UNSECURED 07/44 4.5	4.500 07/01/2044	
		4,802,000.00	4,699,803.08		4,149,327.96
		4,802,000.00	4,699,803.08		4,149,327.96
JJ8Y	26884ABE2	ERP OPERATING LP	SR UNSECURED 06/45 4.5	4.500 06/01/2045	
		2,393,000.00	2,276,851.95		2,027,539.20
		2,393,000.00	2,276,851.95		2,027,539.20
JJ8L	27636AAA0	EASTERN ENERGY GAS	SR UNSECURED 10/54 5.65	5.650 10/15/2054	
		1,055,000.00	1,054,229.85		996,570.68
		1,055,000.00	1,054,229.85		996,570.68
JJ8Z	29364WBA5	ENTERGY LOUISIANA LLC	COLLATERAL T 03/33 4	4.000 03/15/2033	
		300,000.00	299,532.00		274,577.66
		300,000.00	299,532.00		274,577.66
JJ8L	29364WBD9	ENTERGY LOUISIANA LLC	1ST MORTGAGE 03/51 2.9	2.900 03/15/2051	
		235,000.00	204,911.57		144,720.37
		235,000.00	204,911.57		144,720.37
JJ8L	29364WBJ6	ENTERGY LOUISIANA LLC	1ST MORTGAGE 06/41 3.1	3.100 06/15/2041	
		2,240,000.00	2,017,877.77		1,608,899.02
		2,240,000.00	2,017,877.77		1,608,899.02
JJ8L	29364WBL1	ENTERGY LOUISIANA LLC	1ST MORTGAGE 09/52 4.75	4.750 09/15/2052	
		430,000.00	411,373.06		370,999.95
		430,000.00	411,373.06		370,999.95
JJ8L	29364WBN7	ENTERGY LOUISIANA LLC	1ST MORTGAGE 03/54 5.7	5.700 03/15/2054	
		2,480,000.00	2,474,245.15		2,452,749.34
		2,480,000.00	2,474,245.15		2,452,749.34
JJ8L	29365TAM6	ENTERGY TEXAS INC	1ST MORTGAGE 09/52 5	5.000 09/15/2052	
		645,000.00	623,741.45		577,370.64
		645,000.00	623,741.45		577,370.64
JJ8L	29365TAN4	ENTERGY TEXAS INC	1ST MORTGAGE 09/53 5.8	5.800 09/01/2053	
		3,805,000.00	3,796,586.42		3,812,737.39
		1,805,000.00	1,803,466.42		1,808,670.43
JJ8Z	29365TAN4		2,000,000.00	1,993,120.00	2,004,066.96

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		ENTERPRISE PRODUCTS OPER	COMPANY GUAR 10/39 6.125	6.125 10/15/2039	
			395,000.00	421,951.09	410,399.95
JJ8L	29379VAG8		395,000.00	421,951.09	410,399.95
		ENTERPRISE PRODUCTS OPER	COMPANY GUAR 09/40 6.45	6.450 09/01/2040	
			245,000.00	265,141.45	263,899.64
JJ8L	29379VAQ6		245,000.00	265,141.45	263,899.64
		ENTERPRISE PRODUCTS OPER	COMPANY GUAR 02/42 5.7	5.700 02/15/2042	
			145,000.00	139,330.07	144,991.18
JJ8L	29379VAV5		145,000.00	139,330.07	144,991.18
		ENTERPRISE PRODUCTS OPER	COMPANY GUAR 02/45 5.1	5.100 02/15/2045	
			105,000.00	93,322.77	96,866.49
JJ8L	29379VBC6		105,000.00	93,322.77	96,866.49
		ENTERPRISE PRODUCTS OPER	COMPANY GUAR 05/46 4.9	4.900 05/15/2046	
			3,870,000.00	4,073,320.48	3,453,447.68
JJ8L	29379VBJ1		2,170,000.00	2,147,730.48	1,936,429.32
JJ8Z	29379VBJ1		1,700,000.00	1,925,590.00	1,517,018.36
		ENTERPRISE PRODUCTS OPER	COMPANY GUAR 02/48 4.25	4.250 02/15/2048	
			4,140,000.00	3,831,217.09	3,326,121.25
JJ8L	29379VBQ5		4,140,000.00	3,831,217.09	3,326,121.25
		ENTERPRISE PRODUCTS OPER	COMPANY GUAR 02/49 4.8	4.800 02/01/2049	
			1,100,000.00	1,093,290.00	948,010.91
JJ8Z	29379VBU6		1,100,000.00	1,093,290.00	948,010.91
		ENTERPRISE PRODUCTS OPER	COMPANY GUAR 01/60 3.95	3.950 01/31/2060	
			2,700,000.00	2,685,992.00	1,946,177.39
JJ8Z	29379VBZ5		2,700,000.00	2,685,992.00	1,946,177.39
		ENTERPRISE PRODUCTS OPER	COMPANY GUAR 02/52 3.2	3.200 02/15/2052	
			1,430,000.00	1,009,711.21	930,401.62
JJ8L	29379VCA9		1,430,000.00	1,009,711.21	930,401.62
		ENTERPRISE PRODUCTS OPER	COMPANY GUAR 02/55 5.55	5.550 02/16/2055	
			735,000.00	732,523.05	708,239.70
JJ8L	29379VCH4		735,000.00	732,523.05	708,239.70
		EXXON MOBIL CORPORATION	SR UNSECURED 03/40 4.227	4.227 03/19/2040	
			2,865,000.00	2,850,072.60	2,515,827.09
JJ8L	30231GBF8		2,865,000.00	2,850,072.60	2,515,827.09
		EXXON MOBIL CORPORATION	SR UNSECURED 03/50 4.327	4.327 03/19/2050	
			250,000.00	269,676.72	205,872.13
JJ8L	30231GBG6		250,000.00	269,676.72	205,872.13

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	EXXON MOBIL CORPORATION	SR UNSECURED 04/51 3.452	3.452	04/15/2051	
		5,940,000.00		5,496,786.58	4,170,231.71
JJ8L	30231GBM3	1,965,000.00		1,687,550.06	1,379,546.35
JJ8Y	30231GBM3	3,975,000.00		3,809,236.52	2,790,685.36
	META PLATFORMS INC	SR UNSECURED 05/53 5.6	5.600	05/15/2053	
		10,325,000.00		10,339,247.76	10,342,836.33
JJ8L	30303M8Q8	10,325,000.00		10,339,247.76	10,342,836.33
	META PLATFORMS INC	SR UNSECURED 05/63 5.75	5.750	05/15/2063	
		3,400,000.00		3,397,240.68	3,439,057.03
JJ8L	30303M8R6	600,000.00		605,584.68	606,892.42
JJ8Z	30303M8R6	2,800,000.00		2,791,656.00	2,832,164.61
	META PLATFORMS INC	SR UNSECURED 08/54 5.4	5.400	08/15/2054	
		2,835,000.00		2,823,688.35	2,747,209.29
JJ8L	30303M8V7	2,835,000.00		2,823,688.35	2,747,209.29
	META PLATFORMS INC	SR UNSECURED 08/64 5.55	5.550	08/15/2064	
		5,600,000.00		5,575,808.00	5,482,497.83
JJ8L	30303M8W5	5,600,000.00		5,575,808.00	5,482,497.83
	FLORIDA POWER + LIGHT CO	1ST MORTGAGE 02/38 5.95	5.950	02/01/2038	
		545,000.00		656,938.57	570,561.17
JJ8L	341081FA0	545,000.00		656,938.57	570,561.17
	FLORIDA POWER + LIGHT CO	1ST MORTGAGE 04/39 5.96	5.960	04/01/2039	
		51,000.00		62,727.78	53,339.54
JJ8L	341081FB8	51,000.00		62,727.78	53,339.54
	FLORIDA POWER + LIGHT CO	1ST MORTGAGE 06/54 5.6	5.600	06/15/2054	
		4,700,000.00		4,689,707.00	4,699,181.78
JJ8Y	341081GV3	4,700,000.00		4,689,707.00	4,699,181.78
	DUKE ENERGY FLORIDA LLC	1ST MORTGAGE 09/37 6.35	6.350	09/15/2037	
		3,170,000.00		3,878,608.69	3,371,214.04
JJ8L	341099CH0	3,170,000.00		3,878,608.69	3,371,214.04
	GENERAL DYNAMICS CORP	COMPANY GUAR 04/40 4.25	4.250	04/01/2040	
		230,000.00		232,224.32	200,933.29
JJ8L	369550BH0	230,000.00		232,224.32	200,933.29
	GENERAL DYNAMICS CORP	COMPANY GUAR 04/50 4.25	4.250	04/01/2050	
		410,000.00		352,292.50	339,024.13
JJ8L	369550BJ6	410,000.00		352,292.50	339,024.13
	GENERAL DYNAMICS CORP	COMPANY GUAR 06/41 2.85	2.850	06/01/2041	
		595,000.00		543,927.74	424,550.90

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8L	369550BQ0	595,000.00		543,927.74	424,550.90
	GENERAL ELECTRIC CO	SUBORDINATED 08/35 7.5	7.500	08/21/2035	
		1,900,000.00		1,974,271.00	2,196,932.70
JJ8Z	36959CAA6	1,900,000.00		1,974,271.00	2,196,932.70
	GEORGIA POWER CO	SR UNSECURED 01/50 3.7	3.700	01/30/2050	
		3,450,000.00		3,806,565.00	2,536,980.20
JJ8Y	373334KN0	3,450,000.00		3,806,565.00	2,536,980.20
	GEORGIA POWER CO	SR UNSECURED 05/52 5.125	5.125	05/15/2052	
		6,241,000.00		5,871,241.89	5,801,673.98
JJ8Y	373334KR1	4,050,000.00		3,794,634.00	3,764,906.20
JJ8Z	373334KR1	2,191,000.00		2,076,607.89	2,036,767.78
	GOLDMAN SACHS GROUP INC	SR UNSECURED 07/44 4.8	4.800	07/08/2044	
		750,000.00		744,853.45	663,556.49
JJ8L	38141EC31	750,000.00		744,853.45	663,556.49
	GOLDMAN SACHS GROUP INC	SR UNSECURED 04/39 VAR	1.000	04/23/2039	
		1,130,000.00		1,090,219.81	997,089.67
JJ8L	38141GXA7	1,130,000.00		1,090,219.81	997,089.67
	GOLDMAN SACHS GROUP INC	SR UNSECURED 04/42 VAR	1.000	04/22/2042	
		1,025,000.00		926,425.09	747,889.25
JJ8L	38141GYC2	1,025,000.00		926,425.09	747,889.25
	GOLDMAN SACHS GROUP INC	SR UNSECURED 02/33 VAR	1.000	02/24/2033	
		6,500,000.00		6,500,000.00	5,603,418.41
JJ8Z	38141GZM9	6,500,000.00		6,500,000.00	5,603,418.41
	GOLDMAN SACHS GROUP INC	SR UNSECURED 02/43 VAR	1.000	02/24/2043	
		1,915,000.00		1,641,465.10	1,426,457.23
JJ8L	38141GZN7	1,915,000.00		1,641,465.10	1,426,457.23
	GOLDMAN SACHS GROUP INC	SR UNSECURED 10/38 VAR	1.000	10/31/2038	
		1,770,000.00		1,762,557.64	1,499,370.52
JJ8L	38148YAA6	1,770,000.00		1,762,557.64	1,499,370.52
	GREAT WEST LIFECO FIN 18	COMPANY GUAR 144A 05/48 4.581	4.581	05/17/2048	
		1,100,000.00		1,100,000.00	922,248.20
JJ8Z	39138QAC9	1,100,000.00		1,100,000.00	922,248.20
	GUARDIAN LIFE INSURANCE	SUBORDINATED 144A 01/77 4.85	4.850	01/24/2077	
		200,000.00		221,404.00	166,294.98
JJ8Z	401378AC8	200,000.00		221,404.00	166,294.98
	HSBC HOLDINGS PLC	SR UNSECURED 03/28 VAR	1.000	03/13/2028	
		3,600,000.00		3,757,212.00	3,523,816.80

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ8Z	404280BK4	3,600,000.00	3,757,212.00		3,523,816.80
	HSBC HOLDINGS PLC	SR UNSECURED 06/29 VAR	1.000	06/19/2029	
		2,000,000.00	1,965,020.00		1,959,251.14
JJ8Z	404280BT5	2,000,000.00	1,965,020.00		1,959,251.14
	HSBC HOLDINGS PLC	SR UNSECURED 11/28 VAR	1.000	11/03/2028	
		1,000,000.00	1,000,000.00		1,060,272.60
JJ8Z	404280DR7	1,000,000.00	1,000,000.00		1,060,272.60
	HSBC HOLDINGS PLC	SR UNSECURED 03/35 VAR	1.000	03/04/2035	
		2,900,000.00	2,900,000.00		2,921,267.09
JJ8Z	404280EE5	2,900,000.00	2,900,000.00		2,921,267.09
	HOME DEPOT INC	SR UNSECURED 04/46 4.25	4.250	04/01/2046	
		445,000.00	380,226.88		371,486.43
JJ8L	437076BH4	445,000.00	380,226.88		371,486.43
	HOME DEPOT INC	SR UNSECURED 09/56 3.5	3.500	09/15/2056	
		3,400,000.00	3,058,066.00		2,360,294.31
JJ8Z	437076BP6	3,400,000.00	3,058,066.00		2,360,294.31
	HOME DEPOT INC	SR UNSECURED 04/50 3.35	3.350	04/15/2050	
		585,000.00	428,016.64		408,515.69
JJ8L	437076CD2	585,000.00	428,016.64		408,515.69
	HOME DEPOT INC	SR UNSECURED 06/54 5.3	5.300	06/25/2054	
		1,160,000.00	1,154,229.36		1,112,664.78
JJ8L	437076DF6	1,160,000.00	1,154,229.36		1,112,664.78
	HOME DEPOT INC	SR UNSECURED 06/64 5.4	5.400	06/25/2064	
		990,000.00	979,472.49		950,469.83
JJ8L	437076DG4	990,000.00	979,472.49		950,469.83
	HONEYWELL INTERNATIONAL	SR UNSECURED 03/54 5.25	5.250	03/01/2054	
		2,250,000.00	2,237,392.03		2,110,781.63
JJ8L	438516CT1	2,250,000.00	2,237,392.03		2,110,781.63
	IDAHO POWER CO	1ST MORTGAGE 03/48 4.2	4.200	03/01/2048	
		2,220,000.00	2,140,878.79		1,764,220.44
JJ8L	45138LBF9	2,220,000.00	2,140,878.79		1,764,220.44
	IDAHO POWER CO	1ST MORTGAGE 03/53 5.5	5.500	03/15/2053	
		2,000,000.00	1,981,140.00		1,922,489.44
JJ8Z	45138LBH5	2,000,000.00	1,981,140.00		1,922,489.44
	INDIANA MICHIGAN POWER	SR UNSECURED 08/48 4.25	4.250	08/15/2048	
		875,000.00	831,807.97		690,748.95
JJ8L	454889AT3	875,000.00	831,807.97		690,748.95

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	INDIANA MICHIGAN POWER	SR UNSECURED 04/53 5.625	5.625	04/01/2053	
		635,000.00		640,066.55	619,625.38
JJ8L	454889AV8	635,000.00		640,066.55	619,625.38
	ING GROEP NV	SR UNSECURED 10/28 4.55	4.550	10/02/2028	
		1,100,000.00		1,096,238.00	1,079,452.18
JJ8Z	456837AM5	1,100,000.00		1,096,238.00	1,079,452.18
	ING GROEP NV	SR UNSECURED 03/35 VAR	1.000	03/19/2035	
		600,000.00		600,000.00	596,849.45
JJ8Z	456837BM4	600,000.00		600,000.00	596,849.45
	INTEL CORP	SR UNSECURED 12/47 3.734	3.734	12/08/2047	
		1,535,000.00		1,386,549.01	1,013,430.42
JJ8L	458140BG4	1,535,000.00		1,386,549.01	1,013,430.42
	INTEL CORP	SR UNSECURED 03/50 4.75	4.750	03/25/2050	
		340,000.00		289,360.30	263,053.75
JJ8L	458140BM1	340,000.00		289,360.30	263,053.75
	JPMORGAN CHASE + CO	SR UNSECURED 05/38 6.4	6.400	05/15/2038	
		580,000.00		651,941.71	633,260.83
JJ8L	46625HHF0	580,000.00		651,941.71	633,260.83
	JPMORGAN CHASE + CO	SR UNSECURED 10/40 5.5	5.500	10/15/2040	
		3,750,000.00		4,674,740.16	3,733,957.95
JJ8L	46625HHV5	200,000.00		224,207.66	199,144.42
JJ8Y	46625HHV5	3,550,000.00		4,450,532.50	3,534,813.53
	JPMORGAN CHASE + CO	SR UNSECURED 07/41 5.6	5.600	07/15/2041	
		3,845,000.00		4,633,845.46	3,882,020.93
JJ8Y	46625HJB7	3,845,000.00		4,633,845.46	3,882,020.93
	JPMORGAN CHASE + CO	SUBORDINATED 08/43 5.625	5.625	08/16/2043	
		340,000.00		349,828.09	339,263.37
JJ8L	46625HJM3	340,000.00		349,828.09	339,263.37
	JPMORGAN CHASE + CO	SR UNSECURED 05/28 VAR	1.000	05/01/2028	
		9,300,000.00		9,223,587.00	9,035,764.40
JJ8Z	46647PAF3	9,300,000.00		9,223,587.00	9,035,764.40
	JPMORGAN CHASE + CO	SR UNSECURED 07/48 VAR	1.000	07/24/2048	
		1,635,000.00		1,493,338.46	1,290,888.84
JJ8L	46647PAK2	1,635,000.00		1,493,338.46	1,290,888.84
	JPMORGAN CHASE + CO	SR UNSECURED 11/48 VAR	1.000	11/15/2048	
		2,175,000.00		1,997,041.70	1,701,992.85
JJ8L	46647PAL0	2,175,000.00		1,997,041.70	1,701,992.85

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ8L	46647PBM7	JPMORGAN CHASE + CO	SR UNSECURED 04/41 VAR	1.000 04/22/2041	
		2,040,000.00		1,843,170.23	1,513,695.65
		2,040,000.00		1,843,170.23	1,513,695.65
JJ8L	46647PBN5	JPMORGAN CHASE + CO	SR UNSECURED 04/51 VAR	1.000 04/22/2051	
		7,590,000.00		6,845,117.16	5,035,375.33
		165,000.00		160,587.41	109,464.68
JJ8Y	46647PBN5		7,425,000.00	6,684,529.75	4,925,910.65
JJ8L	46647PBV7	JPMORGAN CHASE + CO	SR UNSECURED 11/41 VAR	1.000 11/19/2041	
		430,000.00		300,234.10	291,585.19
		430,000.00		300,234.10	291,585.19
JJ8L	46647PCD6	JPMORGAN CHASE + CO	SR UNSECURED 04/42 VAR	1.000 04/22/2042	
		1,095,000.00		804,408.06	804,795.53
		1,095,000.00		804,408.06	804,795.53
JJ8Z	46647PCU8	JPMORGAN CHASE + CO	SR UNSECURED 01/33 VAR	1.000 01/25/2033	
		7,000,000.00		7,000,000.00	6,050,929.22
		7,000,000.00		7,000,000.00	6,050,929.22
JJ8Y	46647PDK9	JPMORGAN CHASE + CO	SUBORDINATED 09/33 VAR	1.000 09/14/2033	
		1,875,000.00		1,889,381.25	1,915,510.11
		1,875,000.00		1,889,381.25	1,915,510.11
JJ8Y	46647PDR4	JPMORGAN CHASE + CO	SR UNSECURED 06/34 VAR	1.000 06/01/2034	
		1,525,000.00		1,520,028.50	1,525,671.12
		1,525,000.00		1,520,028.50	1,525,671.12
JJ8L	46647PEH5	JPMORGAN CHASE + CO	SR UNSECURED 04/35 VAR	1.000 04/22/2035	
		3,365,000.00		3,378,392.89	3,442,991.51
		3,365,000.00		3,378,392.89	3,442,991.51
JJ8Z	480914AA8	JT INTL FIN SERVICES BV	COMPANY GUAR 144A 10/32 6.875	6.875 10/24/2032	
		4,300,000.00		4,240,918.00	4,678,879.06
		4,300,000.00		4,240,918.00	4,678,879.06
JJ8L	48126BAA1	JPMORGAN CHASE + CO	SR UNSECURED 01/42 5.4	5.400 01/06/2042	
		969,000.00		1,070,715.84	957,044.52
		969,000.00		1,070,715.84	957,044.52
JJ8L	482480AM2	KLA CORP	SR UNSECURED 07/52 4.95	4.950 07/15/2052	
		1,440,000.00		1,416,327.88	1,310,741.21
		1,440,000.00		1,416,327.88	1,310,741.21
JJ8Z	48250AAA1	KKR GROUP FINANCE CO III	COMPANY GUAR 144A 06/44 5.125	5.125 06/01/2044	
		200,000.00		221,544.00	182,878.81
		200,000.00		221,544.00	182,878.81

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8L	491674BG1	KENTUCKY UTILITIES CO 1ST MORTGAGE 11/40 5.125 750,000.00	5.125	11/01/2040 864,445.09	710,524.04
		750,000.00		864,445.09	710,524.04
JJ8L	491674BL0	KENTUCKY UTILITIES CO 1ST MORTGAGE 10/45 4.375 195,000.00	4.375	10/01/2045 164,926.76	161,759.41
		195,000.00		164,926.76	161,759.41
JJ8L	491674BM8	KENTUCKY UTILITIES CO 1ST MORTGAGE 06/50 3.3 310,000.00	3.300	06/01/2050 216,319.54	209,098.48
		310,000.00		216,319.54	209,098.48
JJ8L	49177JAM4	KENVUE INC COMPANY GUAR 03/43 5.1 840,000.00	5.100	03/22/2043 832,127.42	806,561.05
		840,000.00		832,127.42	806,561.05
JJ81	513075BR1	LAMAR MEDIA CORP COMPANY GUAR 02/28 3.75 75,000.00	3.750	02/15/2028 75,000.00	70,333.92
		75,000.00		75,000.00	70,333.92
JJ8L	532457BU1	ELI LILLY + CO SR UNSECURED 03/59 4.15 240,000.00	4.150	03/15/2059 209,160.85	188,145.99
		240,000.00		209,160.85	188,145.99
JJ8L	532457CG1	ELI LILLY + CO SR UNSECURED 02/53 4.875 4,126,000.00	4.875	02/27/2053 4,106,354.74	3,742,859.31
		1,726,000.00		1,707,866.74	1,565,723.50
JJ8Z	532457CG1	2,400,000.00		2,398,488.00	2,177,135.81
JJ8L	532457CH9	ELI LILLY + CO SR UNSECURED 02/63 4.95 1,765,000.00	4.950	02/27/2063 1,734,656.72	1,586,230.39
		1,765,000.00		1,734,656.72	1,586,230.39
JJ8L	532457CM8	ELI LILLY + CO SR UNSECURED 02/54 5 2,405,000.00	5.000	02/09/2054 2,377,483.36	2,211,695.09
		2,405,000.00		2,377,483.36	2,211,695.09
JJ8L	532457CN6	ELI LILLY + CO SR UNSECURED 02/64 5.1 5,870,000.00	5.100	02/09/2064 5,816,952.20	5,374,810.91
		5,870,000.00		5,816,952.20	5,374,810.91
JJ8L	532457CS5	ELI LILLY + CO SR UNSECURED 08/54 5.05 1,810,000.00	5.050	08/14/2054 1,801,131.00	1,679,574.06
		1,810,000.00		1,801,131.00	1,679,574.06
JJ8L	532457CT3	ELI LILLY + CO SR UNSECURED 08/64 5.2 1,095,000.00	5.200	08/14/2064 1,094,627.70	1,020,703.48
		1,095,000.00		1,094,627.70	1,020,703.48

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8Z	539439AQ2	LLOYDS BANKING GROUP PLC	SR UNSECURED 11/28 VAR	1.000 11/07/2028	
			1,700,000.00	1,700,000.00	1,633,044.07
			1,700,000.00	1,700,000.00	1,633,044.07
JJ8L	539830BL2	LOCKHEED MARTIN CORP	SR UNSECURED 05/46 4.7	4.700 05/15/2046	
			405,000.00	382,230.34	362,514.83
			405,000.00	382,230.34	362,514.83
JJ8L	539830BN8	LOCKHEED MARTIN CORP	SR UNSECURED 09/52 4.09	4.090 09/15/2052	
			6,155,000.00	6,283,447.05	4,874,854.24
			630,000.00	559,477.80	498,969.65
JJ8Y	539830BN8		5,525,000.00	5,723,969.25	4,375,884.59
JJ8L	539830CB3	LOCKHEED MARTIN CORP	SR UNSECURED 02/55 5.2	5.200 02/15/2055	
			90,000.00	89,370.63	84,826.38
			90,000.00	89,370.63	84,826.38
JJ8Z	539830CE7	LOCKHEED MARTIN CORP	SR UNSECURED 02/64 5.2	5.200 02/15/2064	
			2,000,000.00	1,993,580.00	1,859,909.28
			2,000,000.00	1,993,580.00	1,859,909.28
JJ8L	546676AV9	LOUISVILLE GAS + ELEC	1ST MORTGAGE 11/43 4.65	4.650 11/15/2043	
			1,065,000.00	1,079,337.55	907,966.42
			1,065,000.00	1,079,337.55	907,966.42
JJ8Z	546676AY3	LOUISVILLE GAS + ELEC	1ST MORTGAGE 04/49 4.25	4.250 04/01/2049	
			1,100,000.00	1,098,702.00	874,790.72
			1,100,000.00	1,098,702.00	874,790.72
JJ8Z	571748BJ0	MARSH + MCLENNAN COS INC	SR UNSECURED 03/49 4.9	4.900 03/15/2049	
			800,000.00	799,144.00	717,058.72
			800,000.00	799,144.00	717,058.72
JJ8Z	571748BT8	MARSH + MCLENNAN COS INC	SR UNSECURED 03/53 5.45	5.450 03/15/2053	
			2,300,000.00	2,286,844.00	2,224,206.03
			2,300,000.00	2,286,844.00	2,224,206.03
JJ8L	571748BX9	MARSH + MCLENNAN COS INC	SR UNSECURED 03/54 5.45	5.450 03/15/2054	
			365,000.00	361,269.87	352,950.32
			365,000.00	361,269.87	352,950.32
JJ8L	575718AA9	MASS INSTITUTE OF TECH	UNSECURED 12/99 5.6	5.600 12/31/2099	
			345,000.00	438,743.88	347,621.60
			345,000.00	438,743.88	347,621.60
JJ8L	575767AQ1	MASS MUTUAL LIFE INS CO	SUBORDINATED 144A 04/50 3.375	3.375 04/15/2050	
			665,000.00	466,894.38	444,623.79
			665,000.00	466,894.38	444,623.79

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ81	57665RAG1	MATCH GROUP HLD II LLC	SR UNSECURED 144A 12/27 5	5.000 12/15/2027	
		625,000.00		629,446.25	604,458.83
		625,000.00		629,446.25	604,458.83
JJ8Z	582839AG1	MEAD JOHNSON NUTRITION C	COMPANY GUAR 06/44 4.6	4.600 06/01/2044	
		650,000.00		666,620.50	567,090.58
		650,000.00		666,620.50	567,090.58
JJ8L	58933YBA2	MERCK + CO INC	SR UNSECURED 06/40 2.35	2.350 06/24/2040	
		325,000.00		266,296.67	220,223.27
		325,000.00		266,296.67	220,223.27
JJ8L	59022CAJ2	BANK OF AMERICA CORP	SUBORDINATED 01/37 6.11	6.110 01/29/2037	
		3,495,000.00		4,038,025.77	3,625,282.35
		895,000.00		942,881.77	928,362.72
JJ8Y	59022CAJ2		2,600,000.00	3,095,144.00	2,696,919.63
JJ8L	59156RAM0	METLIFE INC	SR UNSECURED 06/35 5.7	5.700 06/15/2035	
		310,000.00		349,175.91	318,717.00
		310,000.00		349,175.91	318,717.00
JJ8L	59156RAY4	METLIFE INC	SR UNSECURED 02/41 5.875	5.875 02/06/2041	
		985,000.00		997,884.17	1,006,369.58
		985,000.00		997,884.17	1,006,369.58
JJ8L	59156RBD9	METLIFE INC	SR UNSECURED 08/42 4.125	4.125 08/13/2042	
		1,325,000.00		1,244,148.73	1,100,098.90
		1,325,000.00		1,244,148.73	1,100,098.90
JJ8L	59156RBL1	METLIFE INC	SR UNSECURED 12/44 4.721	4.721 12/15/2044	
		545,000.00		610,884.47	481,641.24
		545,000.00		610,884.47	481,641.24
JJ8Z	59156RBR8	METLIFE INC	SR UNSECURED 05/46 4.6	4.600 05/13/2046	
		500,000.00		560,350.00	434,679.82
		500,000.00		560,350.00	434,679.82
JJ8L	59156RCC0	METLIFE INC	SR UNSECURED 07/52 5	5.000 07/15/2052	
		270,000.00		252,255.30	244,747.75
		270,000.00		252,255.30	244,747.75
JJ8Z	594918CD4	MICROSOFT CORP	SR UNSECURED 06/60 2.675	2.675 06/01/2060	
		5,194,000.00		5,285,674.10	3,053,997.57
		5,194,000.00		5,285,674.10	3,053,997.57
JJ8Z	594918CU6	MICROSOFT CORP	SR UNSECURED 06/47 4.5	4.500 06/15/2047	
		600,000.00		520,244.17	541,899.04
		600,000.00		520,244.17	541,899.04

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ8L	59562EAH8	MIDAMERICAN ENERGY CO 1ST MORTGAGE 10/36 5.8 1,725,000.00	5.800	10/15/2036 2,020,097.38	1,783,219.63
		1,725,000.00		2,020,097.38	1,783,219.63
JJ8L	59562VAM9	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125 405,000.00	6.125	04/01/2036 430,544.36	426,281.40
		405,000.00		430,544.36	426,281.40
JJ8Y	59562VBD8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 11/43 5.15 10,841,000.00	5.150	11/15/2043 12,526,698.12	10,298,025.15
		10,841,000.00		12,526,698.12	10,298,025.15
JJ8L	595620AL9	MIDAMERICAN ENERGY CO 1ST MORTGAGE 09/43 4.8 1,160,000.00	4.800	09/15/2043 1,223,895.24	1,043,544.12
		1,160,000.00		1,223,895.24	1,043,544.12
JJ8Z	595620AU9	MIDAMERICAN ENERGY CO 1ST MORTGAGE 07/49 4.25 1,500,000.00	4.250	07/15/2049 1,490,850.00	1,218,048.50
		1,500,000.00		1,490,850.00	1,218,048.50
JJ8Z	595620AY1	MIDAMERICAN ENERGY CO 1ST MORTGAGE 09/54 5.85 4,200,000.00	5.850	09/15/2054 4,428,774.00	4,277,832.72
		4,200,000.00		4,428,774.00	4,277,832.72
JJ8Z	59833CAC6	MIDWEST CONNECTOR CAPIT COMPANY GUAR 144A 04/29 4.625 700,000.00	4.625	04/01/2029 698,971.00	686,531.39
		700,000.00		698,971.00	686,531.39
JJ8L	610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4 750,000.00	5.400	12/15/2043 903,073.93	709,005.06
		750,000.00		903,073.93	709,005.06
JJ8Z	61744YAK4	MORGAN STANLEY SR UNSECURED 07/28 VAR 5,500,000.00	1.000	07/22/2028 5,547,028.00	5,303,200.05
		5,500,000.00		5,547,028.00	5,303,200.05
JJ8L	61744YAL2	MORGAN STANLEY SR UNSECURED 07/38 VAR 1,060,000.00	1.000	07/22/2038 982,193.67	901,869.62
		1,060,000.00		982,193.67	901,869.62
JJ8L	61746BEG7	MORGAN STANLEY SR UNSECURED 01/47 4.375 140,000.00	4.375	01/22/2047 111,402.30	117,045.16
		140,000.00		111,402.30	117,045.16
JJ8L	61747YDY8	MORGAN STANLEY SR UNSECURED 01/45 4.3 3,395,000.00	4.300	01/27/2045 3,192,872.51	2,800,846.35
		3,395,000.00		3,192,872.51	2,800,846.35

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ8Z	61747YEL5	MORGAN STANLEY SR UNSECURED 01/33 VAR	1.000	01/21/2033	
		4,400,000.00		4,400,000.00	3,772,815.20
		4,400,000.00		4,400,000.00	3,772,815.20
JJ8Z	61747YFR1	MORGAN STANLEY SR UNSECURED 04/35 VAR	1.000	04/19/2035	
		3,100,000.00		3,100,000.00	3,164,691.64
		3,100,000.00		3,100,000.00	3,164,691.64
JJ8L	61747YFT7	MORGAN STANLEY SR UNSECURED 07/35 VAR	1.000	07/19/2035	
		2,490,000.00		2,490,000.00	2,450,075.46
		2,490,000.00		2,490,000.00	2,450,075.46
JJ8L	61747YFV2	MORGAN STANLEY SR UNSECURED 11/55 VAR	1.000	11/19/2055	
		5,095,000.00		5,095,000.00	4,920,933.55
		5,095,000.00		5,095,000.00	4,920,933.55
JJ8L	62548LAA0	MULTICARE HEALTH SYSTEM UNSECURED 08/50 2.803	2.803	08/15/2050	
		1,790,000.00		1,521,146.97	1,052,701.81
		1,790,000.00		1,521,146.97	1,052,701.81
JJ8Z	637432NR2	NATIONAL RURAL UTIL COOP COLLATERAL T 11/48 4.4	4.400	11/01/2048	
		300,000.00		298,515.00	246,224.16
		300,000.00		298,515.00	246,224.16
JJ8L	637432NT8	NATIONAL RURAL UTIL COOP COLLATERAL T 03/49 4.3	4.300	03/15/2049	
		1,820,000.00		1,759,606.64	1,473,028.72
		1,820,000.00		1,759,606.64	1,473,028.72
JJ8Z	637639AH8	NATIONAL SECS CLEARING SR UNSECURED 144A 11/27 5.1	5.100	11/21/2027	
		1,500,000.00		1,499,535.00	1,515,143.97
		1,500,000.00		1,499,535.00	1,515,143.97
JJ81	65342QAB8	NEXTERA ENERGY OPERATING COMPANY GUAR 144A 09/27 4.5	4.500	09/15/2027	
		375,000.00		349,937.50	357,701.33
		375,000.00		349,937.50	357,701.33
JJ8L	665772CX5	NORTHERN STATES PWR MINN 1ST MORTGAGE 05/53 5.1	5.100	05/15/2053	
		1,355,000.00		1,323,198.21	1,255,515.60
		1,355,000.00		1,323,198.21	1,255,515.60
JJ8L	667274AC8	NORTHWELL HEALTHCARE INC SECURED 11/47 4.26	4.260	11/01/2047	
		260,000.00		246,214.02	208,089.49
		260,000.00		246,214.02	208,089.49
JJ8L	67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5	3.500	04/01/2040	
		980,000.00		932,511.03	811,013.19
		980,000.00		932,511.03	811,013.19

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ81	68245XAH2	1011778 BC / NEW RED FIN	SR SECURED 144A 01/28 3.875	3.875 01/15/2028	
		1,150,000.00	1,110,603.00		1,087,520.20
		1,150,000.00	1,110,603.00		1,087,520.20
JJ8L	693304BE6	PECO ENERGY CO	1ST MORTGAGE 08/52 4.375	4.375 08/15/2052	
		745,000.00	708,653.90		615,997.33
		745,000.00	708,653.90		615,997.33
JJ8L	693475BZ7	PNC FINANCIAL SERVICES	SR UNSECURED 07/35 VAR	1.000 07/23/2035	
		3,135,000.00	3,134,927.74		3,114,104.50
		3,135,000.00	3,134,927.74		3,114,104.50
JJ8Z	694476AE2	PACIFIC LIFECORP	SR UNSECURED 144A 09/50 3.35	3.350 09/15/2050	
		500,000.00	496,160.00		332,533.08
		500,000.00	496,160.00		332,533.08
JJ8Z	695114CG1	PACIFICORP	1ST MORTGAGE 10/37 6.25	6.250 10/15/2037	
		1,350,000.00	1,336,081.50		1,416,630.03
		1,350,000.00	1,336,081.50		1,416,630.03
JJ8L	695114CL0	PACIFICORP	1ST MORTGAGE 01/39 6	6.000 01/15/2039	
		4,689,000.00	5,170,573.15		4,784,715.43
		2,845,000.00	3,369,243.31		2,903,074.30
JJ8Z	695114CL0		1,844,000.00	1,801,329.84	1,881,641.13
JJ8L	695114DA3	PACIFICORP	1ST MORTGAGE 05/54 5.5	5.500 05/15/2054	
		3,266,000.00	2,982,303.08		3,053,820.81
		2,166,000.00	2,041,105.08		2,025,283.49
JJ8Z	695114DA3		1,100,000.00	941,198.00	1,028,537.32
JJ8L	695114DE5	PACIFICORP	1ST MORTGAGE 01/55 5.8	5.800 01/15/2055	
		310,000.00	305,605.51		301,840.19
		310,000.00	305,605.51		301,840.19
JJ8L	713448FF0	PEPSICO INC	SR UNSECURED 10/41 2.625	2.625 10/21/2041	
		176,000.00	157,339.25		122,264.90
		176,000.00	157,339.25		122,264.90
JJ8L	713448FZ6	PEPSICO INC	SR UNSECURED 07/54 5.25	5.250 07/17/2054	
		1,395,000.00	1,395,591.86		1,351,663.78
		1,395,000.00	1,395,591.86		1,351,663.78
JJ8L	716973AF9	PFIZER INVESTMENT ENTER	COMPANY GUAR 05/43 5.11	5.110 05/19/2043	
		6,335,000.00	6,198,826.51		5,955,432.90
		6,335,000.00	6,198,826.51		5,955,432.90
		PFIZER INVESTMENT ENTER	COMPANY GUAR 05/53 5.3	5.300 05/19/2053	
		13,700,000.00	13,726,766.13		12,847,846.57

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8Y	716973AG7	13,700,000.00	13,726,766.13		12,847,846.57
	PFIZER INC	SR UNSECURED 05/44 4.4	4.400	05/15/2044	
		1,980,000.00	1,903,743.87		1,715,208.94
JJ8L	717081DK6	1,980,000.00	1,903,743.87		1,715,208.94
	PFIZER INC	SR UNSECURED 05/40 2.55	2.550	05/28/2040	
		1,055,000.00	895,017.77		731,336.92
JJ8L	717081EZ2	1,055,000.00	895,017.77		731,336.92
	PHILIP MORRIS INTL INC	SR UNSECURED 11/41 4.375	4.375	11/15/2041	
		950,000.00	954,845.00		809,097.05
JJ8Y	718172AM1	950,000.00	954,845.00		809,097.05
	PHILIP MORRIS INTL INC	SR UNSECURED 03/42 4.5	4.500	03/20/2042	
		465,000.00	446,253.48		403,422.35
JJ8L	718172AP4	465,000.00	446,253.48		403,422.35
	PHILIP MORRIS INTL INC	SR UNSECURED 08/42 3.875	3.875	08/21/2042	
		575,000.00	508,275.30		455,214.78
JJ8L	718172AU3	575,000.00	508,275.30		455,214.78
	PHILIP MORRIS INTL INC	SR UNSECURED 03/43 4.125	4.125	03/04/2043	
		9,035,000.00	8,386,359.54		7,348,172.10
JJ8L	718172AW9	110,000.00	100,868.79		89,463.08
JJ8Y	718172AW9	8,925,000.00	8,285,490.75		7,258,709.02
	PHILIP MORRIS INTL INC	SR UNSECURED 11/43 4.875	4.875	11/15/2043	
		1,864,000.00	2,226,436.16		1,670,964.53
JJ8Y	718172BD0	1,864,000.00	2,226,436.16		1,670,964.53
	PHILIP MORRIS INTL INC	SR UNSECURED 11/44 4.25	4.250	11/10/2044	
		3,078,000.00	2,813,840.61		2,522,269.04
JJ8Y	718172BL2	1,978,000.00	1,658,400.61		1,620,873.35
JJ8Z	718172BL2	1,100,000.00	1,155,440.00		901,395.69
	PHILIP MORRIS INTL INC	SR UNSECURED 11/32 5.75	5.750	11/17/2032	
		2,900,000.00	2,897,390.00		2,985,856.15
JJ8Z	718172CX5	2,900,000.00	2,897,390.00		2,985,856.15
	PHILIP MORRIS INTL INC	SR UNSECURED 02/33 5.375	5.375	02/15/2033	
		2,600,000.00	2,594,618.00		2,605,650.66
JJ8Z	718172DB2	2,600,000.00	2,594,618.00		2,605,650.66
	PROLOGIS LP	SR UNSECURED 06/53 5.25	5.250	06/15/2053	
		600,000.00	582,090.97		560,799.31
JJ8L	74340XCF6	600,000.00	582,090.97		560,799.31

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8L	744320AY8	PRUDENTIAL FINANCIAL INC	SR UNSECURED 12/47 3.905	3.905 12/07/2047	
		1,005,000.00		917,453.60	766,757.52
		1,005,000.00		917,453.60	766,757.52
JJ8L	744320BA9	PRUDENTIAL FINANCIAL INC	SR UNSECURED 12/49 3.935	3.935 12/07/2049	
		665,000.00		657,923.17	502,073.34
		665,000.00		657,923.17	502,073.34
JJ8L	744448BZ3	PUBLIC SERVICE COLORADO	1ST MORTGAGE 09/37 6.25	6.250 09/01/2037	
		3,600,000.00		4,134,321.02	3,804,047.14
		2,100,000.00		2,573,886.02	2,219,027.50
JJ8Z	744448BZ3		1,500,000.00	1,560,435.00	1,585,019.64
JJ8L	744448CG4	PUBLIC SERVICE COLORADO	1ST MORTGAGE 09/42 3.6	3.600 09/15/2042	
		2,730,000.00		2,448,367.29	2,088,601.73
		2,730,000.00		2,448,367.29	2,088,601.73
JJ8L	744448CM1	PUBLIC SERVICE COLORADO	1ST MORTGAGE 06/46 3.55	3.550 06/15/2046	
		2,980,000.00		2,636,464.46	2,103,264.45
		2,980,000.00		2,636,464.46	2,103,264.45
JJ8L	74460WAH0	PUBLIC STORAGE OP CO	COMPANY GUAR 08/53 5.35	5.350 08/01/2053	
		1,080,000.00		1,058,930.87	1,028,374.59
		1,080,000.00		1,058,930.87	1,028,374.59
JJ8Z	745332CH7	PUGET SOUND ENERGY INC	1ST MORTGAGE 06/48 4.223	4.223 06/15/2048	
		1,000,000.00		1,000,000.00	802,255.99
		1,000,000.00		1,000,000.00	802,255.99
JJ81	74841CAB7	ROCKETMTGE CO ISSUER INC	COMPANY GUAR 144A 03/31 3.875	3.875 03/01/2031	
		525,000.00		460,261.20	457,430.87
		525,000.00		460,261.20	457,430.87
JJ8Z	756109BK9	REALTY INCOME CORP	SR UNSECURED 12/29 3.1	3.100 12/15/2029	
		200,000.00		214,180.21	183,470.84
		200,000.00		214,180.21	183,470.84
JJ8L	756109CQ5	REALTY INCOME CORP	SR UNSECURED 09/54 5.375	5.375 09/01/2054	
		2,025,000.00		1,992,073.50	1,925,324.30
		2,025,000.00		1,992,073.50	1,925,324.30
JJ8L	75884RAW3	REGENCY CENTERS LP	COMPANY GUAR 02/47 4.4	4.400 02/01/2047	
		345,000.00		322,154.00	284,283.53
		345,000.00		322,154.00	284,283.53
JJ8L	75884RAY9	REGENCY CENTERS LP	COMPANY GUAR 03/49 4.65	4.650 03/15/2049	
		1,475,000.00		1,453,826.58	1,248,993.76
		1,475,000.00		1,453,826.58	1,248,993.76

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	RIO TINTO FIN USA PLC	COMPANY GUAR 03/53 5.125	5.125	03/09/2053	
		370,000.00		354,887.61	342,895.46
JJ8L	76720AAP1	370,000.00		354,887.61	342,895.46
	NATWEST GROUP PLC	SR UNSECURED 01/30 VAR	1.000	01/27/2030	
		1,100,000.00		1,100,000.00	1,088,577.74
JJ8Z	78009PEH0	1,100,000.00		1,100,000.00	1,088,577.74
	NATWEST GROUP PLC	SR UNSECURED 05/30 VAR	1.000	05/08/2030	
		900,000.00		900,000.00	867,973.25
JJ8Z	780097BL4	900,000.00		900,000.00	867,973.25
	TRAVELERS COS INC	SR UNSECURED 06/36 6.75	6.750	06/20/2036	
		4,325,000.00		5,987,013.00	4,820,314.31
JJ8Y	792860AK4	4,325,000.00		5,987,013.00	4,820,314.31
	SALESFORCE INC	SR UNSECURED 07/41 2.7	2.700	07/15/2041	
		2,640,000.00		2,267,458.44	1,864,582.34
JJ8L	79466LAK0	2,640,000.00		2,267,458.44	1,864,582.34
	SALESFORCE INC	SR UNSECURED 07/61 3.05	3.050	07/15/2061	
		815,000.00		710,037.94	503,720.68
JJ8L	79466LAM6	815,000.00		710,037.94	503,720.68
	SAN DIEGO G + E	1ST MORTGAGE 05/48 4.15	4.150	05/15/2048	
		1,600,000.00		1,592,928.00	1,272,431.79
JJ8Z	797440BW3	1,600,000.00		1,592,928.00	1,272,431.79
	SAN DIEGO G + E	1ST MORTGAGE 04/50 3.32	3.320	04/15/2050	
		245,000.00		222,269.26	165,706.64
JJ8L	797440BY9	245,000.00		222,269.26	165,706.64
	SAUDI ARABIAN OIL CO	SR UNSECURED 144A 07/54 5.75	5.750	07/17/2054	
		3,800,000.00		3,703,594.00	3,553,862.60
JJ8Z	80414L2P9	3,800,000.00		3,703,594.00	3,553,862.60
	SIMON PROPERTY GROUP LP	SR UNSECURED 11/46 4.25	4.250	11/30/2046	
		175,000.00		175,775.82	142,905.90
JJ8L	828807CZ8	175,000.00		175,775.82	142,905.90
	SIMON PROPERTY GROUP LP	SR UNSECURED 09/49 3.25	3.250	09/13/2049	
		925,000.00		599,235.15	622,345.58
JJ8L	828807DH7	925,000.00		599,235.15	622,345.58
	SIMON PROPERTY GROUP LP	SR UNSECURED 07/50 3.8	3.800	07/15/2050	
		992,000.00		733,240.52	731,313.34
JJ8L	828807DJ3	992,000.00		733,240.52	731,313.34

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ8L	828807DV6	SIMON PROPERTY GROUP LP SR UNSECURED 03/53 5.85 1,190,000.00	5.850	03/08/2053 1,166,224.98	1,200,782.49
		1,190,000.00		1,166,224.98	1,200,782.49
JJ8L	828807DX2	SIMON PROPERTY GROUP LP SR UNSECURED 01/54 6.65 880,000.00	6.650	01/15/2054 920,624.58	980,859.74
		880,000.00		920,624.58	980,859.74
JJ8Z	842400EV1	SOUTHERN CAL EDISON 1ST REF MORT 04/35 5.75 100,000.00	5.750	04/01/2035 100,130.58	102,237.52
		100,000.00		100,130.58	102,237.52
JJ8Z	842400FV0	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05 100,000.00	4.050	03/15/2042 89,437.00	80,943.81
		100,000.00		89,437.00	80,943.81
JJ8Z	842400FW8	SOUTHERN CAL EDISON 1ST REF MORT 03/43 3.9 500,000.00	3.900	03/15/2043 436,620.00	394,551.73
		500,000.00		436,620.00	394,551.73
JJ8Z	842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65 1,500,000.00	4.650	10/01/2043 1,687,437.00	1,301,377.46
		1,500,000.00		1,687,437.00	1,301,377.46
JJ8L	842400GG2	SOUTHERN CAL EDISON 1ST REF MORT 04/47 4 790,000.00	4.000	04/01/2047 751,452.92	608,663.03
		790,000.00		751,452.92	608,663.03
JJ8L	842400GK3	SOUTHERN CAL EDISON 1ST REF MORT 03/48 4.125 2,075,000.00	4.125	03/01/2048 1,906,774.74	1,617,207.28
		2,075,000.00		1,906,774.74	1,617,207.28
JJ8Z	842400GR8	SOUTHERN CAL EDISON 1ST MORTGAGE 03/49 4.875 3,200,000.00	4.875	03/01/2049 4,074,816.00	2,800,482.85
		3,200,000.00		4,074,816.00	2,800,482.85
JJ8Z	842400GT4	SOUTHERN CAL EDISON 1ST MORTGAGE 02/50 3.65 1,300,000.00	3.650	02/01/2050 1,291,511.00	930,059.38
		1,300,000.00		1,291,511.00	930,059.38
JJ8Z	842400HV8	SOUTHERN CAL EDISON 1ST MORTGAGE 03/53 5.7 3,300,000.00	5.700	03/01/2053 3,279,970.00	3,213,489.58
		3,300,000.00		3,279,970.00	3,213,489.58
JJ8L	842434CK6	SOUTHERN CALIF GAS CO 1ST MORTGAGE 09/42 3.75 465,000.00	3.750	09/15/2042 425,151.54	364,650.95
		465,000.00		425,151.54	364,650.95

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ8L	842434CS9	SOUTHERN CALIF GAS CO 1ST MORTGAGE 01/49 4.3 3,450,000.00	4.300	01/15/2049 3,317,657.35	2,802,307.38
		3,450,000.00		3,317,657.35	2,802,307.38
JJ8L	842434CY6	SOUTHERN CALIF GAS CO 1ST MORTGAGE 06/53 5.75 1,376,000.00	5.750	06/01/2053 1,378,140.02	1,369,230.49
		1,376,000.00		1,378,140.02	1,369,230.49
JJ8L	842434DA7	SOUTHERN CALIF GAS CO 1ST MORTGAGE 04/54 5.6 1,225,000.00	5.600	04/01/2054 1,210,972.74	1,200,947.58
		1,225,000.00		1,210,972.74	1,200,947.58
JJ8Z	8426EPAC2	SOUTHERN CO GAS CAPITAL COMPANY GUAR 05/47 4.4 1,200,000.00	4.400	05/30/2047 1,175,292.00	986,348.93
		1,200,000.00		1,175,292.00	986,348.93
JJ8Z	8426EPAD0	SOUTHERN CO GAS CAPITAL COMPANY GUAR 01/31 1.75 600,000.00	1.750	01/15/2031 510,432.00	494,193.14
		600,000.00		510,432.00	494,193.14
JJ8L	854502AN1	STANLEY BLACK + DECKER I SR UNSECURED 11/50 2.75 371,000.00	2.750	11/15/2050 218,709.56	213,618.37
		371,000.00		218,709.56	213,618.37
JJ8Z	86562MBW9	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/30 2.75 1,800,000.00	2.750	01/15/2030 1,800,000.00	1,606,714.07
		1,800,000.00		1,800,000.00	1,606,714.07
JJ8Z	86562MDP2	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/34 5.558 3,600,000.00	5.558	07/09/2034 3,600,000.00	3,635,588.59
		3,600,000.00		3,600,000.00	3,635,588.59
JJ8Z	87305QCN9	TTX CO SR UNSECURED 144A 02/49 4.6 600,000.00	4.600	02/01/2049 598,728.00	520,313.15
		600,000.00		598,728.00	520,313.15
JJ8L	882384AE0	TEXAS EASTERN TRANSMISSI SR UNSECURED 144A 01/48 4.15 1,130,000.00	4.150	01/15/2048 1,114,066.35	871,001.46
		1,130,000.00		1,114,066.35	871,001.46
JJ8L	89153VAV1	TOTALENERGIES CAP INTL COMPANY GUAR 05/50 3.127 3,400,000.00	3.127	05/29/2050 3,029,524.18	2,230,788.35
		3,400,000.00		3,029,524.18	2,230,788.35
JJ8L	89153VAX7	TOTALENERGIES CAP INTL COMPANY GUAR 06/41 2.986 1,310,000.00	2.986	06/29/2041 1,183,127.62	941,441.01
		1,310,000.00		1,183,127.62	941,441.01

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8L	89157XAB7	TOTALENERGIES CAPITAL SA COMPANY GUAR 04/54 5.488 2,170,000.00	5.488	04/05/2054 2,171,218.83	2,083,375.77
		2,170,000.00		2,171,218.83	2,083,375.77
JJ8L	89157XAC5	TOTALENERGIES CAPITAL SA COMPANY GUAR 04/64 5.638 5,880,000.00	5.638	04/05/2064 5,876,668.04	5,633,548.21
		5,880,000.00		5,876,668.04	5,633,548.21
JJ8L	89157XAE1	TOTALENERGIES CAPITAL SA COMPANY GUAR 09/54 5.275 1,260,000.00	5.275	09/10/2054 1,257,127.20	1,166,789.60
		1,260,000.00		1,257,127.20	1,166,789.60
JJ8L	89157XAF8	TOTALENERGIES CAPITAL SA COMPANY GUAR 09/64 5.425 2,650,000.00	5.425	09/10/2064 2,655,711.41	2,460,479.08
		2,650,000.00		2,655,711.41	2,460,479.08
JJ8L	89417EAM1	TRAVELERS COS INC SR UNSECURED 05/47 4 470,000.00	4.000	05/30/2047 392,930.90	371,950.87
		470,000.00		392,930.90	371,950.87
JJ8Y	89417EAN9	TRAVELERS COS INC SR UNSECURED 03/48 4.05 3,875,000.00	4.050	03/07/2048 3,607,203.81	3,105,350.64
		3,875,000.00		3,607,203.81	3,105,350.64
JJ8L	89417EAS8	TRAVELERS COS INC SR UNSECURED 05/53 5.45 345,000.00	5.450	05/25/2053 352,181.78	336,182.29
		345,000.00		352,181.78	336,182.29
JJ8L	89788MAM4	TRUIST FINANCIAL CORP SR UNSECURED 01/34 VAR 745,000.00	1.000	01/26/2034 729,285.17	724,064.73
		745,000.00		729,285.17	724,064.73
JJ8L	89788MAP7	TRUIST FINANCIAL CORP SR UNSECURED 06/34 VAR 1,545,000.00	1.000	06/08/2034 1,544,024.79	1,573,342.56
		1,545,000.00		1,544,024.79	1,573,342.56
JJ8L	89788MAS1	TRUIST FINANCIAL CORP SR UNSECURED 01/35 VAR 3,630,000.00	1.000	01/24/2035 3,647,253.12	3,658,538.44
		3,630,000.00		3,647,253.12	3,658,538.44
JJ8Z	902613BB3	UBS GROUP AG SR UNSECURED 04/26 4.55 700,000.00	4.550	04/17/2026 778,264.60	697,508.26
		700,000.00		778,264.60	697,508.26
JJ8L	906548CZ3	UNION ELECTRIC CO 1ST MORTGAGE 03/55 5.125 960,000.00	5.125	03/15/2055 958,857.60	880,943.14
		960,000.00		958,857.60	880,943.14

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	UNION PACIFIC CORP	SR UNSECURED 10/51 3.799	3.799	10/01/2051	
		6,410,000.00		6,374,455.59	4,789,067.85
JJ8L	907818EM6	2,985,000.00		2,752,784.04	2,230,166.54
JJ8Y	907818EM6	3,425,000.00		3,621,671.55	2,558,901.31
	UNION PACIFIC CORP	SR UNSECURED 09/67 4.1	4.100	09/15/2067	
		1,500,000.00		1,571,490.00	1,090,682.22
JJ8Z	907818ER5	1,500,000.00		1,571,490.00	1,090,682.22
	UNION PACIFIC CORP	SR UNSECURED 09/48 4.5	4.500	09/10/2048	
		340,000.00		299,813.93	287,945.44
JJ8L	907818EW4	340,000.00		299,813.93	287,945.44
	UNION PACIFIC CORP	SR UNSECURED 08/39 3.55	3.550	08/15/2039	
		400,000.00		375,587.87	324,764.80
JJ8L	907818FD5	400,000.00		375,587.87	324,764.80
	UNION PACIFIC CORP	SR UNSECURED 03/60 3.839	3.839	03/20/2060	
		7,395,000.00		7,521,198.90	5,287,490.89
JJ8Y	907818FG8	7,395,000.00		7,521,198.90	5,287,490.89
	UNION PACIFIC CORP	SR UNSECURED 02/50 3.25	3.250	02/05/2050	
		2,375,000.00		2,374,073.75	1,623,873.14
JJ8Y	907818FK9	2,375,000.00		2,374,073.75	1,623,873.14
	UNION PACIFIC CORP	SR UNSECURED 02/42 3.375	3.375	02/14/2042	
		760,000.00		644,072.07	578,574.22
JJ8L	907818FY9	760,000.00		644,072.07	578,574.22
	UNION PACIFIC CORP	SR UNSECURED 02/53 3.5	3.500	02/14/2053	
		8,900,000.00		6,761,980.25	6,281,128.72
JJ8Y	907818FZ6	8,900,000.00		6,761,980.25	6,281,128.72
	UNION PACIFIC CORP	SR UNSECURED 05/53 4.95	4.950	05/15/2053	
		365,000.00		346,499.86	333,966.13
JJ8L	907818GF9	365,000.00		346,499.86	333,966.13
	US BANCORP	SR UNSECURED 01/35 VAR	1.000	01/23/2035	
		55,000.00		55,021.40	55,502.00
JJ8L	91159HJR2	55,000.00		55,021.40	55,502.00
	UNITEDHEALTH GROUP INC	SR UNSECURED 02/38 6.875	6.875	02/15/2038	
		4,541,000.00		6,141,549.67	5,132,927.34
JJ8Y	91324PBK7	4,541,000.00		6,141,549.67	5,132,927.34
	UNITEDHEALTH GROUP INC	SR UNSECURED 10/40 5.7	5.700	10/15/2040	
		190,000.00		221,925.07	190,122.90
JJ8L	91324PBN1	190,000.00		221,925.07	190,122.90

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8L	91324PBQ4	UNITEDHEALTH GROUP INC SR UNSECURED 02/41 5.95 85,000.00	5.950	02/15/2041 91,603.69	87,153.48
		85,000.00		91,603.69	87,153.48
JJ8L	91324PDF6	UNITEDHEALTH GROUP INC SR UNSECURED 10/47 3.75 2,005,000.00	3.750	10/15/2047 2,006,504.64	1,496,195.40
		205,000.00		187,028.64	152,977.58
JJ8Z	91324PDF6	1,800,000.00		1,819,476.00	1,343,217.82
JJ8L	91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25 4,455,000.00	4.250	06/15/2048 4,333,538.73	3,579,499.17
		2,655,000.00		2,515,826.73	2,133,236.88
JJ8Z	91324PDL3	1,800,000.00		1,817,712.00	1,446,262.29
JJ8Z	91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45 600,000.00	4.450	12/15/2048 597,540.00	494,717.19
		600,000.00		597,540.00	494,717.19
JJ8L	91324PDZ2	UNITEDHEALTH GROUP INC SR UNSECURED 05/50 2.9 485,000.00	2.900	05/15/2050 428,054.31	301,556.64
		485,000.00		428,054.31	301,556.64
JJ8L	91324PEE8	UNITEDHEALTH GROUP INC SR UNSECURED 05/41 3.05 1,025,000.00	3.050	05/15/2041 912,634.82	741,602.78
		1,025,000.00		912,634.82	741,602.78
JJ8L	91324PEF5	UNITEDHEALTH GROUP INC SR UNSECURED 05/51 3.25 4,756,000.00	3.250	05/15/2051 4,543,628.66	3,144,759.00
		806,000.00		742,089.19	532,942.76
JJ8Y	91324PEF5	3,950,000.00		3,801,539.47	2,611,816.24
JJ8L	91324PEK4	UNITEDHEALTH GROUP INC SR UNSECURED 05/52 4.75 9,995,000.00	4.750	05/15/2052 9,076,839.15	8,578,555.57
		1,020,000.00		966,809.65	875,450.39
JJ8Y	91324PEK4	8,975,000.00		8,110,029.50	7,703,105.18
JJ8L	91324PEL2	UNITEDHEALTH GROUP INC SR UNSECURED 05/62 4.95 1,335,000.00	4.950	05/15/2062 1,314,353.59	1,152,384.34
		335,000.00		324,153.59	289,175.10
JJ8Y	91324PEL2	1,000,000.00		990,200.00	863,209.24
JJ8L	91324PET5	UNITEDHEALTH GROUP INC SR UNSECURED 02/63 6.05 2,960,000.00	6.050	02/15/2063 2,944,784.68	3,026,511.29
		560,000.00		573,104.68	572,583.22
JJ8Z	91324PET5	2,400,000.00		2,371,680.00	2,453,928.07
		UNITEDHEALTH GROUP INC SR UNSECURED 04/64 5.5 3,530,000.00	5.500	04/15/2064 3,511,584.75	3,303,978.27

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8L	91324PFD9	3,530,000.00		3,511,584.75	3,303,978.27
	UNITEDHEALTH GROUP INC	SR UNSECURED 07/44 5.5	5.500	07/15/2044	
		5,790,000.00		5,736,789.90	5,626,892.69
JJ8L	91324PFK3	5,790,000.00		5,736,789.90	5,626,892.69
	UNITEDHEALTH GROUP INC	SR UNSECURED 07/64 5.75	5.750	07/15/2064	
		1,480,000.00		1,471,075.60	1,443,241.31
JJ8L	91324PFM9	1,480,000.00		1,471,075.60	1,443,241.31
	UNIV SOUTHERN CALIFORNIA	SR UNSECURED 10/11 5.25	5.250	10/01/2111	
		1,035,000.00		1,213,871.43	955,046.51
JJ8L	914886AA4	1,035,000.00		1,213,871.43	955,046.51
	VIRGINIA ELEC + POWER CO	SR UNSECURED 02/44 4.45	4.450	02/15/2044	
		2,874,000.00		3,083,424.72	2,444,399.48
JJ8Y	927804FR0	2,874,000.00		3,083,424.72	2,444,399.48
	VIRGINIA ELEC + POWER CO	SR UNSECURED 12/48 4.6	4.600	12/01/2048	
		1,100,000.00		1,093,785.00	929,145.80
JJ8Z	927804GA6	1,100,000.00		1,093,785.00	929,145.80
	VIRGINIA ELEC + POWER CO	SR UNSECURED 12/50 2.45	2.450	12/15/2050	
		737,000.00		608,675.69	415,233.74
JJ8L	927804GD0	737,000.00		608,675.69	415,233.74
	VIRGINIA ELEC + POWER CO	SR UNSECURED 11/51 2.95	2.950	11/15/2051	
		3,900,000.00		3,797,703.00	2,432,328.17
JJ8Y	927804GF5	3,900,000.00		3,797,703.00	2,432,328.17
	VIRGINIA ELEC + POWER CO	SR UNSECURED 05/52 4.625	4.625	05/15/2052	
		1,600,000.00		1,577,808.00	1,348,534.24
JJ8Y	927804GJ7	1,600,000.00		1,577,808.00	1,348,534.24
	VIRGINIA ELEC + POWER CO	SR UNSECURED 04/53 5.45	5.450	04/01/2053	
		3,500,000.00		3,427,498.97	3,335,916.43
JJ8L	927804GL2	1,350,000.00		1,335,849.97	1,286,710.62
JJ8Y	927804GL2	2,150,000.00		2,091,649.00	2,049,205.81
	VIRGINIA ELEC + POWER CO	SR UNSECURED 08/53 5.7	5.700	08/15/2053	
		43,000.00		43,980.50	42,487.99
JJ8L	927804GN8	43,000.00		43,980.50	42,487.99
	VISA INC	SR UNSECURED 12/45 4.3	4.300	12/14/2045	
		835,000.00		926,096.57	715,079.41
JJ8L	92826CAF9	835,000.00		926,096.57	715,079.41
	VISA INC	SR UNSECURED 04/40 2.7	2.700	04/15/2040	
		3,150,000.00		2,867,566.40	2,297,824.17

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ8L	92826CAK8	3,150,000.00	2,867,566.40		2,297,824.17
	WALMART INC	SR UNSECURED 09/41 2.5	2.500	09/22/2041	
		2,514,000.00	2,191,225.23		1,731,897.62
JJ8L	931142EU3	2,514,000.00	2,191,225.23		1,731,897.62
	ELEVANCE HEALTH INC	SR UNSECURED 01/43 4.65	4.650	01/15/2043	
		5,495,000.00	5,646,644.15		4,774,814.86
JJ8Y	94973VBB2	5,495,000.00	5,646,644.15		4,774,814.86
	ELEVANCE HEALTH INC	SR UNSECURED 01/44 5.1	5.100	01/15/2044	
		100,000.00	101,444.00		90,978.72
JJ8Z	94973VBF3	100,000.00	101,444.00		90,978.72
	ELEVANCE HEALTH INC	SR UNSECURED 08/44 4.65	4.650	08/15/2044	
		1,100,000.00	1,187,626.00		944,582.72
JJ8Z	94973VBK2	1,100,000.00	1,187,626.00		944,582.72
	WELLS FARGO + COMPANY	SUBORDINATED 11/44 4.65	4.650	11/04/2044	
		10,885,000.00	12,088,330.45		9,147,907.37
JJ8L	94974BGE4	2,210,000.00	2,115,480.92		1,857,315.14
JJ8Y	94974BGE4	8,675,000.00	9,972,849.53		7,290,592.23
	WELLS FARGO + COMPANY	SUBORDINATED 11/45 4.9	4.900	11/17/2045	
		2,140,000.00	2,132,173.01		1,856,867.51
JJ8L	94974BGQ7	2,140,000.00	2,132,173.01		1,856,867.51
	WELLS FARGO + COMPANY	SUBORDINATED 06/46 4.4	4.400	06/14/2046	
		1,250,000.00	1,056,498.00		1,004,889.10
JJ8L	94974BGT1	1,250,000.00	1,056,498.00		1,004,889.10
	WELLS FARGO + COMPANY	SUBORDINATED 12/46 4.75	4.750	12/07/2046	
		2,145,000.00	2,128,858.40		1,813,307.28
JJ8L	94974BGU8	2,145,000.00	2,128,858.40		1,813,307.28
	WELLS FARGO + COMPANY	SUBORDINATED 01/44 5.606	5.606	01/15/2044	
		5,335,000.00	6,105,686.43		5,109,613.10
JJ8L	949746RF0	935,000.00	1,027,664.01		895,499.20
JJ8Y	949746RF0	4,400,000.00	5,078,022.42		4,214,113.90
	WELLS FARGO + COMPANY	SR UNSECURED 05/28 VAR	1.000	05/22/2028	
		7,600,000.00	7,702,098.00		7,365,415.28
JJ8Z	95000U2A0	7,600,000.00	7,702,098.00		7,365,415.28
	WELLS FARGO + COMPANY	SR UNSECURED 04/41 VAR	1.000	04/30/2041	
		765,000.00	565,871.67		557,339.98
JJ8L	95000U2Q5	765,000.00	565,871.67		557,339.98

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE	
JJ8Z	95000U2U6	WELLS FARGO + COMPANY	SR UNSECURED 03/33 VAR	1.000 03/02/2033		
			200,000.00	200,000.00	175,369.07	
			200,000.00	200,000.00	175,369.07	
JJ8L	95000U2Z5	WELLS FARGO + COMPANY	SR UNSECURED 04/53 VAR	1.000 04/25/2053		
			4,880,000.00	4,609,847.96	4,086,557.29	
			4,880,000.00	4,609,847.96	4,086,557.29	
JJ8Y	95000U3D3	WELLS FARGO + COMPANY	SR UNSECURED 04/34 VAR	1.000 04/24/2034		
			5,575,000.00	5,508,991.75	5,514,300.29	
			4,575,000.00	4,508,991.75	4,525,188.13	
JJ8Z	95000U3D3		1,000,000.00	1,000,000.00	989,112.16	
JJ8L	95000U3F8	WELLS FARGO + COMPANY	SR UNSECURED 07/34 VAR	1.000 07/25/2034		
			3,850,000.00	3,848,953.08	3,844,086.59	
			3,850,000.00	3,848,953.08	3,844,086.59	
JJ8L	95000U3K7	WELLS FARGO + COMPANY	SR UNSECURED 01/35 VAR	1.000 01/23/2035		
			1,095,000.00	1,133,008.48	1,091,875.49	
			1,095,000.00	1,133,008.48	1,091,875.49	
JJ8L	961214EP4	WESTPAC BANKING CORP	SUBORDINATED 11/35 VAR	1.000 11/15/2035		
			115,000.00	106,702.82	97,850.71	
			115,000.00	106,702.82	97,850.71	
JJ8L	961214EY5	WESTPAC BANKING CORP	SUBORDINATED 11/41 3.133	3.133 11/18/2041		
			980,000.00	862,930.33	703,553.14	
			980,000.00	862,930.33	703,553.14	
JJ8L	961214FW8	WESTPAC BANKING CORP	SUBORDINATED 11/35 VAR	1.000 11/20/2035		
			2,625,000.00	2,625,000.00	2,580,551.40	
			2,625,000.00	2,625,000.00	2,580,551.40	
JJ8L	976826BN6	WISCONSIN POWER + LIGHT	SR UNSECURED 04/50 3.65	3.650 04/01/2050		
			180,000.00	131,693.94	128,972.76	
			180,000.00	131,693.94	128,972.76	
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			958,698,245.50	952,183,394.76	838,198,320.44	

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
CORP. DEBT INSTR. - ALL OTHER					
JJ81	BF955DII4	TELENET FINANCE LUX NOTE	SR SECURED 144A 03/28 5.5	5.500 03/01/2028	
		800,000.00		816,500.00	776,800.00
		800,000.00		816,500.00	776,800.00
JJ8Z	BYVTPZII5	PACIFIC NATIONAL FINANCE	COMPANY GUAR REGS 03/28 4.75	4.750 03/22/2028	
		200,000.00		193,838.00	192,225.00
		200,000.00		193,838.00	192,225.00
JJ8Z	00108WAM2	AEP TEXAS INC	SR UNSECURED 07/30 2.1	2.100 07/01/2030	
		2,400,000.00		2,272,488.00	2,055,524.06
		2,400,000.00		2,272,488.00	2,055,524.06
JJ81	00150LAB7	AHP HEALTH PARTN	SR UNSECURED 144A 07/29 5.75	5.750 07/15/2029	
		850,000.00		791,305.00	820,909.94
		850,000.00		791,305.00	820,909.94
JJ81	00191AAD8	ARD FINANCE SA	SR SECURED 144A 06/27 6.5	6.500 06/30/2027	
		689,583.00		641,715.25	96,541.62
		689,583.00		641,715.25	96,541.62
JJ8L	00206RCQ3	AT+T INC	SR UNSECURED 05/46 4.75	4.750 05/15/2046	
		370,000.00		327,930.77	321,367.03
		370,000.00		327,930.77	321,367.03
JJ8Y	00206RDK5	AT+T INC	SR UNSECURED 03/49 4.55	4.550 03/09/2049	
		4,450,000.00		4,165,411.76	3,699,134.41
		4,450,000.00		4,165,411.76	3,699,134.41
JJ8Y	00206RDS8	AT+T INC	SR UNSECURED 03/47 5.45	5.450 03/01/2047	
		5,600,000.00		5,607,840.00	5,293,309.22
		5,600,000.00		5,607,840.00	5,293,309.22
JJ8L	00206RJZ6	AT+T INC	SR UNSECURED 06/41 3.5	3.500 06/01/2041	
		1,125,000.00		856,725.81	862,870.93
		1,125,000.00		856,725.81	862,870.93
JJ8L	00206RKA9	AT+T INC	SR UNSECURED 06/51 3.65	3.650 06/01/2051	
		3,000,000.00		1,973,864.74	2,121,123.03
		3,000,000.00		1,973,864.74	2,121,123.03
JJ8Z	00206RKB7	AT+T INC	SR UNSECURED 06/60 3.85	3.850 06/01/2060	
		9,400,000.00		6,449,058.00	6,515,903.37
		9,400,000.00		6,449,058.00	6,515,903.37

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	AT+T INC	SR UNSECURED 09/53 3.5	3.500	09/15/2053	
		5,891,000.00		4,791,425.22	3,968,899.43
JJ8L	00206RKJ0	4,584,000.00		3,454,677.90	3,088,344.08
JJ8Z	00206RKJ0	1,307,000.00		1,336,747.32	880,555.35
	AT+T INC	SR UNSECURED 09/55 3.55	3.550	09/15/2055	
		9,205,000.00		7,232,002.05	6,210,689.07
JJ8L	00206RLJ9	9,205,000.00		7,232,002.05	6,210,689.07
	AT+T INC	SR UNSECURED 09/59 3.65	3.650	09/15/2059	
		14,639,000.00		13,338,952.95	9,721,990.03
JJ8L	00206RLV2	6,244,000.00		5,146,793.73	4,146,738.56
JJ8Z	00206RLV2	8,395,000.00		8,192,159.22	5,575,251.47
	AT+T INC	SR UNSECURED 12/57 3.8	3.800	12/01/2057	
		11,478,000.00		9,301,399.94	7,935,213.27
JJ8L	00206RMN9	1,159,000.00		918,100.78	801,264.35
JJ8Y	00206RMN9	3,204,000.00		2,503,634.20	2,215,056.92
JJ8Z	00206RMN9	7,115,000.00		5,879,664.96	4,918,892.00
	AMERICAN AIRLINES/AADVAN	SR SECURED 144A 04/26 5.5	5.500	04/20/2026	
		862,500.01		890,018.33	860,610.68
JJ8Z	00253XAA9	650,000.00		684,937.49	648,576.16
JJ81	00253XAA9	212,500.01		205,080.84	212,034.52
	AMERICAN AIRLINES/AADVAN	SR SECURED 144A 04/29 5.75	5.750	04/20/2029	
		700,000.00		684,718.28	694,181.06
JJ81	00253XAB7	700,000.00		684,718.28	694,181.06
	ACADEMY LTD	SR SECURED 144A 11/27 6	6.000	11/15/2027	
		650,000.00		637,657.50	646,516.46
JJ81	00401YAA8	650,000.00		637,657.50	646,516.46
	ACRISURE LLC / FIN INC	SR SECURED 144A 11/30 7.5	7.500	11/06/2030	
		725,000.00		727,625.00	746,503.01
JJ81	00489LAL7	725,000.00		727,625.00	746,503.01
	ADIENT GLOBAL HOLDINGS	COMPANY GUAR 144A 08/26 4.875	4.875	08/15/2026	
		1,000,000.00		917,442.50	985,262.53
JJ81	00687YAA3	1,000,000.00		917,442.50	985,262.53
	ADIENT GLOBAL HOLDINGS	SR SECURED 144A 04/28 7	7.000	04/15/2028	
		75,000.00		75,000.00	75,890.93
JJ81	00687YAB1	75,000.00		75,000.00	75,890.93
	ADIENT GLOBAL HOLDINGS	COMPANY GUAR 144A 04/31 8.25	8.250	04/15/2031	
		225,000.00		235,873.75	229,596.75
JJ81	00687YAC9	225,000.00		235,873.75	229,596.75

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8Z	00774MAE5	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/28 3.875 540,000.00	3.875	01/23/2028 520,248.60	522,956.50
		540,000.00		520,248.60	522,956.50
JJ8Z	00774MAX3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/32 3.3 1,000,000.00	3.300	01/30/2032 996,240.00	871,514.11
		1,000,000.00		996,240.00	871,514.11
JJ8Z	00774MAY1	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/33 3.4 1,100,000.00	3.400	10/29/2033 1,061,929.00	937,106.83
		1,100,000.00		1,061,929.00	937,106.83
JJ8L	00774MAZ8	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/41 3.85 10,460,000.00	3.850	10/29/2041 8,547,044.27	8,199,838.76
		10,460,000.00		8,547,044.27	8,199,838.76
JJ8L	00774MBM6	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 09/34 4.95 2,965,000.00	4.950	09/10/2034 2,918,657.05	2,826,376.08
		2,965,000.00		2,918,657.05	2,826,376.08
JJ81	00810GAD6	AETHON UN/AETHIN UN FIN SR UNSECURED 144A 10/29 7.5 475,000.00	7.500	10/01/2029 476,625.00	485,767.39
		475,000.00		476,625.00	485,767.39
JJ81	00842XAA7	AFFINITY INTERACTIVE SR SECURED 144A 12/27 6.875 375,000.00	6.875	12/15/2027 382,803.31	281,475.21
		375,000.00		382,803.31	281,475.21
JJ8L	008513AC7	AGREE LP COMPANY GUAR 06/33 2.6 740,000.00	2.600	06/15/2033 673,084.09	595,026.40
		740,000.00		673,084.09	595,026.40
JJ8Z	008911BK4	AIR CANADA SR SECURED 144A 08/26 3.875 900,000.00	3.875	08/15/2026 911,250.00	874,449.00
		900,000.00		911,250.00	874,449.00
JJ8Z	00912XBA1	AIR LEASE CORP SR UNSECURED 03/25 3.25 600,000.00	3.250	03/01/2025 560,418.00	598,284.46
		600,000.00		560,418.00	598,284.46
JJ81	01309QAA6	ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 02/28 6.5 150,000.00	6.500	02/15/2028 150,000.00	151,873.81
		150,000.00		150,000.00	151,873.81
JJ81	013092AB7	ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 02/28 5.875 525,000.00	5.875	02/15/2028 532,912.50	522,834.21
		525,000.00		532,912.50	522,834.21

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ81	013092AG6	ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 03/29 3.5 125,000.00 125,000.00	3.500	03/15/2029 125,000.00 125,000.00	113,770.04 113,770.04
JJ8Z	01400EAC7	ALCON FINANCE CORP COMPANY GUAR 144A 09/49 3.8 600,000.00 600,000.00	3.800	09/23/2049 598,932.00 598,932.00	440,721.65 440,721.65
JJ81	01883LAA1	ALLIANT HOLD / CO ISSUER SR UNSECURED 144A 10/27 6.75 225,000.00 225,000.00	6.750	10/15/2027 219,781.25 219,781.25	223,139.25 223,139.25
JJ81	01883LAD5	ALLIANT HOLD / CO ISSUER SR UNSECURED 144A 11/29 5.875 150,000.00 150,000.00	5.875	11/01/2029 142,375.00 142,375.00	144,109.28 144,109.28
JJ81	01883LAF0	ALLIANT HOLD / CO ISSUER SR SECURED 144A 01/31 7 725,000.00 725,000.00	7.000	01/15/2031 728,384.00 728,384.00	727,831.76 727,831.76
JJ81	01883LAG8	ALLIANT HOLD / CO ISSUER SR SECURED 144A 10/31 6.5 75,000.00 75,000.00	6.500	10/01/2031 75,000.00 75,000.00	74,267.15 74,267.15
JJ81	01883LAH6	ALLIANT HOLD / CO ISSUER SR UNSECURED 144A 10/32 7.375 475,000.00 475,000.00	7.375	10/01/2032 476,125.00 476,125.00	479,370.95 479,370.95
JJ81	019576AB3	ALLIED UNIVERSAL SR UNSECURED 144A 07/27 9.75 800,000.00 800,000.00	9.750	07/15/2027 809,605.47 809,605.47	805,459.73 805,459.73
JJ81	019576AC1	ALLIED UNIVERSAL SR UNSECURED 144A 06/29 6 950,000.00 950,000.00	6.000	06/01/2029 857,210.75 857,210.75	865,598.93 865,598.93
JJ81	019576AD9	ALLIED UNIVERSAL HOLDCO SR SECURED 144A 02/31 7.875 250,000.00 250,000.00	7.875	02/15/2031 250,062.50 250,062.50	255,521.32 255,521.32
JJ81	019579AA9	ATLAS LUXCO 4 / ALL UNI SR SECURED 144A 06/28 4.625 550,000.00 550,000.00	4.625	06/01/2028 490,798.00 490,798.00	520,021.66 520,021.66
JJ81	02005NBF6	ALLY FINANCIAL INC SUBORDINATED 11/25 5.75 775,000.00 775,000.00	5.750	11/20/2025 765,395.68 765,395.68	779,036.53 779,036.53

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ8Z	02005NBU3	ALLY FINANCIAL INC SR UNSECURED 01/30 VAR 1,700,000.00 1,700,000.00	1.000 1,700,000.00 1,700,000.00	01/03/2030	1,762,198.72 1,762,198.72
JJ81	02074AAA2	ALPHA HOLDING SA COMPANY GUAR 144A 12/22 10 466,119.19 466,119.19	10.000 12/19/2022 0.00 0.00		0.00 0.00
JJ81	02074AAB0	ALPHA HOLDING SA SR UNSECURED 144A 02/25 9 188,546.18 188,546.18	9.000 02/10/2025 0.00 0.00		0.00 0.00
JJ8Z	02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2 198,000.00 198,000.00	6.200 02/14/2059 197,417.88 197,417.88		193,788.54 193,788.54
JJ81	02352BAA3	AMENTUM HOLDINGS INC COMPANY GUAR 144A 08/32 7.25 450,000.00 450,000.00	7.250 08/01/2032 462,156.25 462,156.25		453,405.51 453,405.51
JJ8L	02401LAB0	AMERICAN ASSETS TRUST LP COMPANY GUAR 10/34 6.15 3,140,000.00 3,140,000.00	6.150 10/01/2034 3,130,449.56 3,130,449.56		3,125,685.62 3,125,685.62
JJ81	024747AF4	ABC SUPPLY CO INC SR SECURED 144A 01/28 4 800,000.00 800,000.00	4.000 01/15/2028 768,989.50 768,989.50		766,620.34 766,620.34
JJ8L	025537AP6	AMERICAN ELECTRIC POWER SR UNSECURED 03/50 3.25 105,000.00 105,000.00	3.250 03/01/2050 92,500.62 92,500.62		67,539.68 67,539.68
JJ8Z	025537AX9	AMERICAN ELECTRIC POWER SR UNSECURED 03/33 5.625 1,100,000.00 1,100,000.00	5.625 03/01/2033 1,095,930.00 1,095,930.00		1,112,013.08 1,112,013.08
JJ8Z	02666TAA5	AMERICAN HOMES 4 RENT SR UNSECURED 02/28 4.25 1,200,000.00 1,200,000.00	4.250 02/15/2028 1,256,128.80 1,256,128.80		1,171,486.50 1,171,486.50
JJ8Z	02666TAB3	AMERICAN HOMES 4 RENT SR UNSECURED 02/29 4.9 600,000.00 600,000.00	4.900 02/15/2029 673,342.97 673,342.97		595,140.48 595,140.48
JJ8Z	03027XBC3	AMERICAN TOWER CORP SR UNSECURED 06/30 2.1 500,000.00 500,000.00	2.100 06/15/2030 428,550.00 428,550.00		428,430.92 428,430.92

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	AMERICAN TOWER CORP	SR UNSECURED 06/50 3.1	3.100	06/15/2050	
		700,000.00		693,098.00	449,566.32
JJ8Z	03027XBD1	700,000.00		693,098.00	449,566.32
	AMGEN INC	SR UNSECURED 06/48 4.563	4.563	06/15/2048	
		2,600,000.00		2,464,410.00	2,168,817.17
JJ8Z	031162CD0	2,600,000.00		2,464,410.00	2,168,817.17
	AMGEN INC	SR UNSECURED 02/62 4.4	4.400	02/22/2062	
		4,240,000.00		4,226,014.00	3,295,063.34
JJ8Z	031162DG2	4,240,000.00		4,226,014.00	3,295,063.34
	AMGEN INC	SR UNSECURED 03/53 5.65	5.650	03/02/2053	
		200,000.00		199,712.00	192,925.69
JJ8Z	031162DT4	200,000.00		199,712.00	192,925.69
	AMGEN INC	SR UNSECURED 03/63 5.75	5.750	03/02/2063	
		5,500,000.00		5,421,198.00	5,292,508.98
JJ8Z	031162DU1	5,500,000.00		5,421,198.00	5,292,508.98
	AMWINS GROUP INC	SR UNSECURED 144A 06/29 4.875	4.875	06/30/2029	
		500,000.00		499,437.50	469,544.80
JJ81	031921AB5	500,000.00		499,437.50	469,544.80
	AMWINS GROUP INC	SR SECURED 144A 02/29 6.375	6.375	02/15/2029	
		825,000.00		827,701.50	830,059.08
JJ81	031921AC3	825,000.00		827,701.50	830,059.08
	ANGLO AMERICAN CAPITAL	COMPANY GUAR 144A 09/50 3.95	3.950	09/10/2050	
		2,545,000.00		1,942,465.32	1,886,523.40
JJ8L	034863AY6	2,545,000.00		1,942,465.32	1,886,523.40
	ANGLO AMERICAN CAPITAL	COMPANY GUAR 144A 03/52 4.75	4.750	03/16/2052	
		2,865,000.00		2,461,908.81	2,393,276.06
JJ8L	034863BC3	2,865,000.00		2,461,908.81	2,393,276.06
	ANGLO AMERICAN CAPITAL	COMPANY GUAR 144A 04/34 5.75	5.750	04/05/2034	
		2,290,000.00		2,310,398.96	2,304,689.80
JJ8L	034863BE9	2,290,000.00		2,310,398.96	2,304,689.80
	ANGLO AMERICAN CAPITAL	COMPANY GUAR 144A 04/54 6	6.000	04/05/2054	
		4,510,000.00		4,574,675.05	4,457,032.94
JJ8L	034863BF6	4,510,000.00		4,574,675.05	4,457,032.94
	ANTERO MIDSTREAM PART/FI	COMPANY GUAR 144A 03/27 5.75	5.750	03/01/2027	
		725,000.00		633,840.50	721,620.38
JJ81	03690AAD8	725,000.00		633,840.50	721,620.38

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ81	03690AAF3	ANTERO MIDSTREAM PART/FI COMPANY GUAR 144A 01/28 5.75 675,000.00 675,000.00	5.750	01/15/2028 593,000.00 593,000.00	669,684.44 669,684.44
JJ81	03690AAK2	ANTERO MIDSTREAM PART/FI COMPANY GUAR 144A 02/32 6.625 800,000.00 800,000.00	6.625	02/01/2032 800,248.30 800,248.30	805,848.80 805,848.80
JJ8L	037735CX3	APPALACHIAN POWER CO SR UNSECURED 03/49 4.5 105,000.00 105,000.00	4.500	03/01/2049 85,550.75 85,550.75	84,200.06 84,200.06
JJ8Z	03835VAH9	APTIV SWISS HOLDINGS LTD COMPANY GUAR 03/49 5.4 800,000.00 800,000.00	5.400	03/15/2049 796,464.00 796,464.00	687,170.29 687,170.29
JJ8L	03836WAC7	ESSENTIAL UTILITIES INC SR UNSECURED 05/49 4.276 550,000.00 550,000.00	4.276	05/01/2049 444,405.73 444,405.73	430,768.20 430,768.20
JJ81	03959KAA8	ARCHROCK PARTNERS LP/FIN COMPANY GUAR 144A 04/27 6.875 1,250,000.00 1,250,000.00	6.875	04/01/2027 1,268,540.12 1,268,540.12	1,256,462.79 1,256,462.79
JJ81	03959KAC4	ARCHROCK PARTNERS LP/FIN COMPANY GUAR 144A 04/28 6.25 300,000.00 300,000.00	6.250	04/01/2028 308,000.00 308,000.00	298,400.75 298,400.75
JJ81	03969AAR1	ARDAGH PKG FIN/HLDGS USA SR UNSECURED 144A 08/27 5.25 1,425,000.00 1,425,000.00	5.250	08/15/2027 1,224,185.82 1,224,185.82	808,958.69 808,958.69
JJ81	03969YAB4	ARDAGH METAL PACKAGING SR UNSECURED 144A 09/29 4 900,000.00 900,000.00	4.000	09/01/2029 793,987.50 793,987.50	773,093.66 773,093.66
JJ81	039853AA4	ARDONAGH FINCO LTD SR SECURED 144A 02/31 7.75 450,000.00 450,000.00	7.750	02/15/2031 448,550.00 448,550.00	463,398.02 463,398.02
JJ8Z	039936AA7	ARES FINANCE CO IV LLC COMPANY GUAR 144A 02/52 3.65 800,000.00 800,000.00	3.650	02/01/2052 782,264.00 782,264.00	561,023.95 561,023.95
JJ81	039956AA5	ARDONAGH GROUP FINANCE SR UNSECURED 144A 02/32 8.875 1,750,000.00 1,750,000.00	8.875	02/15/2032 1,739,281.25 1,739,281.25	1,818,229.05 1,818,229.05

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8L	04316JAE9	ARTHUR J GALLAGHER + CO	SR UNSECURED 03/53 5.75	5.750 03/02/2053	
		2,230,000.00		2,244,121.81	2,192,293.78
		2,230,000.00		2,244,121.81	2,192,293.78
JJ8L	04316JAG4	ARTHUR J GALLAGHER + CO	SR UNSECURED 02/54 6.75	6.750 02/15/2054	
		2,100,000.00		2,240,517.23	2,329,186.55
		2,100,000.00		2,240,517.23	2,329,186.55
JJ8L	04316JAJ8	ARTHUR J GALLAGHER + CO	SR UNSECURED 07/54 5.75	5.750 07/15/2054	
		935,000.00		925,460.31	925,837.31
		935,000.00		925,460.31	925,837.31
JJ8L	04316JAP4	ARTHUR J GALLAGHER + CO	SR UNSECURED 02/55 5.55	5.550 02/15/2055	
		6,125,000.00		6,104,736.43	5,911,829.36
		6,125,000.00		6,104,736.43	5,911,829.36
JJ81	043436AW4	ASBURY AUTOMOTIVE GROUP	COMPANY GUAR 144A 11/29 4.625	4.625 11/15/2029	
		275,000.00		246,148.25	255,926.00
		275,000.00		246,148.25	255,926.00
JJ81	043436AX2	ASBURY AUTOMOTIVE GROUP	COMPANY GUAR 144A 02/32 5	5.000 02/15/2032	
		725,000.00		659,980.63	661,320.71
		725,000.00		659,980.63	661,320.71
JJ81	04364VAR4	ASCENT RESOURCES/ARU FIN	SR UNSECURED 144A 12/28 8.25	8.250 12/31/2028	
		75,000.00		75,000.00	76,562.25
		75,000.00		75,000.00	76,562.25
JJ81	04364VAU7	ASCENT RESOURCES/ARU FIN	SR UNSECURED 144A 06/29 5.875	5.875 06/30/2029	
		525,000.00		499,741.30	511,288.63
		525,000.00		499,741.30	511,288.63
JJ81	04364VAX1	ASCENT RESOURCES/ARU FIN	SR UNSECURED 144A 10/32 6.625	6.625 10/15/2032	
		150,000.00		150,000.00	149,098.35
		150,000.00		150,000.00	149,098.35
JJ81	04433LAA0	ASHLAND INC	SR UNSECURED 144A 09/31 3.375	3.375 09/01/2031	
		75,000.00		75,000.00	63,956.91
		75,000.00		75,000.00	63,956.91
JJ8Z	045054AR4	ASHTREAD CAPITAL INC	COMPANY GUAR 144A 10/33 5.95	5.950 10/15/2033	
		2,400,000.00		2,397,888.00	2,429,055.07
		2,400,000.00		2,397,888.00	2,429,055.07
JJ81	04624VAB5	ASSUREDPARTNERS INC	SR UNSECURED 144A 01/29 5.625	5.625 01/15/2029	
		1,050,000.00		969,772.34	1,061,036.55
		1,050,000.00		969,772.34	1,061,036.55

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		ATHENE HOLDING LTD	JR SUBORDINA 10/54 VAR	1.000 10/15/2054	
		5,055,000.00		5,055,000.00	5,026,720.76
JJ8L	04686JAJ0	5,055,000.00		5,055,000.00	5,026,720.76
		AVANTOR FUNDING INC	COMPANY GUAR 144A 07/28 4.625	4.625 07/15/2028	
		375,000.00		375,000.00	357,939.00
JJ81	05352TAA7	375,000.00		375,000.00	357,939.00
		AVANTOR FUNDING INC	COMPANY GUAR 144A 11/29 3.875	3.875 11/01/2029	
		250,000.00		250,000.00	228,550.91
JJ81	05352TAB5	250,000.00		250,000.00	228,550.91
		AVIATION CAPITAL GROUP	SR UNSECURED 144A 08/25 4.125	4.125 08/01/2025	
		600,000.00		627,170.76	596,500.76
JJ8Z	05369AAD3	600,000.00		627,170.76	596,500.76
		AVOLON HOLDINGS FNDG LTD	COMPANY GUAR 144A 11/27 2.528	2.528 11/18/2027	
		1,354,000.00		1,367,120.26	1,255,413.53
JJ8Z	05401AAR2	1,354,000.00		1,367,120.26	1,255,413.53
		AXALTA COATING SYSTEMS	COMPANY GUAR 144A 02/29 3.375	3.375 02/15/2029	
		175,000.00		171,875.00	158,847.68
JJ81	05453GAC9	175,000.00		171,875.00	158,847.68
		AXALTA COAT/DUTCH HLD BV	COMPANY GUAR 144A 06/27 4.75	4.750 06/15/2027	
		450,000.00		437,262.50	441,093.11
JJ81	05454NAA7	450,000.00		437,262.50	441,093.11
		AXALTA COATING SYSTEMS D	COMPANY GUAR 144A 02/31 7.25	7.250 02/15/2031	
		150,000.00		150,000.00	155,222.70
JJ81	05455JAA5	150,000.00		150,000.00	155,222.70
		BAT CAPITAL CORP	COMPANY GUAR 08/43 7.079	7.079 08/02/2043	
		1,175,000.00		1,190,073.92	1,270,734.98
JJ8L	054989AC2	1,175,000.00		1,190,073.92	1,270,734.98
		BAT CAPITAL CORP	COMPANY GUAR 08/53 7.081	7.081 08/02/2053	
		655,000.00		687,686.90	718,802.52
JJ8L	054989AD0	655,000.00		687,686.90	718,802.52
		BAT CAPITAL CORP	COMPANY GUAR 08/37 4.39	4.390 08/15/2037	
		8,505,000.00		7,727,446.39	7,344,914.51
JJ8L	05526DBD6	8,505,000.00		7,727,446.39	7,344,914.51
		BAT CAPITAL CORP	COMPANY GUAR 08/47 4.54	4.540 08/15/2047	
		6,961,000.00		6,525,464.00	5,534,876.89
JJ8Y	05526DBF1	3,031,000.00		2,502,574.79	2,410,029.00
JJ8Z	05526DBF1	3,930,000.00		4,022,889.21	3,124,847.89

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	BAT CAPITAL CORP	COMPANY GUAR 09/49 4.758	4.758	09/06/2049	
		6,940,000.00		6,438,227.79	5,626,031.90
JJ8L	05526DBK0	636,000.00		495,085.74	515,584.48
JJ8Y	05526DBK0	6,304,000.00		5,943,142.05	5,110,447.42
	BAT CAPITAL CORP	COMPANY GUAR 10/32 7.75	7.750	10/19/2032	
		1,200,000.00		1,194,492.00	1,360,730.08
JJ8Z	05526DBX2	1,200,000.00		1,194,492.00	1,360,730.08
	BCPE EMPIRE HOLDINGS INC	SR UNSECURED 144A 05/27 7.625	7.625	05/01/2027	
		1,700,000.00		1,639,224.25	1,693,840.39
JJ81	05552VAA0	1,700,000.00		1,639,224.25	1,693,840.39
	BPCE SA	144A 10/34 VAR	1.000	10/19/2034	
		1,600,000.00		1,600,000.00	1,705,607.65
JJ8Z	05571AAS4	1,600,000.00		1,600,000.00	1,705,607.65
	BPCE SA	144A 01/32 VAR	1.000	01/20/2032	
		1,100,000.00		1,100,000.00	898,716.54
JJ8Z	05583JAJ1	1,100,000.00		1,100,000.00	898,716.54
	BALDWIN INSUR GRP/FIN	SR SECURED 144A 05/31 7.125	7.125	05/15/2031	
		750,000.00		754,750.00	765,460.50
JJ81	05825XAA7	750,000.00		754,750.00	765,460.50
	BALL CORP	COMPANY GUAR 08/30 2.875	2.875	08/15/2030	
		200,000.00		200,000.00	171,151.23
JJ81	058498AW6	200,000.00		200,000.00	171,151.23
	BALL CORP	COMPANY GUAR 03/28 6.875	6.875	03/15/2028	
		150,000.00		150,000.00	153,417.68
JJ81	058498AY2	150,000.00		150,000.00	153,417.68
	BALL CORP	COMPANY GUAR 06/29 6	6.000	06/15/2029	
		200,000.00		200,000.00	201,449.71
JJ81	058498AZ9	200,000.00		200,000.00	201,449.71
	BANCO CRUZEIRO DO SUL SA	SR UNSECURED 144A 01/16 8.25	8.250	01/20/2016	
		742,000.00		0.00	0.00
JJ81	05955WAB9	742,000.00		0.00	0.00
	BANK OF AMERICA CORP	SUBORDINATED 08/35 VAR	1.000	08/15/2035	
		7,150,000.00		7,150,000.00	6,978,232.33
JJ8L	06051GMB2	7,150,000.00		7,150,000.00	6,978,232.33
	JPMORGAN CHASE + CO	JR SUBORDINA 09/30 8.75	8.750	09/01/2030	
		950,000.00		1,286,803.50	1,114,136.18
JJ8Y	06423AAJ2	950,000.00		1,286,803.50	1,114,136.18

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		BACARDI LTD	COMPANY GUAR 144A 05/48 5.3	5.300 05/15/2048	
		2,600,000.00	2,425,997.60		2,331,327.26
JJ8Z	067316AH2	2,600,000.00	2,425,997.60		2,331,327.26
		BARCLAYS PLC	SR UNSECURED 05/29 VAR	1.000 05/16/2029	
		800,000.00	803,464.00		792,534.33
JJ8Z	06738EBD6	800,000.00	803,464.00		792,534.33
		BARCLAYS PLC	SR UNSECURED 11/33 VAR	1.000 11/02/2033	
		4,700,000.00	4,836,926.98		5,173,332.58
JJ8Z	06738ECE3	4,700,000.00	4,836,926.98		5,173,332.58
		BARCLAYS PLC	SUBORDINATED 06/34 VAR	1.000 06/27/2034	
		4,400,000.00	4,455,272.22		4,670,583.06
JJ8Y	06738ECH6	4,400,000.00	4,455,272.22		4,670,583.06
		BARCLAYS PLC	SR UNSECURED 09/28 VAR	1.000 09/10/2028	
		3,500,000.00	3,500,000.00		3,478,415.99
JJ8Z	06738ECT0	3,500,000.00	3,500,000.00		3,478,415.99
		BARCLAYS PLC	SR UNSECURED 09/35 VAR	1.000 09/10/2035	
		6,245,000.00	6,245,000.01		5,999,815.37
JJ8L	06738ECV5	6,245,000.00	6,245,000.01		5,999,815.37
		BAUSCH HEALTH COS INC	COMPANY GUAR 144A 05/29 7.25	7.250 05/30/2029	
		575,000.00	600,875.00		365,125.00
JJ81	071734AF4	575,000.00	600,875.00		365,125.00
		BAUSCH HEALTH COS INC	COMPANY GUAR 144A 02/29 6.25	6.250 02/15/2029	
		325,000.00	304,812.50		201,500.00
JJ81	071734AK3	325,000.00	304,812.50		201,500.00
		BAUSCH HEALTH COS INC	COMPANY GUAR 144A 02/31 5.25	5.250 02/15/2031	
		75,000.00	75,000.00		39,750.00
JJ81	071734AL1	75,000.00	75,000.00		39,750.00
		BAUSCH HEALTH COS INC	COMPANY GUAR 144A 02/29 5	5.000 02/15/2029	
		100,000.00	100,000.00		59,013.75
JJ81	071734AM9	100,000.00	100,000.00		59,013.75
		BAUSCH HEALTH COS INC	SR SECURED 144A 06/28 4.875	4.875 06/01/2028	
		250,000.00	250,687.50		200,000.00
JJ81	071734AN7	250,000.00	250,687.50		200,000.00
		BAUSCH HEALTH COS INC	SR SECURED 144A 02/27 6.125	6.125 02/01/2027	
		75,000.00	75,000.00		68,062.50
JJ81	071734AP2	75,000.00	75,000.00		68,062.50

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8Z	07274EAH6	BAYER US FINANCE LLC COMPANY GUAR 144A 11/26 6.125 1,100,000.00	6.125	11/21/2026 1,103,340.06	1,121,071.27
		1,100,000.00		1,103,340.06	1,121,071.27
JJ8L	07274EAL7	BAYER US FINANCE LLC COMPANY GUAR 144A 11/33 6.5 1,300,000.00	6.500	11/21/2033 1,313,157.84	1,322,350.84
		1,100,000.00		1,109,697.84	1,118,912.25
		200,000.00		203,460.00	203,438.59
JJ8L	07274EAM5	BAYER US FINANCE LLC COMPANY GUAR 144A 11/53 6.875 5,900,000.00	6.875	11/21/2053 6,061,236.08	5,957,813.86
		3,200,000.00		3,362,262.08	3,231,356.67
		2,700,000.00		2,698,974.00	2,726,457.19
JJ8Y	07274NAN3	BAYER US FINANCE II LLC COMPANY GUAR 144A 06/38 4.625 5,800,000.00	4.625	06/25/2038 5,456,172.00	4,832,302.94
		2,300,000.00		2,216,736.00	1,916,258.06
		3,500,000.00		3,239,436.00	2,916,044.88
JJ8L	07274NAQ6	BAYER US FINANCE II LLC COMPANY GUAR 144A 06/48 4.875 16,980,000.00	4.875	06/25/2048 16,554,081.85	13,247,520.24
		305,000.00		258,264.85	237,956.05
		16,275,000.00		15,897,817.00	12,697,490.69
		400,000.00		398,000.00	312,073.50
JJ81	073685AK5	BEACON ROOFING SUPPLY IN SR SECURED 144A 08/30 6.5 425,000.00	6.500	08/01/2030 428,668.00	431,183.08
		425,000.00		428,668.00	431,183.08
JJ8Z	075887BX6	BECTON DICKINSON + CO SR UNSECURED 06/47 4.669 500,000.00	4.669	06/06/2047 526,335.00	428,499.94
		500,000.00		526,335.00	428,499.94
JJ81	07831CAA1	BELLRING BRANDS INC COMPANY GUAR 144A 03/30 7 650,000.00	7.000	03/15/2030 657,815.00	665,623.40
		650,000.00		657,815.00	665,623.40
JJ81	080782AA3	BELRON UK FINANCE PLC SR SECURED 144A 10/29 5.75 200,000.00	5.750	10/15/2029 200,000.00	197,946.06
		200,000.00		200,000.00	197,946.06
JJ81	085770AB1	BERRY GLOBAL INC SECURED 144A 07/27 5.625 425,000.00	5.625	07/15/2027 444,125.00	422,779.63
		425,000.00		444,125.00	422,779.63
JJ8Z	08860DAA1	BANKERS HEALTHCARE GROUP SECUR BHG 2022 C A 144A 42,253.09	5.320	10/17/2035 42,251.94	42,252.84
		42,253.09		42,251.94	42,252.84

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8Z	092113AR0	BLACK HILLS CORP	SR UNSECURED 10/29 3.05	3.050 10/15/2029	
		600,000.00		597,936.00	548,645.69
		600,000.00		597,936.00	548,645.69
JJ81	095796AJ7	BLUE RACER MID LLC/FINAN	SR UNSECURED 144A 07/29 7	7.000 07/15/2029	
		150,000.00		150,000.00	153,202.15
		150,000.00		150,000.00	153,202.15
JJ81	095796AK4	BLUE RACER MID LLC/FINAN	SR UNSECURED 144A 07/32 7.25	7.250 07/15/2032	
		275,000.00		278,281.25	282,516.92
		275,000.00		278,281.25	282,516.92
JJ8Y	09659T2B6	BNP PARIBAS	SUBORDINATED 144A 08/35 VAR	1.000 08/12/2035	
		5,025,000.00		3,958,695.00	4,208,328.41
		5,025,000.00		3,958,695.00	4,208,328.41
JJ8L	097023AS4	BOEING CO	SR UNSECURED 02/38 6.625	6.625 02/15/2038	
		910,000.00		1,120,706.78	945,165.59
		910,000.00		1,120,706.78	945,165.59
JJ8L	097023CJ2	BOEING CO	SR UNSECURED 05/34 3.6	3.600 05/01/2034	
		9,410,000.00		9,589,121.10	7,877,459.54
		2,310,000.00		2,167,753.10	1,933,786.56
JJ8Z	097023CJ2		7,100,000.00	7,421,368.00	5,943,672.98
JJ8L	097023CQ6	BOEING CO	SR UNSECURED 02/50 3.75	3.750 02/01/2050	
		3,985,000.00		2,618,332.92	2,727,826.03
		3,985,000.00		2,618,332.92	2,727,826.03
JJ8L	097023CV5	BOEING CO	SR UNSECURED 05/40 5.705	5.705 05/01/2040	
		10,420,000.00		10,544,651.88	9,922,453.13
		10,420,000.00		10,544,651.88	9,922,453.13
JJ8L	097023CW3	BOEING CO	SR UNSECURED 05/50 5.805	5.805 05/01/2050	
		5,115,000.00		5,322,745.65	4,748,015.53
		5,115,000.00		5,322,745.65	4,748,015.53
JJ8L	097023CX1	BOEING CO	SR UNSECURED 05/60 5.93	5.930 05/01/2060	
		4,880,000.00		5,262,871.60	4,522,546.11
		1,980,000.00		2,280,255.60	1,834,967.48
JJ8Z	097023CX1		2,900,000.00	2,982,616.00	2,687,578.63
JJ8L	097023DT9	BOEING CO/THE	SR UNSECURED 05/54 6.858	6.858 05/01/2054	
		8,605,000.00		8,668,414.53	9,163,608.72
		2,005,000.00		2,042,135.53	2,135,158.10
JJ8Z	097023DT9		6,600,000.00	6,626,279.00	7,028,450.62

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ8L	097023DU6	BOEING CO/THE	SR UNSECURED 05/64 7.008	7.008 05/01/2064	
		2,635,000.00		2,792,528.26	2,800,989.74
		2,635,000.00		2,792,528.26	2,800,989.74
JJ8Z	09952AAC0	BORAL FINANCE PTY LTD	COMPANY GUAR 144A 05/28 3.75	3.750 05/01/2028	
		221,000.00		222,762.41	206,646.66
		221,000.00		222,762.41	206,646.66
JJ8Z	10112RBB9	BOSTON PROPERTIES LP	SR UNSECURED 06/29 3.4	3.400 06/21/2029	
		100,000.00		99,815.00	91,747.15
		100,000.00		99,815.00	91,747.15
JJ8Y	10112RBH6	BOSTON PROPERTIES LP	SR UNSECURED 01/34 6.5	6.500 01/15/2034	
		3,200,000.00		3,196,052.75	3,354,076.51
		3,200,000.00		3,196,052.75	3,354,076.51
JJ81	103304BU4	BOYD GAMING CORP	COMPANY GUAR 12/27 4.75	4.750 12/01/2027	
		150,000.00		155,040.00	145,019.03
		150,000.00		155,040.00	145,019.03
JJ81	103304BV2	BOYD GAMING CORP	COMPANY GUAR 144A 06/31 4.75	4.750 06/15/2031	
		675,000.00		625,217.50	624,495.61
		675,000.00		625,217.50	624,495.61
JJ81	109696AC8	BRINK S CO/THE	COMPANY GUAR 144A 06/29 6.5	6.500 06/15/2029	
		350,000.00		350,000.00	354,695.11
		350,000.00		350,000.00	354,695.11
JJ81	109696AD6	BRINK S CO/THE	COMPANY GUAR 144A 06/32 6.75	6.750 06/15/2032	
		375,000.00		375,000.00	377,743.51
		375,000.00		375,000.00	377,743.51
JJ8Z	11135FAS0	BROADCOM INC	COMPANY GUAR 11/32 4.3	4.300 11/15/2032	
		200,000.00		199,748.00	188,673.68
		200,000.00		199,748.00	188,673.68
JJ8L	11135FBJ9	BROADCOM INC	COMPANY GUAR 144A 02/41 3.5	3.500 02/15/2041	
		2,145,000.00		1,849,491.14	1,675,802.98
		2,145,000.00		1,849,491.14	1,675,802.98
JJ8Z	11135FBK6	BROADCOM INC	SR UNSECURED 144A 04/33 3.419	3.419 04/15/2033	
		2,200,000.00		2,313,190.00	1,926,221.48
		2,200,000.00		2,313,190.00	1,926,221.48
JJ8Z	11135FBL4	BROADCOM INC	SR UNSECURED 144A 04/34 3.469	3.469 04/15/2034	
		2,979,000.00		2,983,307.16	2,582,559.45
		2,979,000.00		2,983,307.16	2,582,559.45

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8Z	11135FBP5	BROADCOM INC	SR UNSECURED 144A 11/35 3.137	3.137 11/15/2035	
			2,807,000.00	2,327,346.88	2,292,834.65
			2,807,000.00	2,327,346.88	2,292,834.65
JJ8Z	11135FBT7	BROADCOM INC	SR UNSECURED 144A 04/32 4.15	4.150 04/15/2032	
			2,400,000.00	2,394,744.00	2,252,175.48
			2,400,000.00	2,394,744.00	2,252,175.48
JJ8Z	11135FBV2	BROADCOM INC	SR UNSECURED 144A 05/37 4.926	4.926 05/15/2037	
			988,000.00	987,545.52	940,230.62
			988,000.00	987,545.52	940,230.62
JJ81	11135RAA3	BROADSTREET PARTNERS INC	SR UNSECURED 144A 04/29 5.875	5.875 04/15/2029	
			1,500,000.00	1,410,420.75	1,451,222.70
			1,500,000.00	1,410,420.75	1,451,222.70
JJ8Z	114259AX2	BROOKLYN UNION GAS CO	SR UNSECURED 144A 09/33 6.388	6.388 09/15/2033	
			1,900,000.00	1,924,111.00	1,985,064.12
			1,900,000.00	1,924,111.00	1,985,064.12
JJ81	1248EPBT9	CCO HLDGS LLC/CAP CORP	SR UNSECURED 144A 05/27 5.125	5.125 05/01/2027	
			1,300,000.00	1,352,000.00	1,277,406.18
			1,300,000.00	1,352,000.00	1,277,406.18
JJ81	1248EPCB7	CCO HLDGS LLC/CAP CORP	SR UNSECURED 144A 06/29 5.375	5.375 06/01/2029	
			200,000.00	182,000.00	191,054.90
			200,000.00	182,000.00	191,054.90
JJ81	1248EPCD3	CCO HLDGS LLC/CAP CORP	SR UNSECURED 144A 03/30 4.75	4.750 03/01/2030	
			2,400,000.00	2,157,266.45	2,191,598.90
			2,400,000.00	2,157,266.45	2,191,598.90
JJ81	1248EPCE1	CCO HLDGS LLC/CAP CORP	SR UNSECURED 144A 08/30 4.5	4.500 08/15/2030	
			150,000.00	133,125.00	134,639.40
			150,000.00	133,125.00	134,639.40
JJ81	1248EPC7	CCO HLDGS LLC/CAP CORP	SR UNSECURED 144A 02/31 4.25	4.250 02/01/2031	
			300,000.00	275,200.00	261,457.63
			300,000.00	275,200.00	261,457.63
JJ81	1248EPC5	CCO HLDGS LLC/CAP CORP	SR UNSECURED 144A 06/33 4.5	4.500 06/01/2033	
			200,000.00	199,437.50	168,277.54
			200,000.00	199,437.50	168,277.54
JJ81	1248EPCN1	CCO HLDGS LLC/CAP CORP	SR UNSECURED 05/32 4.5	4.500 05/01/2032	
			275,000.00	259,437.50	236,544.77
			275,000.00	259,437.50	236,544.77

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ81	1248EPCP6	CCO HLDGS LLC/CAP CORP	SR UNSECURED 144A 01/34 4.25	4.250 01/15/2034	
		75,000.00		75,000.00	60,846.75
		75,000.00		75,000.00	60,846.75
JJ81	1248EPCQ4	CCO HLDGS LLC/CAP CORP	SR UNSECURED 144A 02/32 4.75	4.750 02/01/2032	
		100,000.00		100,000.00	87,767.85
		100,000.00		100,000.00	87,767.85
JJ8Z	124857AN3	PARAMOUNT GLOBAL	SR UNSECURED 01/45 4.6	4.600 01/15/2045	
		3,900,000.00		3,504,111.00	2,858,725.23
		3,900,000.00		3,504,111.00	2,858,725.23
JJ81	12511VAA6	CHURCHILL DOWNS INC	SR UNSECURED 144A 04/30 5.75	5.750 04/01/2030	
		175,000.00		171,718.75	171,754.22
		175,000.00		171,718.75	171,754.22
JJ8Z	12513GBH1	CDW LLC/CDW FINANCE	COMPANY GUAR 12/28 3.276	3.276 12/01/2028	
		900,000.00		900,000.00	837,230.09
		900,000.00		900,000.00	837,230.09
JJ81	12543DBG4	CHS/COMMUNITY HEALTH SYS	SR SECURED 144A 03/27 5.625	5.625 03/15/2027	
		675,000.00		646,912.50	647,809.29
		675,000.00		646,912.50	647,809.29
JJ81	12543DBH2	CHS/COMMUNITY HEALTH SYS	SR SECURED 144A 01/29 6	6.000 01/15/2029	
		150,000.00		134,000.00	134,310.96
		150,000.00		134,000.00	134,310.96
JJ81	12543DBJ8	CHS/COMMUNITY HEALTH SYS	SECURED 144A 04/29 6.875	6.875 04/15/2029	
		650,000.00		553,591.81	490,288.46
		650,000.00		553,591.81	490,288.46
JJ81	12543DBL3	CHS/COMMUNITY HEALTH SYS	SECURED 144A 04/30 6.125	6.125 04/01/2030	
		225,000.00		205,442.25	154,397.25
		225,000.00		205,442.25	154,397.25
JJ81	12543DBM1	CHS/COMMUNITY HEALTH SYS	SR SECURED 144A 05/30 5.25	5.250 05/15/2030	
		75,000.00		75,000.00	61,599.59
		75,000.00		75,000.00	61,599.59
JJ81	125773AA9	CMG MEDIA CORPORATION	SECURED 144A 06/29 8.875	8.875 06/18/2029	
		500,000.00		497,410.70	375,115.00
		500,000.00		497,410.70	375,115.00
JJ81	12597YAA7	CP ATLAS BUYER INC	SR UNSECURED 144A 12/28 7	7.000 12/01/2028	
		900,000.00		874,972.29	791,599.05
		900,000.00		874,972.29	791,599.05

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	CRH AMERICA INC	COMPANY GUAR 144A 05/45 5.125	5.125	05/18/2045	
		3,341,000.00		3,731,922.99	3,037,164.82
JJ8Y	12626PAN3	3,341,000.00		3,731,922.99	3,037,164.82
	CSC HOLDINGS LLC	COMPANY GUAR 144A 04/27 5.5	5.500	04/15/2027	
		350,000.00		317,667.00	313,249.83
JJ81	126307AQ0	350,000.00		317,667.00	313,249.83
	CSC HOLDINGS LLC	COMPANY GUAR 144A 02/29 6.5	6.500	02/01/2029	
		425,000.00		332,562.50	356,860.19
JJ81	126307AZ0	425,000.00		332,562.50	356,860.19
	CSC HOLDINGS LLC	SR UNSECURED 144A 01/30 5.75	5.750	01/15/2030	
		1,000,000.00		1,006,522.89	568,862.26
JJ81	126307BA4	1,000,000.00		1,006,522.89	568,862.26
	CSC HOLDINGS LLC	COMPANY GUAR 144A 12/30 4.125	4.125	12/01/2030	
		700,000.00		595,835.00	502,854.52
JJ81	126307BB2	700,000.00		595,835.00	502,854.52
	CSC HOLDINGS LLC	COMPANY GUAR 144A 11/31 4.5	4.500	11/15/2031	
		700,000.00		701,156.25	504,021.78
JJ81	126307BH9	700,000.00		701,156.25	504,021.78
	CNX MIDSTREAM PART LP	COMPANY GUAR 144A 04/30 4.75	4.750	04/15/2030	
		725,000.00		642,258.75	661,318.18
JJ81	12654AAA9	725,000.00		642,258.75	661,318.18
	CVS HEALTH CORP	SR UNSECURED 07/45 5.125	5.125	07/20/2045	
		1,820,000.00		1,826,093.00	1,532,260.64
JJ8L	126650CN8	820,000.00		711,883.00	690,359.19
JJ8Z	126650CN8	1,000,000.00		1,114,210.00	841,901.45
	CVS HEALTH CORP	SR UNSECURED 03/38 4.78	4.780	03/25/2038	
		1,400,000.00		1,377,460.00	1,210,727.76
JJ8Z	126650CY4	1,400,000.00		1,377,460.00	1,210,727.76
	CVS HEALTH CORP	SR UNSECURED 03/48 5.05	5.050	03/25/2048	
		18,310,000.00		17,301,483.31	15,100,513.16
JJ8L	126650CZ1	8,410,000.00		7,304,816.36	6,935,844.66
JJ8Y	126650CZ1	4,600,000.00		4,760,863.95	3,793,684.35
JJ8Z	126650CZ1	5,300,000.00		5,235,803.00	4,370,984.15
	CVS HEALTH CORP	SR UNSECURED 02/53 5.625	5.625	02/21/2053	
		3,500,000.00		3,494,960.00	3,108,849.66
JJ8Z	126650DV9	3,500,000.00		3,494,960.00	3,108,849.66

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		CVS HEALTH CORP	SR UNSECURED 06/53 5.875	5.875 06/01/2053	
		740,000.00		761,260.20	678,891.86
JJ8L	126650DZ0	740,000.00		761,260.20	678,891.86
		CVS HEALTH CORP	SR UNSECURED 06/44 6	6.000 06/01/2044	
		2,175,000.00		2,162,231.18	2,058,324.89
JJ8L	126650EE6	2,175,000.00		2,162,231.18	2,058,324.89
		CVS HEALTH CORP	SR UNSECURED 06/54 6.05	6.050 06/01/2054	
		5,005,000.00		5,108,443.76	4,708,152.95
JJ8L	126650EF3	5,005,000.00		5,108,443.76	4,708,152.95
		CAESARS ENTERTAIN INC	SR SECURED 144A 02/30 7	7.000 02/15/2030	
		350,000.00		355,906.25	356,492.38
JJ81	12769GAB6	350,000.00		355,906.25	356,492.38
		CAESARS ENTERTAIN INC	SR SECURED 144A 02/32 6.5	6.500 02/15/2032	
		300,000.00		301,250.00	301,354.07
JJ81	12769GAC4	300,000.00		301,250.00	301,354.07
		CAESARS ENTERTAIN INC	COMPANY GUAR 144A 10/32 6	6.000 10/15/2032	
		700,000.00		700,000.00	674,917.76
JJ81	12769GAD2	700,000.00		700,000.00	674,917.76
		CALPINE CORP	SR SECURED 144A 02/28 4.5	4.500 02/15/2028	
		200,000.00		200,000.00	191,822.80
JJ81	131347CM6	200,000.00		200,000.00	191,822.80
		CALPINE CORP	SR UNSECURED 144A 03/28 5.125	5.125 03/15/2028	
		125,000.00		126,437.50	121,224.54
JJ81	131347CN4	125,000.00		126,437.50	121,224.54
		CALPINE CORP	SR UNSECURED 144A 02/29 4.625	4.625 02/01/2029	
		100,000.00		99,375.00	94,395.45
JJ81	131347CP9	100,000.00		99,375.00	94,395.45
		CALPINE CORP	SR UNSECURED 144A 02/31 5	5.000 02/01/2031	
		525,000.00		481,643.75	493,704.44
JJ81	131347CQ7	525,000.00		481,643.75	493,704.44
		CALPINE CORP	SR SECURED 144A 03/31 3.75	3.750 03/01/2031	
		125,000.00		125,000.00	111,723.88
JJ81	131347CR5	125,000.00		125,000.00	111,723.88
		CAMELOT RETURN MERGER SU	SR SECURED 144A 08/28 8.75	8.750 08/01/2028	
		200,000.00		180,592.00	191,650.64
JJ81	13323NAA0	200,000.00		180,592.00	191,650.64

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8Y	13645RAF1	CANADIAN PACIFIC RAILWAY COMPANY GUAR 05/37 5.95 2,391,000.00	5.950	05/15/2037 3,113,737.17	2,478,862.01
		2,391,000.00		3,113,737.17	2,478,862.01
JJ8Y	13645RAQ7	CANADIAN PACIFIC RR CO COMPANY GUAR 01/42 5.75 3,600,000.00	5.750	01/15/2042 4,393,269.00	3,519,197.46
		3,600,000.00		4,393,269.00	3,519,197.46
JJ8L	13645RAX2	CANADIAN PACIFIC RAILWAY COMPANY GUAR 09/15 6.125 1,570,000.00	6.125	09/15/2115 1,989,443.64	1,573,535.94
		370,000.00		434,183.64	370,833.31
		1,200,000.00		1,555,260.00	1,202,702.63
JJ8L	13645RBG8	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/41 3 360,000.00	3.000	12/02/2041 333,888.27	261,617.31
		360,000.00		333,888.27	261,617.31
JJ8Y	13645RBH6	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/51 3.1 2,275,000.00	3.100	12/02/2051 1,851,123.75	1,481,567.79
		2,275,000.00		1,851,123.75	1,481,567.79
JJ8Y	14040HCY9	CAPITAL ONE FINANCIAL CO SR UNSECURED 02/34 VAR 3,425,000.00	1.000	02/01/2034 3,264,906.50	3,441,940.39
		3,425,000.00		3,264,906.50	3,441,940.39
JJ81	140944AA7	CAPSTONE BORROWER INC SR SECURED 144A 06/30 8 625,000.00	8.000	06/15/2030 635,420.00	646,943.75
		625,000.00		635,420.00	646,943.75
JJ81	143658BR2	CARNIVAL CORP COMPANY GUAR 144A 05/29 6 950,000.00	6.000	05/01/2029 933,679.87	947,752.49
		950,000.00		933,679.87	947,752.49
JJ81	143658BW1	CARNIVAL CORP SR SECURED 144A 08/29 7 75,000.00	7.000	08/15/2029 75,000.00	78,012.66
		75,000.00		75,000.00	78,012.66
JJ81	14575EAA3	CARS.COM INC COMPANY GUAR 144A 11/28 6.375 650,000.00	6.375	11/01/2028 638,513.65	645,893.37
		650,000.00		638,513.65	645,893.37
JJ81	14985VAE1	CCM MERGER INC SR UNSECURED 144A 05/26 6.375 500,000.00	6.375	05/01/2026 494,177.50	498,735.95
		500,000.00		494,177.50	498,735.95
JJ8L	15089QAY0	CELANESE US HOLDINGS LLC COMPANY GUAR 11/33 6.95 9,731,000.00	6.950	11/15/2033 10,420,643.54	10,104,929.05
		9,731,000.00		10,420,643.54	10,104,929.05

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	CENTENE CORP	SR UNSECURED 07/28 2.45	2.450	07/15/2028	
		700,000.00		706,125.00	631,033.19
JJ8Z	15135BAY7	700,000.00		706,125.00	631,033.19
	PERMIAN RESOURC OPTG LLC	COMPANY GUAR 144A 01/26 5.375	5.375	01/15/2026	
		325,000.00		312,187.50	322,150.69
JJ81	15138AAA8	325,000.00		312,187.50	322,150.69
	CENTERPOINT ENERGY INC	SR UNSECURED 11/28 4.25	4.250	11/01/2028	
		390,000.00		430,610.70	376,673.00
JJ8Z	15189TAV9	390,000.00		430,610.70	376,673.00
	CENTERPOINT ENERGY INC	SR UNSECURED 09/49 3.7	3.700	09/01/2049	
		235,000.00		224,653.80	167,335.56
JJ8L	15189TAY3	235,000.00		224,653.80	167,335.56
	CNTRL PARENT/CDK GLB INC	SR SECURED 144A 06/29 7.25	7.250	06/15/2029	
		975,000.00		977,753.27	963,484.47
JJ81	15477CAA3	975,000.00		977,753.27	963,484.47
	CNT PRNT/CDK GLO II/FIN	SR SECURED 144A 06/29 8	8.000	06/15/2029	
		125,000.00		125,000.00	126,873.38
JJ81	154915AA0	125,000.00		125,000.00	126,873.38
	CHAMP ACQUISITION CORP	SR SECURED 144A 12/31 8.375	8.375	12/01/2031	
		200,000.00		201,500.00	204,015.84
JJ81	15807XAA8	200,000.00		201,500.00	204,015.84
	CHARTER COMM OPT LLC/CAP	SR SECURED 10/45 6.484	6.484	10/23/2045	
		4,375,000.00		4,928,817.45	4,137,669.38
JJ8Y	161175BA1	4,375,000.00		4,928,817.45	4,137,669.38
	CHARTER COMM OPT LLC/CAP	SR SECURED 10/55 6.834	6.834	10/23/2055	
		2,800,000.00		3,075,520.00	2,728,252.27
JJ8Y	161175BC7	2,800,000.00		3,075,520.00	2,728,252.27
	CHARTER COMM OPT LLC/CAP	SR SECURED 05/47 5.375	5.375	05/01/2047	
		2,165,000.00		1,989,552.52	1,778,921.14
JJ8L	161175BL7	1,065,000.00		850,817.85	875,081.30
JJ8Z	161175BL7	1,100,000.00		1,138,734.67	903,839.84
	CHARTER COMM OPT LLC/CAP	SR SECURED 04/48 5.75	5.750	04/01/2048	
		21,303,000.00		20,726,882.74	18,227,446.27
JJ8L	161175BN3	4,153,000.00		3,666,748.76	3,553,423.67
JJ8Y	161175BN3	13,050,000.00		13,177,269.98	11,165,947.23
JJ8Z	161175BN3	4,100,000.00		3,882,864.00	3,508,075.37

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		CHARTER COMM OPT LLC/CAP	SR SECURED 07/49 5.125	5.125 07/01/2049	
		5,420,000.00	4,147,025.27		4,262,723.29
JJ8L	161175BS2	2,920,000.00	2,254,984.52		2,296,522.51
JJ8Y	161175BS2	2,500,000.00	1,892,040.75		1,966,200.78
		CHARTER COMM OPT LLC/CAP	SR SECURED 03/50 4.8	4.800 03/01/2050	
		1,240,000.00	948,178.40		933,427.29
JJ8L	161175BT0	1,240,000.00	948,178.40		933,427.29
		CHARTER COMM OPT LLC/CAP	SR SECURED 06/41 3.5	3.500 06/01/2041	
		580,000.00	490,034.18		397,813.20
JJ8L	161175BZ6	580,000.00	490,034.18		397,813.20
		CHARTER COMM OPT LLC/CAP	SR SECURED 06/52 3.9	3.900 06/01/2052	
		3,135,000.00	2,046,723.57		2,015,889.33
JJ8L	161175CA0	3,135,000.00	2,046,723.57		2,015,889.33
		CHARTER COMM OPT LLC/CAP	SR SECURED 04/53 5.25	5.250 04/01/2053	
		7,325,000.00	6,347,368.65		5,920,953.23
JJ8Y	161175CK8	4,925,000.00	3,966,352.65		3,980,982.21
JJ8Z	161175CK8	2,400,000.00	2,381,016.00		1,939,971.02
		CHARTER COMM OPT LLC/CAP	SR SECURED 04/63 5.5	5.500 04/01/2063	
		8,675,000.00	8,610,371.25		6,914,574.10
JJ8Y	161175CL6	4,375,000.00	4,342,406.25		3,487,177.14
JJ8Z	161175CL6	4,300,000.00	4,267,965.00		3,427,396.96
		OLYMPUS WTR US HLDG CORP	SR SECURED 144A 10/27 7.125	7.125 10/01/2027	
		750,000.00	749,567.50		760,508.25
JJ81	16308NAA2	750,000.00	749,567.50		760,508.25
		EXPAND ENERGY CORP	COMPANY GUAR 144A 02/29 5.875	5.875 02/01/2029	
		25,000.00	25,000.00		24,711.25
JJ81	165167DG9	25,000.00	25,000.00		24,711.25
		CHURCHILL DOWNS INC	COMPANY GUAR 144A 04/27 5.5	5.500 04/01/2027	
		475,000.00	461,033.75		469,665.13
JJ81	171484AG3	475,000.00	461,033.75		469,665.13
		CHURCHILL DOWNS INC	COMPANY GUAR 144A 05/31 6.75	6.750 05/01/2031	
		300,000.00	299,375.00		303,243.00
JJ81	171484AJ7	300,000.00	299,375.00		303,243.00
		CIENA CORP	COMPANY GUAR 144A 01/30 4	4.000 01/31/2030	
		50,000.00	50,000.00		45,954.20
JJ81	171779AL5	50,000.00	50,000.00		45,954.20

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		CITIGROUP INC	SUBORDINATED 06/32 6.625	6.625 06/15/2032	
		2,755,000.00	3,461,578.36		2,944,695.44
JJ8Y	172967BL4	2,755,000.00	3,461,578.36		2,944,695.44
		CITIGROUP INC	SUBORDINATED 05/46 4.75	4.750 05/18/2046	
		985,000.00	870,104.97		866,347.23
JJ8L	172967KR1	985,000.00	870,104.97		866,347.23
		CITIGROUP INC	SUBORDINATED 02/35 VAR	1.000 02/13/2035	
		4,740,000.00	4,745,233.74		4,723,604.39
JJ8L	172967PG0	4,740,000.00	4,745,233.74		4,723,604.39
		CITIGROUP INC	SR UNSECURED 06/35 VAR	1.000 06/11/2035	
		2,380,000.00	2,379,511.77		2,360,907.31
JJ8L	172967PL9	2,380,000.00	2,379,511.77		2,360,907.31
		CITIGROUP INC	SUBORDINATED 05/34 VAR	1.000 05/25/2034	
		4,675,000.00	4,874,647.88		4,766,431.36
JJ8Y	17327CAR4	4,675,000.00	4,874,647.88		4,766,431.36
		CITIGROUP INC	SUBORDINATED 09/39 VAR	1.000 09/19/2039	
		2,525,000.00	2,525,000.00		2,407,953.40
JJ8L	17327CAU7	2,525,000.00	2,525,000.00		2,407,953.40
		CIVITAS RESOURCES INC	COMPANY GUAR 144A 07/28 8.375	8.375 07/01/2028	
		780,000.00	810,669.72		810,083.40
JJ81	17888HAA1	780,000.00	810,669.72		810,083.40
		CIVITAS RESOURCES INC	COMPANY GUAR 144A 07/31 8.75	8.750 07/01/2031	
		50,000.00	50,000.00		52,126.68
JJ81	17888HAB9	50,000.00	50,000.00		52,126.68
		CLARIOS GLOBAL LP/US FIN	SR SECURED 144A 05/28 6.75	6.750 05/15/2028	
		1,250,000.00	1,265,720.00		1,272,692.81
JJ81	18060TAC9	1,250,000.00	1,265,720.00		1,272,692.81
		CLARIV SCI HLD CORP	COMPANY GUAR 144A 07/29 4.875	4.875 07/01/2029	
		1,350,000.00	1,243,354.75		1,258,485.27
JJ81	18064PAD1	1,350,000.00	1,243,354.75		1,258,485.27
		CLEARWATER PAPER CORP	COMPANY GUAR 144A 08/28 4.75	4.750 08/15/2028	
		625,000.00	572,375.00		590,237.50
JJ81	18538RAJ2	625,000.00	572,375.00		590,237.50
		CLEVELAND CLIFFS INC	COMPANY GUAR 144A 03/29 4.625	4.625 03/01/2029	
		225,000.00	225,000.00		208,904.13
JJ81	185899AK7	225,000.00	225,000.00		208,904.13

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ81	185899AN1	CLEVELAND CLIFFS INC COMPANY GUAR 144A 04/30 6.75 150,000.00 150,000.00	6.750	04/15/2030 150,000.00 150,000.00	146,648.60 146,648.60
JJ81	185899AP6	CLEVELAND CLIFFS INC COMPANY GUAR 144A 03/32 7 850,000.00 850,000.00	7.000	03/15/2032 847,906.25 847,906.25	834,794.10 834,794.10
JJ81	185899AQ4	CLEVELAND CLIFFS INC COMPANY GUAR 144A 11/29 6.875 100,000.00 100,000.00	6.875	11/01/2029 100,000.00 100,000.00	98,930.04 98,930.04
JJ81	185899AR2	CLEVELAND CLIFFS INC COMPANY GUAR 144A 05/33 7.375 150,000.00 150,000.00	7.375	05/01/2033 150,000.00 150,000.00	147,330.30 147,330.30
JJ81	18912UAA0	CLOUD SOFTWARE GRP INC SECURED 144A 09/29 9 1,200,000.00 1,200,000.00	9.000	09/30/2029 1,100,113.75 1,100,113.75	1,218,352.49 1,218,352.49
JJ81	18912UAC6	CLOUD SOFTWARE GRP INC SR SECURED 144A 06/32 8.25 375,000.00 375,000.00	8.250	06/30/2032 382,125.00 382,125.00	386,456.45 386,456.45
JJ81	18972EAB1	CLYDESDALE ACQUISITION COMPANY GUAR 144A 04/30 8.75 1,850,000.00 1,850,000.00	8.750	04/15/2030 1,730,294.26 1,730,294.26	1,870,042.90 1,870,042.90
JJ81	18972EAC9	CLYDESDALE ACQUISITION SR SECURED 144A 01/30 6.875 275,000.00 275,000.00	6.875	01/15/2030 275,000.00 275,000.00	276,860.85 276,860.85
JJ81	192108BC1	COEUR MINING INC COMPANY GUAR 144A 02/29 5.125 700,000.00 700,000.00	5.125	02/15/2029 653,168.50 653,168.50	670,509.55 670,509.55
JJ8Y	195325EQ4	REPUBLIC OF COLOMBIA SR UNSECURED 11/54 8.375 1,625,000.00 1,625,000.00	8.375	11/07/2054 1,564,062.50 1,564,062.50	1,574,056.25 1,574,056.25
JJ81	205768AS3	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/29 6.75 575,000.00 575,000.00	6.750	03/01/2029 565,167.83 565,167.83	560,668.64 560,668.64
JJ81	205768AT1	COMSTOCK RESOURCES INC COMPANY GUAR 144A 01/30 5.875 75,000.00 75,000.00	5.875	01/15/2030 75,750.00 75,750.00	69,946.48 69,946.48

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ81	205768AU8	COMSTOCK RESOURCES INC	COMPANY GUAR 144A 03/29 6.75	6.750 03/01/2029	
		175,000.00		162,750.00	170,118.33
		175,000.00		162,750.00	170,118.33
JJ81	20600DAA1	CONCENTRA ESCROW ISSUER	COMPANY GUAR 144A 07/32 6.875	6.875 07/15/2032	
		250,000.00		252,031.25	254,234.09
		250,000.00		252,031.25	254,234.09
JJ81	20848VAA3	CONSENSUS CLOUD SOLUTION	COMPANY GUAR 144A 10/26 6	6.000 10/15/2026	
		600,000.00		574,698.25	592,249.84
		600,000.00		574,698.25	592,249.84
JJ81	20848VAB1	CONSENSUS CLOUD SOLUTION	COMPANY GUAR 144A 10/28 6.5	6.500 10/15/2028	
		600,000.00		559,414.25	594,933.98
		600,000.00		559,414.25	594,933.98
JJ8L	21036PAT5	CONSTELLATION BRANDS INC	COMPANY GUAR 05/47 4.5	4.500 05/09/2047	
		600,000.00		564,806.67	496,126.30
		600,000.00		564,806.67	496,126.30
JJ8L	21036PAZ1	CONSTELLATION BRANDS INC	COMPANY GUAR 02/48 4.1	4.100 02/15/2048	
		81,000.00		71,381.44	62,902.51
		81,000.00		71,381.44	62,902.51
JJ8L	21036PBD9	CONSTELLATION BRANDS INC	COMPANY GUAR 11/48 5.25	5.250 11/15/2048	
		752,000.00		782,261.37	687,544.37
		752,000.00		782,261.37	687,544.37
JJ8Z	210385AE0	CONSTELLATION EN GEN LLC	SR UNSECURED 10/53 6.5	6.500 10/01/2053	
		1,600,000.00		1,601,748.16	1,701,407.42
		1,600,000.00		1,601,748.16	1,701,407.42
JJ8Y	224044CF2	COX COMMUNICATIONS INC	SR UNSECURED 144A 02/35 4.8	4.800 02/01/2035	
		8,225,000.00		8,172,038.22	7,508,646.67
		8,225,000.00		8,172,038.22	7,508,646.67
JJ8Y	224044CV7	COX COMMUNICATIONS INC	COMPANY GUAR 144A 09/54 5.95	5.950 09/01/2054	
		1,700,000.00		1,640,109.00	1,576,927.77
		1,700,000.00		1,640,109.00	1,576,927.77
JJ81	228180AB1	CROWN AMERICAS LLC	COMPANY GUAR 04/30 5.25	5.250 04/01/2030	
		150,000.00		150,000.00	145,979.36
		150,000.00		150,000.00	145,979.36
JJ8Z	22822VAP6	CROWN CASTLE INC	SR UNSECURED 11/49 4	4.000 11/15/2049	
		1,300,000.00		1,374,451.00	967,709.60
		1,300,000.00		1,374,451.00	967,709.60

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		CROWN CASTLE INC	SR UNSECURED 03/34 5.8	5.800 03/01/2034	
		2,200,000.00	2,196,370.00		2,242,588.17
JJ8Z	22822VBE0	2,200,000.00	2,196,370.00		2,242,588.17
		DT MIDSTREAM INC	COMPANY GUAR 144A 06/31 4.375	4.375 06/15/2031	
		725,000.00	679,625.00		661,505.39
JJ81	23345MAB3	725,000.00	679,625.00		661,505.39
		DEUTSCHE BANK NY	09/31 VAR	1.000 09/18/2031	
		3,000,000.00	3,167,703.00		2,693,977.20
JJ8Z	251526CD9	3,000,000.00	3,167,703.00		2,693,977.20
		DEUTSCHE BANK NY	09/30 VAR	1.000 09/11/2030	
		500,000.00	500,000.00		488,863.11
JJ8Z	251526CX5	500,000.00	500,000.00		488,863.11
		DEUTSCHE BANK NY	09/35 VAR	1.000 09/11/2035	
		2,760,000.00	2,760,000.00		2,618,279.52
JJ8L	251526CY3	2,160,000.00	2,160,000.00		2,049,088.32
JJ8Z	251526CY3	600,000.00	600,000.00		569,191.20
		DEUTSCHE TELEKOM INT FIN	COMPANY GUAR 144A 03/42 4.875	4.875 03/06/2042	
		2,200,000.00	2,135,518.00		1,983,536.28
JJ8Z	25156PAR4	2,200,000.00	2,135,518.00		1,983,536.28
		DEUTSCHE BANK NY	SUBORDINATED 01/33 VAR	1.000 01/07/2033	
		500,000.00	498,160.36		423,191.00
JJ8Z	25160PAG2	500,000.00	498,160.36		423,191.00
		DEVON ENERGY CORPORATION	SR UNSECURED 01/30 4.5	4.500 01/15/2030	
		260,000.00	284,843.00		251,576.79
JJ8Z	25179MBF9	260,000.00	284,843.00		251,576.79
		DEVON ENERGY CORPORATION	SR UNSECURED 09/54 5.75	5.750 09/15/2054	
		3,700,000.00	3,695,634.00		3,363,908.69
JJ8Z	25179MBH5	3,700,000.00	3,695,634.00		3,363,908.69
		DEVON ENERGY CORPORATION	SR UNSECURED 04/32 7.95	7.950 04/15/2032	
		800,000.00	1,079,792.00		901,019.47
JJ8Z	251799AA0	800,000.00	1,079,792.00		901,019.47
		OLYMPUS WTR US HLDG CORP	SR SECURED 144A 11/28 9.75	9.750 11/15/2028	
		300,000.00	298,625.00		318,304.88
JJ81	25259KAA8	300,000.00	298,625.00		318,304.88
		DIRECTV FIN LLC/COINC	SR SECURED 144A 08/27 5.875	5.875 08/15/2027	
		1,000,000.00	1,000,000.00		974,298.66
JJ8Z	25461LAA0	1,000,000.00	1,000,000.00		974,298.66

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		DISH DBS CORP	COMPANY GUAR 07/26 7.75	7.750 07/01/2026	
		225,000.00		209,962.33	189,259.51
JJ81	25470XAY1	225,000.00		209,962.33	189,259.51
		DISH DBS CORP	COMPANY GUAR 07/28 7.375	7.375 07/01/2028	
		150,000.00		138,022.50	107,361.53
JJ81	25470XBB0	150,000.00		138,022.50	107,361.53
		DISH DBS CORP	COMPANY GUAR 06/29 5.125	5.125 06/01/2029	
		450,000.00		449,500.00	288,148.29
JJ81	25470XBD6	450,000.00		449,500.00	288,148.29
		DISCOVER FINANCIAL SVS	SR UNSECURED 02/27 4.1	4.100 02/09/2027	
		900,000.00		869,661.00	883,819.58
JJ8Z	254709AM0	900,000.00		869,661.00	883,819.58
		DOCTORS CO INTERINSURANC	SUBORDINATED 144A 01/32 4.5	4.500 01/18/2032	
		6,700,000.00		6,700,000.00	5,633,986.18
JJ8Z	256141AB8	6,700,000.00		6,700,000.00	5,633,986.18
		DOMINION ENERGY INC	SR UNSECURED 06/38 7	7.000 06/15/2038	
		305,000.00		336,410.99	339,722.41
JJ8L	25746UBD0	305,000.00		336,410.99	339,722.41
		DOMINION ENERGY INC	SR UNSECURED 12/44 4.7	4.700 12/01/2044	
		5,000,000.00		5,323,130.00	4,247,028.80
JJ8Y	25746UCC1	5,000,000.00		5,323,130.00	4,247,028.80
		DOMINION ENERGY INC	SR UNSECURED 03/49 4.6	4.600 03/15/2049	
		6,926,000.00		6,461,629.76	5,713,214.87
JJ8Y	25746UCZ0	6,926,000.00		6,461,629.76	5,713,214.87
		DOMINION ENERGY INC	SR UNSECURED 04/41 3.3	3.300 04/15/2041	
		2,845,000.00		2,579,667.79	2,096,993.77
JJ8L	25746UDK2	2,845,000.00		2,579,667.79	2,096,993.77
		DOMINION ENERGY INC	SR UNSECURED 08/52 4.85	4.850 08/15/2052	
		5,875,000.00		5,311,282.00	5,052,203.67
JJ8Y	25746UDQ9	5,875,000.00		5,311,282.00	5,052,203.67
		DORNOCH DEBT MERGER SUB	SR UNSECURED 144A 10/29 6.625	6.625 10/15/2029	
		1,025,000.00		968,737.50	830,079.76
JJ81	25830JAA9	1,025,000.00		968,737.50	830,079.76
		DOW CHEMICAL CO/THE	SR UNSECURED 05/39 9.4	9.400 05/15/2039	
		2,779,000.00		4,315,429.30	3,685,030.53
JJ8Y	260543BY8	2,779,000.00		4,315,429.30	3,685,030.53

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8Y	260543CE1	DOW CHEMICAL CO/THE	SR UNSECURED 11/41 5.25	5.250 11/15/2041	
		2,598,000.00		2,916,216.83	2,413,474.89
		2,598,000.00		2,916,216.83	2,413,474.89
JJ8L	26441CAP0	DUKE ENERGY CORP	SR UNSECURED 12/45 4.8	4.800 12/15/2045	
		3,210,000.00		3,515,450.11	2,773,552.64
		715,000.00		634,655.21	617,785.09
JJ8Z	26441CAP0	2,495,000.00		2,880,794.90	2,155,767.55
JJ8L	26441CAT2	DUKE ENERGY CORP	SR UNSECURED 09/46 3.75	3.750 09/01/2046	
		105,000.00		82,032.66	77,391.02
		105,000.00		82,032.66	77,391.02
JJ8L	26441CBN4	DUKE ENERGY CORP	SR UNSECURED 06/51 3.5	3.500 06/15/2051	
		345,000.00		307,219.61	233,150.96
		345,000.00		307,219.61	233,150.96
JJ8L	26441CBU8	DUKE ENERGY CORP	SR UNSECURED 08/52 5	5.000 08/15/2052	
		30,000.00		25,791.90	26,221.67
		30,000.00		25,791.90	26,221.67
JJ81	26483EAL4	DUN + BRADSTREET CORP	COMPANY GUAR 144A 12/29 5	5.000 12/15/2029	
		700,000.00		645,520.10	666,609.36
		700,000.00		645,520.10	666,609.36
JJ8Z	268317AT1	ELECTRICITE DE FRANCE SA	SR UNSECURED 144A 09/48 5	5.000 09/21/2048	
		1,100,000.00		1,067,572.00	958,391.78
		1,100,000.00		1,067,572.00	958,391.78
JJ81	26873CAB8	EMRLD BOR / EMRLD CO ISS	SR SECURED 144A 07/31 6.75	6.750 07/15/2031	
		75,000.00		75,000.00	75,512.93
		75,000.00		75,000.00	75,512.93
JJ8Z	26884UAD1	EPR PROPERTIES	COMPANY GUAR 06/27 4.5	4.500 06/01/2027	
		500,000.00		508,815.00	491,402.75
		500,000.00		508,815.00	491,402.75
JJ81	26885BAH3	EQM MIDSTREAM PARTNERS L	SR UNSECURED 144A 07/27 6.5	6.500 07/01/2027	
		250,000.00		257,682.25	253,241.98
		250,000.00		257,682.25	253,241.98
JJ81	26885BAK6	EQM MIDSTREAM PARTNERS L	SR UNSECURED 144A 01/29 4.5	4.500 01/15/2029	
		162,000.00		160,900.71	154,212.42
		162,000.00		160,900.71	154,212.42
JJ81	26885BAL4	EQM MIDSTREAM PARTNERS L	SR UNSECURED 144A 01/31 4.75	4.750 01/15/2031	
		275,000.00		275,000.00	258,618.13
		275,000.00		275,000.00	258,618.13

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ81	26885BAM2	EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 06/27 7.5 475,000.00 475,000.00	7.500	06/01/2027 481,137.50 481,137.50	484,358.23 484,358.23
JJ81	26885BAN0	EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 06/30 7.5 50,000.00 50,000.00	7.500	06/01/2030 51,750.00 51,750.00	53,183.60 53,183.60
JJ81	26885BAP5	EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 04/29 6.375 825,000.00 825,000.00	6.375	04/01/2029 829,138.75 829,138.75	827,775.89 827,775.89
JJ81	28035QAA0	EDGEWELL PERSONAL CARE COMPANY GUAR 144A 06/28 5.5 650,000.00 650,000.00	5.500	06/01/2028 636,242.68 636,242.68	636,238.88 636,238.88
JJ81	28035QAB8	EDGEWELL PERSONAL CARE COMPANY GUAR 144A 04/29 4.125 150,000.00 150,000.00	4.125	04/01/2029 150,000.00 150,000.00	138,325.94 138,325.94
JJ8L	28370TAF6	KINDER MORGAN ENER PART COMPANY GUAR 11/42 4.7 500,000.00 500,000.00	4.700	11/01/2042 516,425.79 516,425.79	420,518.72 420,518.72
JJ81	28415LAA1	ELASTIC NV SR UNSECURED 144A 07/29 4.125 750,000.00 750,000.00	4.125	07/15/2029 689,928.50 689,928.50	695,299.77 695,299.77
JJ81	28470RAK8	CAESARS ENTERTAIN INC COMPANY GUAR 144A 07/27 8.125 356,000.00 356,000.00	8.125	07/01/2027 363,689.50 363,689.50	359,559.09 359,559.09
JJ81	28618MAA4	ELEMENT SOLUTIONS INC COMPANY GUAR 144A 09/28 3.875 800,000.00 800,000.00	3.875	09/01/2028 737,542.50 737,542.50	758,821.38 758,821.38
JJ81	28620EAB6	ELETSON HDG/ELET FIN/AGA SR SECURED 01/22 VAR 1,423,004.00 1,423,004.00	1.000	01/15/2022 0.00 0.00	0.00 0.00
JJ81	289178AA3	ELLUCIAN HOLDINGS INC SR SECURED 144A 12/29 6.5 200,000.00 200,000.00	6.500	12/01/2029 200,000.00 200,000.00	200,084.80 200,084.80
JJ81	29082KAB1	EMBECTA CORP SR SECURED 144A 02/30 6.75 200,000.00 200,000.00	6.750	02/15/2030 190,748.46 190,748.46	189,587.20 189,587.20

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ81	29103CAA6	EMRLD BOR / EMRLD CO ISS	SR SECURED 144A 12/30 6.625	6.625 12/15/2030	
		1,500,000.00		1,505,892.50	1,502,000.31
		1,500,000.00		1,505,892.50	1,502,000.31
JJ8L	29250NBE4	ENBRIDGE INC	COMPANY GUAR 08/51 3.4	3.400 08/01/2051	
		475,000.00		334,205.24	318,167.50
		475,000.00		334,205.24	318,167.50
JJ8Z	29250NBR5	ENBRIDGE INC	COMPANY GUAR 03/33 5.7	5.700 03/08/2033	
		2,000,000.00		1,997,440.00	2,021,758.30
		2,000,000.00		1,997,440.00	2,021,758.30
JJ8L	29250NBZ7	ENBRIDGE INC	COMPANY GUAR 11/53 6.7	6.700 11/15/2053	
		795,000.00		814,385.45	863,978.83
		795,000.00		814,385.45	863,978.83
JJ8Z	29250RAT3	ENBRIDGE ENERGY PARTNERS	COMPANY GUAR 09/40 5.5	5.500 09/15/2040	
		1,300,000.00		1,569,672.00	1,245,852.84
		1,300,000.00		1,569,672.00	1,245,852.84
JJ8Z	29250RAX4	ENBRIDGE ENERGY PARTNERS	COMPANY GUAR 10/45 7.375	7.375 10/15/2045	
		2,600,000.00		2,950,974.00	2,941,835.13
		2,600,000.00		2,950,974.00	2,941,835.13
JJ8Y	29268BAF8	ENEL FINANCE INTL NV	COMPANY GUAR 144A 10/39 6	6.000 10/07/2039	
		6,600,000.00		8,109,520.11	6,607,624.19
		6,600,000.00		8,109,520.11	6,607,624.19
JJ81	29272WAC3	ENERGIZER HOLDINGS INC	COMPANY GUAR 144A 06/28 4.75	4.750 06/15/2028	
		1,050,000.00		965,612.50	1,000,545.25
		1,050,000.00		965,612.50	1,000,545.25
JJ81	29272WAD1	ENERGIZER HOLDINGS INC	COMPANY GUAR 144A 03/29 4.375	4.375 03/31/2029	
		475,000.00		464,999.75	441,205.10
		475,000.00		464,999.75	441,205.10
JJ81	29272WAF6	ENERGIZER HOLDINGS INC	COMPANY GUAR 144A 12/27 6.5	6.500 12/31/2027	
		250,000.00		236,750.00	250,318.25
		250,000.00		236,750.00	250,318.25
JJ8L	29273RAR0	ENERGY TRANSFER LP	SR UNSECURED 02/42 6.5	6.500 02/01/2042	
		310,000.00		338,431.37	321,299.28
		310,000.00		338,431.37	321,299.28
JJ8L	29273RAT6	ENERGY TRANSFER LP	SR UNSECURED 02/43 5.15	5.150 02/01/2043	
		525,000.00		484,918.19	463,416.67
		525,000.00		484,918.19	463,416.67

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8L	29273RAZ2	ENERGY TRANSFER LP	SR UNSECURED 10/43 5.95	5.950 10/01/2043	
		500,000.00		511,239.38	485,596.17
		500,000.00		511,239.38	485,596.17
JJ8L	29273RBJ7	ENERGY TRANSFER LP	SR UNSECURED 12/45 6.125	6.125 12/15/2045	
		2,035,000.00		2,101,029.77	2,010,787.88
		2,035,000.00		2,101,029.77	2,010,787.88
JJ8L	29273RBL2	ENERGY TRANSFER LP	SR UNSECURED 04/47 5.3	5.300 04/15/2047	
		5,670,000.00		5,366,009.89	5,021,861.84
		4,970,000.00		4,732,425.89	4,401,878.90
JJ8Z	29273RBL2	700,000.00		633,584.00	619,982.94
JJ8Z	29273VAU4	ENERGY TRANSFER LP	SR UNSECURED 12/33 6.55	6.550 12/01/2033	
		200,000.00		199,772.00	212,919.12
		200,000.00		199,772.00	212,919.12
JJ8Y	29278GBB3	ENEL FINANCE INTL NV	COMPANY GUAR 144A 10/52 7.75	7.750 10/14/2052	
		5,850,000.00		5,764,712.89	6,900,103.96
		1,250,000.00		1,401,518.19	1,474,381.19
JJ8Z	29278GBB3	4,600,000.00		4,363,194.70	5,425,722.77
JJ8L	29278NAD5	ENERGY TRANSFER LP	SR UNSECURED 06/38 5.8	5.800 06/15/2038	
		245,000.00		253,991.87	240,803.73
		245,000.00		253,991.87	240,803.73
JJ8L	29278NAR4	ENERGY TRANSFER LP	SR UNSECURED 05/50 5	5.000 05/15/2050	
		1,585,000.00		1,522,513.68	1,346,538.45
		485,000.00		423,459.68	412,032.27
JJ8Z	29278NAR4	1,100,000.00		1,099,054.00	934,506.18
JJ8Z	29279FAA7	ENERGY TRANSFER LP	SR UNSECURED 04/49 6.25	6.250 04/15/2049	
		6,200,000.00		6,238,684.00	6,223,104.61
		6,200,000.00		6,238,684.00	6,223,104.61
JJ81	29362UAD6	ENTEGRIS INC	COMPANY GUAR 144A 05/29 3.625	3.625 05/01/2029	
		100,000.00		100,000.00	90,568.31
		100,000.00		100,000.00	90,568.31
JJ8L	29364GAK9	ENTERGY CORP	SR UNSECURED 06/50 3.75	3.750 06/15/2050	
		1,555,000.00		1,493,702.43	1,103,862.89
		1,555,000.00		1,493,702.43	1,103,862.89
JJ81	29365BAA1	ENTEGRIS INC	SR SECURED 144A 04/29 4.75	4.750 04/15/2029	
		225,000.00		208,531.25	215,439.20
		225,000.00		208,531.25	215,439.20

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		ENTEGRIS INC	COMPANY GUAR 144A 06/30 5.95	5.950 06/15/2030	
		1,075,000.00	1,044,775.50		1,066,250.60
JJ81	29365BAB9	1,075,000.00	1,044,775.50		1,066,250.60
		AUDACY CAPITAL CORP	SECURED 144A 05/27 6.5	6.500 05/01/2027	
		400,000.00	364,187.50		18,000.00
JJ81	29365DAA7	400,000.00	364,187.50		18,000.00
		AUDACY CAPITAL CORP	SECURED 144A 03/29 6.75	6.750 03/31/2029	
		175,000.00	179,281.25		7,875.00
JJ81	29365DAB5	175,000.00	179,281.25		7,875.00
		EQUINIX INC	SR UNSECURED 04/32 3.9	3.900 04/15/2032	
		6,300,000.00	6,266,862.00		5,806,167.38
JJ8Z	29444UBU9	6,300,000.00	6,266,862.00		5,806,167.38
		CONSTELLATION EN GEN LLC	SR UNSECURED 10/39 6.25	6.250 10/01/2039	
		2,281,000.00	2,615,232.11		2,379,895.01
JJ8L	30161MAG8	2,281,000.00	2,615,232.11		2,379,895.01
		EXELON CORP	SR UNSECURED 06/45 5.1	5.100 06/15/2045	
		6,300,000.00	6,777,828.00		5,709,511.21
JJ8Y	30161NAS0	6,300,000.00	6,777,828.00		5,709,511.21
		EXELON CORP	SR UNSECURED 04/46 4.45	4.450 04/15/2046	
		7,555,000.00	7,419,166.76		6,295,145.95
JJ8L	30161NAV3	630,000.00	530,944.51		524,942.68
JJ8Y	30161NAV3	4,325,000.00	4,345,240.25		3,603,773.16
JJ8Z	30161NAV3	2,600,000.00	2,542,982.00		2,166,430.11
		EXELON CORP	SR UNSECURED 04/50 4.7	4.700 04/15/2050	
		9,075,000.00	9,301,594.75		7,664,938.75
JJ8Y	30161NAY7	9,075,000.00	9,301,594.75		7,664,938.75
		EXELON CORP	SR UNSECURED 03/52 4.1	4.100 03/15/2052	
		1,325,000.00	1,137,022.25		1,008,824.09
JJ8Y	30161NBH3	1,325,000.00	1,137,022.25		1,008,824.09
		EXELON CORP	SR UNSECURED 03/53 5.6	5.600 03/15/2053	
		300,000.00	299,073.00		289,179.74
JJ8Z	30161NBL4	300,000.00	299,073.00		289,179.74
		EXTRA SPACE STORAGE LP	COMPANY GUAR 01/31 5.9	5.900 01/15/2031	
		2,100,000.00	2,093,952.00		2,166,589.17
JJ8Z	30225VAR8	2,100,000.00	2,093,952.00		2,166,589.17
		EXTRA SPACE STORAGE LP	COMPANY GUAR 02/34 5.4	5.400 02/01/2034	
		1,005,000.00	999,319.40		995,208.91

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8L	30225VAS6	1,005,000.00		999,319.40	995,208.91
	FS KKR CAPITAL CORP	SR UNSECURED 10/28 3.125	3.125	10/12/2028	
		1,200,000.00		1,196,184.00	1,086,754.60
JJ8Z	302635AK3	1,200,000.00		1,196,184.00	1,086,754.60
	FACTSET RESEARCH SYSTEMS	SR UNSECURED 03/32 3.45	3.450	03/01/2032	
		1,400,000.00		1,394,484.00	1,234,770.01
JJ8Z	303075AB1	1,400,000.00		1,394,484.00	1,234,770.01
	FAIRFAX FINL HLDGS LTD	SR UNSECURED 04/28 4.85	4.850	04/17/2028	
		1,300,000.00		1,293,285.48	1,290,718.39
JJ8Z	303901BB7	1,300,000.00		1,293,285.48	1,290,718.39
	FAIRFAX FINL HLDGS LTD	SR UNSECURED 04/30 4.625	4.625	04/29/2030	
		700,000.00		700,000.00	682,885.60
JJ8Z	303901BF8	700,000.00		700,000.00	682,885.60
	FAIRFAX FINL HLDGS LTD	SR UNSECURED 12/33 6	6.000	12/07/2033	
		1,600,000.00		1,588,032.00	1,649,257.22
JJ8Z	303901BN1	1,600,000.00		1,588,032.00	1,649,257.22
	FEDEX CORP	COMPANY GUAR 10/48 4.95	4.950	10/17/2048	
		3,970,000.00		4,771,825.50	3,469,802.75
JJ8Y	31428XBS4	3,970,000.00		4,771,825.50	3,469,802.75
	FERGUSON FINANCE PLC	COMPANY GUAR 144A 06/30 3.25	3.250	06/02/2030	
		400,000.00		398,208.00	363,599.76
JJ8Z	314890AB0	400,000.00		398,208.00	363,599.76
	FIDELITY NATL INFO SERV	SR UNSECURED 03/41 3.1	3.100	03/01/2041	
		343,000.00		250,437.62	249,333.77
JJ8L	31620MBU9	343,000.00		250,437.62	249,333.77
	FIFTH THIRD BANCORP	SR UNSECURED 10/28 VAR	1.000	10/27/2028	
		500,000.00		500,000.00	517,070.21
JJ8Z	316773DJ6	500,000.00		500,000.00	517,070.21
	FIRSTENERGY TRANSMISSION	SR UNSECURED 144A 07/44 5.45	5.450	07/15/2044	
		800,000.00		795,593.67	766,674.07
JJ8L	33767BAA7	800,000.00		795,593.67	766,674.07
	FISERV INC	SR UNSECURED 07/29 3.5	3.500	07/01/2029	
		700,000.00		698,824.00	656,717.18
JJ8Z	337738AU2	700,000.00		698,824.00	656,717.18
	FISERV INC	SR UNSECURED 03/33 5.6	5.600	03/02/2033	
		2,700,000.00		2,694,276.00	2,736,296.51
JJ8Z	337738BE7	2,700,000.00		2,694,276.00	2,736,296.51

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	FIRSTENERGY CORP	SR UNSECURED 07/27 3.9	3.900	07/15/2027	
		700,000.00		748,517.17	681,654.56
JJ8Z	337932AH0	700,000.00		748,517.17	681,654.56
	FLEX LTD	SR UNSECURED 06/25 4.75	4.750	06/15/2025	
		1,000,000.00		1,086,400.00	998,189.83
JJ8Z	33938EAU1	1,000,000.00		1,086,400.00	998,189.83
	FLEX LTD	SR UNSECURED 06/29 4.875	4.875	06/15/2029	
		400,000.00		398,428.00	391,851.79
JJ8Z	33938XAA3	400,000.00		398,428.00	391,851.79
	FLEX LTD	SR UNSECURED 01/28 6	6.000	01/15/2028	
		2,700,000.00		2,674,971.00	2,754,074.71
JJ8Z	33938XAE5	2,700,000.00		2,674,971.00	2,754,074.71
	FORD MOTOR CREDIT CO LLC	SR UNSECURED 06/25 5.125	5.125	06/16/2025	
		1,225,000.00		1,208,129.25	1,224,247.67
JJ81	345397A60	1,225,000.00		1,208,129.25	1,224,247.67
	FORD MOTOR CREDIT CO LLC	SR UNSECURED 11/25 3.375	3.375	11/13/2025	
		375,000.00		375,000.00	369,123.32
JJ81	345397B28	375,000.00		375,000.00	369,123.32
	FORD MOTOR CREDIT CO LLC	SR UNSECURED 11/30 4	4.000	11/13/2030	
		450,000.00		456,372.00	405,432.93
JJ81	345397B36	450,000.00		456,372.00	405,432.93
	FORD MOTOR CREDIT CO LLC	SR UNSECURED 03/27 5.8	5.800	03/05/2027	
		1,100,000.00		1,101,694.00	1,110,465.53
JJ8Z	345397D83	1,100,000.00		1,101,694.00	1,110,465.53
	FORD MOTOR CREDIT CO LLC	SR UNSECURED 03/34 6.125	6.125	03/08/2034	
		3,100,000.00		3,096,807.00	3,031,858.99
JJ8Z	345397E66	3,100,000.00		3,096,807.00	3,031,858.99
	FORD MOTOR CREDIT CO LLC	SR UNSECURED 01/26 4.389	4.389	01/08/2026	
		625,000.00		601,218.75	619,992.99
JJ81	345397XU2	625,000.00		601,218.75	619,992.99
	FORD MOTOR CREDIT CO LLC	SR UNSECURED 05/29 5.113	5.113	05/03/2029	
		450,000.00		404,625.00	438,172.89
JJ81	345397ZR7	450,000.00		404,625.00	438,172.89
	FORTRESS INTERMEDIATE	SR SECURED 144A 06/31 7.5	7.500	06/01/2031	
		450,000.00		456,843.75	458,851.94
JJ81	34966MAA0	450,000.00		456,843.75	458,851.94

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ81	350392AA4	FOUNDATION BUILDING M COMPANY GUAR 144A 03/29 6 1,225,000.00 1,225,000.00	6.000 1,116,288.00 1,116,288.00	03/01/2029	1,073,496.53 1,073,496.53
JJ8Z	361448BA0	GATX CORP SR UNSECURED 03/28 3.5 1,700,000.00 1,700,000.00	3.500 1,691,857.00 1,691,857.00	03/15/2028	1,622,813.10 1,622,813.10
JJ8Z	361841AK5	GLP CAPITAL LP / FIN II COMPANY GUAR 06/28 5.75 800,000.00 800,000.00	5.750 800,000.00 800,000.00	06/01/2028	807,398.65 807,398.65
JJ8Z	361841AL3	GLP CAPITAL LP / FIN II COMPANY GUAR 01/29 5.3 1,100,000.00 1,100,000.00	5.300 1,099,835.00 1,099,835.00	01/15/2029	1,091,977.26 1,091,977.26
JJ81	36261NAA5	GYP HOLDINGS III CORP COMPANY GUAR 144A 05/29 4.625 850,000.00 850,000.00	4.625 793,233.50 793,233.50	05/01/2029	801,683.15 801,683.15
JJ8Y	36267VAM5	GE HEALTHCARE TECH INC SR UNSECURED 11/52 6.377 3,600,000.00 3,600,000.00	6.377 3,758,455.08 3,758,455.08	11/22/2052	3,873,920.00 3,873,920.00
JJ81	36268NAA8	BOOST NEWCO BORROWER LLC SR SECURED 144A 01/31 7.5 1,325,000.00 1,325,000.00	7.500 1,372,384.73 1,372,384.73	01/15/2031	1,389,076.44 1,389,076.44
JJ81	364760AP3	GAP INC/THE COMPANY GUAR 144A 10/29 3.625 550,000.00 550,000.00	3.625 464,106.25 464,106.25	10/01/2029	493,736.05 493,736.05
JJ81	36485MAK5	GARDA WORLD SECURITY SR SECURED 144A 02/27 4.625 100,000.00 100,000.00	4.625 100,000.00 100,000.00	02/15/2027	97,123.82 97,123.82
JJ81	36485MAL3	GARDA WORLD SECURITY SR UNSECURED 144A 06/29 6 1,525,000.00 1,525,000.00	6.000 1,370,253.00 1,370,253.00	06/01/2029	1,445,683.79 1,445,683.79
JJ81	36485MAM1	GARDA WORLD SECURITY SR SECURED 144A 02/28 7.75 325,000.00 325,000.00	7.750 329,550.00 329,550.00	02/15/2028	335,326.14 335,326.14
JJ81	36485MAP4	GARDA WORLD SECURITY SR UNSECURED 144A 11/32 8.375 275,000.00 275,000.00	8.375 275,000.00 275,000.00	11/15/2032	279,907.39 279,907.39

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ81	365417AA2	NEOGEN FOOD SAFE CORP	COMPANY GUAR 144A 07/30 8.625	8.625 07/20/2030	
		500,000.00		527,328.00	536,260.50
		500,000.00		527,328.00	536,260.50
JJ81	367398AA2	GATES CORPORATION/DE	COMPANY GUAR 144A 07/29 6.875	6.875 07/01/2029	
		350,000.00		350,562.50	355,987.45
		350,000.00		350,562.50	355,987.45
JJ8L	37045VAF7	GENERAL MOTORS CO	SR UNSECURED 10/43 6.25	6.250 10/02/2043	
		1,355,000.00		1,597,091.06	1,344,282.76
		1,355,000.00		1,597,091.06	1,344,282.76
JJ8L	37045VAK6	GENERAL MOTORS CO	SR UNSECURED 04/36 6.6	6.600 04/01/2036	
		2,165,000.00		2,533,038.67	2,273,167.49
		2,165,000.00		2,533,038.67	2,273,167.49
JJ8L	37045VAP5	GENERAL MOTORS CO	SR UNSECURED 04/38 5.15	5.150 04/01/2038	
		575,000.00		597,653.77	529,607.76
		575,000.00		597,653.77	529,607.76
JJ8L	375558CD3	GILEAD SCIENCES INC	SR UNSECURED 11/54 5.5	5.500 11/15/2054	
		7,245,000.00		7,439,584.41	7,060,144.11
		7,245,000.00		7,439,584.41	7,060,144.11
JJ8L	375558CE1	GILEAD SCIENCES INC	SR UNSECURED 11/64 5.6	5.600 11/15/2064	
		1,055,000.00		1,082,765.20	1,019,858.76
		1,055,000.00		1,082,765.20	1,019,858.76
JJ8Z	37959GAA5	GLOBAL ATLANTIC FIN CO	COMPANY GUAR 144A 10/29 4.4	4.400 10/15/2029	
		700,000.00		698,810.00	662,988.80
		700,000.00		698,810.00	662,988.80
JJ8L	37959GAF4	GLOBAL ATLANTIC FIN CO	COMPANY GUAR 144A 03/54 6.75	6.750 03/15/2054	
		3,830,000.00		3,911,102.32	3,892,824.64
		3,830,000.00		3,911,102.32	3,892,824.64
JJ81	38016LAA3	GO DADDY OPCO/FINCO	COMPANY GUAR 144A 12/27 5.25	5.250 12/01/2027	
		800,000.00		803,320.00	785,819.17
		800,000.00		803,320.00	785,819.17
JJ81	38021MAA4	GOAT HOLDCO LLC	SR SECURED 144A 02/32 6.75	6.750 02/01/2032	
		200,000.00		200,000.00	198,046.00
		200,000.00		200,000.00	198,046.00
JJ8Z	38141GA95	GOLDMAN SACHS GROUP INC	SR UNSECURED 04/35 VAR	1.000 04/25/2035	
		3,000,000.00		3,000,000.00	3,058,209.12
		3,000,000.00		3,000,000.00	3,058,209.12

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	GOLDMAN SACHS GROUP INC	SR UNSECURED 10/35 VAR	1.000	10/23/2035	
		2,950,000.00		2,950,000.00	2,825,087.32
JJ8L	38141GB78	250,000.00		250,000.00	239,414.18
JJ8Z	38141GB78	2,700,000.00		2,700,000.00	2,585,673.14
	GOLDMAN SACHS GROUP INC	SR UNSECURED 11/45 VAR	1.000	11/19/2045	
		11,555,000.00		11,594,266.67	11,169,329.92
JJ8L	38141GB86	11,555,000.00		11,594,266.67	11,169,329.92
	GOLDMAN SACHS GROUP INC	SUBORDINATED 10/37 6.75	6.750	10/01/2037	
		340,000.00		371,063.96	365,445.79
JJ8L	38141GFD1	340,000.00		371,063.96	365,445.79
	GOLDMAN SACHS GROUP INC	SUBORDINATED 05/45 5.15	5.150	05/22/2045	
		2,400,000.00		2,487,538.21	2,214,006.24
JJ8L	38148LAF3	2,400,000.00		2,487,538.21	2,214,006.24
	GOODMAN US FIN THREE	COMPANY GUAR 144A 03/28 3.7	3.700	03/15/2028	
		1,500,000.00		1,496,130.00	1,428,792.42
JJ8Z	38239JAA9	1,500,000.00		1,496,130.00	1,428,792.42
	GOTO GROUP INC	SR SECURED 144A 05/28 5.5	5.500	05/01/2028	
		145,530.00		238,103.38	124,064.33
JJ81	38349YAA3	145,530.00		238,103.38	124,064.33
	GOTO GROUP INC	SR SECURED 144A 05/28 5.5	5.500	05/01/2028	
		200,970.00		216,834.02	81,392.85
JJ81	38349YAB1	200,970.00		216,834.02	81,392.85
	GRAPHIC PACKAGING INTERN	COMPANY GUAR 144A 07/27 4.75	4.750	07/15/2027	
		275,000.00		268,185.50	268,428.38
JJ81	38869AAA5	275,000.00		268,185.50	268,428.38
	GRAPHIC PACKAGING INTERN	COMPANY GUAR 144A 03/29 3.5	3.500	03/01/2029	
		275,000.00		244,707.50	251,170.26
JJ81	38869AAC1	275,000.00		244,707.50	251,170.26
	GRAPHIC PACKAGING INTERN	COMPANY GUAR 144A 02/30 3.75	3.750	02/01/2030	
		50,000.00		50,000.00	45,160.84
JJ81	38869AAD9	50,000.00		50,000.00	45,160.84
	GRAY TELEVISION INC	COMPANY GUAR 144A 11/31 5.375	5.375	11/15/2031	
		550,000.00		436,768.49	293,239.91
JJ81	389286AA3	550,000.00		436,768.49	293,239.91
	GRIFOLS SA	COMPANY GUAR 144A 10/28 4.75	4.750	10/15/2028	
		1,225,000.00		1,049,496.41	1,125,687.58
JJ81	39843UAA0	1,225,000.00		1,049,496.41	1,125,687.58

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ81	398905AQ2	GROUP 1 AUTOMOTIVE INC	COMPANY GUAR 144A 01/30 6.375	6.375 01/15/2030	
			150,000.00	150,000.00	150,299.64
			150,000.00	150,000.00	150,299.64
JJ81	403949AP5	HF SINCLAIR CORP	SR UNSECURED 04/27 6.375	6.375 04/15/2027	
			400,000.00	402,080.75	405,840.70
			400,000.00	402,080.75	405,840.70
JJ81	403949AQ3	HF SINCLAIR CORP	SR UNSECURED 02/28 5	5.000 02/01/2028	
			275,000.00	266,125.75	271,643.47
			275,000.00	266,125.75	271,643.47
JJ81	404030AJ7	H+E EQUIPMENT SERVICES	COMPANY GUAR 144A 12/28 3.875	3.875 12/15/2028	
			550,000.00	512,806.13	502,665.37
			550,000.00	512,806.13	502,665.37
JJ81	40410KAA3	H.B. FULLER CO	SR UNSECURED 10/28 4.25	4.250 10/15/2028	
			575,000.00	547,019.50	540,993.70
			575,000.00	547,019.50	540,993.70
JJ8L	404119BV0	HCA INC	COMPANY GUAR 06/47 5.5	5.500 06/15/2047	
			525,000.00	489,712.96	478,184.97
			525,000.00	489,712.96	478,184.97
JJ8Z	404119BY4	HCA INC	COMPANY GUAR 06/39 5.125	5.125 06/15/2039	
			1,200,000.00	1,189,032.00	1,093,543.74
			1,200,000.00	1,189,032.00	1,093,543.74
JJ8Y	404119BZ1	HCA INC	COMPANY GUAR 06/49 5.25	5.250 06/15/2049	
			8,550,000.00	9,316,680.48	7,414,183.38
			4,250,000.00	4,185,963.48	3,685,412.79
JJ8Z	404119BZ1		4,300,000.00	5,130,717.00	3,728,770.59
JJ8L	404119CL1	HCA INC	COMPANY GUAR 03/52 4.625	4.625 03/15/2052	
			2,350,000.00	2,051,386.84	1,831,024.90
			1,850,000.00	1,544,776.84	1,441,445.13
JJ8Z	404119CL1		500,000.00	506,610.00	389,579.77
JJ8L	404119CV9	HCA INC	COMPANY GUAR 04/54 6	6.000 04/01/2054	
			5,225,000.00	5,264,339.25	4,984,819.77
			2,725,000.00	2,778,764.25	2,599,738.54
JJ8Z	404119CV9		2,500,000.00	2,485,575.00	2,385,081.23
JJ8L	404119CW7	HCA INC	COMPANY GUAR 04/64 6.1	6.100 04/01/2064	
			480,000.00	503,885.54	458,545.75
			480,000.00	503,885.54	458,545.75

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		HSBC HOLDINGS PLC	SUBORDINATED 05/36 6.5	6.500 05/02/2036	
		11,250,000.00	14,079,919.34		11,693,735.55
JJ8Y	404280AG4	11,250,000.00	14,079,919.34		11,693,735.55
		HSBC HOLDINGS PLC	SUBORDINATED 09/37 6.5	6.500 09/15/2037	
		2,200,000.00	2,813,409.16		2,260,950.12
JJ8Y	404280AH2	2,200,000.00	2,813,409.16		2,260,950.12
		HSBC HOLDINGS PLC	SUBORDINATED 06/38 6.8	6.800 06/01/2038	
		4,500,000.00	6,299,460.00		4,817,873.93
JJ8Y	404280AJ8	4,500,000.00	6,299,460.00		4,817,873.93
		HSBC HOLDINGS PLC	SUBORDINATED 06/34 VAR	1.000 06/20/2034	
		7,625,000.00	7,724,347.50		7,864,570.71
JJ8Y	404280DX4	7,625,000.00	7,724,347.50		7,864,570.71
		HSBC HOLDINGS PLC	SUBORDINATED 11/34 VAR	1.000 11/13/2034	
		1,500,000.00	1,657,680.00		1,630,574.58
JJ8Y	404280EC9	1,500,000.00	1,657,680.00		1,630,574.58
		HEALTHEQUITY INC	COMPANY GUAR 144A 10/29 4.5	4.500 10/01/2029	
		875,000.00	811,359.75		820,305.15
JJ81	42226AAA5	875,000.00	811,359.75		820,305.15
		HEICO CORP	COMPANY GUAR 08/33 5.35	5.350 08/01/2033	
		2,000,000.00	1,992,640.00		1,995,705.46
JJ8Z	422806AB5	2,000,000.00	1,992,640.00		1,995,705.46
		HERENS HOLDCO SARL	SR SECURED 144A 05/28 4.75	4.750 05/15/2028	
		975,000.00	887,138.44		899,630.75
JJ81	427169AA5	975,000.00	887,138.44		899,630.75
		HESS CORP	SR UNSECURED 01/40 6	6.000 01/15/2040	
		205,000.00	208,623.44		213,596.30
JJ8L	42809HAC1	205,000.00	208,623.44		213,596.30
		HESS CORP	SR UNSECURED 04/47 5.8	5.800 04/01/2047	
		2,170,000.00	2,394,476.11		2,174,829.07
JJ8L	42809HAH0	2,170,000.00	2,394,476.11		2,174,829.07
		HESS MIDSTREAM OPERATION	COMPANY GUAR 144A 02/26 5.625	5.625 02/15/2026	
		400,000.00	397,339.00		398,689.46
JJ81	428102AC1	400,000.00	397,339.00		398,689.46
		HESS MIDSTREAM OPERATION	COMPANY GUAR 144A 02/30 4.25	4.250 02/15/2030	
		100,000.00	100,000.00		92,178.76
JJ81	428102AE7	100,000.00	100,000.00		92,178.76

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ81	428102AF4	HESS MIDSTREAM OPERATION COMPANY GUAR 144A 10/30 5.5 75,000.00 75,000.00	5.500	10/15/2030 75,000.00 75,000.00	72,517.63 72,517.63
JJ81	428102AG2	HESS MIDSTREAM OPERATION COMPANY GUAR 144A 06/29 6.5 175,000.00 175,000.00	6.500	06/01/2029 175,000.00 175,000.00	176,732.14 176,732.14
JJ81	428104AA1	HESS MIDSTREAM OPERATION COMPANY GUAR 144A 06/28 5.125 125,000.00 125,000.00	5.125	06/15/2028 125,000.00 125,000.00	121,582.01 121,582.01
JJ81	431571AF5	HILLENBRAND INC COMPANY GUAR 02/29 6.25 375,000.00 375,000.00	6.250	02/15/2029 375,000.00 375,000.00	374,735.21 374,735.21
JJ81	432833AG6	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375 75,000.00 75,000.00	5.375	05/01/2025 75,000.00 75,000.00	74,629.63 74,629.63
JJ81	432833AH4	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/28 5.75 150,000.00 150,000.00	5.750	05/01/2028 147,750.00 147,750.00	149,965.89 149,965.89
JJ81	432833AJ0	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/29 3.75 400,000.00 400,000.00	3.750	05/01/2029 400,000.00 400,000.00	368,558.08 368,558.08
JJ8Z	432833AN1	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 02/32 3.625 700,000.00 700,000.00	3.625	02/15/2032 700,000.00 700,000.00	608,007.47 608,007.47
JJ81	432833AR2	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 03/33 5.875 650,000.00 650,000.00	5.875	03/15/2033 650,000.00 650,000.00	639,579.82 639,579.82
JJ81	44332PAG6	HUB INTERNATIONAL LTD SR UNSECURED 144A 12/29 5.625 1,000,000.00 1,000,000.00	5.625	12/01/2029 957,270.00 957,270.00	969,941.40 969,941.40
JJ81	44332PAH4	HUB INTERNATIONAL LTD SR SECURED 144A 06/30 7.25 1,400,000.00 1,400,000.00	7.250	06/15/2030 1,422,620.00 1,422,620.00	1,434,650.32 1,434,650.32
JJ81	44332PAJ0	HUB INTERNATIONAL LTD SR UNSECURED 144A 01/32 7.375 1,300,000.00 1,300,000.00	7.375	01/31/2032 1,300,670.00 1,300,670.00	1,320,348.72 1,320,348.72

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	HUDSON PACIFIC PROPERTIE	COMPANY GUAR 01/30 3.25	3.250	01/15/2030	
		700,000.00		691,390.00	476,324.28
JJ8Z	44409MAC0	700,000.00		691,390.00	476,324.28
	HUMANA INC	SR UNSECURED 03/53 5.5	5.500	03/15/2053	
		2,400,000.00		2,274,396.28	2,145,476.54
JJ8L	444859BX9	2,400,000.00		2,274,396.28	2,145,476.54
	HUMANA INC	SR UNSECURED 04/54 5.75	5.750	04/15/2054	
		45,000.00		44,356.96	41,767.67
JJ8L	444859CB6	45,000.00		44,356.96	41,767.67
	HUNTINGTON BANCSHARES	SUBORDINATED 11/39 VAR	1.000	11/18/2039	
		1,620,000.00		1,620,000.00	1,619,043.11
JJ8L	446150BF0	1,620,000.00		1,620,000.00	1,619,043.11
	IHO VERWALTUNGS GMBH	SR SECURED 144A 05/29 6.375	6.375	05/15/2029	
		1,075,000.00		1,060,412.37	1,033,744.08
JJ81	44963BAD0	1,075,000.00		1,060,412.37	1,033,744.08
	IHO VERWALTUNGS GMBH	SR SECURED 144A 11/32 8	8.000	11/15/2032	
		325,000.00		325,000.00	327,112.50
JJ81	44963BAG3	325,000.00		325,000.00	327,112.50
	IQVIA INC	COMPANY GUAR 144A 10/26 5	5.000	10/15/2026	
		200,000.00		199,750.00	197,306.06
JJ81	449934AD0	200,000.00		199,750.00	197,306.06
	ILLUMINATE BUYER/HLDG	SR UNSECURED 144A 07/28 9	9.000	07/01/2028	
		550,000.00		553,831.25	556,897.76
JJ81	45232TAA9	550,000.00		553,831.25	556,897.76
	IMPERIAL BRANDS FIN PLC	COMPANY GUAR 144A 07/27 6.125	6.125	07/27/2027	
		700,000.00		692,692.00	718,852.65
JJ8Z	45262BAF0	700,000.00		692,692.00	718,852.65
	ING GROEP NV	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		1,000,000.00		926,875.00	908,323.50
JJ8Z	456837AY9	1,000,000.00		926,875.00	908,323.50
	INSIGHT ENTERPRS	COMPANY GUAR 144A 05/32 6.625	6.625	05/15/2032	
		200,000.00		200,000.00	201,127.60
JJ81	45765UAC7	200,000.00		200,000.00	201,127.60
	INTEL CORP	SR UNSECURED 03/40 4.6	4.600	03/25/2040	
		145,000.00		137,284.04	120,788.54
JJ8L	458140BL3	145,000.00		137,284.04	120,788.54

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8L	458140CH1	INTEL CORP	SR UNSECURED 02/43 5.625	5.625 02/10/2043	
			915,000.00	939,875.39	840,468.54
			915,000.00	939,875.39	840,468.54
JJ81	458665AS5	INTERFACE INC	COMPANY GUAR 144A 12/28 5.5	5.500 12/01/2028	
			700,000.00	648,980.00	684,256.37
			700,000.00	648,980.00	684,256.37
JJ8L	459506AR2	INTL FLAVOR + FRAGRANCES	SR UNSECURED 144A 11/40 3.268	3.268 11/15/2040	
			7,400,000.00	6,064,417.51	5,284,820.11
			7,400,000.00	6,064,417.51	5,284,820.11
JJ8L	459506AS0	INTL FLAVOR + FRAGRANCES	COMPANY GUAR 144A 12/50 3.468	3.468 12/01/2050	
			9,945,000.00	7,686,944.37	6,531,219.43
			9,945,000.00	7,686,944.37	6,531,219.43
JJ8Z	46115HCF2	INTESA SANPAOLO SPA	144A 11/53 7.8	7.800 11/28/2053	
			2,100,000.00	2,095,170.00	2,351,825.57
			2,100,000.00	2,095,170.00	2,351,825.57
JJ8Z	46188BAD4	INVITATION HOMES OP	COMPANY GUAR 04/32 4.15	4.150 04/15/2032	
			1,500,000.00	1,496,085.00	1,383,163.71
			1,500,000.00	1,496,085.00	1,383,163.71
JJ8Z	462613AP5	IPALCO ENTERPRISES INC	SR SECURED 05/30 4.25	4.250 05/01/2030	
			2,400,000.00	2,164,416.00	2,260,951.18
			2,400,000.00	2,164,416.00	2,260,951.18
JJ8Z	462613AR1	IPALCO ENTERPRISES INC	SR SECURED 04/34 5.75	5.750 04/01/2034	
			1,200,000.00	1,196,604.00	1,202,331.24
			1,200,000.00	1,196,604.00	1,202,331.24
JJ81	46266TAA6	IQVIA INC	COMPANY GUAR 144A 05/27 5	5.000 05/15/2027	
			200,000.00	210,500.00	196,237.36
			200,000.00	210,500.00	196,237.36
JJ81	46266TAD0	IQVIA INC	COMPANY GUAR 144A 05/30 6.5	6.500 05/15/2030	
			300,000.00	300,875.00	305,271.34
			300,000.00	300,875.00	305,271.34
JJ81	46284VAP6	IRON MOUNTAIN INC	COMPANY GUAR 144A 02/29 7	7.000 02/15/2029	
			1,100,000.00	1,102,233.69	1,123,943.55
			1,100,000.00	1,102,233.69	1,123,943.55
JJ8L	46590XAQ9	JBS USA HOLD/FOOD/LUX CO	COMPANY GUAR 02/52 4.375	4.375 02/02/2052	
			3,820,000.00	3,414,902.61	2,878,926.65
			3,820,000.00	3,414,902.61	2,878,926.65

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8L	46590XAX4	JBS USA HOLD/FOOD/LUX CO COMPANY GUAR 12/52 6.5 8,135,000.00	6.500	12/01/2052 7,965,248.33	8,275,096.90
		8,135,000.00		7,965,248.33	8,275,096.90
JJ81	465965AC5	JB POINDEXTER + CO INC SR UNSECURED 144A 12/31 8.75 600,000.00	8.750	12/15/2031 610,176.20	631,519.80
		600,000.00		610,176.20	631,519.80
JJ8L	47214BAD0	JBS USA HOLD/FOOD/LUX CO COMPANY GUAR 11/53 7.25 4,545,000.00	7.250	11/15/2053 4,720,448.49	5,007,744.08
		4,545,000.00		4,720,448.49	5,007,744.08
JJ81	47216FAA5	JAZZ SECURITIES DAC SR SECURED 144A 01/29 4.375 525,000.00	4.375	01/15/2029 505,019.34	495,002.66
		525,000.00		505,019.34	495,002.66
JJ8Y	478375AN8	JOHNSON CONTROLS INTL PL SR UNSECURED 07/64 VAR 3,050,000.00	1.000	07/02/2064 2,763,117.00	2,580,654.53
		3,050,000.00		2,763,117.00	2,580,654.53
JJ8Y	478375AS7	JOHNSON CONTROLS INTL PL SR UNSECURED 09/45 5.125 1,396,000.00	5.125	09/14/2045 1,540,054.97	1,248,015.29
		1,396,000.00		1,540,054.97	1,248,015.29
JJ81	48020RAA3	JONES DESLAURIERS INSURA SR UNSECURED 144A 12/30 10.5 950,000.00	10.500	12/15/2030 978,907.00	1,027,068.75
		950,000.00		978,907.00	1,027,068.75
JJ81	48020RAB1	JONES DESLAURIERS INSURA SR SECURED 144A 03/30 8.5 450,000.00	8.500	03/15/2030 452,687.50	473,607.00
		450,000.00		452,687.50	473,607.00
JJ8Z	489399AN5	KENNEDY WILSON INC COMPANY GUAR 02/30 4.75 1,000,000.00	4.750	02/01/2030 1,000,000.00	884,572.77
		1,000,000.00		1,000,000.00	884,572.77
JJ8L	49427RAR3	KILROY REALTY LP COMPANY GUAR 11/33 2.65 275,000.00	2.650	11/15/2033 212,687.75	210,418.68
		275,000.00		212,687.75	210,418.68
JJ8L	49427RAS1	KILROY REALTY LP COMPANY GUAR 01/36 6.25 305,000.00	6.250	01/15/2036 308,426.84	302,676.32
		305,000.00		308,426.84	302,676.32
JJ8L	494550AW6	KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95 1,800,000.00	6.950	01/15/2038 2,170,240.50	1,952,043.86
		500,000.00		581,237.50	542,234.41
JJ8Z	494550AW6	1,300,000.00		1,589,003.00	1,409,809.45

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ8L	494550BH8	KINDER MORGAN ENER PART COMPANY GUAR 03/41 6.375 1,175,000.00	6.375	03/01/2041 1,174,322.85	1,201,480.39
		1,175,000.00		1,174,322.85	1,201,480.39
JJ8L	494550BU9	KINDER MORGAN ENER PART COMPANY GUAR 03/44 5.5 1,130,000.00	5.500	03/01/2044 1,057,585.53	1,047,702.77
		1,130,000.00		1,057,585.53	1,047,702.77
JJ8L	494550BW5	KINDER MORGAN ENER PART COMPANY GUAR 09/44 5.4 510,000.00	5.400	09/01/2044 443,827.87	465,756.76
		510,000.00		443,827.87	465,756.76
JJ8L	49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55 2,225,000.00	5.550	06/01/2045 2,362,775.70	2,078,939.88
		275,000.00		265,349.58	256,947.63
JJ8Y	49456BAH4	1,950,000.00		2,097,426.12	1,821,992.25
JJ8L	49456BAJ0	KINDER MORGAN INC COMPANY GUAR 02/46 5.05 1,600,000.00	5.050	02/15/2046 1,553,521.40	1,392,546.96
		1,200,000.00		1,137,764.96	1,044,410.22
JJ8Z	49456BAJ0	400,000.00		415,756.44	348,136.74
JJ8L	49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2 680,000.00	5.200	03/01/2048 634,531.23	601,292.58
		680,000.00		634,531.23	601,292.58
JJ8Y	49456BAW1	KINDER MORGAN INC COMPANY GUAR 08/52 5.45 10,550,000.00	5.450	08/01/2052 9,509,761.00	9,642,551.25
		10,550,000.00		9,509,761.00	9,642,551.25
JJ8Z	49456BAX9	KINDER MORGAN INC COMPANY GUAR 06/33 5.2 4,300,000.00	5.200	06/01/2033 4,216,537.00	4,202,896.02
		4,300,000.00		4,216,537.00	4,202,896.02
JJ81	50012LAC8	KODIAK GAS SERVICES LLC COMPANY GUAR 144A 02/29 7.25 675,000.00	7.250	02/15/2029 689,167.25	688,605.30
		675,000.00		689,167.25	688,605.30
JJ8Y	500472AE5	KONINKLIJKE PHILIPS NV SR UNSECURED 03/42 5 7,309,000.00	5.000	03/15/2042 7,946,524.32	6,581,988.17
		7,309,000.00		7,946,524.32	6,581,988.17
JJ81	50050NAA1	KONTOOR BRANDS INC COMPANY GUAR 144A 11/29 4.125 525,000.00	4.125	11/15/2029 480,115.00	483,493.13
		525,000.00		480,115.00	483,493.13
		KROGER CO SR UNSECURED 09/64 5.65 2,200,000.00	5.650	09/15/2064 2,190,210.00	2,072,161.19

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8Z	501044DX6	2,200,000.00		2,190,210.00	2,072,161.19
	LCM INVESTMENTS HOLDINGS	SR UNSECURED 144A 05/29 4.875	4.875	05/01/2029	
		100,000.00		87,125.00	93,375.30
JJ81	50190EAA2	100,000.00		87,125.00	93,375.30
	LCM INVESTMENTS HOLDINGS	SR UNSECURED 144A 08/31 8.25	8.250	08/01/2031	
		850,000.00		871,050.00	881,760.10
JJ81	50190EAC8	850,000.00		871,050.00	881,760.10
	HOLCIM FINANCE US LLC	COMPANY GUAR 144A 09/46 4.75	4.750	09/22/2046	
		9,195,000.00		9,154,905.69	7,764,188.03
JJ8Y	50587KAB7	9,195,000.00		9,154,905.69	7,764,188.03
	LAMAR MEDIA CORP	COMPANY GUAR 01/29 4.875	4.875	01/15/2029	
		425,000.00		413,133.50	408,294.10
JJ81	513075BW0	425,000.00		413,133.50	408,294.10
	LAMAR MEDIA CORP	COMPANY GUAR 01/31 3.625	3.625	01/15/2031	
		25,000.00		25,000.00	22,002.63
JJ81	513075BZ3	25,000.00		25,000.00	22,002.63
	LAZARD GROUP LLC	SR UNSECURED 09/28 4.5	4.500	09/19/2028	
		300,000.00		297,237.00	293,234.40
JJ8Z	52107QAJ4	300,000.00		297,237.00	293,234.40
	LIGHT + WONDER INTL INC	COMPANY GUAR 144A 09/31 7.5	7.500	09/01/2031	
		675,000.00		699,376.55	695,033.33
JJ81	531968AA3	675,000.00		699,376.55	695,033.33
	LLOYDS BANKING GROUP PLC	SUBORDINATED 11/33 VAR	1.000	11/15/2033	
		3,750,000.00		4,197,849.00	4,186,938.23
JJ8Y	539439AW9	3,750,000.00		4,197,849.00	4,186,938.23
	LLOYDS BANKING GROUP PLC	SR UNSECURED 11/35 VAR	1.000	11/26/2035	
		5,400,000.00		5,400,000.00	5,353,160.02
JJ8Z	539439BA6	5,400,000.00		5,400,000.00	5,353,160.02
	LLOYDS BANKING GROUP PLC	SUBORDINATED 12/46 VAR	1.000	12/14/2046	
		6,800,000.00		4,513,292.00	4,708,588.46
JJ8Y	53944YAQ6	6,800,000.00		4,513,292.00	4,708,588.46
	LOWE S COS INC	SR UNSECURED 09/41 2.8	2.800	09/15/2041	
		830,000.00		590,220.15	570,031.07
JJ8L	548661EE3	830,000.00		590,220.15	570,031.07
	LOWE S COS INC	SR UNSECURED 04/52 4.25	4.250	04/01/2052	
		1,165,000.00		1,021,211.40	910,987.49
JJ8L	548661EJ2	1,165,000.00		1,021,211.40	910,987.49

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ8L	55261FAV6	M+T BANK CORPORATION	SR UNSECURED 01/36 VAR	1.000 01/16/2036	
		3,290,000.00	3,290,000.00		3,190,000.19
		3,290,000.00	3,290,000.00		3,190,000.19
JJ81	552953CJ8	MGM RESORTS INTL	COMPANY GUAR 04/32 6.5	6.500 04/15/2032	
		725,000.00	725,000.00		722,432.09
		725,000.00	725,000.00		722,432.09
JJ81	552953CK5	MGM RESORTS INTL	COMPANY GUAR 09/29 6.125	6.125 09/15/2029	
		375,000.00	375,000.00		374,528.95
		375,000.00	375,000.00		374,528.95
JJ8Z	55336VAL4	MPLX LP	SR UNSECURED 03/47 5.2	5.200 03/01/2047	
		1,050,000.00	1,059,082.50		935,969.55
		1,050,000.00	1,059,082.50		935,969.55
JJ8L	55336VAM2	MPLX LP	SR UNSECURED 04/38 4.5	4.500 04/15/2038	
		2,005,000.00	1,900,689.38		1,748,042.65
		2,005,000.00	1,900,689.38		1,748,042.65
JJ8Z	55336VAP5	MPLX LP	SR UNSECURED 04/58 4.9	4.900 04/15/2058	
		1,350,000.00	1,230,686.13		1,092,091.10
		1,350,000.00	1,230,686.13		1,092,091.10
JJ8Z	55336VBT6	MPLX LP	SR UNSECURED 03/52 4.95	4.950 03/14/2052	
		5,800,000.00	5,740,956.00		4,882,815.32
		5,800,000.00	5,740,956.00		4,882,815.32
JJ81	55337PAA0	MIWD HLDCO II/MIWD FIN	COMPANY GUAR 144A 02/30 5.5	5.500 02/01/2030	
		475,000.00	435,611.25		448,656.79
		475,000.00	435,611.25		448,656.79
JJ8Z	55354GAH3	MSCI INC	COMPANY GUAR 144A 11/29 4	4.000 11/15/2029	
		600,000.00	600,000.00		565,887.49
		600,000.00	600,000.00		565,887.49
JJ8Z	55354GAK6	MSCI INC	COMPANY GUAR 144A 09/30 3.625	3.625 09/01/2030	
		1,700,000.00	1,494,300.00		1,547,360.23
		1,700,000.00	1,494,300.00		1,547,360.23
JJ81	55609NAB4	MACQUARIE AIRFINANCE HLD	SR UNSECURED 144A 03/29 8.125	8.125 03/30/2029	
		325,000.00	343,718.75		343,706.68
		325,000.00	343,718.75		343,706.68
JJ81	55609NAC2	MACQUARIE AIRFINANCE HLD	SR UNSECURED 144A 03/29 6.4	6.400 03/26/2029	
		50,000.00	49,993.50		51,529.08
		50,000.00	49,993.50		51,529.08

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ81	55609NAD0	MACQUARIE AIRFINANCE HLD	SR UNSECURED 144A 03/31 6.5	6.500 03/26/2031	
		50,000.00		49,875.00	51,628.30
		50,000.00		49,875.00	51,628.30
JJ81	55760LAA5	MADISON IAQ LLC	SR SECURED 144A 06/28 4.125	4.125 06/30/2028	
		25,000.00		25,000.00	23,666.21
		25,000.00		25,000.00	23,666.21
JJ81	55760LAB3	MADISON IAQ LLC	SR UNSECURED 144A 06/29 5.875	5.875 06/30/2029	
		1,725,000.00		1,635,217.75	1,628,804.51
		1,725,000.00		1,635,217.75	1,628,804.51
JJ8L	55903VBD4	WARNERMEDIA HOLDINGS INC	COMPANY GUAR 03/42 5.05	5.050 03/15/2042	
		8,850,000.00		7,762,691.58	7,128,503.04
		8,850,000.00		7,762,691.58	7,128,503.04
JJ8L	55903VBE2	WARNERMEDIA HOLDINGS INC	COMPANY GUAR 03/52 5.141	5.141 03/15/2052	
		16,515,000.00		13,079,222.48	12,329,072.59
		16,515,000.00		13,079,222.48	12,329,072.59
JJ8Z	55903VBF9	WARNERMEDIA HOLDINGS INC	COMPANY GUAR 03/62 5.391	5.391 03/15/2062	
		2,300,000.00		2,300,000.00	1,698,229.17
		2,300,000.00		2,300,000.00	1,698,229.17
JJ8L	56585AAF9	MARATHON PETROLEUM CORP	SR UNSECURED 03/41 6.5	6.500 03/01/2041	
		325,000.00		393,875.55	336,939.70
		325,000.00		393,875.55	336,939.70
JJ8L	56585AAH5	MARATHON PETROLEUM CORP	SR UNSECURED 09/44 4.75	4.750 09/15/2044	
		450,000.00		466,256.84	373,820.76
		450,000.00		466,256.84	373,820.76
JJ8Z	574599BM7	MASCO CORP	SR UNSECURED 05/47 4.5	4.500 05/15/2047	
		200,000.00		171,672.00	163,578.63
		200,000.00		171,672.00	163,578.63
JJ81	57638PAA2	MASTERBRAND INC	COMPANY GUAR 144A 07/32 7	7.000 07/15/2032	
		175,000.00		175,562.50	176,206.03
		175,000.00		175,562.50	176,206.03
JJ81	576485AG1	MATADOR RESOURCES CO	COMPANY GUAR 144A 04/32 6.5	6.500 04/15/2032	
		450,000.00		451,250.00	444,900.15
		450,000.00		451,250.00	444,900.15
JJ81	576485AH9	MATADOR RESOURCES CO	COMPANY GUAR 144A 04/33 6.25	6.250 04/15/2033	
		175,000.00		175,000.00	169,596.46
		175,000.00		175,000.00	169,596.46

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ81	57665RAL0	MATCH GROUP HLD II LLC	SR UNSECURED 144A 08/30 4.125	4.125 08/01/2030	
		200,000.00		200,000.00	177,093.38
		200,000.00		200,000.00	177,093.38
JJ81	57665RAN6	MATCH GROUP HLD II LLC	SR UNSECURED 144A 06/28 4.625	4.625 06/01/2028	
		100,000.00		100,000.00	95,228.43
		100,000.00		100,000.00	95,228.43
JJ81	57667JAA0	MATCH GROUP HLD II LLC	SR UNSECURED 144A 10/31 3.625	3.625 10/01/2031	
		450,000.00		379,668.65	384,019.47
		450,000.00		379,668.65	384,019.47
JJ81	57763RAC1	MAUSER PACKAGING SOLUT	SECURED 144A 04/27 9.25	9.250 04/15/2027	
		625,000.00		617,195.05	632,385.63
		625,000.00		617,195.05	632,385.63
JJ81	57763RAD9	MAUSER PACKAGING SOLUT	SR SECURED 144A 04/27 7.875	7.875 04/15/2027	
		275,000.00		273,110.00	280,557.75
		275,000.00		273,110.00	280,557.75
JJ81	579063AB4	MCAFEE CORP	SR UNSECURED 144A 02/30 7.375	7.375 02/15/2030	
		2,150,000.00		1,958,033.67	2,088,136.87
		2,150,000.00		1,958,033.67	2,088,136.87
JJ8Z	58013MFC3	MCDONALD S CORP	SR UNSECURED 03/47 4.45	4.450 03/01/2047	
		1,600,000.00		1,597,376.00	1,344,313.76
		1,600,000.00		1,597,376.00	1,344,313.76
JJ81	58506DAA6	MEDLINE BORROWER/MEDL CO	SR SECURED 144A 04/29 6.25	6.250 04/01/2029	
		725,000.00		724,750.00	732,644.44
		725,000.00		724,750.00	732,644.44
JJ8Z	58547DAD1	MELCO RESORTS FINANCE	SR UNSECURED 144A 12/29 5.375	5.375 12/04/2029	
		2,700,000.00		2,771,500.00	2,464,851.14
		2,700,000.00		2,771,500.00	2,464,851.14
JJ8Z	595112BM4	MICRON TECHNOLOGY INC	SR UNSECURED 02/26 4.975	4.975 02/06/2026	
		1,750,000.00		1,861,508.16	1,751,892.73
		1,750,000.00		1,861,508.16	1,751,892.73
JJ8Z	595112BN2	MICRON TECHNOLOGY INC	SR UNSECURED 02/29 5.327	5.327 02/06/2029	
		200,000.00		216,826.00	200,959.83
		200,000.00		216,826.00	200,959.83
JJ81	59565JAA9	MIDAS OPCO HOLDINGS LLC	COMPANY GUAR 144A 08/29 5.625	5.625 08/15/2029	
		1,825,000.00		1,685,636.84	1,737,731.33
		1,825,000.00		1,685,636.84	1,737,731.33

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ81	59833DAB6	MIDWEST GMNG BOR/MWG FIN SR SECURED 144A 05/29 4.875 625,000.00 625,000.00	4.875	05/01/2029 576,084.00 576,084.00	589,253.64 589,253.64
JJ8Z	599191AA1	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5 1,900,000.00 1,900,000.00	6.500	06/20/2027 2,038,047.50 2,038,047.50	1,911,975.57 1,911,975.57
JJ81	60041CAA6	MILLENNIUM ESCROW CORP SR SECURED 144A 08/26 6.625 450,000.00 450,000.00	6.625	08/01/2026 359,329.50 359,329.50	351,146.31 351,146.31
JJ8L	60284MAB8	MINERA MEXICO SA DE CV SR UNSECURED 144A 01/50 4.5 1,310,000.00 1,310,000.00	4.500	01/26/2050 1,185,485.47 1,185,485.47	994,339.78 994,339.78
JJ81	60337JAA4	ATHENAHEALTH GROUP INC SR UNSECURED 144A 02/30 6.5 1,950,000.00 1,950,000.00	6.500	02/15/2030 1,796,073.35 1,796,073.35	1,853,174.80 1,853,174.80
JJ81	60672JAA7	MITER BRAND / MIWD BORR SR SECURED 144A 04/32 6.75 125,000.00 125,000.00	6.750	04/01/2032 125,000.00 125,000.00	125,611.00 125,611.00
JJ81	608328BH2	MOHEGAN TRIBAL GAMING AU SECURED 144A 02/26 8 950,000.00 950,000.00	8.000	02/01/2026 936,763.89 936,763.89	945,230.33 945,230.33
JJ81	60855RAM2	MOLINA HEALTHCARE INC SR UNSECURED 144A 01/33 6.25 200,000.00 200,000.00	6.250	01/15/2033 200,000.00 200,000.00	197,668.38 197,668.38
JJ8Y	60871RAH3	MOLSON COORS BEVERAGE COMPANY GUAR 07/46 4.2 3,854,000.00 3,854,000.00	4.200	07/15/2046 3,572,202.15 3,572,202.15	3,080,319.87 3,080,319.87
JJ8Z	615369AQ8	MOODY S CORPORATION SR UNSECURED 12/48 4.875 400,000.00 400,000.00	4.875	12/17/2048 393,312.00 393,312.00	356,113.65 356,113.65
JJ8Z	615369AX3	MOODY S CORPORATION SR UNSECURED 11/61 3.1 1,565,000.00 1,565,000.00	3.100	11/29/2061 1,423,179.70 1,423,179.70	932,585.13 932,585.13
JJ8Z	615369AY1	MOODY S CORPORATION SR UNSECURED 02/52 3.75 2,900,000.00 2,900,000.00	3.750	02/25/2052 2,850,178.00 2,850,178.00	2,132,439.43 2,132,439.43

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8L	61747YFB6	MORGAN STANLEY			
		SUBORDINATED 01/38 VAR	1.000	01/19/2038	
		465,000.00		464,173.13	466,267.98
JJ81	62482BAA0				
		465,000.00		464,173.13	466,267.98
JJ81	62482BAA0	MEDLINE BORROWER LP			
		SR SECURED 144A 04/29 3.875	3.875	04/01/2029	
		1,000,000.00		933,116.28	925,987.07
JJ81	62482BAB8				
		1,000,000.00		933,116.28	925,987.07
JJ81	62482BAB8	MEDLINE BORROWER LP			
		SR UNSECURED 144A 10/29 5.25	5.250	10/01/2029	
		1,250,000.00		1,157,268.27	1,206,329.98
JJ81	62886EAY4				
		1,250,000.00		1,157,268.27	1,206,329.98
JJ81	62886EAY4	NCR VOYIX CORP			
		COMPANY GUAR 144A 10/28 5	5.000	10/01/2028	
		600,000.00		549,154.41	577,103.91
JJ81	62886EBA5				
		600,000.00		549,154.41	577,103.91
JJ81	62886EBA5	NCR VOYIX CORP			
		COMPANY GUAR 144A 04/29 5.125	5.125	04/15/2029	
		95,000.00		92,862.50	90,891.25
JJ81	62886HBA8				
		95,000.00		92,862.50	90,891.25
JJ81	62886HBA8	NCL CORPORATION LTD			
		COMPANY GUAR 144A 03/26 5.875	5.875	03/15/2026	
		400,000.00		376,437.50	399,457.12
JJ81	62886HBG5				
		400,000.00		376,437.50	399,457.12
JJ81	62886HBG5	NCL CORPORATION LTD			
		SR UNSECURED 144A 02/29 7.75	7.750	02/15/2029	
		300,000.00		306,561.75	315,007.20
JJ81	62886HBN0				
		300,000.00		306,561.75	315,007.20
JJ81	62886HBP5	NCL CORPORATION LTD			
		SR SECURED 144A 01/29 8.125	8.125	01/15/2029	
		335,000.00		350,998.48	353,031.71
JJ81	62886HBP5				
		335,000.00		350,998.48	353,031.71
JJ81	62886HBP5	NCL CORPORATION LTD			
		SR UNSECURED 144A 03/30 6.25	6.250	03/01/2030	
		125,000.00		125,000.00	123,515.04
JJ81	62888HAA7				
		125,000.00		125,000.00	123,515.04
JJ81	629377CH3	NCL FINANCE LTD			
		COMPANY GUAR 144A 03/28 6.125	6.125	03/15/2028	
		75,000.00		67,562.50	75,244.13
JJ81	629377CH3				
		75,000.00		67,562.50	75,244.13
JJ81	629377CH3	NRG ENERGY INC			
		COMPANY GUAR 144A 06/29 5.25	5.250	06/15/2029	
		650,000.00		645,082.50	631,300.32
JJ8Z	629377CP5				
		650,000.00		645,082.50	631,300.32
JJ8Z	629377CP5	NRG ENERGY INC			
		SR SECURED 144A 12/27 2.45	2.450	12/02/2027	
		800,000.00		798,872.00	742,726.21
JJ8Z	629377CP5				
		800,000.00		798,872.00	742,726.21

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ81	NRG ENERGY INC 629377CQ3	COMPANY GUAR 144A 02/29 3.375 50,000.00 50,000.00	3.375	02/15/2029 50,000.00 50,000.00	45,363.92 45,363.92
JJ81	NRG ENERGY INC 629377CR1	COMPANY GUAR 144A 02/31 3.625 50,000.00 50,000.00	3.625	02/15/2031 50,000.00 50,000.00	43,723.09 43,723.09
JJ81	NRG ENERGY INC 629377CS9	COMPANY GUAR 144A 02/32 3.875 27,000.00 27,000.00	3.875	02/15/2032 27,000.00 27,000.00	23,580.94 23,580.94
JJ81	NRG ENERGY INC 629377CW0	COMPANY GUAR 144A 02/33 6 150,000.00 150,000.00	6.000	02/01/2033 150,000.00 150,000.00	145,435.53 145,435.53
JJ81	NRG ENERGY INC 629377CX8	COMPANY GUAR 144A 11/34 6.25 200,000.00 200,000.00	6.250	11/01/2034 200,000.00 200,000.00	196,169.02 196,169.02
JJ81	NABORS INDUSTRIES INC 62957HAJ4	COMPANY GUAR 144A 05/27 7.375 250,000.00 250,000.00	7.375	05/15/2027 249,437.50 249,437.50	249,709.97 249,709.97
JJ81	NABORS INDUSTRIES INC 62957HAP0	COMPANY GUAR 144A 01/30 9.125 50,000.00 50,000.00	9.125	01/31/2030 50,000.00 50,000.00	50,848.13 50,848.13
JJ81	NABORS INDUSTRIES INC 62957HAQ8	COMPANY GUAR 144A 08/31 8.875 125,000.00 125,000.00	8.875	08/15/2031 125,000.00 125,000.00	116,073.30 116,073.30
JJ81	NABORS INDUSTRIES LTD 629571AB6	COMPANY GUAR 144A 01/28 7.5 225,000.00 225,000.00	7.500	01/15/2028 205,743.75 205,743.75	208,328.63 208,328.63
JJ8L	NASDAQ INC 63111XAL5	SR UNSECURED 06/63 6.1 670,000.00 670,000.00	6.100	06/28/2063 666,771.09 666,771.09	682,819.74 682,819.74
JJ8Z	NATIONAL FUEL GAS CO 636180BR1	SR UNSECURED 03/31 2.95 400,000.00 400,000.00	2.950	03/01/2031 400,512.00 400,512.00	344,441.66 344,441.66
JJ8Z	NATIONAL GRID PLC 636274AE2	SR UNSECURED 06/33 5.809 1,100,000.00 1,100,000.00	5.809	06/12/2033 1,100,000.00 1,100,000.00	1,122,696.36 1,122,696.36

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ81	638962AA8	NCR ATLEOS LLC SR SECURED 144A 04/29 9.5 300,000.00 300,000.00	9.500 307,923.57 307,923.57	04/01/2029	324,998.10 324,998.10
JJ81	63938CAH1	NAVIENT CORP SR UNSECURED 06/25 6.75 525,000.00 525,000.00	6.750 542,311.11 542,311.11	06/25/2025	525,551.20 525,551.20
JJ81	63938CAJ7	NAVIENT CORP SR UNSECURED 06/26 6.75 75,000.00 75,000.00	6.750 72,187.50 72,187.50	06/15/2026	75,714.00 75,714.00
JJ81	63938CAK4	NAVIENT CORP SR UNSECURED 03/27 5 500,000.00 500,000.00	5.000 477,585.00 477,585.00	03/15/2027	490,079.01 490,079.01
JJ81	63938CAM0	NAVIENT CORP SR UNSECURED 03/29 5.5 225,000.00 225,000.00	5.500 225,000.00 225,000.00	03/15/2029	212,217.39 212,217.39
JJ8Z	64128XAE0	NEUBERGER BERMAN GRP/FIN SR UNSECURED 144A 04/45 4.875 800,000.00 800,000.00	4.875 694,248.00 694,248.00	04/15/2045	660,599.84 660,599.84
JJ8Y	65339KCA6	NEXTERA ENERGY CAPITAL COMPANY GUAR 01/52 3 4,000,000.00 4,000,000.00	3.000 3,946,618.00 3,946,618.00	01/15/2052	2,501,697.36 2,501,697.36
JJ8Y	65339KCQ1	NEXTERA ENERGY CAPITAL COMPANY GUAR 02/53 5.25 7,375,000.00 7,375,000.00	5.250 7,020,872.31 7,020,872.31	02/28/2053	6,779,270.95 6,779,270.95
JJ8Y	65339KCV0	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/54 5.55 1,350,000.00 1,350,000.00	5.550 1,307,421.00 1,307,421.00	03/15/2054	1,294,923.85 1,294,923.85
JJ81	65342QAM4	NEXTERA ENERGY OPERATING SR UNSECURED 144A 01/29 7.25 450,000.00 450,000.00	7.250 457,585.37 457,585.37	01/15/2029	460,280.67 460,280.67
JJ81	65343HAA9	NEXSTAR MEDIA INC COMPANY GUAR 144A 07/27 5.625 375,000.00 375,000.00	5.625 385,460.51 385,460.51	07/15/2027	365,758.42 365,758.42
JJ8L	65473QBF9	NISOURCE INC SR UNSECURED 05/47 4.375 1,905,000.00 1,905,000.00	4.375 1,813,165.94 1,813,165.94	05/15/2047	1,559,151.38 1,559,151.38

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8Z	654744AC5	NISSAN MOTOR CO	SR UNSECURED 144A 09/27 4.345	4.345 09/17/2027	
			1,700,000.00	1,862,833.00	1,636,808.31
			1,700,000.00	1,862,833.00	1,636,808.31
JJ8Y	655664AR1	NORDSTROM INC	SR UNSECURED 01/44 5	5.000 01/15/2044	
			9,190,000.00	8,057,910.35	6,870,554.10
			9,190,000.00	8,057,910.35	6,870,554.10
JJ8L	655844BM9	NORFOLK SOUTHERN CORP	SR UNSECURED 10/42 3.95	3.950 10/01/2042	
			470,000.00	388,049.45	377,876.32
			470,000.00	388,049.45	377,876.32
JJ8Y	655844BN7	NORFOLK SOUTHERN CORP	SR UNSECURED 08/43 4.8	4.800 08/15/2043	
			4,237,000.00	4,716,034.89	3,745,439.06
			4,237,000.00	4,716,034.89	3,745,439.06
JJ8Y	655844BV9	NORFOLK SOUTHERN CORP	SR UNSECURED 08/52 4.05	4.050 08/15/2052	
			9,250,000.00	7,466,860.00	7,108,952.73
			9,250,000.00	7,466,860.00	7,108,952.73
JJ8L	655844BX5	NORFOLK SOUTHERN CORP	SR UNSECURED 11/47 3.942	3.942 11/01/2047	
			1,895,000.00	1,933,885.70	1,458,462.32
			345,000.00	313,003.10	265,524.80
JJ8Y	655844BX5		1,550,000.00	1,620,882.60	1,192,937.52
JJ8Y	655844CD8	NORFOLK SOUTHERN CORP	SR UNSECURED 11/49 3.4	3.400 11/01/2049	
			4,800,000.00	4,756,272.00	3,322,305.84
			4,800,000.00	4,756,272.00	3,322,305.84
JJ8Z	655844CJ5	NORFOLK SOUTHERN CORP	SR UNSECURED 05/21 4.1	4.100 05/15/2121	
			600,000.00	598,422.00	416,162.93
			600,000.00	598,422.00	416,162.93
JJ8L	655844CU0	NORFOLK SOUTHERN CORP	SR UNSECURED 03/64 5.95	5.950 03/15/2064	
			440,000.00	442,832.63	452,343.35
			440,000.00	442,832.63	452,343.35
JJ81	66679NAB6	NORTHRIVER MIDSTREAM FIN	SR SECURED 144A 07/32 6.75	6.750 07/15/2032	
			625,000.00	629,906.25	628,706.94
			625,000.00	629,906.25	628,706.94
JJ8L	666807BH4	NORTHROP GRUMMAN CORP	SR UNSECURED 06/43 4.75	4.750 06/01/2043	
			1,595,000.00	1,630,865.29	1,430,659.19
			1,595,000.00	1,630,865.29	1,430,659.19
JJ8L	666807BP6	NORTHROP GRUMMAN CORP	SR UNSECURED 10/47 4.03	4.030 10/15/2047	
			1,590,000.00	1,446,948.84	1,249,168.89
			1,590,000.00	1,446,948.84	1,249,168.89

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8L	666807BT8	NORTHROP GRUMMAN CORP	SR UNSECURED 05/40 5.15	5.150 05/01/2040	
		610,000.00		608,275.90	584,103.61
		610,000.00		608,275.90	584,103.61
JJ81	674215AL2	CHORD ENERGY CORP	COMPANY GUAR 144A 06/26 6.375	6.375 06/01/2026	
		525,000.00		527,843.75	524,831.27
		525,000.00		527,843.75	524,831.27
JJ8L	674599CJ2	OCCIDENTAL PETROLEUM COR	SR UNSECURED 04/46 4.4	4.400 04/15/2046	
		485,000.00		357,518.67	359,877.81
		485,000.00		357,518.67	359,877.81
JJ8L	674599DH5	OCCIDENTAL PETROLEUM COR	SR UNSECURED 06/39 7.95	7.950 06/15/2039	
		75,000.00		80,977.55	85,544.03
		75,000.00		80,977.55	85,544.03
JJ8L	674599DJ1	OCCIDENTAL PETROLEUM COR	SR UNSECURED 03/40 6.2	6.200 03/15/2040	
		710,000.00		699,856.18	699,814.91
		710,000.00		699,856.18	699,814.91
JJ8L	674599DL6	OCCIDENTAL PETROLEUM COR	SR UNSECURED 03/46 6.6	6.600 03/15/2046	
		7,110,000.00		8,741,861.04	7,183,026.82
		235,000.00		246,922.91	237,413.69
JJ8Y	674599DL6		5,875,000.00	7,215,069.45	5,935,342.13
JJ8Z	674599DL6		1,000,000.00	1,279,868.68	1,010,271.00
JJ81	674599EB7	OCCIDENTAL PETROLEUM COR	SR UNSECURED 09/25 5.875	5.875 09/01/2025	
		110,000.00		110,000.00	110,336.99
		110,000.00		110,000.00	110,336.99
JJ8L	674599EM3	OCCIDENTAL PETROLEUM COR	SR UNSECURED 10/54 6.05	6.050 10/01/2054	
		1,260,000.00		1,282,314.60	1,195,475.14
		1,260,000.00		1,282,314.60	1,195,475.14
JJ8L	677050AK2	OGLETHORPE POWER CORP	1ST MORTGAGE 06/44 4.55	4.550 06/01/2044	
		4,604,000.00		4,688,659.91	3,787,487.83
		4,604,000.00		4,688,659.91	3,787,487.83
JJ8L	677050AN6	OGLETHORPE POWER CORP	1ST MORTGAGE 10/48 5.05	5.050 10/01/2048	
		365,000.00		365,756.25	321,737.40
		365,000.00		365,756.25	321,737.40
JJ8L	677050AQ9	OGLETHORPE POWER CORP	1ST MORTGAGE 08/50 3.75	3.750 08/01/2050	
		2,326,000.00		1,981,395.05	1,657,614.64
		2,326,000.00		1,981,395.05	1,657,614.64
		OGLETHORPE POWER CORP	1ST MORTGAGE 04/47 4.5	4.500 04/01/2047	
		2,280,000.00		2,114,714.33	1,870,032.54

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8L	677050AS5	2,280,000.00		2,114,714.33	1,870,032.54
	OGLETHORPE POWER CORP	1ST MORTGAGE 12/53 6.2	6.200	12/01/2053	
		875,000.00		865,772.03	902,511.99
JJ8L	677050AU0	875,000.00		865,772.03	902,511.99
	OHIO POWER COMPANY	SR UNSECURED 06/49 4	4.000	06/01/2049	
		600,000.00		598,536.00	450,551.05
JJ8Z	677415CR0	600,000.00		598,536.00	450,551.05
	OI EUROPEAN GROUP BV	COMPANY GUAR 144A 02/30 4.75	4.750	02/15/2030	
		100,000.00		100,000.00	89,023.77
JJ81	67777LAD5	100,000.00		100,000.00	89,023.77
	OLYMPUS WTR US HLDG CORP	SR SECURED 144A 10/28 4.25	4.250	10/01/2028	
		275,000.00		271,112.50	256,972.35
JJ81	681639AA8	275,000.00		271,112.50	256,972.35
	OLYMPUS WTR US HLDG CORP	SR UNSECURED 144A 10/29 6.25	6.250	10/01/2029	
		700,000.00		631,994.99	664,999.16
JJ81	681639AB6	700,000.00		631,994.99	664,999.16
	OLYMPUS WTR US HLDG CORP	SR SECURED 144A 06/31 7.25	7.250	06/15/2031	
		225,000.00		225,000.00	228,541.50
JJ81	681639AD2	225,000.00		225,000.00	228,541.50
	OMEGA HLTHCARE INVESTORS	COMPANY GUAR 04/27 4.5	4.500	04/01/2027	
		1,000,000.00		1,075,606.17	987,104.80
JJ8Z	681936BF6	1,000,000.00		1,075,606.17	987,104.80
	OMEGA HLTHCARE INVESTORS	COMPANY GUAR 01/28 4.75	4.750	01/15/2028	
		900,000.00		910,778.29	887,747.11
JJ8Z	681936BK5	900,000.00		910,778.29	887,747.11
	1011778 BC / NEW RED FIN	SECURED 144A 01/28 4.375	4.375	01/15/2028	
		250,000.00		247,956.50	238,803.47
JJ81	68245XAJ8	250,000.00		247,956.50	238,803.47
	1011778 BC / NEW RED FIN	SECURED 144A 10/30 4	4.000	10/15/2030	
		1,050,000.00		981,825.00	939,054.73
JJ81	68245XAM1	1,050,000.00		981,825.00	939,054.73
	1011778 BC / NEW RED FIN	SR SECURED 144A 06/29 6.125	6.125	06/15/2029	
		175,000.00		175,000.00	175,642.87
JJ81	68245XAR0	175,000.00		175,000.00	175,642.87
	1011778 BC / NEW RED FIN	SR SECURED 144A 09/29 5.625	5.625	09/15/2029	
		125,000.00		125,000.00	123,127.69
JJ81	68245XAT6	125,000.00		125,000.00	123,127.69

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8Z	68268NAG8	ONEOK PARTNERS LP COMPANY GUAR 02/41 6.125 400,000.00	6.125	02/01/2041 435,380.00	398,686.81
		400,000.00		435,380.00	398,686.81
JJ8Z	682680AN3	ONEOK INC COMPANY GUAR 06/35 6 100,000.00	6.000	06/15/2035 101,363.00	102,390.06
		100,000.00		101,363.00	102,390.06
JJ8Z	682680AU7	ONEOK INC COMPANY GUAR 07/28 4.55 600,000.00	4.550	07/15/2028 603,576.00	591,426.41
		600,000.00		603,576.00	591,426.41
JJ8Z	682680AV5	ONEOK INC COMPANY GUAR 07/48 5.2 2,100,000.00	5.200	07/15/2048 2,022,886.00	1,852,020.95
		2,100,000.00		2,022,886.00	1,852,020.95
JJ8Z	682680BG7	ONEOK INC COMPANY GUAR 11/32 6.1 3,300,000.00	6.100	11/15/2032 3,297,327.00	3,418,374.89
		3,300,000.00		3,297,327.00	3,418,374.89
JJ8L	682680BN2	ONEOK INC COMPANY GUAR 09/53 6.625 1,540,000.00	6.625	09/01/2053 1,563,888.42	1,621,034.71
		340,000.00		369,804.42	357,890.78
		1,200,000.00		1,194,084.00	1,263,143.93
JJ8L	682680BX0	ONEOK INC COMPANY GUAR 09/46 4.25 655,000.00	4.250	09/15/2046 591,128.57	503,677.43
		655,000.00		591,128.57	503,677.43
JJ8Z	682680BZ5	ONEOK INC COMPANY GUAR 02/49 4.85 500,000.00	4.850	02/01/2049 496,855.00	415,756.84
		500,000.00		496,855.00	415,756.84
JJ81	68306MAA7	ONT GAMING GTA/OTG CO IS SR SECURED 144A 08/30 8 925,000.00	8.000	08/01/2030 942,013.75	950,946.25
		925,000.00		942,013.75	950,946.25
JJ81	683715AC0	OPEN TEXT CORP COMPANY GUAR 144A 02/28 3.875 350,000.00	3.875	02/15/2028 318,418.75	328,270.39
		350,000.00		318,418.75	328,270.39
JJ81	683715AF3	OPEN TEXT CORP SR SECURED 144A 12/27 6.9 100,000.00	6.900	12/01/2027 100,937.50	103,327.00
		100,000.00		100,937.50	103,327.00
JJ81	683720AA4	OPEN TEXT INC COMPANY GUAR 144A 02/30 4.125 675,000.00	4.125	02/15/2030 612,325.00	612,088.65
		675,000.00		612,325.00	612,088.65

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	OPEN TEXT INC	COMPANY GUAR 144A 12/31 4.125	4.125	12/01/2031	
		100,000.00		100,000.00	88,670.45
JJ81	683720AC0	100,000.00		100,000.00	88,670.45
	OPTICS BIDCO SPA	SR SECURED 144A 06/38 7.721	7.721	06/04/2038	
		6,161,000.00		6,499,855.00	6,476,569.19
JJ8Y	683879AH3	6,161,000.00		6,499,855.00	6,476,569.19
	ORACLE CORP	SR UNSECURED 05/35 3.9	3.900	05/15/2035	
		3,400,000.00		3,203,807.21	2,979,532.51
JJ8L	68389XBE4	3,400,000.00		3,203,807.21	2,979,532.51
	ORACLE CORP	SR UNSECURED 05/45 4.125	4.125	05/15/2045	
		205,000.00		187,362.69	161,853.40
JJ8L	68389XBF1	205,000.00		187,362.69	161,853.40
	ORACLE CORP	SR UNSECURED 05/55 4.375	4.375	05/15/2055	
		4,900,000.00		5,205,935.00	3,840,897.88
JJ8Z	68389XBG9	4,900,000.00		5,205,935.00	3,840,897.88
	ORACLE CORP	SR UNSECURED 07/36 3.85	3.850	07/15/2036	
		320,000.00		317,022.61	274,242.09
JJ8L	68389XBH7	320,000.00		317,022.61	274,242.09
	ORACLE CORP	SR UNSECURED 07/46 4	4.000	07/15/2046	
		2,120,000.00		1,889,599.89	1,633,252.90
JJ8L	68389XBJ3	2,120,000.00		1,889,599.89	1,633,252.90
	ORACLE CORP	SR UNSECURED 11/37 3.8	3.800	11/15/2037	
		1,560,000.00		1,385,114.74	1,303,580.29
JJ8L	68389XBP9	1,560,000.00		1,385,114.74	1,303,580.29
	ORACLE CORP	SR UNSECURED 11/47 4	4.000	11/15/2047	
		3,105,000.00		2,900,075.06	2,368,788.23
JJ8L	68389XBQ7	505,000.00		385,675.73	385,261.85
JJ8Z	68389XBQ7	2,600,000.00		2,514,399.33	1,983,526.38
	ORACLE CORP	SR UNSECURED 04/50 3.6	3.600	04/01/2050	
		455,000.00		352,251.90	319,055.51
JJ8L	68389XBX2	455,000.00		352,251.90	319,055.51
	ORACLE CORP	SR UNSECURED 04/60 3.85	3.850	04/01/2060	
		11,400,000.00		8,462,516.00	7,846,542.82
JJ8Y	68389XBY0	2,000,000.00		2,104,920.00	1,376,586.46
JJ8Z	68389XBY0	9,400,000.00		6,357,596.00	6,469,956.36
	ORACLE CORP	SR UNSECURED 03/41 3.65	3.650	03/25/2041	
		2,040,000.00		1,660,614.15	1,592,355.88

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8L	68389XBZ7	2,040,000.00		1,660,614.15	1,592,355.88
	ORACLE CORP	SR UNSECURED 03/51 3.95	3.950	03/25/2051	
		2,640,000.00		2,032,875.50	1,957,064.76
JJ8L	68389XCA1	2,640,000.00		2,032,875.50	1,957,064.76
	ORACLE CORP	SR UNSECURED 11/52 6.9	6.900	11/09/2052	
		2,650,000.00		2,971,433.00	2,973,866.17
JJ8Y	68389XCK9	2,650,000.00		2,971,433.00	2,973,866.17
	ORACLE CORP	SR UNSECURED 09/54 5.375	5.375	09/27/2054	
		5,905,000.00		5,841,352.41	5,441,971.89
JJ8L	68389XCU7	2,105,000.00		2,052,030.41	1,939,940.87
JJ8Z	68389XCU7	3,800,000.00		3,789,322.00	3,502,031.02
	ORACLE CORP	SR UNSECURED 09/64 5.5	5.500	09/27/2064	
		1,485,000.00		1,462,846.07	1,361,237.34
JJ8L	68389XCV5	1,485,000.00		1,462,846.07	1,361,237.34
	ORGANON + CO/ORGANON FOR	SR SECURED 144A 05/34 6.75	6.750	05/15/2034	
		200,000.00		200,000.00	198,562.04
JJ81	68622FAA9	200,000.00		200,000.00	198,562.04
	ORGANON + CO/ORGANON FOR	COMPANY GUAR 144A 05/34 7.875	7.875	05/15/2034	
		200,000.00		200,000.00	204,471.92
JJ81	68622FAB7	200,000.00		200,000.00	204,471.92
	ORGANON + CO/ORGANON FOR	SR UNSECURED 144A 04/31 5.125	5.125	04/30/2031	
		800,000.00		752,214.25	719,047.78
JJ81	68622TAB7	800,000.00		752,214.25	719,047.78
	OUTFRONT MEDIA CAP LLC/C	COMPANY GUAR 144A 08/27 5	5.000	08/15/2027	
		75,000.00		66,728.25	72,991.68
JJ81	69007TAB0	75,000.00		66,728.25	72,991.68
	OUTFRONT MEDIA CAP LLC/C	COMPANY GUAR 144A 03/30 4.625	4.625	03/15/2030	
		175,000.00		157,937.50	161,721.91
JJ81	69007TAC8	175,000.00		157,937.50	161,721.91
	OUTFRONT MEDIA CAP LLC/C	SR UNSECURED 144A 01/29 4.25	4.250	01/15/2029	
		325,000.00		298,352.50	302,301.71
JJ81	69007TAE4	325,000.00		298,352.50	302,301.71
	OUTFRONT MEDIA CAP LLC/C	SR SECURED 144A 02/31 7.375	7.375	02/15/2031	
		375,000.00		390,218.05	391,965.29
JJ81	69007TAG9	375,000.00		390,218.05	391,965.29
	OWENS BROCKWAY	COMPANY GUAR 144A 05/27 6.625	6.625	05/13/2027	
		625,000.00		625,059.00	622,314.81

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ81	69073TAT0	625,000.00		625,059.00	622,314.81
	OWENS BROCKWAY	COMPANY GUAR 144A 05/31 7.25	7.250	05/15/2031	
		100,000.00		99,750.00	97,322.00
JJ81	69073TAU7	100,000.00		99,750.00	97,322.00
	OWENS BROCKWAY	COMPANY GUAR 144A 06/32 7.375	7.375	06/01/2032	
		350,000.00		350,000.00	334,688.66
JJ81	69073TAV5	350,000.00		350,000.00	334,688.66
	PERFORMANCE FOOD GROUP I	COMPANY GUAR 144A 10/27 5.5	5.500	10/15/2027	
		675,000.00		662,878.50	669,294.37
JJ81	69346VAA7	675,000.00		662,878.50	669,294.37
	PACIFIC GAS + ELECTRIC	1ST MORTGAGE 12/41 4.5	4.500	12/15/2041	
		800,000.00		809,216.00	652,154.46
JJ8Z	694308GY7	800,000.00		809,216.00	652,154.46
	PACIFIC GAS + ELECTRIC	1ST MORTGAGE 02/44 4.75	4.750	02/15/2044	
		1,700,000.00		1,388,874.27	1,452,644.59
JJ8Z	694308HH3	1,700,000.00		1,388,874.27	1,452,644.59
	PACIFIC GAS + ELECTRIC	1ST MORTGAGE 08/40 3.3	3.300	08/01/2040	
		1,870,000.00		1,568,777.83	1,400,971.87
JJ8L	694308JH1	1,870,000.00		1,568,777.83	1,400,971.87
	PACIFIC GAS + ELECTRIC	1ST MORTGAGE 08/50 3.5	3.500	08/01/2050	
		2,780,000.00		2,296,654.94	1,908,117.83
JJ8L	694308JJ7	2,780,000.00		2,296,654.94	1,908,117.83
	PACIFIC GAS + ELECTRIC	1ST MORTGAGE 07/30 4.55	4.550	07/01/2030	
		1,000,000.00		1,133,332.00	967,820.32
JJ8Z	694308JM0	1,000,000.00		1,133,332.00	967,820.32
	PACIFIC GAS + ELECTRIC	1ST MORTGAGE 07/50 4.95	4.950	07/01/2050	
		13,055,000.00		12,504,844.49	11,318,803.67
JJ8L	694308JN8	6,755,000.00		5,807,491.49	5,856,646.40
JJ8Z	694308JN8	6,300,000.00		6,697,353.00	5,462,157.27
	PACIFIC GAS + ELECTRIC	1ST MORTGAGE 07/40 4.5	4.500	07/01/2040	
		2,945,000.00		2,395,854.38	2,544,752.50
JJ8L	694308JQ1	2,945,000.00		2,395,854.38	2,544,752.50
	PACIFIC GAS + ELECTRIC	SR SECURED 06/41 4.2	4.200	06/01/2041	
		2,200,000.00		1,979,606.67	1,794,970.94
JJ8L	694308JU2	2,200,000.00		1,979,606.67	1,794,970.94
	PACIFIC GAS + ELECTRIC	1ST MORTGAGE 03/52 5.25	5.250	03/01/2052	
		175,000.00		156,369.36	157,016.63

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8L	694308KD8	175,000.00		156,369.36	157,016.63
	PACIFIC GAS + ELECTRIC	1ST MORTGAGE 01/53 6.75	6.750	01/15/2053	
		9,523,000.00		9,985,185.46	10,393,445.05
JJ8L	694308KH9	9,523,000.00		9,985,185.46	10,393,445.05
	PACIFIC GAS + ELECTRIC	1ST MORTGAGE 05/29 5.55	5.550	05/15/2029	
		2,900,000.00		2,898,057.00	2,946,592.65
JJ8Z	694308KQ9	2,900,000.00		2,898,057.00	2,946,592.65
	PACIFIC GAS + ELECTRIC	1ST MORTGAGE 10/54 5.9	5.900	10/01/2054	
		2,805,000.00		2,791,507.95	2,773,290.66
JJ8L	694308KT3	1,905,000.00		1,895,836.95	1,883,464.78
JJ8Z	694308KT3	900,000.00		895,671.00	889,825.88
	CLARIOS GLOBAL LP/US FIN	SR SECURED 144A 05/26 6.25	6.250	05/15/2026	
		180,000.00		166,303.80	179,952.44
JJ81	69867DAA6	180,000.00		166,303.80	179,952.44
	CLARIOS GLOBAL LP/US FIN	COMPANY GUAR 144A 05/27 8.5	8.500	05/15/2027	
		1,050,000.00		1,052,539.00	1,051,422.75
JJ81	69867DAC2	1,050,000.00		1,052,539.00	1,051,422.75
	PANTHER ESCROW ISSUER	SR SECURED 144A 06/31 7.125	7.125	06/01/2031	
		1,475,000.00		1,486,625.00	1,489,741.64
JJ81	69867RAA5	1,475,000.00		1,486,625.00	1,489,741.64
	PATRICK INDUSTRIES INC	COMPANY GUAR 144A 11/32 6.375	6.375	11/01/2032	
		525,000.00		524,343.75	508,033.63
JJ81	703343AH6	525,000.00		524,343.75	508,033.63
	PETROLEOS MEXICANOS	COMPANY GUAR 06/35 6.625	6.625	06/15/2035	
		1,375,000.00		1,453,856.25	1,082,973.88
JJ8Y	706451BG5	1,375,000.00		1,453,856.25	1,082,973.88
	PENN ENTERTAINMENT INC	SR UNSECURED 144A 01/27 5.625	5.625	01/15/2027	
		500,000.00		481,952.50	492,250.40
JJ81	707569AS8	500,000.00		481,952.50	492,250.40
	PENN ENTERTAINMENT INC	SR UNSECURED 144A 07/29 4.125	4.125	07/01/2029	
		125,000.00		112,916.66	112,088.20
JJ81	707569AV1	125,000.00		112,916.66	112,088.20
	PERFORMANCE FOOD GROUP I	COMPANY GUAR 144A 08/29 4.25	4.250	08/01/2029	
		200,000.00		199,593.75	185,566.59
JJ81	71376LAE0	200,000.00		199,593.75	185,566.59
	PERFORMANCE FOOD GROUP I	COMPANY GUAR 144A 09/32 6.125	6.125	09/15/2032	
		100,000.00		100,000.00	99,995.44

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ81	71376LAF7	100,000.00		100,000.00	99,995.44
	REVVITY INC	SR UNSECURED 09/29 3.3	3.300	09/15/2029	
		500,000.00		498,350.00	461,264.80
JJ8Z	714046AG4	500,000.00		498,350.00	461,264.80
	PERMIAN RESOURC OPTG LLC	COMPANY GUAR 144A 02/33 6.25	6.250	02/01/2033	
		200,000.00		200,000.00	197,411.97
JJ81	71424VAB6	200,000.00		200,000.00	197,411.97
	SUNCOR ENERGY INC	SR UNSECURED 05/38 6.8	6.800	05/15/2038	
		112,000.00		139,395.99	119,267.09
JJ8L	71644EAJ1	112,000.00		139,395.99	119,267.09
	PETROBRAS GLOBAL FINANCE	COMPANY GUAR 01/41 6.75	6.750	01/27/2041	
		3,000,000.00		2,880,000.00	2,846,505.90
JJ8Y	71645WAS0	3,000,000.00		2,880,000.00	2,846,505.90
	PETROLEOS MEXICANOS	COMPANY GUAR 09/47 6.75	6.750	09/21/2047	
		14,700,000.00		14,091,691.08	10,105,849.72
JJ8Y	71654QCC4	14,700,000.00		14,091,691.08	10,105,849.72
	PETROLEOS MEXICANOS	COMPANY GUAR 02/48 6.35	6.350	02/12/2048	
		1,283,000.00		1,269,443.78	842,948.33
JJ8Y	71654QCL4	1,283,000.00		1,269,443.78	842,948.33
	PETROLEOS MEXICANOS	COMPANY GUAR 01/50 7.69	7.690	01/23/2050	
		2,600,000.00		2,597,374.00	1,961,700.00
JJ8Y	71654QDD1	2,600,000.00		2,597,374.00	1,961,700.00
	DOC DR LLC	COMPANY GUAR 01/28 3.95	3.950	01/15/2028	
		300,000.00		284,808.00	291,075.79
JJ8Z	71951QAB8	300,000.00		284,808.00	291,075.79
	POST HOLDINGS INC	COMPANY GUAR 144A 12/29 5.5	5.500	12/15/2029	
		250,000.00		255,185.00	241,902.28
JJ81	737446AP9	250,000.00		255,185.00	241,902.28
	POST HOLDINGS INC	SR SECURED 144A 02/32 6.25	6.250	02/15/2032	
		875,000.00		882,875.00	868,325.24
JJ81	737446AU8	875,000.00		882,875.00	868,325.24
	POST HOLDINGS INC	COMPANY GUAR 144A 03/33 6.375	6.375	03/01/2033	
		275,000.00		275,000.00	269,187.20
JJ81	737446AV6	275,000.00		275,000.00	269,187.20
	POST HOLDINGS INC	COMPANY GUAR 144A 10/34 6.25	6.250	10/15/2034	
		75,000.00		75,000.00	73,060.55
JJ81	737446AX2	75,000.00		75,000.00	73,060.55

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ81	740212AL9	PRECISION DRILLING CORP	COMPANY GUAR 144A 01/26 7.125	7.125 01/15/2026	
		293,000.00		278,409.85	292,796.16
		293,000.00		278,409.85	292,796.16
JJ81	74112BAL9	PRESTIGE BRANDS INC	COMPANY GUAR 144A 01/28 5.125	5.125 01/15/2028	
		500,000.00		485,385.00	487,473.28
		500,000.00		485,385.00	487,473.28
JJ8Y	74365PAD0	PROSUS NV	SR UNSECURED 144A 08/50 4.027	4.027 08/03/2050	
		6,575,000.00		4,811,083.73	4,422,387.67
		6,575,000.00		4,811,083.73	4,422,387.67
JJ8Y	74365PAE8	PROSUS NV	SR UNSECURED 144A 02/51 3.832	3.832 02/08/2051	
		10,734,000.00		9,644,789.85	6,939,268.02
		10,734,000.00		9,644,789.85	6,939,268.02
JJ8L	744320BP6	PRUDENTIAL FINANCIAL INC	JR SUBORDINA 03/54 VAR	1.000 03/15/2054	
		605,000.00		606,037.04	622,267.27
		605,000.00		606,037.04	622,267.27
JJ81	74841CAA9	ROCKETMTGE CO ISSUER INC	COMPANY GUAR 144A 03/29 3.625	3.625 03/01/2029	
		700,000.00		614,502.50	633,932.24
		700,000.00		614,502.50	633,932.24
JJ81	749571AJ4	RHP HOTEL PPTY/RHP FINAN	COMPANY GUAR 144A 07/28 7.25	7.250 07/15/2028	
		525,000.00		539,647.50	539,083.65
		525,000.00		539,647.50	539,083.65
JJ81	749571AK1	RHP HOTEL PPTY/RHP FINAN	COMPANY GUAR 144A 04/32 6.5	6.500 04/01/2032	
		100,000.00		100,000.00	100,503.30
		100,000.00		100,000.00	100,503.30
JJ81	75281AAS8	RANGE RESOURCES CORP	COMPANY GUAR 05/25 4.875	4.875 05/15/2025	
		50,000.00		39,750.00	49,833.22
		50,000.00		39,750.00	49,833.22
JJ81	75281ABJ7	RANGE RESOURCES CORP	COMPANY GUAR 01/29 8.25	8.250 01/15/2029	
		425,000.00		440,702.50	437,577.82
		425,000.00		440,702.50	437,577.82
JJ81	75281ABK4	RANGE RESOURCES CORP	COMPANY GUAR 144A 02/30 4.75	4.750 02/15/2030	
		100,000.00		100,000.00	93,850.96
		100,000.00		100,000.00	93,850.96
JJ81	75420NAA1	RAVEN ACQUISITION HOLDIN	SR SECURED 144A 11/31 6.875	6.875 11/15/2031	
		700,000.00		700,906.25	692,977.93
		700,000.00		700,906.25	692,977.93

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	RTX CORP	SR UNSECURED 07/50 3.125	3.125	07/01/2050	
		555,000.00		403,290.75	364,135.41
JJ8L	75513EAC5	555,000.00		403,290.75	364,135.41
	RTX CORP	SR UNSECURED 03/52 3.03	3.030	03/15/2052	
		260,000.00		223,446.47	164,745.43
JJ8L	75513ECP4	260,000.00		223,446.47	164,745.43
	RTX CORP	SR UNSECURED 02/53 5.375	5.375	02/27/2053	
		575,000.00		539,635.11	546,845.37
JJ8L	75513ECS8	575,000.00		539,635.11	546,845.37
	REAL HERO MERGER SUB 2	SR UNSECURED 144A 02/29 6.25	6.250	02/01/2029	
		925,000.00		898,020.69	795,316.39
JJ81	75602BAA7	925,000.00		898,020.69	795,316.39
	SPX FLOW INC	SR UNSECURED 144A 04/30 8.75	8.750	04/01/2030	
		1,025,000.00		1,008,816.25	1,050,307.22
JJ81	758071AA2	1,025,000.00		1,008,816.25	1,050,307.22
	REYNOLDS AMERICAN INC	COMPANY GUAR 09/43 6.15	6.150	09/15/2043	
		1,235,000.00		1,331,984.96	1,222,580.28
JJ8L	761713AZ9	1,235,000.00		1,331,984.96	1,222,580.28
	REYNOLDS AMERICAN INC	COMPANY GUAR 08/45 5.85	5.850	08/15/2045	
		5,230,000.00		5,388,220.51	4,987,361.11
JJ8L	761713BB1	5,230,000.00		5,388,220.51	4,987,361.11
	RIO OIL FINANCE TRUST	SR SECURED 144A 01/27 9.75	9.750	01/06/2027	
		2,519,591.72		2,604,627.95	2,605,691.21
JJ8Y	76716XAB8	2,519,591.72		2,604,627.95	2,605,691.21
	RIO OIL FINANCE TRUST	SR SECURED 144A 04/28 8.2	8.200	04/06/2028	
		1,452,660.00		1,482,845.65	1,486,290.53
JJ8Y	76716XAC6	1,452,660.00		1,482,845.65	1,486,290.53
	ROCKCLIFF ENERGY II LLC	SR UNSECURED 144A 10/29 5.5	5.500	10/15/2029	
		550,000.00		526,051.25	513,722.28
JJ81	77289KAA3	550,000.00		526,051.25	513,722.28
	ROCKETMTGE CO ISSUER INC	COMPANY GUAR 144A 10/26 2.875	2.875	10/15/2026	
		400,000.00		395,937.50	379,538.70
JJ81	77313LAA1	400,000.00		395,937.50	379,538.70
	ROCKETMTGE CO ISSUER INC	COMPANY GUAR 144A 10/33 4	4.000	10/15/2033	
		375,000.00		359,058.00	312,324.17
JJ81	77313LAB9	375,000.00		359,058.00	312,324.17

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ81	77314EAA6	ROCKET SOFTWARE INC	SR UNSECURED 144A 02/29 6.5	6.500 02/15/2029	
		1,225,000.00		1,095,348.75	1,153,424.07
		1,225,000.00		1,095,348.75	1,153,424.07
JJ81	77314EAB4	ROCKET SOFTWARE INC	SR SECURED 144A 11/28 9	9.000 11/28/2028	
		275,000.00		276,593.75	284,785.05
		275,000.00		276,593.75	284,785.05
JJ8Z	775109CK5	ROGERS COMMUNICATIONS IN	COMPANY GUAR 03/52 4.55	4.550 03/15/2052	
		100,000.00		98,917.00	80,115.49
		100,000.00		98,917.00	80,115.49
JJ8Z	77578JAC2	ROLLS ROYCE PLC	COMPANY GUAR 144A 10/27 5.75	5.750 10/15/2027	
		900,000.00		900,000.00	913,844.70
		900,000.00		900,000.00	913,844.70
JJ8Z	780099CK1	NATWEST GROUP PLC	JR SUBORDINA 12/49 VAR	1.000 12/29/2049	
		800,000.00		835,250.00	807,172.80
		800,000.00		835,250.00	807,172.80
JJ81	780153BJ0	ROYAL CARIBBEAN CRUISES	SR UNSECURED 144A 08/26 5.5	5.500 08/31/2026	
		125,000.00		119,562.50	124,877.02
		125,000.00		119,562.50	124,877.02
JJ81	780153BK7	ROYAL CARIBBEAN CRUISES	SR UNSECURED 144A 07/27 5.375	5.375 07/15/2027	
		350,000.00		322,125.00	347,818.80
		350,000.00		322,125.00	347,818.80
JJ81	780153BU5	ROYAL CARIBBEAN CRUISES	SR UNSECURED 144A 03/32 6.25	6.250 03/15/2032	
		850,000.00		853,581.25	860,183.67
		850,000.00		853,581.25	860,183.67
JJ81	780153BV3	ROYAL CARIBBEAN CRUISES	SR UNSECURED 144A 02/33 6	6.000 02/01/2033	
		100,000.00		100,000.00	99,762.51
		100,000.00		100,000.00	99,762.51
JJ81	780153BW1	ROYAL CARIBBEAN CRUISES	SR UNSECURED 144A 09/31 5.625	5.625 09/30/2031	
		125,000.00		125,000.00	122,957.39
		125,000.00		125,000.00	122,957.39
JJ81	78351GAA3	RYAN SPECIALTY	SR SECURED 144A 08/32 5.875	5.875 08/01/2032	
		550,000.00		549,000.00	544,392.82
		550,000.00		549,000.00	544,392.82
JJ81	78351MAA0	RYAN SPECIALTY GROUP	SR SECURED 144A 02/30 4.375	4.375 02/01/2030	
		150,000.00		138,093.75	140,820.08
		150,000.00		138,093.75	140,820.08

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	SBL HOLDINGS INC	SR UNSECURED 144A 11/26 5.125	5.125	11/13/2026	
		400,000.00		400,000.00	393,040.83
JJ8Z	78432MAA3	400,000.00		400,000.00	393,040.83
	SM ENERGY CO	SR UNSECURED 01/27 6.625	6.625	01/15/2027	
		525,000.00		482,438.75	524,350.15
JJ81	78454LAP5	525,000.00		482,438.75	524,350.15
	SM ENERGY CO	SR UNSECURED 144A 08/29 6.75	6.750	08/01/2029	
		175,000.00		175,000.00	173,226.79
JJ81	78454LAX8	175,000.00		175,000.00	173,226.79
	SM ENERGY CO	SR UNSECURED 144A 08/32 7	7.000	08/01/2032	
		100,000.00		100,000.00	98,595.27
JJ81	78454LAY6	100,000.00		100,000.00	98,595.27
	SNF GROUP SACA	SR UNSECURED 144A 03/30 3.375	3.375	03/15/2030	
		525,000.00		481,937.50	460,093.00
JJ81	7846ELAE7	525,000.00		481,937.50	460,093.00
	SS+C TECHNOLOGIES INC	COMPANY GUAR 144A 09/27 5.5	5.500	09/30/2027	
		1,275,000.00		1,277,826.25	1,262,870.66
JJ81	78466CAC0	1,275,000.00		1,277,826.25	1,262,870.66
	SS+C TECHNOLOGIES INC	COMPANY GUAR 144A 06/32 6.5	6.500	06/01/2032	
		275,000.00		275,000.00	277,380.13
JJ81	78466CAD8	275,000.00		275,000.00	277,380.13
	SABAL TRAIL TRANS	SR UNSECURED 144A 05/48 4.832	4.832	05/01/2048	
		1,800,000.00		1,761,801.48	1,457,990.30
JJ8L	78516FAC3	1,800,000.00		1,761,801.48	1,457,990.30
	SABINE PASS LIQUEFACTION	SR SECURED 03/28 4.2	4.200	03/15/2028	
		1,800,000.00		1,833,984.00	1,757,284.85
JJ8Z	785592AU0	1,800,000.00		1,833,984.00	1,757,284.85
	SABINE PASS LIQUEFACTION	SR SECURED 05/30 4.5	4.500	05/15/2030	
		700,000.00		698,208.00	678,061.10
JJ8Z	785592AX4	700,000.00		698,208.00	678,061.10
	SABINE PASS LIQUEFACTION	SR SECURED 09/37 5.9	5.900	09/15/2037	
		1,500,000.00		1,497,840.00	1,524,691.04
JJ8Z	785592AZ9	1,500,000.00		1,497,840.00	1,524,691.04
	SABRA HEALTH CARE LP	COMPANY GUAR 10/29 3.9	3.900	10/15/2029	
		600,000.00		590,940.00	560,648.50
JJ8Z	78572XAG6	600,000.00		590,940.00	560,648.50

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8Z	80007RAF2	SANDS CHINA LTD	SR UNSECURED 08/25 5.125	5.125 08/08/2025	
		500,000.00		491,901.00	497,926.59
		500,000.00		491,901.00	497,926.59
JJ8Z	80281LAR6	SANTANDER UK GROUP HLDGS	SR UNSECURED 01/28 VAR	1.000 01/11/2028	
		5,700,000.00		5,700,000.00	5,398,961.91
		5,700,000.00		5,700,000.00	5,398,961.91
JJ81	808625AA5	SCIENCE APPLICATIONS INT	COMPANY GUAR 144A 04/28 4.875	4.875 04/01/2028	
		500,000.00		478,745.50	481,076.60
		500,000.00		478,745.50	481,076.60
JJ81	80874DAA4	SC GAMES HOLDIN/US FINCO	SR UNSECURED 144A 03/30 6.625	6.625 03/01/2030	
		675,000.00		651,762.25	645,929.99
		675,000.00		651,762.25	645,929.99
JJ81	80874YBE9	LIGHT + WONDER INTL INC	COMPANY GUAR 144A 11/29 7.25	7.250 11/15/2029	
		225,000.00		241,062.50	229,497.08
		225,000.00		241,062.50	229,497.08
JJ81	81105DAB1	SCRIPPS ESCROW II INC	SR UNSECURED 144A 01/31 5.375	5.375 01/15/2031	
		75,000.00		75,187.50	38,050.71
		75,000.00		75,187.50	38,050.71
JJ81	81180WAN1	SEAGATE HDD CAYMAN	COMPANY GUAR 12/34 5.75	5.750 12/01/2034	
		750,000.00		721,810.56	721,727.33
		750,000.00		721,810.56	721,727.33
JJ81	81180WBM2	SEAGATE HDD CAYMAN	COMPANY GUAR 12/32 9.625	9.625 12/01/2032	
		317,875.00		339,173.28	358,211.75
		317,875.00		339,173.28	358,211.75
JJ81	81180WBP5	SEAGATE HDD CAYMAN	COMPANY GUAR 07/31 8.5	8.500 07/15/2031	
		150,000.00		150,000.00	160,403.84
		150,000.00		150,000.00	160,403.84
JJ81	81211KAY6	SEALED AIR CORP	COMPANY GUAR 144A 12/27 4	4.000 12/01/2027	
		75,000.00		75,000.00	71,563.69
		75,000.00		75,000.00	71,563.69
JJ81	81211KBA7	SEALED AIR CORP	COMPANY GUAR 144A 04/29 5	5.000 04/15/2029	
		25,000.00		25,000.00	24,060.91
		25,000.00		25,000.00	24,060.91
JJ81	812127AA6	SEALED AIR/SEALED AIR US	COMPANY GUAR 144A 02/28 6.125	6.125 02/01/2028	
		50,000.00		50,000.00	50,166.38
		50,000.00		50,000.00	50,166.38

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ81	812127AB4	SEALED AIR/SEALED AIR US	COMPANY GUAR 144A 02/31 7.25	7.250 02/15/2031	
		450,000.00		462,434.50	463,854.60
		450,000.00		462,434.50	463,854.60
JJ81	812127AC2	SEALED AIR CORP	COMPANY GUAR 144A 07/32 6.5	6.500 07/15/2032	
		450,000.00		450,000.00	450,690.30
		450,000.00		450,000.00	450,690.30
JJ81	81282UAG7	SEAWORLD PARKS + ENTERTA	COMPANY GUAR 144A 08/29 5.25	5.250 08/15/2029	
		1,025,000.00		983,795.00	978,352.59
		1,025,000.00		983,795.00	978,352.59
JJ81	816196AV1	SELECT MEDICAL CORP	COMPANY GUAR 144A 12/32 6.25	6.250 12/01/2032	
		475,000.00		473,250.00	456,892.32
		475,000.00		473,250.00	456,892.32
JJ8L	816851BH1	SEMPRA	SR UNSECURED 02/38 3.8	3.800 02/01/2038	
		1,425,000.00		1,290,473.47	1,178,283.99
		1,425,000.00		1,290,473.47	1,178,283.99
JJ8Z	816851BP3	SEMPRA	SR UNSECURED 04/29 3.7	3.700 04/01/2029	
		1,200,000.00		1,195,512.00	1,139,881.82
		1,200,000.00		1,195,512.00	1,139,881.82
JJ81	81725WAK9	SENSATA TECHNOLOGIES BV	COMPANY GUAR 144A 04/29 4	4.000 04/15/2029	
		325,000.00		296,169.25	298,235.50
		325,000.00		296,169.25	298,235.50
JJ81	81725WAL7	SENSATA TECHNOLOGIES BV	COMPANY GUAR 144A 09/30 5.875	5.875 09/01/2030	
		200,000.00		200,000.00	194,929.72
		200,000.00		200,000.00	194,929.72
JJ81	81728UAA2	SENSATA TECH INC	COMPANY GUAR 144A 02/30 4.375	4.375 02/15/2030	
		150,000.00		150,000.00	137,405.55
		150,000.00		150,000.00	137,405.55
JJ81	81728UAB0	SENSATA TECHNOLOGIES INC	COMPANY GUAR 144A 02/31 3.75	3.750 02/15/2031	
		50,000.00		50,000.00	43,708.87
		50,000.00		50,000.00	43,708.87
JJ81	81728UAC8	SENSATA TECHNOLOGIES INC	COMPANY GUAR 144A 07/32 6.625	6.625 07/15/2032	
		200,000.00		200,000.00	199,784.26
		200,000.00		200,000.00	199,784.26
JJ81	829259AW0	SINCLAIR TELEVISION GROU	COMPANY GUAR 144A 02/27 5.125	5.125 02/15/2027	
		275,000.00		256,342.97	250,250.00
		275,000.00		256,342.97	250,250.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ81	829259BA7	SINCLAIR TELEVISION GROU SR SECURED 144A 12/30 4.125 50,000.00 50,000.00	4.125	12/01/2030 48,625.00 48,625.00	36,775.00 36,775.00
JJ81	82967NBA5	SIRIUS XM RADIO LLC COMPANY GUAR 144A 08/27 5 350,000.00 350,000.00	5.000	08/01/2027 350,732.50 350,732.50	340,368.11 340,368.11
JJ81	82967NBC1	SIRIUS XM RADIO LLC COMPANY GUAR 144A 07/29 5.5 100,000.00 100,000.00	5.500	07/01/2029 108,125.00 108,125.00	95,881.40 95,881.40
JJ81	82967NBG2	SIRIUS XM RADIO LLC COMPANY GUAR 144A 07/30 4.125 1,375,000.00 1,375,000.00	4.125	07/01/2030 1,267,828.01 1,267,828.01	1,200,027.85 1,200,027.85
JJ81	82967NBJ6	SIRIUS XM RADIO LLC COMPANY GUAR 144A 07/28 4 275,000.00 275,000.00	4.000	07/15/2028 275,000.00 275,000.00	253,373.09 253,373.09
JJ81	82967NBM9	SIRIUS XM RADIO LLC COMPANY GUAR 144A 09/31 3.875 125,000.00 125,000.00	3.875	09/01/2031 123,125.00 123,125.00	104,597.37 104,597.37
JJ81	82983MAB6	SITIO ROYAL OP / SIT FIN SR UNSECURED 144A 11/28 7.875 400,000.00 400,000.00	7.875	11/01/2028 406,311.25 406,311.25	411,149.20 411,149.20
JJ81	83001AAD4	SIX FLAGS ENTERTAINMENT COMPANY GUAR 144A 05/31 7.25 925,000.00 925,000.00	7.250	05/15/2031 934,668.75 934,668.75	944,728.46 944,728.46
JJ81	83419MAA0	SOLARIS MIDSTREAM HOLDIN COMPANY GUAR 144A 04/26 7.625 550,000.00 550,000.00	7.625	04/01/2026 554,736.50 554,736.50	550,425.70 550,425.70
JJ8L	83444MAJ0	SOLVENTUM CORP COMPANY GUAR 144A 04/54 5.9 7,380,000.00 7,380,000.00	5.900	04/30/2054 7,636,444.53 7,636,444.53	7,189,627.81 7,189,627.81
JJ8L	83444MAL5	SOLVENTUM CORP COMPANY GUAR 144A 05/64 6 1,745,000.00 1,745,000.00	6.000	05/15/2064 1,772,600.87 1,772,600.87	1,704,895.94 1,704,895.94
JJ8Z	836205BG8	REPUBLIC OF SOUTH AFRICA SR UNSECURED 144A 11/54 7.95 3,700,000.00 3,700,000.00	7.950	11/19/2054 3,700,000.00 3,700,000.00	3,550,571.62 3,550,571.62

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8Z	842400EB5	SOUTHERN CAL EDISON	SR UNSECURED 04/29 6.65	6.650 04/01/2029	
			200,000.00	247,428.00	211,027.17
			200,000.00	247,428.00	211,027.17
JJ8Y	842587CX3	SOUTHERN CO	SR UNSECURED 07/46 4.4	4.400 07/01/2046	
			4,475,000.00	4,302,816.72	3,703,907.29
			4,475,000.00	4,302,816.72	3,703,907.29
JJ8Z	842587DL8	SOUTHERN CO	SR UNSECURED 10/32 5.7	5.700 10/15/2032	
			4,400,000.00	4,395,248.00	4,519,353.52
			4,400,000.00	4,395,248.00	4,519,353.52
JJ8L	84346LAA8	SOUTHERN NATURAL GAS	SR UNSECURED 144A 03/47 4.8	4.800 03/15/2047	
			3,220,000.00	3,061,553.70	2,685,940.52
			1,120,000.00	1,071,768.68	934,240.18
JJ8Z	84346LAA8		2,100,000.00	1,989,785.02	1,751,700.34
JJ81	845467AR0	EXPAND ENERGY CORP	COMPANY GUAR 02/29 5.375	5.375 02/01/2029	
			600,000.00	580,913.58	591,029.90
			600,000.00	580,913.58	591,029.90
JJ8L	84756NAE9	SPECTRA ENERGY PARTNERS	COMPANY GUAR 09/43 5.95	5.950 09/25/2043	
			243,000.00	242,392.91	239,741.10
			243,000.00	242,392.91	239,741.10
JJ81	853191AA2	STANDARD BUILDING SOLUTI	SR UNSECURED 144A 08/32 6.5	6.500 08/15/2032	
			225,000.00	226,250.00	225,360.34
			225,000.00	226,250.00	225,360.34
JJ8Z	85325C2A9	STANDARD CHARTERED PLC	SR UNSECURED 144A 10/30 VAR	1.000 10/15/2030	
			3,700,000.00	3,700,000.00	3,634,695.07
			3,700,000.00	3,700,000.00	3,634,695.07
JJ81	853496AC1	STANDARD INDUSTRIES INC	SR UNSECURED 144A 02/27 5	5.000 02/15/2027	
			1,150,000.00	1,156,145.00	1,125,428.30
			1,150,000.00	1,156,145.00	1,125,428.30
JJ81	853496AG2	STANDARD INDUSTRIES INC	SR UNSECURED 144A 07/30 4.375	4.375 07/15/2030	
			700,000.00	626,761.75	641,346.76
			700,000.00	626,761.75	641,346.76
JJ81	853496AH0	STANDARD INDUSTRIES INC	SR UNSECURED 144A 01/31 3.375	3.375 01/15/2031	
			200,000.00	200,000.00	171,481.97
			200,000.00	200,000.00	171,481.97
JJ8Z	85571BAY1	STARWOOD PROPERTY TRUST	SR UNSECURED 144A 01/27 4.375	4.375 01/15/2027	
			2,400,000.00	2,400,000.00	2,320,415.45
			2,400,000.00	2,400,000.00	2,320,415.45

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ81	857691AG4	STATION CASINOS LLC COMPANY GUAR 144A 02/28 4.5 575,000.00 575,000.00	4.500	02/15/2028 562,418.75 562,418.75	545,596.32 545,596.32
JJ81	857691AH2	STATION CASINOS LLC COMPANY GUAR 144A 12/31 4.625 150,000.00 150,000.00	4.625	12/01/2031 150,000.00 150,000.00	134,368.73 134,368.73
JJ81	857691AJ8	STATION CASINOS LLC COMPANY GUAR 144A 03/32 6.625 250,000.00 250,000.00	6.625	03/15/2032 250,000.00 250,000.00	248,435.26 248,435.26
JJ81	85858EAD5	STENA INTERNATIONAL SA SR SECURED 144A 01/31 7.25 500,000.00 500,000.00	7.250	01/15/2031 499,775.00 499,775.00	510,122.50 510,122.50
JJ8Z	862121AA8	STORE CAPITAL LLC SR UNSECURED 03/28 4.5 600,000.00 600,000.00	4.500	03/15/2028 597,090.00 597,090.00	581,836.40 581,836.40
JJ81	864486AK1	SUBURBAN PROPANE PARTNRS SR UNSECURED 03/27 5.875 1,100,000.00 1,100,000.00	5.875	03/01/2027 1,102,515.50 1,102,515.50	1,091,439.91 1,091,439.91
JJ81	864486AL9	SUBURBAN PROPANE PARTNRS SR UNSECURED 144A 06/31 5 50,000.00 50,000.00	5.000	06/01/2031 50,000.00 50,000.00	44,572.30 44,572.30
JJ8L	866677AH0	SUN COMMUNITIES OPER LP COMPANY GUAR 04/32 4.2 1,915,000.00 1,915,000.00	4.200	04/15/2032 1,819,062.51 1,819,062.51	1,747,590.81 1,747,590.81
JJ8Z	86765BAK5	ENERGY TRANSFER LP SR UNSECURED 02/42 6.1 200,000.00 200,000.00	6.100	02/15/2042 200,680.00 200,680.00	197,367.55 197,367.55
JJ8Z	86765BAP4	ENERGY TRANSFER LP SR UNSECURED 04/44 5.3 2,700,000.00 2,700,000.00	5.300	04/01/2044 2,629,908.00 2,629,908.00	2,417,210.34 2,417,210.34
JJ8L	86765BAV1	ENERGY TRANSFER LP SR UNSECURED 10/47 5.4 8,730,000.00 8,730,000.00	5.400	10/01/2047 8,488,284.90 8,488,284.90	7,848,789.96 7,848,789.96
JJ81	87157DAG4	SYNAPTICS INC COMPANY GUAR 144A 06/29 4 500,000.00 500,000.00	4.000	06/15/2029 453,168.78 453,168.78	455,802.65 455,802.65

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8Z	87164KAG9	SYNGENTA FINANCE NV COMPANY GUAR 144A 04/25 4.892 799,000.00	4.892	04/24/2025 853,753.26	798,126.41
		799,000.00		853,753.26	798,126.41
JJ8Z	87165BAG8	SYNCHRONY FINANCIAL SR UNSECURED 07/25 4.5 300,000.00	4.500	07/23/2025 286,734.00	298,803.06
		300,000.00		286,734.00	298,803.06
JJ8Y	87264AAZ8	T MOBILE USA INC COMPANY GUAR 04/50 4.5 2,225,000.00	4.500	04/15/2050 2,732,595.09	1,826,892.41
		2,225,000.00		2,732,595.09	1,826,892.41
JJ8Z	87264ABY0	T MOBILE USA INC COMPANY GUAR 11/60 3.6 6,094,000.00	3.600	11/15/2060 5,766,874.08	4,035,938.65
		6,094,000.00		5,766,874.08	4,035,938.65
JJ8Y	87264ACT0	T MOBILE USA INC COMPANY GUAR 10/52 3.4 8,900,000.00	3.400	10/15/2052 8,195,703.50	5,950,021.85
		7,700,000.00		7,002,639.50	5,147,771.71
		1,200,000.00		1,193,064.00	802,250.14
JJ8Y	87264ACX1	T MOBILE USA INC COMPANY GUAR 09/62 5.8 1,275,000.00	5.800	09/15/2062 1,266,355.50	1,232,670.43
		1,275,000.00		1,266,355.50	1,232,670.43
JJ8Z	87264ADB8	T MOBILE USA INC COMPANY GUAR 01/54 5.75 2,800,000.00	5.750	01/15/2054 2,788,660.00	2,741,649.71
		2,800,000.00		2,788,660.00	2,741,649.71
JJ8Z	87264ADG7	T MOBILE USA INC COMPANY GUAR 01/55 5.5 2,400,000.00	5.500	01/15/2055 2,397,504.00	2,261,026.49
		2,400,000.00		2,397,504.00	2,261,026.49
JJ81	87305RAK5	TTM TECHNOLOGIES INC COMPANY GUAR 144A 03/29 4 600,000.00	4.000	03/01/2029 558,691.00	556,769.89
		600,000.00		558,691.00	556,769.89
JJ81	87901JAH8	TEGNA INC COMPANY GUAR 09/29 5 325,000.00	5.000	09/15/2029 324,651.80	303,949.13
		325,000.00		324,651.80	303,949.13
JJ8Y	87927VAV0	TELECOM ITALIA CAPITAL COMPANY GUAR 06/38 7.721 1,225,000.00	7.721	06/04/2038 1,447,304.92	1,265,376.00
		1,225,000.00		1,447,304.92	1,265,376.00
JJ81	879369AF3	TELEFLEX INC COMPANY GUAR 11/27 4.625 450,000.00	4.625	11/15/2027 432,144.00	436,075.08
		450,000.00		432,144.00	436,075.08

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ81	879369AG1	TELEFLEX INC	COMPANY GUAR 144A 06/28 4.25	4.250 06/01/2028	
			50,000.00	50,000.00	47,455.75
			50,000.00	50,000.00	47,455.75
JJ81	88033GDB3	TENET HEALTHCARE CORP	SR SECURED 11/27 5.125	5.125 11/01/2027	
			375,000.00	376,437.50	367,238.74
			375,000.00	376,437.50	367,238.74
JJ81	88033GDK3	TENET HEALTHCARE CORP	COMPANY GUAR 10/28 6.125	6.125 10/01/2028	
			475,000.00	495,484.37	474,118.82
			475,000.00	495,484.37	474,118.82
JJ81	88033GDM9	TENET HEALTHCARE CORP	SR SECURED 06/29 4.25	4.250 06/01/2029	
			225,000.00	208,226.25	211,229.79
			225,000.00	208,226.25	211,229.79
JJ81	88033GDQ0	TENET HEALTHCARE CORP	SR SECURED 06/30 6.125	6.125 06/15/2030	
			250,000.00	250,152.25	248,029.51
			250,000.00	250,152.25	248,029.51
JJ81	88033GDS6	TENET HEALTHCARE CORP	SECURED 02/27 6.25	6.250 02/01/2027	
			700,000.00	702,343.50	699,444.83
			700,000.00	702,343.50	699,444.83
JJ81	88033GDU1	TENET HEALTHCARE CORP	SR SECURED 05/31 6.75	6.750 05/15/2031	
			350,000.00	352,062.50	353,708.60
			350,000.00	352,062.50	353,708.60
JJ81	88104LAE3	TERRAFORM POWER OPERATIN	COMPANY GUAR 144A 01/28 5	5.000 01/31/2028	
			850,000.00	827,637.50	818,903.37
			850,000.00	827,637.50	818,903.37
JJ81	88104LAG8	TERRAFORM POWER OPERATIN	COMPANY GUAR 144A 01/30 4.75	4.750 01/15/2030	
			250,000.00	250,000.00	231,090.83
			250,000.00	250,000.00	231,090.83
JJ81	88632QAE3	CLOUD SOFTWARE GRP INC	SR SECURED 144A 03/29 6.5	6.500 03/31/2029	
			850,000.00	755,284.25	834,311.48
			850,000.00	755,284.25	834,311.48
JJ8L	88732JAJ7	TIME WARNER CABLE LLC	SR SECURED 05/37 6.55	6.550 05/01/2037	
			1,875,000.00	2,001,874.15	1,812,231.71
			1,875,000.00	2,001,874.15	1,812,231.71
JJ8L	88732JAN8	TIME WARNER CABLE LLC	SR SECURED 07/38 7.3	7.300 07/01/2038	
			980,000.00	1,104,928.95	998,242.23
			980,000.00	1,104,928.95	998,242.23

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8L	88732JAU2	TIME WARNER CABLE LLC	SR SECURED 06/39 6.75	6.750 06/15/2039	
			780,000.00	833,618.65	764,995.17
			780,000.00	833,618.65	764,995.17
JJ8L	88732JAY4	TIME WARNER CABLE LLC	SR SECURED 11/40 5.875	5.875 11/15/2040	
			820,000.00	803,616.44	733,878.93
			820,000.00	803,616.44	733,878.93
JJ8L	88732JBD9	TIME WARNER CABLE LLC	SR SECURED 09/42 4.5	4.500 09/15/2042	
			1,225,000.00	1,033,331.34	917,249.99
			1,225,000.00	1,033,331.34	917,249.99
JJ81	89346DAH0	TRANSALTA CORP	SR UNSECURED 11/29 7.75	7.750 11/15/2029	
			675,000.00	701,666.25	703,851.28
			675,000.00	701,666.25	703,851.28
JJ8L	893574AB9	TRANSCONT GAS PIPE LINE	SR UNSECURED 08/41 5.4	5.400 08/15/2041	
			1,365,000.00	1,446,579.00	1,288,430.05
			1,365,000.00	1,446,579.00	1,288,430.05
JJ8Y	893574AR4	TRANSCONT GAS PIPE LINE	SR UNSECURED 05/50 3.95	3.950 05/15/2050	
			4,078,000.00	3,895,010.87	3,019,090.45
			4,078,000.00	3,895,010.87	3,019,090.45
JJ81	893647BL0	TRANSDIGM INC	COMPANY GUAR 11/27 5.5	5.500 11/15/2027	
			350,000.00	344,716.25	343,922.01
			350,000.00	344,716.25	343,922.01
JJ81	893647BQ9	TRANSDIGM INC	COMPANY GUAR 05/29 4.875	4.875 05/01/2029	
			350,000.00	324,852.12	330,504.65
			350,000.00	324,852.12	330,504.65
JJ81	893647BR7	TRANSDIGM INC	SR SECURED 144A 08/28 6.75	6.750 08/15/2028	
			175,000.00	175,000.00	176,526.66
			175,000.00	175,000.00	176,526.66
JJ81	893647BS5	TRANSDIGM INC	SR SECURED 144A 12/30 6.875	6.875 12/15/2030	
			1,225,000.00	1,225,000.00	1,243,221.53
			1,225,000.00	1,225,000.00	1,243,221.53
JJ81	893647BU0	TRANSDIGM INC	SR SECURED 144A 03/29 6.375	6.375 03/01/2029	
			1,250,000.00	1,258,672.50	1,252,777.16
			1,250,000.00	1,258,672.50	1,252,777.16
JJ81	893647BV8	TRANSDIGM INC	SR SECURED 144A 03/32 6.625	6.625 03/01/2032	
			175,000.00	175,000.00	176,579.50
			175,000.00	175,000.00	176,579.50

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ81	893647BW6	TRANSDIGM INC SR SECURED 144A 01/33 6 125,000.00 125,000.00	6.000 125,000.00 125,000.00	01/15/2033	122,506.96 122,506.96
JJ8Z	896239AC4	TRIMBLE INC SR UNSECURED 06/28 4.9 1,100,000.00 1,100,000.00	4.900 1,098,537.00 1,098,537.00	06/15/2028	1,098,904.96 1,098,904.96
JJ81	89686QAA4	TRIVIUM PACKAGING FIN SR SECURED 144A 08/26 5.5 200,000.00 200,000.00	5.500 195,790.00 195,790.00	08/15/2026	197,138.26 197,138.26
JJ81	89686QAB2	TRIVIUM PACKAGING FIN COMPANY GUAR 144A 08/27 8.5 1,475,000.00 1,475,000.00	8.500 1,468,281.74 1,468,281.74	08/15/2027	1,472,733.99 1,472,733.99
JJ81	902104AC2	COHERENT CORP COMPANY GUAR 144A 12/29 5 1,200,000.00 1,200,000.00	5.000 1,118,331.00 1,118,331.00	12/15/2029	1,145,150.92 1,145,150.92
JJ8Z	90265EAM2	UDR INC COMPANY GUAR 07/27 3.5 500,000.00 500,000.00	3.500 523,319.96 523,319.96	07/01/2027	484,334.74 484,334.74
JJ81	90279XAA0	UKG INC SR SECURED 144A 02/31 6.875 1,375,000.00 1,375,000.00	6.875 1,390,760.00 1,390,760.00	02/01/2031	1,394,982.16 1,394,982.16
JJ81	90290MAD3	US FOODS INC COMPANY GUAR 144A 02/29 4.75 650,000.00 650,000.00	4.750 624,628.25 624,628.25	02/15/2029	622,488.39 622,488.39
JJ81	90290MAE1	US FOODS INC COMPANY GUAR 144A 06/30 4.625 125,000.00 125,000.00	4.625 125,000.00 125,000.00	06/01/2030	117,580.78 117,580.78
JJ81	90290MAG6	US FOODS INC COMPANY GUAR 144A 09/28 6.875 175,000.00 175,000.00	6.875 175,000.00 175,000.00	09/15/2028	179,050.90 179,050.90
JJ81	90290MAJ0	US FOODS INC COMPANY GUAR 144A 04/33 5.75 125,000.00 125,000.00	5.750 125,000.00 125,000.00	04/15/2033	121,439.21 121,439.21
JJ81	90320BAA7	SUNRISE FINCO I BV SR SECURED 144A 07/31 4.875 1,075,000.00 1,075,000.00	4.875 995,030.75 995,030.75	07/15/2031	975,089.50 975,089.50

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ81	90346KAB5	USI INC/NY SR UNSECURED 144A 01/32 7.5 1,500,000.00 1,500,000.00	7.500	01/15/2032 1,506,173.75 1,506,173.75	1,551,294.99 1,551,294.99
JJ81	903522AA8	UWM HOLDINGS LLC COMPANY GUAR 144A 02/30 6.625 225,000.00 225,000.00	6.625	02/01/2030 225,000.00 225,000.00	223,609.95 223,609.95
JJ8Y	904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR 9,375,000.00 9,375,000.00	1.000	04/02/2034 9,520,750.00 9,520,750.00	9,792,522.75 9,792,522.75
JJ8Z	90932LAG2	UNITED AIRLINES INC SR SECURED 144A 04/26 4.375 1,700,000.00 1,700,000.00	4.375	04/15/2026 1,757,375.00 1,757,375.00	1,671,540.03 1,671,540.03
JJ81	911363AM1	UNITED RENTALS NORTH AM COMPANY GUAR 02/31 3.875 275,000.00 275,000.00	3.875	02/15/2031 275,000.00 275,000.00	245,668.81 245,668.81
JJ81	911365BN3	UNITED RENTALS NORTH AM COMPANY GUAR 07/30 4 625,000.00 625,000.00	4.000	07/15/2030 575,683.37 575,683.37	568,893.50 568,893.50
JJ81	911365BP8	UNITED RENTALS NORTH AM COMPANY GUAR 01/32 3.75 125,000.00 125,000.00	3.750	01/15/2032 125,000.00 125,000.00	109,478.09 109,478.09
JJ81	911365BR4	UNITED RENTALS NORTH AM COMPANY GUAR 144A 03/34 6.125 450,000.00 450,000.00	6.125	03/15/2034 450,000.00 450,000.00	446,480.44 446,480.44
JJ81	91153LAA5	UNITED WHOLESALE MTGE LL SR UNSECURED 144A 11/25 5.5 400,000.00 400,000.00	5.500	11/15/2025 397,606.70 397,606.70	398,034.12 398,034.12
JJ8L	913017BT5	RTX CORP SR UNSECURED 06/42 4.5 5,425,000.00 5,425,000.00	4.500	06/01/2042 5,413,615.56 5,413,615.56	4,700,379.82 4,700,379.82
JJ8L JJ8Z	913017CW7 913017CW7	RTX CORP SR UNSECURED 11/38 4.45 2,540,000.00 1,440,000.00 1,100,000.00	4.450	11/16/2038 2,448,142.56 1,346,525.56 1,101,617.00	2,260,868.04 1,281,751.96 979,116.08
JJ8Z	913017CX5	RTX CORP SR UNSECURED 11/48 4.625 1,500,000.00 1,500,000.00	4.625	11/16/2048 1,525,133.57 1,525,133.57	1,276,211.48 1,276,211.48

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ81	913229AA8	UNITED WHOLESALE MTGE LL SR UNSECURED 144A 04/29 5.5 725,000.00 725,000.00	5.500	04/15/2029 676,921.63 676,921.63	698,355.48 698,355.48
JJ81	913229AC4	UNITED WHOLESALE MTGE LL SR UNSECURED 144A 06/27 5.75 250,000.00 250,000.00	5.750	06/15/2027 240,837.50 240,837.50	246,938.51 246,938.51
JJ81	914906AV4	UNIVISION COMMUNICATIONS SR SECURED 144A 05/29 4.5 200,000.00 200,000.00	4.500	05/01/2029 200,000.00 200,000.00	179,015.46 179,015.46
JJ81	914906AX0	UNIVISION COMMUNICATIONS SR SECURED 144A 06/30 7.375 750,000.00 750,000.00	7.375	06/30/2030 737,355.77 737,355.77	717,419.00 717,419.00
JJ81	914906AY8	UNIVISION COMMUNICATIONS SR SECURED 144A 08/28 8 250,000.00 250,000.00	8.000	08/15/2028 251,375.00 251,375.00	254,552.62 254,552.62
JJ81	91740PAF5	USA COM PART/USA COM FIN COMPANY GUAR 09/27 6.875 1,175,000.00 1,175,000.00	6.875	09/01/2027 1,195,247.75 1,195,247.75	1,178,873.06 1,178,873.06
JJ81	91740PAG3	USA COM PART/USA COM FIN COMPANY GUAR 144A 03/29 7.125 175,000.00 175,000.00	7.125	03/15/2029 175,000.00 175,000.00	178,088.30 178,088.30
JJ81	92262TAA4	VELOCITY VEHICLE GROUP SR UNSECURED 144A 06/29 8 350,000.00 350,000.00	8.000	06/01/2029 357,855.00 357,855.00	363,964.90 363,964.90
JJ8L	92343VCV4	VERIZON COMMUNICATIONS SR UNSECURED 01/36 4.272 2,795,000.00 2,795,000.00	4.272	01/15/2036 2,666,918.82 2,666,918.82	2,514,472.14 2,514,472.14
JJ8L	92343VFW9	VERIZON COMMUNICATIONS SR UNSECURED 10/56 2.987 3,305,000.00 3,305,000.00	2.987	10/30/2056 2,424,768.11 2,424,768.11	1,964,188.11 1,964,188.11
JJ8L	92343VGB4	VERIZON COMMUNICATIONS SR UNSECURED 03/51 3.55 6,380,000.00 1,080,000.00	3.550	03/22/2051 6,066,580.25 977,583.13	4,515,826.21 764,434.53
JJ8Y	92343VGB4			5,088,997.12	3,751,391.68
JJ8L	92343VGK4	VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4 1,850,000.00 1,850,000.00	3.400	03/22/2041 1,653,483.00 1,653,483.00	1,400,673.52 1,400,673.52

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ81	925550AF2	VIAVI SOLUTIONS INC COMPANY GUAR 144A 10/29 3.75 575,000.00 575,000.00	3.750	10/01/2029 506,360.00 506,360.00	518,531.09 518,531.09
JJ81	92564RAG0	VICI PROPERTIES / NOTE COMPANY GUAR 144A 06/25 4.625 25,000.00 25,000.00	4.625	06/15/2025 24,761.50 24,761.50	24,901.42 24,901.42
JJ8Z	925650AD5	VICI PROPERTIES LP SR UNSECURED 05/32 5.125 3,000,000.00 3,000,000.00	5.125	05/15/2032 2,847,210.00 2,847,210.00	2,921,032.53 2,921,032.53
JJ8L	925650AE3	VICI PROPERTIES LP SR UNSECURED 05/52 5.625 820,000.00 820,000.00	5.625	05/15/2052 764,835.02 764,835.02	762,924.03 762,924.03
JJ81	92769VAJ8	VIRGIN MEDIA FINANCE PLC COMPANY GUAR 144A 07/30 5 925,000.00 925,000.00	5.000	07/15/2030 776,583.70 776,583.70	782,873.12 782,873.12
JJ81	92769XAP0	VIRGIN MEDIA SECURED FIN SR SECURED 144A 05/29 5.5 500,000.00 500,000.00	5.500	05/15/2029 492,260.00 492,260.00	468,972.63 468,972.63
JJ8Y	927804GS7	VIRGINIA ELEC + POWER CO SR UNSECURED 08/54 5.55 1,550,000.00 1,550,000.00	5.550	08/15/2054 1,562,648.00 1,562,648.00	1,500,571.00 1,500,571.00
JJ81	92840VAA0	VISTRA CORP COMPANY GUAR 144A 09/26 5.5 100,000.00 100,000.00	5.500	09/01/2026 98,375.00 98,375.00	99,684.54 99,684.54
JJ81	92840VAB8	VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 02/27 5.625 700,000.00 700,000.00	5.625	02/15/2027 734,532.50 734,532.50	697,195.77 697,195.77
JJ81	92840VAP7	VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 10/31 7.75 885,000.00 885,000.00	7.750	10/15/2031 915,825.92 915,825.92	928,423.09 928,423.09
JJ81	92840VAR3	VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 04/32 6.875 150,000.00 150,000.00	6.875	04/15/2032 150,000.00 150,000.00	153,587.48 153,587.48
JJ8Z	92840VAU6	VISTRA OPERATIONS CO LLC SR SECURED 144A 12/34 5.7 300,000.00 300,000.00	5.700	12/30/2034 299,709.00 299,709.00	296,876.67 296,876.67

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ8L	92857WCA6	VODAFONE GROUP PLC	SR UNSECURED 06/54 5.75	5.750 06/28/2054	
		5,600,000.00	5,567,538.97		5,406,346.34
		5,600,000.00	5,567,538.97		5,406,346.34
JJ8L	92857WCB4	VODAFONE GROUP PLC	SR UNSECURED 06/64 5.875	5.875 06/28/2064	
		2,960,000.00	2,952,087.52		2,870,117.05
		2,960,000.00	2,952,087.52		2,870,117.05
JJ81	92858RAA8	VMED 02 UK FINAN	SR SECURED 144A 01/31 4.25	4.250 01/31/2031	
		400,000.00	369,277.34		341,358.30
		400,000.00	369,277.34		341,358.30
JJ81	92858RAB6	VMED 02 UK FINAN	SR SECURED 144A 07/31 4.75	4.750 07/15/2031	
		400,000.00	401,500.00		343,871.22
		400,000.00	401,500.00		343,871.22
JJ8L	929160AV1	VULCAN MATERIALS CO	SR UNSECURED 06/47 4.5	4.500 06/15/2047	
		450,000.00	391,998.71		376,480.13
		450,000.00	391,998.71		376,480.13
JJ81	92933BAT1	WMG ACQUISITION CORP	SR SECURED 144A 12/29 3.75	3.750 12/01/2029	
		600,000.00	548,443.50		552,807.43
		600,000.00	548,443.50		552,807.43
JJ81	92943GAA9	WR GRACE HOLDING LLC	SR UNSECURED 144A 08/29 5.625	5.625 08/15/2029	
		575,000.00	532,295.00		528,817.73
		575,000.00	532,295.00		528,817.73
JJ81	92943GAD3	WR GRACE HOLDING LLC	SR SECURED 144A 06/27 4.875	4.875 06/15/2027	
		100,000.00	110,587.00		96,905.69
		100,000.00	110,587.00		96,905.69
JJ81	92943GAE1	WR GRACE HOLDING LLC	SR SECURED 144A 03/31 7.375	7.375 03/01/2031	
		75,000.00	75,000.00		76,736.70
		75,000.00	75,000.00		76,736.70
JJ81	941130AD8	WATCO COS LLC/FINANCE CO	SR UNSECURED 144A 08/32 7.125	7.125 08/01/2032	
		425,000.00	427,312.50		438,068.22
		425,000.00	427,312.50		438,068.22
JJ8Z	94876QAA4	WEIR GROUP PLC (THE)	SR UNSECURED 144A 05/26 2.2	2.200 05/13/2026	
		1,300,000.00	1,297,062.00		1,250,141.97
		1,300,000.00	1,297,062.00		1,250,141.97
JJ8Z	95000U3L5	WELLS FARGO + COMPANY	SR UNSECURED 04/28 VAR	1.000 04/22/2028	
		1,800,000.00	1,800,540.00		1,829,847.08
		1,800,000.00	1,800,540.00		1,829,847.08

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ81	95081QAP9	WESCO DISTRIBUTION INC COMPANY GUAR 144A 06/28 7.25 225,000.00	7.250	06/15/2028 223,299.00	228,783.18
		225,000.00		223,299.00	228,783.18
JJ81	95081QAQ7	WESCO DISTRIBUTION INC COMPANY GUAR 144A 03/29 6.375 550,000.00	6.375	03/15/2029 550,927.50	557,350.90
		550,000.00		550,927.50	557,350.90
JJ81	95081QAR5	WESCO DISTRIBUTION INC COMPANY GUAR 144A 03/32 6.625 500,000.00	6.625	03/15/2032 502,062.50	508,193.00
		500,000.00		502,062.50	508,193.00
JJ8Z	960386AM2	WESTINGHOUSE AIR BRAKE COMPANY GUAR 09/28 4.7 1,700,000.00	4.700	09/15/2028 1,817,040.00	1,683,513.52
		1,700,000.00		1,817,040.00	1,683,513.52
JJ8Z	962166BX1	WEYERHAEUSER CO SR UNSECURED 11/29 4 700,000.00	4.000	11/15/2029 696,234.00	667,974.30
		700,000.00		696,234.00	667,974.30
JJ81	96350RAA2	WHITE CAP BUYER LLC SR UNSECURED 144A 10/28 6.875 700,000.00	6.875	10/15/2028 702,946.00	692,324.99
		700,000.00		702,946.00	692,324.99
JJ81	96926JAC1	WILLIAM CARTER COMPANY GUAR 144A 03/27 5.625 575,000.00	5.625	03/15/2027 563,333.75	570,124.37
		575,000.00		563,333.75	570,124.37
JJ8L	96949LAC9	WILLIAMS COMPANIES INC SR UNSECURED 09/45 5.1 304,000.00	5.100	09/15/2045 301,902.43	273,057.81
		304,000.00		301,902.43	273,057.81
JJ8L	96950FAF1	WILLIAMS COMPANIES INC SR UNSECURED 04/40 6.3 1,190,000.00	6.300	04/15/2040 1,428,392.19	1,240,247.94
		1,190,000.00		1,428,392.19	1,240,247.94
JJ8Z	980236AP8	WOODSIDE FINANCE LTD COMPANY GUAR 144A 03/28 3.7 100,000.00	3.700	03/15/2028 91,784.00	95,267.75
		100,000.00		91,784.00	95,267.75
JJ81	98311AAB1	WYNDHAM HOTELS + RESORTS COMPANY GUAR 144A 08/28 4.375 850,000.00	4.375	08/15/2028 800,450.00	808,061.43
		850,000.00		800,450.00	808,061.43
JJ81	983133AC3	WYNN RESORTS FINANCE LLC COMPANY GUAR 144A 02/31 7.125 550,000.00	7.125	02/15/2031 568,806.25	572,775.47
		550,000.00		568,806.25	572,775.47

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ81	983133AD1	WYNN RESORTS FINANCE LLC COMPANY GUAR 144A 03/33 6.25 350,000.00 350,000.00	6.250	03/15/2033 350,000.00 350,000.00	343,870.10 343,870.10
JJ81	98372MAE5	XHR LP COMPANY GUAR 144A 05/30 6.625 150,000.00 150,000.00	6.625	05/15/2030 150,000.00 150,000.00	150,492.33 150,492.33
JJ81	988498AL5	YUM BRANDS INC SR UNSECURED 144A 01/30 4.75 500,000.00 500,000.00	4.750	01/15/2030 500,000.00 500,000.00	478,166.56 478,166.56
JJ81	988498AR2	YUM BRANDS INC SR UNSECURED 04/32 5.375 125,000.00 125,000.00	5.375	04/01/2032 125,000.00 125,000.00	121,058.05 121,058.05
JJ81	98877DAD7	ZF NA CAPITAL COMPANY GUAR 144A 04/28 6.875 450,000.00 450,000.00	6.875	04/14/2028 459,538.39 459,538.39	448,776.18 448,776.18
JJ81	98877DAE5	ZF NA CAPITAL COMPANY GUAR 144A 04/30 7.125 175,000.00 175,000.00	7.125	04/14/2030 174,287.75 174,287.75	171,745.40 171,745.40
JJ81	989207AD7	ZEBRA TECHNOLOGIES CORP COMPANY GUAR 144A 06/32 6.5 200,000.00 200,000.00	6.500	06/01/2032 200,000.00 200,000.00	202,881.26 202,881.26
JJ81	98953GAD7	ZIGGO BOND CO BV COMPANY GUAR 144A 02/30 5.125 725,000.00 725,000.00	5.125	02/28/2030 636,748.28 636,748.28	653,230.38 653,230.38
JJ81	98954UAB9	ZIGGO BOND CO BV SR UNSECURED 144A 01/27 6 500,000.00 500,000.00	6.000	01/15/2027 510,058.00 510,058.00	495,956.40 495,956.40
JJ81	98955DAA8	ZIGGO BV SR SECURED 144A 01/30 4.875 200,000.00 200,000.00	4.875	01/15/2030 200,000.00 200,000.00	183,758.26 183,758.26
JJ8Y JJ8Z	98978VAH6 98978VAH6	ZOETIS INC SR UNSECURED 02/43 4.7 11,914,000.00 11,314,000.00 600,000.00	4.700	02/01/2043 12,532,521.98 11,933,325.98 599,196.00	10,600,919.10 10,067,047.06 533,872.04
JJ8Z	98978VAP8	ZOETIS INC SR UNSECURED 08/48 4.45 300,000.00 300,000.00	4.450	08/20/2048 297,885.00 297,885.00	247,385.59 247,385.59

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ8Z	98978VAS2	ZOETIS INC	SR UNSECURED 05/30 2	2.000 05/15/2030	
			600,000.00	490,332.00	516,439.63
			600,000.00	490,332.00	516,439.63
JJ8Z	98978VAV5	ZOETIS INC	SR UNSECURED 11/32 5.6	5.600 11/16/2032	
			1,800,000.00	1,797,138.00	1,855,316.41
			1,800,000.00	1,797,138.00	1,855,316.41
JJ81	98980BAA1	ZIPRECRUITER INC	SR UNSECURED 144A 01/30 5	5.000 01/15/2030	
			400,000.00	361,978.75	360,347.25
			400,000.00	361,978.75	360,347.25
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		1,525,911,632.19	1,483,052,362.17		1,364,388,944.53

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
CORPORATE STOCKS - PREFERRED					
	SARTORIUS AG VORZUG	PREFERENCE			
		15,228.000		4,380,570.66	3,393,401.59
JJDJ	584332902	15,228.000		4,380,570.66	3,393,401.59
	DATABRICKS, INC.				
		63,198.000		4,644,050.26	4,644,050.24
JJ7B	935JXH907	63,198.000		4,644,050.26	4,644,050.24
	DATABRICKS SER G CVT PFD	PP TC6XLXUH0			
		7,794.000		460,801.81	572,859.00
JJ7D	942GGXII9	7,794.000		460,801.81	572,859.00
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		86,220.000		9,485,422.73	8,610,310.83

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
CORPORATE STOCKS - COMMON					
JJDH	ACI0CQYQ0	ASSA ABLOY AB B COMMON STOCK SEK1.0 37,405.000		800,398.78	1,106,315.27
		37,405.000		800,398.78	1,106,315.27
JJC5	ACI0JKHV4	FERRARI NV COMMON STOCK EUR.01 76,610.000		17,671,325.03	32,715,551.24
		40,321.000		12,803,191.77	17,218,688.70
		36,289.000		4,868,133.26	15,496,862.54
JJDH	ACI0V4RB9	ARCELORMITTAL COMMON STOCK 32,204.000		620,822.93	747,978.67
		32,204.000		620,822.93	747,978.67
JJDH	ACI0YM371	BEFESA SA COMMON STOCK 5,531.000		281,937.28	118,899.80
		5,531.000		281,937.28	118,899.80
JJDJ	ACI0Y2NL2	UMICORE COMMON STOCK 117,711.000		5,146,113.62	1,213,412.43
		117,711.000		5,146,113.62	1,213,412.43
JJDJ	ACI01VLQ5	BRUNELLO CUCINELLI SPA COMMON STOCK 1,368.000		147,517.50	149,305.85
		1,368.000		147,517.50	149,305.85
JJDH	ACI014TH7	EVOLUTION MINING LTD COMMON STOCK 46,039.000		124,094.09	137,109.32
		46,039.000		124,094.09	137,109.32
JJDH	ACI02GTQ9	ASML HOLDING NV COMMON STOCK EUR.09 21,903.000		4,954,997.45	15,393,294.41
		2,324.000		1,203,719.80	1,633,292.98
		19,579.000		3,751,277.65	13,760,001.43
JJDH	ACI04G724	COLOPLAST B COMMON STOCK DKK1.0 8,619.000		992,364.99	940,937.82
		8,619.000		992,364.99	940,937.82
JJDH	ACI06R7K8	CIE FINANCIERE RICHEMO A REG COMMON STOCK CHF1.0 9,846.000		916,754.20	1,498,221.68
		9,846.000		916,754.20	1,498,221.68
JJC5	ACI09N1W4	UBS GROUP AG REG COMMON STOCK USD.1 292,625.000		8,265,477.99	8,953,921.38
		292,625.000		8,265,477.99	8,953,921.38

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		SIEMENS ENERGY AG	COMMON STOCK		
		231,690.000	9,675,320.32		12,086,918.01
JJC5	ACI1RCRC2	231,690.000	9,675,320.32		12,086,918.01
		SOVCOMFLOT OAO	COMMON STOCK RUB1.0		
		3,666,010.000	4,835,827.10		0.00
JJDG	ACI1S0WY3	3,666,010.000	4,835,827.10		0.00
		DNB BANK ASA	COMMON STOCK NOK12.5		
		53,094.000	981,627.36		1,060,725.31
JJDH	ACI1YWP65	53,094.000	981,627.36		1,060,725.31
		WISE PLC A	COMMON STOCK GBP.01		
		452,499.000	3,409,337.39		6,041,125.48
JJDJ	ACI1YXY14	452,499.000	3,409,337.39		6,041,125.48
		MEITUAN CLASS B	COMMON STOCK USD.000001		
		1,169,590.000	22,508,504.21		22,840,878.61
JJC5	ACI14YZ22	680,700.000	16,778,118.87		13,293,364.40
JJDJ	ACI14YZ22	488,890.000	5,730,385.34		9,547,514.21
		SAMPO OYJ A SHS	COMMON STOCK		
		19,592.000	761,258.21		798,922.42
JJDH	ACI2K0750	19,592.000	761,258.21		798,922.42
		DIGICEL HLDGS BERMUDA LTD	COMMON STOCK		
		16,551.000	0.00		0.00
JJ81	ACI2N6J36	16,551.000	0.00		0.00
		GALDERMA GROUP AG	COMMON STOCK CHF.01		
		4,265.000	457,841.00		473,632.66
JJDJ	ACI2N9FJ9	4,265.000	457,841.00		473,632.66
		KONINKLIJKE AHOLD DELHAIZE N	COMMON STOCK EUR.01		
		24,139.000	672,671.11		787,122.01
JJDH	BD0Q39902	24,139.000	672,671.11		787,122.01
		BANK OF IRELAND GROUP PLC	COMMON STOCK EUR1.0		
		87,536.000	391,243.41		798,206.95
JJDH	BD1RP6901	87,536.000	391,243.41		798,206.95
		CONVATEC GROUP PLC	COMMON STOCK GBP.1		
		188,762.000	364,331.48		522,928.99
JJDH	BD3VFW904	188,762.000	364,331.48		522,928.99
		COMPASS GROUP PLC	COMMON STOCK GBP.1105		
		331,617.000	8,904,348.92		11,055,741.24
JJC5	BD6K45906	283,271.000	7,895,164.49		9,443,939.47

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJDH	BD6K45906	48,346.000	1,009,184.43		1,611,801.77
	AMBU A/S B	COMMON STOCK DKK.5 153,150.000	4,078,248.22		2,211,675.18
JJDJ	BD9G33908	153,150.000	4,078,248.22		2,211,675.18
	BIOMERIEUX	COMMON STOCK 147.000	15,676.76		15,754.62
JJDH	BF0LBX906	147.000	15,676.76		15,754.62
	SSP GROUP PLC	COMMON STOCK GBP.01085 259,880.000	1,074,052.55		588,130.96
JJDH	BGBN7C909	259,880.000	1,074,052.55		588,130.96
	RIGHTMOVE PLC	COMMON STOCK GBP.001 82,818.000	527,415.16		665,683.02
JJDH	BGDT3G909	82,818.000	527,415.16		665,683.02
	INTERCONTINENTAL HOTELS GROU	COMMON STOCK GBP.2085213 6,551.000	463,242.95		816,673.12
JJDH	BHJYC0905	6,551.000	463,242.95		816,673.12
	PETS AT HOME GROUP PLC	COMMON STOCK GBP.01 96,986.000	304,704.46		249,732.58
JJDH	BJ62K6903	96,986.000	304,704.46		249,732.58
	ATLAS COPCO AB A SHS	COMMON STOCK SEK.16 714,392.000	6,243,479.59		10,917,038.64
JJDJ	BLDBN4902	714,392.000	6,243,479.59		10,917,038.64
	DAIEI KANKYO CO LTD	COMMON STOCK 8,500.000	109,251.21		156,359.76
JJDH	BLGVJD900	8,500.000	109,251.21		156,359.76
	IRISH CONTINENTAL GROUP PLC	UNIT EUR.65 35,454.000	177,725.11		190,171.36
JJDH	BLP585906	35,454.000	177,725.11		190,171.36
	EXOR NV	COMMON STOCK EUR.01 62,278.000	5,276,981.73		5,710,489.62
JJDJ	BMJ182907	62,278.000	5,276,981.73		5,710,489.62
	TENCENT HOLDINGS LTD	COMMON STOCK HKD.00002 165,300.000	7,537,575.72		8,873,653.92
JJDJ	BMMV2K903	165,300.000	7,537,575.72		8,873,653.92
	DAVIDE CAMPARI MILANO NV	COMMON STOCK EUR.01 70,320.000	766,419.80		438,208.87
JJDH	BMQ5W1905	70,320.000	766,419.80		438,208.87

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		DASSAULT SYSTEMES SE	COMMON STOCK EUR.1		
		10,712.000	404,492.63		371,591.26
JJDH	BM8H5Y907	10,712.000	404,492.63		371,591.26
		TECHNIP ENERGIES NV	COMMON STOCK EUR.01		
		19,547.000	404,797.98		520,191.63
JJDH	BNC011903	19,547.000	404,797.98		520,191.63
		EUROFINS SCIENTIFIC	COMMON STOCK EUR.1		
		10,871.000	543,482.02		555,078.78
JJDH	BNDPYV905	10,871.000	543,482.02		555,078.78
		ARGENX SE	COMMON STOCK EUR.1		
		21,815.000	5,293,677.33		13,553,660.13
JJDJ	BNHKYX908	21,815.000	5,293,677.33		13,553,660.13
		VESTAS WIND SYSTEMS A/S	COMMON STOCK DKK.2		
		254,896.000	7,854,384.21		3,471,478.51
JJDH	BN4MYF907	47,951.000	874,249.21		653,054.05
JJDJ	BN4MYF907	206,945.000	6,980,135.00		2,818,424.46
		AUTOSTORE HOLDINGS LTD	COMMON STOCK USD.01		
		829,915.000	1,535,384.01		811,840.41
JJDJ	BN49G2905	829,915.000	1,535,384.01		811,840.41
		STABILUS SE	COMMON STOCK EUR.01		
		4,670.000	215,387.50		146,282.50
JJDH	BP2B2B902	4,670.000	215,387.50		146,282.50
		JOHNSON ELECTRIC HOLDINGS	COMMON STOCK HKD.05		
		72,587.000	150,613.83		101,854.20
JJDH	BP4JH1909	72,587.000	150,613.83		101,854.20
		NOVO NORDISK A/S B	COMMON STOCK DKK.1		
		325,622.000	25,979,093.32		28,223,346.53
JJC5	BP6KMJ909	221,383.000	17,254,789.52		19,188,412.10
JJDH	BP6KMJ909	37,253.000	1,225,465.65		3,228,910.60
JJDJ	BP6KMJ909	66,986.000	7,498,838.15		5,806,023.83
		NEWMONT CORP CDI	CDI		
		6,128.000	254,125.70		225,903.83
JJDH	BRDVMB900	6,128.000	254,125.70		225,903.83
		KINNEVIK AB B	COMMON STOCK SEK.1		
		183,877.000	4,321,889.65		1,227,150.26
JJDJ	BRDY8X902	183,877.000	4,321,889.65		1,227,150.26

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		FERGUSON ENTERPRISES INC	COMMON STOCK USD.0001		
		46,379.000	7,127,114.03		8,073,822.71
JJC5	BS3BQJ902	46,379.000	7,127,114.03		8,073,822.71
		IPH LTD	COMMON STOCK		
		25,621.000	120,190.50		79,792.13
JJDH	BS7K5S901	25,621.000	120,190.50		79,792.13
		ROTORK PLC	COMMON STOCK GBP.005		
		87,870.000	339,103.45		345,331.82
JJDH	BVFNZH900	87,870.000	339,103.45		345,331.82
		ELIS SA	COMMON STOCK EUR1.0		
		18,423.000	332,840.02		360,555.63
JJDH	BVSS79904	18,423.000	332,840.02		360,555.63
		AUTO TRADER GROUP PLC	COMMON STOCK GBP.01		
		53,715.000	378,873.65		533,472.20
JJDH	BVYVFW900	53,715.000	378,873.65		533,472.20
		HISCOX LTD	COMMON STOCK GBP.065		
		40,087.000	508,573.59		543,719.67
JJDH	BVZHXQ903	40,087.000	508,573.59		543,719.67
		CK HUTCHISON HOLDINGS LTD	COMMON STOCK HKD1.0		
		63,500.000	410,645.12		339,246.52
JJDH	BW9P81905	63,500.000	410,645.12		339,246.52
		SVENSKA HANDELSBANKEN A SHS	COMMON STOCK SEK1.55		
		57,403.000	562,019.83		593,291.18
JJDH	BXDZ9Q900	57,403.000	562,019.83		593,291.18
		UNICREDIT SPA	COMMON STOCK		
		47,808.000	569,185.02		1,907,187.30
JJDH	BYMXPS901	47,808.000	569,185.02		1,907,187.30
		JAPAN POST HOLDINGS CO LTD	COMMON STOCK		
		50,700.000	447,388.70		480,837.05
JJDH	BYT814908	50,700.000	447,388.70		480,837.05
		JAPAN POST BANK CO LTD	COMMON STOCK		
		38,200.000	362,675.46		363,259.74
JJDH	BYT816903	38,200.000	362,675.46		363,259.74
		FUTURE PLC	COMMON STOCK GBP.15		
		19,504.000	429,641.26		226,436.51
JJDH	BYZN90908	19,504.000	429,641.26		226,436.51

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	VAT GROUP AG	COMMON STOCK CHF.1			
		6,302.000	2,042,764.64		2,383,807.56
JJDJ	BYZWMR904	6,302.000	2,042,764.64		2,383,807.56
	DELIVERY HERO SE	COMMON STOCK			
		116,123.000	5,304,162.49		3,261,054.49
JJDJ	BZCNB4909	116,123.000	5,304,162.49		3,261,054.49
	DEMANT A/S	COMMON STOCK DKK.2			
		20,319.000	718,429.11		745,428.77
JJDH	BZ01RF908	20,319.000	718,429.11		745,428.77
	ADYEN NV	COMMON STOCK EUR.01			
		26,677.000	36,248,260.17		39,695,737.99
JJC5	BZ1HM4902	7,705.000	11,457,819.85		11,465,144.55
JJDJ	BZ1HM4902	10,679.000	14,147,743.77		15,890,496.91
JJ7B	BZ1HM4902	7,231.000	8,889,808.82		10,759,826.12
JJ7D	BZ1HM4902	1,062.000	1,752,887.73		1,580,270.41
	S.O.I.T.E.C.	COMMON STOCK EUR2.0			
		9,543.000	1,626,918.87		861,196.86
JJDJ	BZ6T5C902	9,543.000	1,626,918.87		861,196.86
	WISETECH GLOBAL LTD	COMMON STOCK			
		107,276.000	5,219,765.60		8,040,799.87
JJDJ	BZ8GX8906	107,276.000	5,219,765.60		8,040,799.87
	GANFENG LITHIUM GROUP CO L H	COMMON STOCK CNY1.0			
		286,400.000	1,858,701.36		741,075.83
JJDJ	BZ9NS1901	286,400.000	1,858,701.36		741,075.83
	SEVEN + I HOLDINGS CO LTD	COMMON STOCK			
		44,700.000	575,664.50		707,361.29
JJDH	B0FS5D909	44,700.000	575,664.50		707,361.29
	ZEALAND PHARMA A/S	COMMON STOCK DKK1.0			
		12,831.000	1,549,036.27		1,274,797.34
JJDJ	B0SDJB907	12,831.000	1,549,036.27		1,274,797.34
	ACERINOX SA	COMMON STOCK EUR.25			
		12,086.000	128,366.66		118,267.26
JJDH	B01ZVZ900	12,086.000	128,366.66		118,267.26
	TECHTRONIC INDUSTRIES CO LTD	COMMON STOCK			
		20,000.000	237,849.32		263,904.89
JJDH	B0190C903	20,000.000	237,849.32		263,904.89

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	ADMIRAL GROUP PLC	COMMON STOCK GBP.001			
		9,505.000		262,751.39	314,743.38
JJDH	B02J63904	9,505.000		262,751.39	314,743.38
	M3 INC	COMMON STOCK			
		35,600.000		326,074.54	316,449.48
JJDH	B02K2M903	35,600.000		326,074.54	316,449.48
	SEGA SAMMY HOLDINGS INC	COMMON STOCK			
		24,200.000		341,890.51	473,652.33
JJDH	B02RK0906	24,200.000		341,890.51	473,652.33
	HAKUHODO DY HOLDINGS INC	COMMON STOCK			
		33,000.000		367,268.01	251,657.55
JJDH	B05LZ0900	33,000.000		367,268.01	251,657.55
	SHIP HEALTHCARE HOLDINGS INC	COMMON STOCK			
		17,800.000		307,004.22	249,739.12
JJDH	B05MTR906	17,800.000		307,004.22	249,739.12
	SAFRAN SA	COMMON STOCK EUR.2			
		79,515.000	14,211,120.18		17,463,844.48
JJC5	B058TZ909	79,515.000	14,211,120.18		17,463,844.48
	IG GROUP HOLDINGS PLC	COMMON STOCK GBP.00005			
		11,631.000		79,873.04	144,282.81
JJDH	B06QFB906	11,631.000		79,873.04	144,282.81
	DOMINO S PIZZA ENTERPRISES L	COMMON STOCK			
		5,439.000		143,282.81	99,140.90
JJDH	B07SFG900	5,439.000		143,282.81	99,140.90
	BUNZL PLC	COMMON STOCK GBP.3214286			
		28,583.000		989,084.98	1,179,880.55
JJDH	B0744B906	28,583.000		989,084.98	1,179,880.55
	IDEMITSU KOSAN CO LTD	COMMON STOCK			
		66,700.000		444,070.14	439,474.74
JJDH	B1FF8P905	66,700.000		444,070.14	439,474.74
	WHITBREAD PLC	COMMON STOCK GBP.767974			
		6,400.000		243,133.68	236,132.49
JJDH	B1KJJ4906	6,400.000		243,133.68	236,132.49
	REXEL SA	COMMON STOCK EUR5.0			
		12,178.000		268,022.99	310,213.86
JJDH	B1VP0K904	12,178.000		268,022.99	310,213.86

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	SANDVIK AB	COMMON STOCK SEK1.2			
		25,187.000	412,240.16		452,029.06
JJDH	B1VQ25903	25,187.000	412,240.16		452,029.06
	GEBERIT AG REG	COMMON STOCK CHF.1			
		1,849.000	895,440.80		1,049,925.96
JJDH	B1WGG9901	1,849.000	895,440.80		1,049,925.96
	DSV A/S	COMMON STOCK DKK1.0			
		33,776.000	6,868,716.38		7,171,115.31
JJDJ	B1WT5G909	33,776.000	6,868,716.38		7,171,115.31
	ANDRITZ AG	COMMON STOCK			
		8,242.000	451,678.24		418,024.29
JJDH	B1WVF6905	8,242.000	451,678.24		418,024.29
	PRYSMIAN SPA	COMMON STOCK EUR.1			
		40,085.000	1,488,207.48		2,559,384.48
JJDJ	B1W4V6907	40,085.000	1,488,207.48		2,559,384.48
	INTERNATIONAL PERSONAL FINAN	COMMON STOCK GBP.1			
		22,269.000	50,149.42		36,256.60
JJDH	B1YKG0909	22,269.000	50,149.42		36,256.60
	3I GROUP PLC	COMMON STOCK GBP.738636			
		378,162.000	13,178,224.52		16,879,462.37
JJC5	B1YW44908	306,627.000	11,986,764.42		13,686,459.53
JJDH	B1YW44908	71,535.000	1,191,460.10		3,193,002.84
	GERRESHEIMER AG	COMMON STOCK			
		4,169.000	390,960.21		306,506.98
JJDH	B1Y47Y901	4,169.000	390,960.21		306,506.98
	INPEX CORP	COMMON STOCK			
		42,100.000	533,339.01		527,857.28
JJDH	B10RB1904	42,100.000	533,339.01		527,857.28
	LEGRAND SA	COMMON STOCK EUR4.0			
		4,926.000	324,031.29		479,686.12
JJDH	B11ZRK906	4,926.000	324,031.29		479,686.12
	AMPLIFON SPA	COMMON STOCK EUR.02			
		11,864.000	331,583.00		305,286.54
JJDH	B14NJ7908	11,864.000	331,583.00		305,286.54
	EXPERIAN PLC	COMMON STOCK USD.1			
		184,509.000	6,882,267.44		7,960,673.45
JJC5	B19NLV907	172,416.000	6,518,925.06		7,438,918.83

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJDH	B19NLV907	12,093.000	363,342.38		521,754.62
	RELX PLC	COMMON STOCK GBP.00144397 38,291.000	962,441.99		1,740,310.36
JJDH	B2B0DG904	38,291.000	962,441.99		1,740,310.36
	WH SMITH PLC	COMMON STOCK GBP.22 30,047.000	545,169.14		447,430.93
JJDH	B2PDGW903	30,047.000	545,169.14		447,430.93
	CAPITA PLC	COMMON STOCK GBP.020667 353,157.000	273,039.11		62,009.59
JJDH	B23K0M900	353,157.000	273,039.11		62,009.59
	RECKITT BENCKISER GROUP PLC	COMMON STOCK GBP.1 14,625.000	1,160,273.24		885,229.13
JJDH	B24CGK904	14,625.000	1,160,273.24		885,229.13
	FLUIDRA SA	COMMON STOCK EUR1.0 29,947.000	591,044.60		729,358.02
JJDH	B28V44907	29,947.000	591,044.60		729,358.02
	CAIXABANK SA	COMMON STOCK EUR1.0 244,858.000	854,458.42		1,327,590.27
JJDH	B283W9907	244,858.000	854,458.42		1,327,590.27
	ZOZO INC	COMMON STOCK 14,700.000	318,830.14		458,042.12
JJDH	B292RC907	14,700.000	318,830.14		458,042.12
	OCADO GROUP PLC	COMMON STOCK GBP.02 521,030.000	8,633,128.28		1,972,622.15
JJDJ	B3MBS7900	521,030.000	8,633,128.28		1,972,622.15
	PRUDENTIAL PLC	COMMON STOCK GBP.05 3,250.000	60,648.35		25,877.16
JJDH	B3Q15X906	3,250.000	60,648.35		25,877.16
	MEGMILK SNOW BRAND CO LTD	COMMON STOCK 8,000.000	168,266.04		140,595.57
JJDH	B3ZC07904	8,000.000	168,266.04		140,595.57
	SAMSONITE INTERNATIONAL SA	COMMON STOCK USD.01 128,100.000	336,111.76		356,202.09
JJDH	B4Q153900	128,100.000	336,111.76		356,202.09
	AIA GROUP LTD	COMMON STOCK 1,179,200.000	10,866,695.44		8,546,522.57
JJDH	B4TX8S909	136,000.000	1,354,425.28		985,691.21

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJDJ	B4TX8S909	1,043,200.000	9,512,270.16		7,560,831.36
	GLENCORE PLC	COMMON STOCK USD.01 281,640.000	1,178,929.61		1,246,533.37
JJDH	B4T3BW902	281,640.000	1,178,929.61		1,246,533.37
	BRENNTAG SE	COMMON STOCK 12,497.000	779,762.89		749,004.48
JJDH	B4YVF5909	12,497.000	779,762.89		749,004.48
	JOHN WOOD GROUP PLC	COMMON STOCK GBP.042857 118,377.000	342,779.12		97,255.50
JJDH	B5N0P8909	118,377.000	342,779.12		97,255.50
	ENTAIN PLC	COMMON STOCK EUR.01 103,022.000	967,696.72		886,658.03
JJDH	B5VQMV905	103,022.000	967,696.72		886,658.03
	JUPITER FUND MANAGEMENT	COMMON STOCK GBP.02 76,188.000	295,789.16		82,727.28
JJDH	B53P20908	76,188.000	295,789.16		82,727.28
	DAI ICHI LIFE HOLDINGS INC	COMMON STOCK 8,200.000	131,220.69		220,965.89
JJDH	B601QS905	8,200.000	131,220.69		220,965.89
	INCHCAPE PLC	COMMON STOCK GBP.1 29,823.000	240,209.33		287,410.74
JJDH	B61TVQ901	29,823.000	240,209.33		287,410.74
	EDENRED	COMMON STOCK EUR2.0 32,060.000	1,637,510.85		1,054,040.68
JJDH	B62G1B904	32,060.000	1,637,510.85		1,054,040.68
	ROLLS ROYCE HOLDINGS PLC	COMMON STOCK GBP.2 2,274,081.000	14,784,742.13		16,194,062.58
JJC5	B63H84900	1,960,590.000	13,936,892.08		13,961,647.43
JJDH	B63H84900	313,491.000	847,850.05		2,232,415.15
	EASYJET PLC	COMMON STOCK GBP.2728571 82,662.000	614,737.45		579,744.94
JJDH	B7KR2P906	82,662.000	614,737.45		579,744.94
	PLAYTECH PLC	COMMON STOCK 34,848.000	214,588.62		312,051.97
JJDH	B7S9G9909	34,848.000	214,588.62		312,051.97
	WPP PLC	COMMON STOCK GBP.1 24,397.000	227,768.56		252,810.42

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJDH	B8KF9B904	24,397.000	227,768.56		252,810.42
	ALS LTD	COMMON STOCK			
		32,583.000	190,085.13		304,220.46
JJDH	B86SZR908	32,583.000	190,085.13		304,220.46
	ALKERMES PLC	COMMON STOCK USD.01			
		24,430.000	1,018,424.84		702,606.80
JJ99	G01767105	24,430.000	1,018,424.84		702,606.80
	AON PLC CLASS A	COMMON STOCK			
		20,915.000	6,977,034.85		7,511,831.40
JJC5	G0403H108	20,915.000	6,977,034.85		7,511,831.40
	ARCH CAPITAL GROUP LTD	COMMON STOCK USD.01			
		135,139.000	9,817,948.22		12,480,086.65
JJC5	G0450A105	135,139.000	9,817,948.22		12,480,086.65
	CAPRI HOLDINGS LTD	COMMON STOCK			
		27,190.000	991,799.63		572,621.40
JJ99	G1890L107	27,190.000	991,799.63		572,621.40
	COCA COLA EUROPACIFIC PARTNE	COMMON STOCK EUR.01			
		5,688.000	283,778.85		436,895.28
JJDH	G25839104	5,688.000	283,778.85		436,895.28
	EATON CORP PLC	COMMON STOCK USD.01			
		90,502.000	17,571,483.06		30,034,898.74
JJ96	G29183103	90,502.000	17,571,483.06		30,034,898.74
	FLUTTER ENTERTAINMENT PLC DI	COMMON STOCK EUR.09			
		7,889.000	746,534.09		2,038,912.05
JJDH	G3643J108	7,889.000	746,534.09		2,038,912.05
	ICON PLC	COMMON STOCK EUR.06			
		63,843.000	15,528,729.74		13,388,515.53
JJC5	G4705A100	63,843.000	15,528,729.74		13,388,515.53
	JOHNSON CONTROLS INTERNATIONAL	COMMON STOCK USD.01			
		490,000.000	23,287,965.26		38,675,700.00
JJ7F	G51502105	490,000.000	23,287,965.26		38,675,700.00
	LINDE PLC	COMMON STOCK			
		28,006.000	9,544,729.40		11,725,272.02
JJC5	G54950103	20,682.000	7,755,129.54		8,658,932.94
JJ7D	G54950103	7,324.000	1,789,599.86		3,066,339.08
	LIVANOVA PLC	COMMON STOCK GBP1.0			
		36,210.000	1,943,907.55		1,676,885.10

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ99	G5509L101	36,210.000	1,943,907.55		1,676,885.10
	MANCHESTER UNITED PLC CL A	COMMON STOCK USD.0005 146,334.000	2,279,353.69		2,538,894.90
JJCN	G5784H106	146,334.000	2,279,353.69		2,538,894.90
	MEDTRONIC PLC	COMMON STOCK USD.1 240,425.000	20,710,142.96		19,205,149.00
JJ7F	G5960L103	55,000.000	4,747,585.34		4,393,400.00
JJ96	G5960L103	185,425.000	15,962,557.62		14,811,749.00
	NORWEGIAN CRUISE LINE HOLDIN	COMMON STOCK USD.001 30,200.000	1,619,022.00		777,046.00
JJ99	G66721104	30,200.000	1,619,022.00		777,046.00
	NU HOLDINGS LTD/CAYMAN ISL A	COMMON STOCK USD.000006667 1,409,100.000	12,321,004.65		14,598,276.00
JJC5	G6683N103	727,656.000	7,344,384.85		7,538,516.16
JJDJ	G6683N103	681,444.000	4,976,619.80		7,059,759.84
	PROKIDNEY CORP	COMMON STOCK USD.0001 219,937.000	1,539,130.15		371,693.53
JJ7B	G7S53R104	219,937.000	1,539,130.15		371,693.53
	ROIVANT SCIENCES LTD	COMMON STOCK USD.0000001 355,122.000	3,650,099.98		4,201,093.26
JJ7B	G76279101	355,122.000	3,650,099.98		4,201,093.26
	ROYALTY PHARMA PLC CL A	COMMON STOCK 486,156.000	19,127,525.85		12,401,839.56
JJ7B	G7709Q104	486,156.000	19,127,525.85		12,401,839.56
	SEAGATE TECHNOLOGY HOLDINGS	COMMON STOCK USD.00001 24,480.000	2,219,267.37		2,112,868.80
JJ99	G7997R103	24,480.000	2,219,267.37		2,112,868.80
	STERIS PLC	COMMON STOCK USD75.0 45,208.000	9,805,163.12		9,292,956.48
JJC5	G8473T100	45,208.000	9,805,163.12		9,292,956.48
	TE CONNECTIVITY PLC	COMMON STOCK USD.01 110,882.000	11,167,211.39		15,852,799.54
JJ7D	G87052109	23,382.000	3,050,365.36		3,342,924.54
JJ7F	G87052109	87,500.000	8,116,846.03		12,509,875.00
	TRANE TECHNOLOGIES PLC	COMMON STOCK USD1.0 48,925.000	10,864,562.28		18,070,448.75
JJ96	G8994E103	48,925.000	10,864,562.28		18,070,448.75

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	ALCON INC	COMMON STOCK CHF.04 4,040.000		229,479.79	342,955.60
JJ99	H01301128	4,040.000		229,479.79	342,955.60
	CHUBB LTD	COMMON STOCK 30,185.000		5,879,872.60	8,340,115.50
JJ7D	H1467J104	30,185.000		5,879,872.60	8,340,115.50
	UBS GROUP AG REG	COMMON STOCK USD.1 172,000.000		3,306,306.46	5,215,040.00
JJ7F	H42097107	172,000.000		3,306,306.46	5,215,040.00
	TRANSOCEAN LTD	COMMON STOCK CHF.1 786,100.000		6,924,854.93	2,947,875.00
JJ99	H8817H100	786,100.000		6,924,854.93	2,947,875.00
	ORION SA	COMMON STOCK 317,390.000		5,534,465.01	5,011,588.10
JJCN	L72967109	317,390.000		5,534,465.01	5,011,588.10
	SPOTIFY TECHNOLOGY SA	COMMON STOCK EUR.000625 92,159.000		20,091,722.08	41,230,093.42
JJC5	L8681T102	37,520.000		11,804,628.47	16,785,697.60
JJDJ	L8681T102	54,639.000		8,287,093.61	24,444,395.82
	CHECK POINT SOFTWARE TECH	COMMON STOCK USD.01 18,885.000		2,798,877.15	3,525,829.50
JJCN	M22465104	18,885.000		2,798,877.15	3,525,829.50
	CYBERARK SOFTWARE LTD/ISRAEL	COMMON STOCK ILS.01 7,219.000		1,290,237.29	2,405,009.85
JJCN	M2682V108	7,219.000		1,290,237.29	2,405,009.85
	GLOBAL E ONLINE LTD	COMMON STOCK 376,058.000		13,234,322.78	20,506,442.74
JJ7B	M5216V106	376,058.000		13,234,322.78	20,506,442.74
	MONDAY.COM LTD	COMMON STOCK 38,925.000		8,532,432.11	9,164,502.00
JJC5	M7S64H106	38,925.000		8,532,432.11	9,164,502.00
	RISKIFIED LTD A	COMMON STOCK 427,871.000		2,038,938.33	2,023,829.83
JJCN	M8216R109	427,871.000		2,038,938.33	2,023,829.83
	WIX.COM LTD	COMMON STOCK ILS.01 46,419.000		4,246,245.18	9,959,196.45
JJDJ	M98068105	46,419.000		4,246,245.18	9,959,196.45

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		ASML HOLDING NV NY REG SHS	NY REG SHRS EUR.09		
		36,903.000	23,381,110.63		25,576,731.24
JJC5	N07059210	15,471.000	11,203,943.49		10,722,640.68
JJ7D	N07059210	9,904.000	6,052,862.69		6,864,264.32
JJ96	N07059210	8,128.000	5,427,134.45		5,633,354.24
JJ99	N07059210	3,400.000	697,170.00		2,356,472.00
		ELASTIC NV	COMMON STOCK EUR.01		
		64,098.000	5,148,589.17		6,350,829.84
JJDJ	N14506104	64,098.000	5,148,589.17		6,350,829.84
		CNH INDUSTRIAL NV	COMMON STOCK EUR.01		
		80,152.000	731,763.70		908,122.16
JJDH	N20944109	80,152.000	731,763.70		908,122.16
		LYONDELLBASELL INDU CL A	COMMON STOCK EUR.04		
		121,000.000	9,493,321.07		8,986,670.00
JJ7F	N53745100	121,000.000	9,493,321.07		8,986,670.00
		NXP SEMICONDUCTORS NV	COMMON STOCK EUR.2		
		145,954.000	29,200,037.18		30,336,538.90
JJ96	N6596X109	145,954.000	29,200,037.18		30,336,538.90
		MAKEMYTRIP LTD	COMMON STOCK		
		28,174.000	891,440.89		3,163,376.72
JJDJ	V5633W109	28,174.000	891,440.89		3,163,376.72
		ROYAL CARIBBEAN CRUISES LTD	COMMON STOCK USD.01		
		13,700.000	1,313,407.63		3,160,453.00
JJ99	V7780T103	13,700.000	1,313,407.63		3,160,453.00
		FLEX LTD	COMMON STOCK		
		391,130.000	4,056,803.39		15,015,480.70
JJ99	Y2573F102	391,130.000	4,056,803.39		15,015,480.70
		AZZ INC	COMMON STOCK USD1.0		
		121,321.000	5,393,814.49		9,938,616.32
JJCN	002474104	121,321.000	5,393,814.49		9,938,616.32
		ABBOTT LABORATORIES	COMMON STOCK		
		11,860.000	792,722.40		1,341,484.60
JJ99	002824100	11,860.000	792,722.40		1,341,484.60
		ABBVIE INC	COMMON STOCK USD.01		
		142,285.000	17,328,854.78		25,284,044.50
JJ96	00287Y109	142,285.000	17,328,854.78		25,284,044.50

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJCN	00676P107	ADEIA INC COMMON STOCK 549,506.000	5,121,008.04		7,682,093.88
		549,506.000	5,121,008.04		7,682,093.88
JJ99	00724F101	ADOBE INC COMMON STOCK USD.0001 31,000.000	8,168,810.00		13,785,080.00
		31,000.000	8,168,810.00		13,785,080.00
JJ7F	0076CA104	AEGON LTD NY REG SHR NY REG SHRS 965,213.000	4,860,528.92		5,685,104.57
		965,213.000	4,860,528.92		5,685,104.57
JJ99	00766T100	AECOM COMMON STOCK USD.01 108,600.000	3,670,053.16		11,600,652.00
		108,600.000	3,670,053.16		11,600,652.00
JJ7D	007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01 3,262.000	236,544.00		394,016.98
		3,262.000	236,544.00		394,016.98
JJDH	008118002	BARRATT REDROW PLC COMMON STOCK GBP.1 45,510.000	306,481.42		250,842.56
		45,510.000	306,481.42		250,842.56
JJ7B	00827B106	AFFIRM HOLDINGS INC COMMON STOCK USD.00001 419,807.000	9,599,649.60		25,566,246.30
		419,807.000	9,599,649.60		25,566,246.30
JJ99	00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01 36,810.000	2,486,147.40		4,945,055.40
		36,810.000	2,486,147.40		4,945,055.40
JJ7B	00857U107	AGILON HEALTH INC COMMON STOCK USD.01 1,432,540.000	25,574,289.91		2,721,826.00
		1,432,540.000	25,574,289.91		2,721,826.00
JJ7F	009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0 50,500.000	12,976,661.26		14,647,020.00
		50,500.000	12,976,661.26		14,647,020.00
JJ99	012653101	ALBEMARLE CORP COMMON STOCK USD.01 23,900.000	2,367,950.24		2,057,312.00
		23,900.000	2,367,950.24		2,057,312.00
JJ99	01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025 181,190.000	29,871,805.37		15,363,100.10
		181,190.000	29,871,805.37		15,363,100.10

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJDH	01626P973	ALIMENTATION COUCHE TARD INC COMMON STOCK			
		13,941.000	398,088.05		772,755.19
		13,941.000	398,088.05		772,755.19
JJ7F	02043Q107	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01			
		25,000.000	3,285,378.68		5,882,750.00
		25,000.000	3,285,378.68		5,882,750.00
JJ7D JJ7F JJ99	02079K107	ALPHABET INC CL C COMMON STOCK USD.001			
		481,287.000	33,686,921.69		91,656,296.28
		292,177.000	21,433,915.32		55,642,187.88
		111,000.000	7,495,365.32		21,138,840.00
JJ99	02079K107	78,110.000	4,757,641.05		14,875,268.40
		ALPHABET INC CL A COMMON STOCK USD.001			
		508,574.000	47,183,500.66		96,273,058.20
		63,714.000	5,158,238.01		12,061,060.20
		97,800.000	10,126,767.33		18,513,540.00
JJ96	02079K305	222,620.000	24,234,235.72		42,141,966.00
		124,440.000	7,664,259.60		23,556,492.00
		RATHBONES GROUP PLC COMMON STOCK GBP.05			
JJDH	021483904	10,172.000	240,449.63		211,474.24
		10,172.000	240,449.63		211,474.24
		AMAZON.COM INC COMMON STOCK USD.01			
JJ7D JJ7F JJ96	023135106	809,746.000	99,554,777.26		177,650,174.94
		353,824.000	37,498,411.56		77,625,447.36
		124,500.000	14,785,894.13		27,314,055.00
		331,422.000	47,270,471.57		72,710,672.58
JJDH	023740905	DIAGEO PLC COMMON STOCK GBP.2893518			
		50,726.000	1,916,488.47		1,612,054.41
		50,726.000	1,916,488.47		1,612,054.41
JJ99	02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK USD.01			
		742,140.000	17,454,054.08		12,935,500.20
		742,140.000	17,454,054.08		12,935,500.20
JJ99	023939101	AMENTUM HOLDINGS INC COMMON STOCK			
		69,300.000	875,924.92		1,457,379.00
		69,300.000	875,924.92		1,457,379.00
JJDH	024249906	DCC PLC COMMON STOCK EUR.25			
		11,045.000	839,049.40		711,003.71
		11,045.000	839,049.40		711,003.71

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ7F	025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5 80,000.000	6,811,230.58		7,378,400.00
		80,000.000	6,811,230.58		7,378,400.00
JJ96	025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2 118,059.000	22,466,412.84		35,038,730.61
		118,059.000	22,466,412.84		35,038,730.61
JJC5	026349902	BAE SYSTEMS PLC COMMON STOCK GBP.025 794,982.000	9,326,389.16		11,434,872.41
		722,614.000	8,739,885.04		10,393,944.63
		72,368.000	586,504.12		1,040,927.78
JJ99	02665T306	AMERICAN HOMES 4 RENT A REIT USD.01 14,500.000	420,648.53		542,590.00
		14,500.000	420,648.53		542,590.00
JJ96	03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01 48,661.000	13,799,348.54		25,908,576.23
		48,661.000	13,799,348.54		25,908,576.23
JJ99	031162100	AMGEN INC COMMON STOCK USD.0001 59,870.000	11,987,431.76		15,604,516.80
		59,870.000	11,987,431.76		15,604,516.80
JJ96	032654105	ANALOG DEVICES INC COMMON STOCK USD.167 83,462.000	13,985,449.19		17,732,336.52
		60,272.000	11,600,954.13		12,805,389.12
		23,190.000	2,384,495.06		4,926,947.40
JJ7F	03524A108	ANHEUSER BUSCH INBEV SPN ADR ADR 312,000.000	17,874,230.73		15,621,840.00
		312,000.000	17,874,230.73		15,621,840.00
JJ7D	036752103	ELEVANCE HEALTH INC COMMON STOCK USD.01 5,683.000	2,972,846.40		2,096,458.70
		5,683.000	2,972,846.40		2,096,458.70
JJ7D	037833100	APPLE INC COMMON STOCK USD.00001 822,944.000	106,952,958.60		206,081,636.48
		336,704.000	36,331,485.57		84,317,415.68
		486,240.000	70,621,473.03		121,764,220.80
JJ99	038222105	APPLIED MATERIALS INC COMMON STOCK USD.01 28,700.000	1,234,674.00		4,667,481.00
		28,700.000	1,234,674.00		4,667,481.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		APPROVIN CORP CLASS A	COMMON STOCK USD.00003		
		19,625.000	7,372,254.76		6,355,163.75
JJ7B	03831W108	19,625.000	7,372,254.76		6,355,163.75
		ARBUTUS BIOPHARMA CORP	COMMON STOCK		
		1,243,385.000	3,949,776.24		4,065,868.95
JJ7B	03879J100	1,243,385.000	3,949,776.24		4,065,868.95
		STANDARD CHARTERED PLC	COMMON STOCK USD.5		
		129,771.000	1,029,889.92		1,606,724.02
JJDH	040828907	129,771.000	1,029,889.92		1,606,724.02
		ARLO TECHNOLOGIES INC	COMMON STOCK USD.001		
		126,070.000	1,046,007.82		1,410,723.30
JJ99	04206A101	126,070.000	1,046,007.82		1,410,723.30
		ARMSTRONG WORLD INDUSTRIES	COMMON STOCK USD.01		
		38,924.000	2,888,452.17		5,501,128.92
JJCN	04247X102	38,924.000	2,888,452.17		5,501,128.92
		ASTEC INDUSTRIES INC	COMMON STOCK USD.2		
		48,566.000	1,459,833.92		1,631,817.60
JJCN	046224101	48,566.000	1,459,833.92		1,631,817.60
		ASTRAZENECA PLC SPONS ADR	ADR		
		282,206.000	11,107,519.21		18,490,137.12
JJ7D	046353108	7,056.000	382,546.97		462,309.12
JJ99	046353108	275,150.000	10,724,972.24		18,027,828.00
		ATKINSREALIS GROUP INC	COMMON STOCK		
		19,450.000	531,159.27		1,031,328.74
JJDH	04764T955	19,450.000	531,159.27		1,031,328.74
		ATLANTA BRAVES HOLDINGS IN C	COMMON STOCK USD.01		
		103,882.000	3,973,162.70		3,974,525.32
JJCN	047726302	103,882.000	3,973,162.70		3,974,525.32
		ATLASSIAN CORP CL A	COMMON STOCK USD.00001		
		57,958.000	10,699,510.06		14,105,818.04
JJC5	049468101	44,239.000	7,518,246.51		10,766,887.82
JJDJ	049468101	9,701.000	2,289,752.35		2,361,029.38
JJ7D	049468101	4,018.000	891,511.20		977,900.84
		AURORA INNOVATION INC	COMMON STOCK USD.0001		
		2,889,270.000	12,794,256.24		18,202,401.00
JJ7B	051774107	2,889,270.000	12,794,256.24		18,202,401.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ7F	05352A100	AVANTOR INC COMMON STOCK USD.01 728,000.000	14,883,657.13		15,338,960.00
		728,000.000	14,883,657.13		15,338,960.00
JJCN	05605H100	BWX TECHNOLOGIES INC COMMON STOCK USD.01 60,023.000	3,124,515.80		6,685,961.97
		60,023.000	3,124,515.80		6,685,961.97
JJ99	056752108	BAIDU INC SPON ADR ADR USD.00005 115,250.000	13,199,759.45		9,716,727.50
		115,250.000	13,199,759.45		9,716,727.50
JJ7F	05722G100	BAKER HUGHES CO COMMON STOCK USD.0001 1,298,352.000	39,922,887.37		53,258,399.04
		360,000.000	9,623,135.00		14,767,200.00
JJ96	05722G100	938,352.000	30,299,752.37		38,491,199.04
JJ7F	060505104	BANK OF AMERICA CORP COMMON STOCK USD.01 337,200.000	10,041,062.13		14,819,940.00
		279,000.000	8,431,052.74		12,262,050.00
JJ99	060505104	58,200.000	1,610,009.39		2,557,890.00
JJ7F	064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01 344,500.000	16,186,199.65		26,467,935.00
		344,500.000	16,186,199.65		26,467,935.00
JJDH	064149958	BANK OF NOVA SCOTIA COMMON STOCK 12,824.000	675,185.52		688,280.18
		12,824.000	675,185.52		688,280.18
JJDH	067901959	BARRICK GOLD CORP COMMON STOCK 41,029.000	652,531.81		635,889.59
		41,029.000	652,531.81		635,889.59
JJ99	070830104	BATH + BODY WORKS INC COMMON STOCK USD.5 39,680.000	840,305.95		1,538,393.60
		39,680.000	840,305.95		1,538,393.60
JJDH	070995006	PRUDENTIAL PLC COMMON STOCK GBP.05 104,259.000	1,238,295.16		831,756.14
		104,259.000	1,238,295.16		831,756.14
JJ7F	071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0 373,000.000	13,414,723.60		10,876,680.00
		373,000.000	13,414,723.60		10,876,680.00
		CLOSE BROTHERS GROUP PLC COMMON STOCK GBP.25 20,284.000	254,387.63		60,003.49

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJDH	076680008	20,284.000	254,387.63		60,003.49
	BEIGENE LTD ADR	ADR USD.0001			
		27,100.000	4,407,221.11		5,005,641.00
JJ99	07725L102	27,100.000	4,407,221.11		5,005,641.00
	SERCO GROUP PLC	COMMON STOCK GBP.02			
		225,170.000	378,717.31		426,670.37
JJDH	079737003	225,170.000	378,717.31		426,670.37
	BP PLC	COMMON STOCK USD.25			
		391,004.000	1,847,614.29		1,924,494.96
JJDH	079805909	391,004.000	1,847,614.29		1,924,494.96
	DS SMITH PLC	COMMON STOCK GBP.1			
		75,265.000	318,972.15		510,899.39
JJDH	082201906	75,265.000	318,972.15		510,899.39
	LLOYDS BANKING GROUP PLC	COMMON STOCK GBP.1			
		941,335.000	529,780.55		645,816.68
JJDH	087061008	941,335.000	529,780.55		645,816.68
	BILL HOLDINGS INC	COMMON STOCK USD.00001			
		16,623.000	3,074,310.42		1,408,134.33
JJ7D	090043100	16,623.000	3,074,310.42		1,408,134.33
	BIOMARIN PHARMACEUTICAL INC	COMMON STOCK USD.001			
		248,600.000	21,061,495.25		16,340,478.00
JJ7F	09061G101	106,500.000	8,186,728.76		7,000,245.00
JJ99	09061G101	142,100.000	12,874,766.49		9,340,233.00
	BIOGEN INC	COMMON STOCK USD.0005			
		120,190.000	38,871,424.40		18,379,454.80
JJ99	09062X103	120,190.000	38,871,424.40		18,379,454.80
	BIONTECH SE ADR	ADR			
		58,830.000	5,362,768.27		6,703,678.50
JJ99	09075V102	58,830.000	5,362,768.27		6,703,678.50
	BLACKBERRY LTD	COMMON STOCK			
		154,400.000	1,647,448.00		583,632.00
JJ99	09228F103	154,400.000	1,647,448.00		583,632.00
	BOEING CO/THE	COMMON STOCK USD5.0			
		16,103.000	2,428,571.69		2,850,231.00
JJCN	097023105	16,103.000	2,428,571.69		2,850,231.00
	BOOKING HOLDINGS INC	COMMON STOCK USD.008			
		6,042.000	12,351,940.45		30,019,193.64

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ7D	09857L108	1,692.000	3,291,427.58		8,406,566.64
JJ7F	09857L108	4,350.000	9,060,512.87		21,612,627.00
	ASTRAZENECA PLC	COMMON STOCK USD.25			
		110,619.000	15,779,793.19		14,502,286.16
JJC5	098952906	110,619.000	15,779,793.19		14,502,286.16
	BOSTON SCIENTIFIC CORP	COMMON STOCK USD.01			
		112,500.000	4,191,189.70		10,048,500.00
JJ99	101137107	112,500.000	4,191,189.70		10,048,500.00
	BRIGHTHOUSE FINANCIAL INC	COMMON STOCK USD.01			
		55,209.000	2,302,906.11		2,652,240.36
JJ7F	10922N103	55,209.000	2,302,906.11		2,652,240.36
	BRIGHTVIEW HOLDINGS INC	COMMON STOCK USD.01			
		339,118.000	3,652,064.35		5,422,496.82
JJCN	10948C107	339,118.000	3,652,064.35		5,422,496.82
	BRISTOL MYERS SQUIBB CO	COMMON STOCK USD.1			
		261,410.000	14,915,234.83		14,785,349.60
JJ7F	110122108	123,000.000	7,031,305.14		6,956,880.00
JJ99	110122108	138,410.000	7,883,929.69		7,828,469.60
	BROADCOM INC	COMMON STOCK			
		255,753.000	57,706,180.06		59,293,775.52
JJ7D	11135F101	71,130.000	15,066,803.99		16,490,779.20
JJ96	11135F101	181,443.000	42,402,183.08		42,065,745.12
JJ99	11135F101	3,180.000	237,192.99		737,251.20
	BROOKFIELD CORP	COMMON STOCK			
		23,046.000	578,694.61		1,323,919.15
JJDH	11271J958	23,046.000	578,694.61		1,323,919.15
	BROOKFIELD ASSET MGMT A	COMMON STOCK			
		5,727.000	126,610.47		310,441.47
JJDH	113004956	5,727.000	126,610.47		310,441.47
	THE CIGNA GROUP	COMMON STOCK USD.01			
		63,500.000	12,979,201.38		17,534,890.00
JJ7F	125523100	63,500.000	12,979,201.38		17,534,890.00
	CME GROUP INC	COMMON STOCK USD.01			
		7,970.000	1,813,131.79		1,850,873.10
JJ99	12572Q105	7,970.000	1,813,131.79		1,850,873.10
	CSX CORP	COMMON STOCK USD1.0			
		760,269.000	26,353,986.73		24,533,880.63
JJ96	126408103	760,269.000	26,353,986.73		24,533,880.63

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJCN	126501105	CTS CORP COMMON STOCK 56,729.000	2,002,618.59		2,991,320.17
		56,729.000	2,002,618.59		2,991,320.17
JJ7F	126650100	CVS HEALTH CORP COMMON STOCK USD.01 516,930.000	34,033,112.59		23,204,987.70
		502,500.000	33,021,403.29		22,557,225.00
		14,430.000	1,011,709.30		647,762.70
JJ99	126650100				
JJ99	127097103	COTERRA ENERGY INC COMMON STOCK USD.1 10,000.000	181,520.38		255,400.00
		10,000.000	181,520.38		255,400.00
JJCN	13100M509	CALIX INC COMMON STOCK 68,645.000	2,378,804.24		2,393,651.15
		68,645.000	2,378,804.24		2,393,651.15
JJC5	136385952	CANADIAN NATURAL RESOURCES COMMON STOCK 266,859.000	8,271,597.54		8,234,739.55
		238,165.000	7,921,934.27		7,349,299.61
		28,694.000	349,663.27		885,439.94
JJC5	13646K108				
JJDH	13646K959	CANADIAN PACIFIC KANSAS CITY COMMON STOCK 9,319.000	377,513.71		674,399.61
		9,319.000	377,513.71		674,399.61
JJ7F	14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01 134,500.000	12,573,600.88		23,984,040.00
		134,500.000	12,573,600.88		23,984,040.00
JJ99	143130102	CARMAX INC COMMON STOCK USD.5 79,740.000	6,223,707.00		6,519,542.40
		79,740.000	6,223,707.00		6,519,542.40
JJ99	143658300	CARNIVAL CORP COMMON STOCK USD.01 113,300.000	6,626,132.35		2,823,436.00
		113,300.000	6,626,132.35		2,823,436.00
JJ7F	14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01 316,660.000	14,534,765.80		21,615,211.60
		135,000.000	3,855,060.37		9,215,100.00
		181,660.000	10,679,705.43		12,400,111.60

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		CARVANA CO	COMMON STOCK USD.001		
		165,862.000	13,255,148.03		33,729,696.32
JJ7B	146869102	92,257.000	6,133,932.84		18,761,383.52
JJ7D	146869102	73,605.000	7,121,215.19		14,968,312.80
		CATERPILLAR INC	COMMON STOCK USD1.0		
		13,700.000	1,902,245.00		4,969,812.00
JJ99	149123101	13,700.000	1,902,245.00		4,969,812.00
		CELANESE CORP	COMMON STOCK USD.0001		
		94,781.000	9,559,871.68		6,559,793.01
JJ7F	150870103	94,781.000	9,559,871.68		6,559,793.01
		CHARTER COMMUNICATIONS INC A	COMMON STOCK USD.001		
		81,000.000	29,423,299.85		27,764,370.00
JJ7F	16119P108	81,000.000	29,423,299.85		27,764,370.00
		EXPAND ENERGY CORP	COMMON STOCK USD.01		
		4,200.000	283,829.76		418,110.00
JJ99	165167735	4,200.000	283,829.76		418,110.00
		CHIPOTLE MEXICAN GRILL INC	COMMON STOCK USD.01		
		387,388.000	17,246,107.65		23,359,496.40
JJ7D	169656105	133,100.000	2,981,847.95		8,025,930.00
JJ96	169656105	254,288.000	14,264,259.70		15,333,566.40
		CISCO SYSTEMS INC	COMMON STOCK USD.001		
		231,200.000	10,653,908.10		13,687,040.00
JJ7F	17275R102	194,500.000	8,908,596.19		11,514,400.00
JJ99	17275R102	36,700.000	1,745,311.91		2,172,640.00
		CINTAS CORP	COMMON STOCK		
		9,564.000	799,392.93		1,747,342.80
JJ7D	172908105	9,564.000	799,392.93		1,747,342.80
		CITIGROUP INC	COMMON STOCK USD.01		
		54,100.000	3,583,450.16		3,808,099.00
JJ99	172967424	54,100.000	3,583,450.16		3,808,099.00
		CLOUDFLARE INC CLASS A	COMMON STOCK USD.001		
		304,894.000	24,436,881.92		32,830,985.92
JJ7B	18915M107	304,894.000	24,436,881.92		32,830,985.92
		COGNIZANT TECH SOLUTIONS A	COMMON STOCK USD.01		
		156,500.000	10,226,164.05		12,034,850.00
JJ7F	192446102	156,500.000	10,226,164.05		12,034,850.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		COHERENT CORP	COMMON STOCK		
		76,000.000	4,166,755.13		7,199,480.00
JJ7F	19247G107	76,000.000	4,166,755.13		7,199,480.00
		COINBASE GLOBAL INC CLASS A	COMMON STOCK USD.00001		
		20,657.000	6,915,621.76		5,129,133.10
JJ7B	19260Q107	20,657.000	6,915,621.76		5,129,133.10
		COLGATE PALMOLIVE CO	COMMON STOCK USD1.0		
		33,000.000	2,736,420.19		3,000,030.00
JJ7D	194162103	33,000.000	2,736,420.19		3,000,030.00
		COMCAST CORP CLASS A	COMMON STOCK USD.01		
		555,500.000	21,821,968.95		20,847,915.00
JJ7F	20030N101	555,500.000	21,821,968.95		20,847,915.00
		CONFLUENT INC CLASS A	COMMON STOCK USD.00001		
		24,173.000	1,136,057.24		675,877.08
JJ7D	20717M103	24,173.000	1,136,057.24		675,877.08
		CONOCOPHILLIPS	COMMON STOCK USD.01		
		148,700.000	11,613,437.28		14,746,579.00
JJ7F	20825C104	88,000.000	4,873,460.19		8,726,960.00
JJ99	20825C104	60,700.000	6,739,977.09		6,019,619.00
		CONSTELLATION ENERGY	COMMON STOCK		
		27,558.000	2,718,684.43		6,165,000.18
JJ7D	21037T109	27,558.000	2,718,684.43		6,165,000.18
		CONSTELLATION SOFTWARE INC	COMMON STOCK		
		449.000	377,405.88		1,387,682.23
JJDH	21037X951	449.000	377,405.88		1,387,682.23
		CONSTELLATION SOFTWARE INC	CONSTELLATION SOFTWARE IN 28		
		1,340.000	0.00		0.09
JJDH	21037X985	1,340.000	0.00		0.09
		COPART INC	COMMON STOCK		
		7,901.000	254,501.98		453,438.39
JJCN	217204106	7,901.000	254,501.98		453,438.39
		CORE + MAIN INC CLASS A	COMMON STOCK USD.01		
		52,515.000	2,679,356.47		2,673,538.65
JJ7B	21874C102	52,515.000	2,679,356.47		2,673,538.65
		CORNING INC	COMMON STOCK USD.5		
		54,400.000	1,822,944.00		2,585,088.00
JJ99	219350105	54,400.000	1,822,944.00		2,585,088.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		CORPAY INC	COMMON STOCK USD.001		
		5,082.000	1,408,949.94		1,719,850.44
JJ96	219948106	5,082.000	1,408,949.94		1,719,850.44
		CORTEVA INC	COMMON STOCK USD.01		
		3,140.000	126,421.63		178,854.40
JJ99	22052L104	3,140.000	126,421.63		178,854.40
		COUPANG INC	COMMON STOCK USD.0001		
		924,983.000	18,551,532.70		20,331,126.34
JJC5	22266T109	491,145.000	9,308,516.58		10,795,367.10
JJDJ	22266T109	433,838.000	9,243,016.12		9,535,759.24
		CROWDSTRIKE HOLDINGS INC A	COMMON STOCK		
		6,385.000	1,330,183.62		2,184,691.60
JJ7D	22788C105	6,385.000	1,330,183.62		2,184,691.60
		CURTISS WRIGHT CORP	COMMON STOCK USD1.0		
		6,750.000	600,146.02		2,395,372.50
JJ99	231561101	6,750.000	600,146.02		2,395,372.50
		DANAHER CORP	COMMON STOCK USD.01		
		25,444.000	4,215,828.09		5,840,670.20
JJ7D	235851102	25,444.000	4,215,828.09		5,840,670.20
		DATADOG INC CLASS A	COMMON STOCK USD.00001		
		10,756.000	928,365.07		1,536,924.84
JJ7D	23804L103	10,756.000	928,365.07		1,536,924.84
		DEERE + CO	COMMON STOCK USD1.0		
		50,504.000	18,691,052.01		21,398,544.80
JJ96	244199105	50,504.000	18,691,052.01		21,398,544.80
		DELL TECHNOLOGIES C	COMMON STOCK		
		4,440.000	103,325.20		511,665.60
JJ99	24703L202	4,440.000	103,325.20		511,665.60
		DELTA AIR LINES INC	COMMON STOCK USD.0001		
		229,100.000	11,031,570.02		13,860,550.00
JJ99	247361702	229,100.000	11,031,570.02		13,860,550.00
		DESCARTES SYSTEMS GRP/THE	COMMON STOCK		
		13,400.000	469,000.00		1,522,240.00
JJ99	249906108	13,400.000	469,000.00		1,522,240.00
		WALT DISNEY CO/THE	COMMON STOCK USD.01		
		39,500.000	3,650,675.06		4,398,325.00
JJ99	254687106	39,500.000	3,650,675.06		4,398,325.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		DOCUSIGN INC	COMMON STOCK USD.0001		
		7,220.000	372,552.40		649,366.80
JJ99	256163106	7,220.000	372,552.40		649,366.80
		DOLLAR GENERAL CORP	COMMON STOCK USD.875		
		7,043.000	915,975.60		534,000.26
JJ7D	256677105	7,043.000	915,975.60		534,000.26
		DOLLAR TREE INC	COMMON STOCK USD.01		
		22,290.000	2,234,000.05		1,670,412.60
JJ99	256746108	22,290.000	2,234,000.05		1,670,412.60
		DOMINION ENERGY INC	COMMON STOCK		
		174,500.000	9,128,187.57		9,398,570.00
JJ7F	25746U109	174,500.000	9,128,187.57		9,398,570.00
		DOORDASH INC A	COMMON STOCK USD.00001		
		178,486.000	23,783,018.17		29,941,026.50
JJ7B	25809K105	158,677.000	21,000,091.48		26,618,066.75
JJ7D	25809K105	19,809.000	2,782,926.69		3,322,959.75
		DOW INC	COMMON STOCK USD.01		
		4,750.000	291,341.42		190,617.50
JJ99	260557103	4,750.000	291,341.42		190,617.50
		DUPONT DE NEMOURS INC	COMMON STOCK USD.01		
		15,094.000	1,266,354.03		1,150,917.50
JJ99	26614N102	15,094.000	1,266,354.03		1,150,917.50
		DYCOM INDUSTRIES INC	COMMON STOCK USD.3333333		
		14,864.000	2,669,590.23		2,587,227.84
JJCN	267475101	14,864.000	2,669,590.23		2,587,227.84
		ELF BEAUTY INC	COMMON STOCK USD.01		
		2,000.000	205,444.09		251,100.00
JJ99	26856L103	2,000.000	205,444.09		251,100.00
		ECHOSTAR CORP A	COMMON STOCK USD.001		
		105,263.000	9,704,297.13		2,410,522.70
JJ7F	278768106	105,263.000	9,704,297.13		2,410,522.70
		EDWARDS LIFESCIENCES CORP	COMMON STOCK USD1.0		
		116,393.000	8,613,689.24		8,616,573.79
JJ96	28176E108	116,393.000	8,613,689.24		8,616,573.79
		ELANCO ANIMAL HEALTH INC	COMMON STOCK		
		1,190,026.000	21,386,897.08		14,411,214.86
JJ7F	28414H103	600,000.000	12,761,380.31		7,266,000.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ99	28414H103	590,026.000	8,625,516.77		7,145,214.86
	ELECTRONIC ARTS INC	COMMON STOCK USD.01 5,300.000	601,073.00		775,390.00
JJ99	285512109	5,300.000	601,073.00		775,390.00
	ENPRO INC	COMMON STOCK USD.01 38,418.000	4,179,720.99		6,625,184.10
JJCN	29355X107	38,418.000	4,179,720.99		6,625,184.10
	ENTEGRIS INC	COMMON STOCK USD.01 29,415.000	2,325,285.74		2,913,849.90
JJCN	29362U104	19,315.000	1,982,895.74		1,913,343.90
JJ99	29362U104	10,100.000	342,390.00		1,000,506.00
	ERICSSON (LM) TEL SP ADR	ADR 633,000.000	5,323,530.00		5,101,980.00
JJ99	294821608	633,000.000	5,323,530.00		5,101,980.00
	EXCHANGE INCOME CORP	COMMON STOCK 12,923.000	456,246.20		528,798.88
JJDH	301283958	12,923.000	456,246.20		528,798.88
	EXXON MOBIL CORP	COMMON STOCK 313,321.000	34,175,313.44		33,703,939.97
JJ96	30231G102	313,321.000	34,175,313.44		33,703,939.97
	PAGEGROUP PLC	COMMON STOCK GBP.01 108,074.000	594,711.45		465,069.01
JJDH	302323902	108,074.000	594,711.45		465,069.01
	META PLATFORMS INC CLASS A	COMMON STOCK USD.000006 214,269.000	52,036,907.55		125,456,642.19
JJ7D	30303M102	94,958.000	20,767,375.49		55,598,858.58
JJ7F	30303M102	27,500.000	6,964,650.53		16,101,525.00
JJ96	30303M102	91,811.000	24,304,881.53		53,756,258.61
	FAIRFAX FINANCIAL HLDGS LTD	COMMON STOCK 1,463.000	642,635.89		2,034,487.55
JJDH	303901953	1,463.000	642,635.89		2,034,487.55
	FARO TECHNOLOGIES INC	COMMON STOCK USD.001 178,259.000	3,421,745.79		4,520,648.24
JJCN	311642102	178,259.000	3,421,745.79		4,520,648.24
	BARCLAYS PLC	COMMON STOCK GBP.25 519,181.000	950,753.08		1,743,570.93
JJDH	313486904	519,181.000	950,753.08		1,743,570.93

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	FEDEX CORP	COMMON STOCK USD.1 159,900.000	34,252,707.98		44,984,667.00
JJ7F	31428X106	107,000.000	22,705,662.55		30,102,310.00
JJ99	31428X106	52,900.000	11,547,045.43		14,882,357.00
	FIBROGEN INC	COMMON STOCK USD.01 166,800.000	6,401,773.41		88,320.60
JJ99	31572Q808	166,800.000	6,401,773.41		88,320.60
	FIDELITY NATIONAL INFO SERV	COMMON STOCK USD.01 253,500.000	17,719,909.11		20,475,195.00
JJ7F	31620M106	253,500.000	17,719,909.11		20,475,195.00
	INTERTEK GROUP PLC	COMMON STOCK GBP.01 16,036.000	969,585.76		949,547.17
JJDH	316383900	16,036.000	969,585.76		949,547.17
	FINNING INTERNATIONAL INC	COMMON STOCK 12,119.000	110,731.92		320,965.59
JJDH	318071958	12,119.000	110,731.92		320,965.59
	FISERV INC	COMMON STOCK USD.01 250,516.000	27,430,053.87		51,460,996.72
JJ7D	337738108	10,516.000	1,212,283.41		2,160,196.72
JJ7F	337738108	240,000.000	26,217,770.46		49,300,800.00
	ITV PLC	COMMON STOCK GBP.1 281,897.000	365,112.11		259,843.16
JJDH	339864902	281,897.000	365,112.11		259,843.16
	FORTINET INC	COMMON STOCK USD.001 2,679.000	111,280.87		253,111.92
JJ7D	34959E109	2,679.000	111,280.87		253,111.92
	FORTIVE CORP	COMMON STOCK USD.01 65,700.000	4,959,882.39		4,927,500.00
JJ7F	34959J108	65,700.000	4,959,882.39		4,927,500.00
	FOX CORP CLASS A	COMMON STOCK USD.01 145,000.000	5,077,289.80		7,044,100.00
JJ7F	35137L105	145,000.000	5,077,289.80		7,044,100.00
	FOX CORP CLASS B	COMMON STOCK USD.01 127,066.000	4,223,288.92		5,811,998.84
JJ7F	35137L204	127,066.000	4,223,288.92		5,811,998.84
	FRANCO NEVADA CORP	COMMON STOCK 5,089.000	493,061.19		597,715.12

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJDH	351858956	5,089.000		493,061.19	597,715.12
	FULL TRUCK ALLIANCE	SPN ADR ADR USD.00001			
		122,127.000		2,455,471.27	1,321,414.14
JJDJ	35969L108	122,127.000		2,455,471.27	1,321,414.14
	GE HEALTHCARE TECHNOLOGY	COMMON STOCK USD.01			
		116,000.000		7,233,544.20	9,068,880.00
JJ7F	36266G107	116,000.000		7,233,544.20	9,068,880.00
	ARTHUR J GALLAGHER + CO	COMMON STOCK USD1.0			
		86,003.000		24,786,692.55	24,411,951.55
JJ96	363576109	86,003.000		24,786,692.55	24,411,951.55
	GAMING AND LEISURE PROPERTIE	REIT			
		110,500.000		5,312,852.96	5,321,680.00
JJ7F	36467J108	110,500.000		5,312,852.96	5,321,680.00
	GAP INC/THE	COMMON STOCK USD.05			
		225,000.000		4,375,926.19	5,316,750.00
JJ7F	364760108	225,000.000		4,375,926.19	5,316,750.00
	GE VERNOVA INC	COMMON STOCK USD.01			
		7,743.000		586,090.55	2,546,904.99
JJ7D	36828A101	7,743.000		586,090.55	2,546,904.99
	GENERAL DYNAMICS CORP	COMMON STOCK USD1.0			
		1,300.000		213,836.59	342,537.00
JJ99	369550108	1,300.000		213,836.59	342,537.00
	GENERAL ELECTRIC	COMMON STOCK USD.01			
		147,108.000		8,281,236.28	24,536,143.32
JJ7D	369604301	33,608.000		2,702,293.87	5,605,478.32
JJ7F	369604301	113,500.000		5,578,942.41	18,930,665.00
	GENTHERM INC	COMMON STOCK			
		57,981.000		2,340,833.87	2,314,891.43
JJCN	37253A103	57,981.000		2,340,833.87	2,314,891.43
	GILEAD SCIENCES INC	COMMON STOCK USD.001			
		260,000.000		17,962,937.27	24,016,200.00
JJ7F	375558103	260,000.000		17,962,937.27	24,016,200.00
	GILDAN ACTIVEWEAR INC	COMMON STOCK			
		13,132.000		377,827.58	617,702.54
JJDH	375916954	13,132.000		377,827.58	617,702.54
	GSK PLC SPON ADR	ADR			
		723,410.000		27,937,031.65	24,465,726.20

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ7F	37733W204	543,000.000	21,057,848.07		18,364,260.00
JJ99	37733W204	180,410.000	6,879,183.58		6,101,466.20
	GOLDMAN SACHS GROUP INC	COMMON STOCK USD.01			
		36,778.000	10,043,620.81		21,059,818.36
JJ7D	38141G104	6,778.000	2,114,634.33		3,881,218.36
JJ7F	38141G104	30,000.000	7,928,986.48		17,178,600.00
	GRAIL INC	COMMON STOCK			
		12,150.000	218,284.41		216,877.50
JJ99	384747101	12,150.000	218,284.41		216,877.50
	GREAT LAKES DREDGE + DOCK CO	COMMON STOCK USD.0001			
		646,786.000	7,828,286.01		7,302,213.94
JJCN	390607109	646,786.000	7,828,286.01		7,302,213.94
	ADIDAS AG	COMMON STOCK			
		3,901.000	805,193.84		956,550.21
JJDH	403197908	3,901.000	805,193.84		956,550.21
	HDFC BANK LTD ADR	ADR			
		53,465.000	3,435,485.65		3,414,274.90
JJDJ	40415F101	53,465.000	3,435,485.65		3,414,274.90
	HP INC	COMMON STOCK USD.01			
		522,320.000	12,903,182.50		17,043,301.60
JJ7F	40434L105	275,000.000	6,448,386.36		8,973,250.00
JJ99	40434L105	247,320.000	6,454,796.14		8,070,051.60
	HALEON PLC ADR	ADR			
		1,412,000.000	10,348,512.02		13,470,480.00
JJ7F	405552100	1,412,000.000	10,348,512.02		13,470,480.00
	L OREAL	COMMON STOCK EUR.2			
		20,289.000	5,691,979.70		7,182,015.69
JJDJ	405780909	20,289.000	5,691,979.70		7,182,015.69
	HARVARD BIOSCIENCE INC	COMMON STOCK USD.01			
		429,907.000	2,722,613.39		907,103.77
JJCN	416906105	429,907.000	2,722,613.39		907,103.77
	CARLSBERG AS B	COMMON STOCK DKK20.0			
		9,583.000	1,211,965.92		918,166.80
JJDH	416921005	9,583.000	1,211,965.92		918,166.80
	HESS CORP	COMMON STOCK USD1.0			
		31,380.000	1,999,601.54		4,173,853.80
JJ99	42809H107	31,380.000	1,999,601.54		4,173,853.80

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		HEWLETT PACKARD ENTERPRISE	COMMON STOCK USD.01		
		304,970.000	5,032,962.71		6,511,109.50
JJ99	42824C109	304,970.000	5,032,962.71		6,511,109.50
		HONDA MOTOR CO LTD SPONS ADR	ADR		
		174,500.000	5,257,993.95		4,981,975.00
JJ7F	438128308	174,500.000	5,257,993.95		4,981,975.00
		HOWMET AEROSPACE INC	COMMON STOCK		
		141,122.000	9,411,199.88		15,434,513.14
JJ96	443201108	141,122.000	9,411,199.88		15,434,513.14
		HUMANA INC	COMMON STOCK USD.1666666		
		82,485.000	26,351,486.06		20,927,269.35
JJ7D	444859102	8,285.000	3,726,653.63		2,101,987.35
JJ7F	444859102	74,200.000	22,624,832.43		18,825,282.00
		GN STORE NORD A/S	COMMON STOCK DKK4.0		
		8,344.000	372,808.82		154,966.95
JJDH	450109905	8,344.000	372,808.82		154,966.95
		ICICI BANK LTD SPON ADR	ADR		
		351,809.000	8,095,125.09		10,505,016.74
JJC5	45104G104	351,809.000	8,095,125.09		10,505,016.74
		HANNOVER RUECK SE	COMMON STOCK		
		3,042.000	604,370.93		760,407.86
JJDH	451180905	3,042.000	604,370.93		760,407.86
		IDEX CORP	COMMON STOCK USD.01		
		7,170.000	1,098,515.70		1,500,609.30
JJ99	45167R104	7,170.000	1,098,515.70		1,500,609.30
		ILLUMINA INC	COMMON STOCK USD.01		
		42,020.000	5,332,791.97		5,615,132.60
JJ99	452327109	42,020.000	5,332,791.97		5,615,132.60
		WARTSILA OYJ ABP	COMMON STOCK		
		21,816.000	289,255.52		386,522.93
JJDH	452518905	21,816.000	289,255.52		386,522.93
		IMMUNOCORE HOLDINGS PLC ADR	ADR GBP.0001		
		10,580.000	543,641.25		312,110.00
JJ99	45258D105	10,580.000	543,641.25		312,110.00
		INCYTE CORP	COMMON STOCK USD.001		
		105,000.000	7,944,840.93		7,252,350.00
JJ7F	45337C102	105,000.000	7,944,840.93		7,252,350.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		INDIE SEMICONDUCTOR INC A	COMMON STOCK USD.0001		
		1,356,050.000	6,903,133.95		5,492,002.50
JJ99	45569U101	1,356,050.000	6,903,133.95		5,492,002.50
		GEA GROUP AG	COMMON STOCK		
		10,239.000	356,823.69		507,010.83
JJDH	455710905	10,239.000	356,823.69		507,010.83
		INGEVITY CORP	COMMON STOCK USD.01		
		46,166.000	1,783,517.98		1,881,264.50
JJCN	45688C107	46,166.000	1,783,517.98		1,881,264.50
		INTEL CORP	COMMON STOCK USD.001		
		1,032,580.000	45,965,858.77		20,703,229.00
JJ99	458140100	1,032,580.000	45,965,858.77		20,703,229.00
		INTELLIA THERAPEUTICS INC	COMMON STOCK USD.0001		
		66,800.000	2,142,507.82		778,888.00
JJ7B	45826J105	66,800.000	2,142,507.82		778,888.00
		INTL FLAVORS + FRAGRANCES	COMMON STOCK USD.125		
		169,500.000	13,136,950.52		14,331,225.00
JJ7F	459506101	169,500.000	13,136,950.52		14,331,225.00
		GENMAB A/S	COMMON STOCK DKK1.0		
		19,340.000	3,431,327.47		4,008,130.14
JJDJ	459573903	19,340.000	3,431,327.47		4,008,130.14
		INTUITIVE SURGICAL INC	COMMON STOCK USD.001		
		27,333.000	5,479,008.82		14,266,732.68
JJ7D	46120E602	27,333.000	5,479,008.82		14,266,732.68
		INTUIT INC	COMMON STOCK USD.01		
		39,601.000	17,202,179.05		24,889,228.50
JJ7D	461202103	8,854.000	2,332,923.63		5,564,739.00
JJ96	461202103	24,147.000	13,420,753.42		15,176,389.50
JJ99	461202103	6,600.000	1,448,502.00		4,148,100.00
		IONQ INC	COMMON STOCK USD.0001		
		144,812.000	1,539,482.19		6,048,797.24
JJ7B	46222L108	144,812.000	1,539,482.19		6,048,797.24
		IQVIA HOLDINGS INC	COMMON STOCK USD.01		
		1,080.000	109,516.67		212,230.80
JJ99	46266C105	1,080.000	109,516.67		212,230.80
		JPMORGAN CHASE + CO	COMMON STOCK USD1.0		
		36,400.000	4,170,712.00		8,725,444.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ99	46625H100	36,400.000	4,170,712.00		8,725,444.00
	JABIL INC	COMMON STOCK USD.001 45,600.000	1,477,193.16		6,561,840.00
JJ99	466313103	45,600.000	1,477,193.16		6,561,840.00
	JACOBS SOLUTIONS INC	COMMON STOCK 43,800.000	2,640,938.47		5,852,556.00
JJ99	46982L108	43,800.000	2,640,938.47		5,852,556.00
	JUMIA TECHNOLOGIES AG ADR	ADR 95,097.000	3,607,568.24		363,270.54
JJDJ	48138M105	95,097.000	3,607,568.24		363,270.54
	KLA CORP	COMMON STOCK USD.001 11,970.000	1,391,033.70		7,542,536.40
JJ99	482480100	11,970.000	1,391,033.70		7,542,536.40
	SCHNEIDER ELECTRIC SE	COMMON STOCK EUR4.0 47,734.000	8,118,415.01		11,907,339.94
JJC5	483410007	40,343.000	7,162,793.37		10,063,640.49
JJDH	483410007	7,391.000	955,621.64		1,843,699.45
	SAP SE	COMMON STOCK 70,345.000	17,575,225.87		17,212,623.88
JJC5	484628904	70,345.000	17,575,225.87		17,212,623.88
	KEYSIGHT TECHNOLOGIES IN	COMMON STOCK USD.01 13,510.000	876,663.90		2,170,111.30
JJ99	49338L103	13,510.000	876,663.90		2,170,111.30
	KIRBY CORP	COMMON STOCK USD.1 1,500.000	158,865.30		158,700.00
JJ99	497266106	1,500.000	158,865.30		158,700.00
	LPL FINANCIAL HOLDINGS INC	COMMON STOCK 3,100.000	734,585.07		1,012,181.00
JJ7F	50212V100	3,100.000	734,585.07		1,012,181.00
	LAM RESEARCH CORP	COMMON STOCK USD.001 4,690.000	293,780.38		338,758.70
JJ7D	512807306	4,690.000	293,780.38		338,758.70
	FRESENIUS MEDICAL CARE AG	COMMON STOCK 12,035.000	813,642.06		550,332.65
JJDH	512907908	12,035.000	813,642.06		550,332.65
	LANDBRIDGE CO LLC A	COMMON STOCK USD.01 8,621.000	549,170.62		556,916.60

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ7B	514952100	8,621.000	549,170.62		556,916.60
	ASM INTERNATIONAL NV	COMMON STOCK EUR.04 15,533.000	6,475,547.29		8,987,975.15
JJC5	516529906	15,533.000	6,475,547.29		8,987,975.15
	RANDSTAD NV	COMMON STOCK EUR.1 10,004.000	526,421.21		421,720.69
JJDH	522865906	10,004.000	526,421.21		421,720.69
	HERMES INTERNATIONAL	COMMON STOCK 2,572.000	5,988,661.75		6,184,196.82
JJDJ	525397907	2,572.000	5,988,661.75		6,184,196.82
	ELI LILLY + CO	COMMON STOCK 123,491.000	26,481,956.11		95,335,052.00
JJ7D	532457108	33,645.000	9,513,886.11		25,973,940.00
JJ96	532457108	13,580.000	8,854,089.75		10,483,760.00
JJ99	532457108	76,266.000	8,113,980.25		58,877,352.00
	LITTELFUSE INC	COMMON STOCK USD.01 21,380.000	5,134,990.32		5,038,197.00
JJCN	537008104	21,380.000	5,134,990.32		5,038,197.00
	LIVE NATION ENTERTAINMENT IN	COMMON STOCK USD.01 3,810.000	216,831.31		493,395.00
JJ99	538034109	3,810.000	216,831.31		493,395.00
	LOBLAW COMPANIES LTD	COMMON STOCK 8,284.000	405,359.00		1,089,614.99
JJDH	539481952	8,284.000	405,359.00		1,089,614.99
	AIXTRON SE	COMMON STOCK 110,451.000	981,043.25		1,740,742.08
JJDJ	546834904	110,451.000	981,043.25		1,740,742.08
	LOWE S COS INC	COMMON STOCK USD.5 145,204.000	30,603,477.18		35,836,347.20
JJ96	548661107	145,204.000	30,603,477.18		35,836,347.20
	LULULEMON ATHLETICA INC	COMMON STOCK USD.005 4,259.000	1,086,124.42		1,628,684.19
JJ7D	550021109	4,259.000	1,086,124.42		1,628,684.19
	LUMINE GROUP INC	COMMON STOCK 1,686.000	17,553.60		48,228.37
JJDH	55027C957	1,686.000	17,553.60		48,228.37

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		LYFT INC A	COMMON STOCK USD.00001		
		111,250.000	2,759,580.35		1,435,125.00
JJ99	55087P104	111,250.000	2,759,580.35		1,435,125.00
		MKS INSTRUMENTS INC	COMMON STOCK		
		32,843.000	2,883,814.89		3,428,480.77
JJCN	55306N104	32,843.000	2,883,814.89		3,428,480.77
		MRC GLOBAL INC	COMMON STOCK USD.01		
		252,900.000	2,012,251.49		3,232,062.00
JJCN	55345K103	252,900.000	2,012,251.49		3,232,062.00
		MSCI INC	COMMON STOCK USD.01		
		360.000	153,503.91		216,003.60
JJ7D	55354G100	360.000	153,503.91		216,003.60
		MAGNA INTERNATIONAL INC	COMMON STOCK		
		6,071.000	302,869.26		253,612.63
JJDH	559222955	6,071.000	302,869.26		253,612.63
		ALTEN SA	COMMON STOCK EUR1.05		
		4,936.000	453,874.34		404,042.59
JJDH	560891905	4,936.000	453,874.34		404,042.59
		VISCOFAN SA	COMMON STOCK EUR.7		
		3,988.000	247,060.48		251,904.03
JJDH	563828904	3,988.000	247,060.48		251,904.03
		WIENERBERGER AG	COMMON STOCK		
		27,662.000	714,912.28		767,086.38
JJDH	569937907	27,662.000	714,912.28		767,086.38
		MARKETAXESS HOLDINGS INC	COMMON STOCK USD.003		
		5,000.000	949,100.00		1,130,200.00
JJ99	57060D108	5,000.000	949,100.00		1,130,200.00
		MARSH + MCLENNAN COS	COMMON STOCK USD1.0		
		35,769.000	4,100,953.79		7,597,693.29
JJ7D	571748102	16,719.000	2,488,752.29		3,551,282.79
JJ99	571748102	19,050.000	1,612,201.50		4,046,410.50
		MARRIOTT INTERNATIONAL CL A	COMMON STOCK USD.01		
		52,923.000	12,092,506.30		14,762,341.62
JJ96	571903202	52,923.000	12,092,506.30		14,762,341.62
		MARTIN MARIETTA MATERIALS	COMMON STOCK USD.01		
		4,641.000	2,230,958.08		2,397,076.50
JJCN	573284106	4,641.000	2,230,958.08		2,397,076.50

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	MARVELL TECHNOLOGY INC	COMMON STOCK USD.002			
		114,908.000	8,181,252.48		12,691,588.60
JJ96	573874104	103,808.000	7,559,996.62		11,465,593.60
JJ99	573874104	11,100.000	621,255.86		1,225,995.00
	BAYERISCHE MOTOREN WERKE AG	COMMON STOCK EUR1.0			
		9,307.000	774,758.84		761,161.77
JJDH	575602909	9,307.000	774,758.84		761,161.77
	MASTERCARD INC A	COMMON STOCK USD.0001			
		113,147.000	35,833,720.78		59,579,815.79
JJ7D	57636Q104	39,805.000	9,702,513.38		20,960,118.85
JJ96	57636Q104	73,342.000	26,131,207.40		38,619,696.94
	MATRIX SERVICE CO	COMMON STOCK USD.01			
		263,767.000	1,804,449.08		3,157,290.99
JJCN	576853105	263,767.000	1,804,449.08		3,157,290.99
	MATTEL INC	COMMON STOCK USD1.0			
		201,370.000	3,099,343.04		3,570,290.10
JJ99	577081102	201,370.000	3,099,343.04		3,570,290.10
	MAXLINEAR INC	COMMON STOCK			
		20,000.000	385,600.00		395,600.00
JJ99	57776J100	20,000.000	385,600.00		395,600.00
	MCDONALD S CORP	COMMON STOCK USD.01			
		94,645.000	24,605,794.30		27,436,639.05
JJ96	580135101	94,645.000	24,605,794.30		27,436,639.05
	MERCADOLIBRE INC	COMMON STOCK USD.001			
		28,911.000	33,904,164.24		49,161,420.84
JJC5	58733R102	5,241.000	7,213,848.39		8,912,006.04
JJDJ	58733R102	11,829.000	6,418,767.14		20,114,504.76
JJ7B	58733R102	11,841.000	20,271,548.71		20,134,910.04
	METLIFE INC	COMMON STOCK USD.01			
		432,000.000	20,495,266.54		35,372,160.00
JJ7F	59156R108	432,000.000	20,495,266.54		35,372,160.00
	MICROSOFT CORP	COMMON STOCK USD.00000625			
		660,522.000	128,983,760.19		278,410,023.00
JJ7D	594918104	237,376.000	40,371,689.87		100,053,984.00
JJ7F	594918104	64,700.000	10,890,210.27		27,271,050.00
JJ96	594918104	306,626.000	71,877,890.91		129,242,859.00
JJ99	594918104	51,820.000	5,843,969.14		21,842,130.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ7B	594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001 29,806.000			8,632,413.72
		29,806.000	3,224,993.05		8,632,413.72
JJ96	595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1 297,041.000			24,998,970.56
		151,141.000	25,935,733.60		12,720,026.56
JJ99	595112103	145,900.000	17,939,076.80		12,278,944.00
JJDH	600245005	ASMPT LTD COMMON STOCK HKD.1 11,500.000			110,885.11
		11,500.000	147,985.69		110,885.11
JJDH	603658907	FUJI MEDIA HOLDINGS INC COMMON STOCK 18,300.000			201,619.05
		18,300.000	218,099.50		201,619.05
JJDH	605440007	ASAHI GROUP HOLDINGS LTD COMMON STOCK 71,900.000			758,070.12
		71,900.000	839,693.23		758,070.12
JJDJ	60741F104	MOBILEYE GLOBAL INC A COMMON STOCK USD.01 73,788.000			1,469,856.96
		50,828.000	1,852,910.78		1,012,493.76
JJ99	60741F104	22,960.000	1,370,750.78		457,363.20
JJ7F	60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01 116,500.000			6,677,780.00
		116,500.000	6,179,074.90		6,677,780.00
JJ7D	609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK 325,666.000			19,452,030.18
		24,200.000	23,414,955.96		1,445,466.00
JJ96	609207105	301,466.000	1,697,123.28		18,006,564.18
JJ7D	60937P106	MONGODB INC COMMON STOCK USD.001 3,276.000			762,685.56
		3,276.000	2,316,573.70		762,685.56
JJ7D	609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001 5,813.000			3,439,552.10
		5,813.000	2,316,573.70		3,439,552.10
JJDH	612563908	NTT DATA GROUP CORP COMMON STOCK 19,500.000			375,954.44
		19,500.000	325,768.81		375,954.44

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		BRIDGESTONE CORP	COMMON STOCK		
		21,800.000	846,959.98		740,722.83
JJDH	613210004	21,800.000	846,959.98		740,722.83
		ORACLE CORP JAPAN	COMMON STOCK		
		3,600.000	224,354.67		347,149.40
JJDH	614168904	3,600.000	224,354.67		347,149.40
		BHP GROUP LTD	COMMON STOCK		
		46,837.000	1,451,828.16		1,146,915.89
JJDH	614469005	46,837.000	1,451,828.16		1,146,915.89
		USS CO LTD	COMMON STOCK		
		63,900.000	550,192.19		559,877.20
JJDH	617149901	63,900.000	550,192.19		559,877.20
		MORGAN STANLEY	COMMON STOCK USD.01		
		190,490.000	16,035,945.66		23,948,402.80
JJ7D	617446448	32,361.000	3,192,494.36		4,068,424.92
JJ96	617446448	128,029.000	11,219,900.17		16,095,805.88
JJ99	617446448	30,100.000	1,623,551.13		3,784,172.00
		DBS GROUP HOLDINGS LTD	COMMON STOCK		
		37,377.000	778,683.29		1,197,861.34
JJDH	617520903	37,377.000	778,683.29		1,197,861.34
		CSL LTD	COMMON STOCK		
		4,510.000	852,892.42		786,274.80
JJDH	618549901	4,510.000	852,892.42		786,274.80
		DAIWA HOUSE INDUSTRY CO LTD	COMMON STOCK		
		26,900.000	697,649.11		831,510.56
JJDH	625136007	26,900.000	697,649.11		831,510.56
		ARISTOCRAT LEISURE LTD	COMMON STOCK		
		14,155.000	381,748.41		599,111.89
JJDH	625398904	14,155.000	381,748.41		599,111.89
		DOWA HOLDINGS CO LTD	COMMON STOCK		
		7,800.000	286,162.87		221,155.51
JJDH	627830003	7,800.000	286,162.87		221,155.51
		ABC MART INC	COMMON STOCK		
		23,000.000	388,511.44		466,995.42
JJDH	629210907	23,000.000	388,511.44		466,995.42
		SBI HOLDINGS INC	COMMON STOCK		
		90,400.000	1,940,286.48		2,290,486.13

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJDJ	630946903	90,400.000	1,940,286.48		2,290,486.13
	MITSUBISHI UFJ FINANCIAL GRO	COMMON STOCK			
		60,000.000	592,308.78		704,759.48
JJDH	633517909	60,000.000	592,308.78		704,759.48
	NETAPP INC	COMMON STOCK USD.001			
		31,500.000	2,734,515.00		3,656,520.00
JJ99	64110D104	31,500.000	2,734,515.00		3,656,520.00
	NETFLIX INC	COMMON STOCK USD.001			
		22,185.000	7,938,363.95		19,773,934.20
JJ7D	64110L106	20,785.000	7,690,033.07		18,526,086.20
JJ99	64110L106	1,400.000	248,330.88		1,247,848.00
	NEUROCRINE BIOSCIENCES INC	COMMON STOCK USD.001			
		24,110.000	2,922,890.25		3,291,015.00
JJ7F	64125C109	20,400.000	2,558,691.00		2,784,600.00
JJ99	64125C109	3,710.000	364,199.25		506,415.00
	HENDERSON LAND DEVELOPMENT	COMMON STOCK			
		67,926.000	222,474.61		206,367.65
JJDH	642053003	67,926.000	222,474.61		206,367.65
	RESONA HOLDINGS INC	COMMON STOCK			
		146,800.000	597,197.26		1,069,054.47
JJDH	642155907	146,800.000	597,197.26		1,069,054.47
	HITACHI LTD	COMMON STOCK			
		21,700.000	160,797.76		543,604.61
JJDH	642910004	21,700.000	160,797.76		543,604.61
	SUMITOMO MITSUI TRUST GROUP	COMMON STOCK			
		48,200.000	843,351.64		1,132,313.57
JJDH	643189905	48,200.000	843,351.64		1,132,313.57
	AIR WATER INC	COMMON STOCK			
		21,400.000	323,447.30		260,963.99
JJDH	644146003	21,400.000	323,447.30		260,963.99
	NEW FORTRESS ENERGY INC	COMMON STOCK USD.01			
		338,300.000	7,696,726.35		5,115,096.00
JJ99	644393100	338,300.000	7,696,726.35		5,115,096.00
	GALAXY ENTERTAINMENT GROUP L	COMMON STOCK			
		100,000.000	627,284.17		424,822.51
JJDH	646587006	100,000.000	627,284.17		424,822.51

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	IHI CORP	COMMON STOCK			
		19,400.000	633,556.71		1,149,359.89
JJDH	646698001	19,400.000	633,556.71		1,149,359.89
	JARDINE MATHESON JERSEY REG	COMMON STOCK USD.25			
		6,700.000	387,520.04		274,499.00
JJDH	647211002	6,700.000	387,520.04		274,499.00
	KINDEN CORP	COMMON STOCK			
		13,400.000	266,763.64		258,859.76
JJDH	649292000	13,400.000	266,763.64		258,859.76
	KIRIN HOLDINGS CO LTD	COMMON STOCK			
		61,700.000	1,139,909.04		804,424.15
JJDH	649374006	61,700.000	1,139,909.04		804,424.15
	KUBOTA CORP	COMMON STOCK			
		24,400.000	376,791.58		285,515.40
JJDH	649750007	24,400.000	376,791.58		285,515.40
	NEWELL BRANDS INC	COMMON STOCK USD1.0			
		160,500.000	1,654,365.46		1,598,580.00
JJ99	651229106	160,500.000	1,654,365.46		1,598,580.00
	TOKIO MARINE HOLDINGS INC	COMMON STOCK			
		31,900.000	668,191.39		1,162,657.16
JJDH	651312902	31,900.000	668,191.39		1,162,657.16
	NEWS CORP CLASS A	COMMON STOCK USD.01			
		90,925.000	1,330,934.07		2,504,074.50
JJ7F	65249B109	90,925.000	1,330,934.07		2,504,074.50
	NEXTRACKER INC CL A	COMMON STOCK USD.0001			
		104,408.000	2,149,288.66		3,814,024.24
JJ99	65290E101	104,408.000	2,149,288.66		3,814,024.24
	NEXTERA ENERGY INC	COMMON STOCK USD.01			
		212,708.000	14,889,241.05		15,249,036.52
JJ96	65339F101	212,708.000	14,889,241.05		15,249,036.52
	BYD CO LTD H	COMMON STOCK CNY1.0			
		263,000.000	7,303,141.03		9,026,293.94
JJDJ	653665901	263,000.000	7,303,141.03		9,026,293.94
	NIKE INC CL B	COMMON STOCK			
		2,404.000	332,418.81		181,910.68
JJ7D	654106103	2,404.000	332,418.81		181,910.68

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	NS SOLUTIONS CORP	COMMON STOCK			
		4,000.000	57,807.90		103,639.60
JJDH	654468909	4,000.000	57,807.90		103,639.60
	NLIGHT INC	COMMON STOCK			
		308,028.000	3,455,625.14		3,231,213.72
JJCN	65487K100	308,028.000	3,455,625.14		3,231,213.72
	NORFOLK SOUTHERN CORP	COMMON STOCK USD1.0			
		90,000.000	19,286,518.63		21,123,000.00
JJ7F	655844108	90,000.000	19,286,518.63		21,123,000.00
	MITSUBISHI CORP	COMMON STOCK			
		21,000.000	471,216.96		347,951.13
JJDH	659678007	21,000.000	471,216.96		347,951.13
	MITSUBISHI LOGISTICS CORP	COMMON STOCK			
		36,500.000	183,105.75		268,942.48
JJDH	659684005	36,500.000	183,105.75		268,942.48
	MITSUBISHI ELECTRIC CORP	COMMON STOCK			
		36,700.000	508,238.02		627,468.19
JJDH	659704001	36,700.000	508,238.02		627,468.19
	MITSUBISHI HEAVY INDUSTRIES	COMMON STOCK			
		970,200.000	11,317,472.54		13,723,304.91
JJC5	659706006	940,000.000	11,215,570.57		13,296,131.33
JJDH	659706006	30,200.000	101,901.97		427,173.58
	RENESAS ELECTRONICS CORP	COMMON STOCK			
		13,900.000	138,561.03		181,002.48
JJDH	663567907	13,900.000	138,561.03		181,002.48
	NEC CORP	COMMON STOCK			
		3,600.000	161,095.62		314,278.44
JJDH	664040003	3,600.000	161,095.62		314,278.44
	NH FOODS LTD	COMMON STOCK			
		10,300.000	369,929.62		333,852.13
JJDH	664076007	10,300.000	369,929.62		333,852.13
	NIPPON TELEGRAPH + TELEPHONE	COMMON STOCK			
		1,766,600.000	1,777,752.76		1,776,042.25
JJDH	664137007	1,766,600.000	1,777,752.76		1,776,042.25
	NISSHINBO HOLDINGS INC	COMMON STOCK			
		19,800.000	154,293.37		113,513.62
JJDH	664292000	19,800.000	154,293.37		113,513.62

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		NOMURA HOLDINGS INC	COMMON STOCK		
		102,100.000		435,855.09	605,025.01
JJDH	664310000	102,100.000		435,855.09	605,025.01
		NIPPON TELEVISION HOLDINGS	COMMON STOCK		
		21,700.000		288,721.66	379,363.39
JJDH	664406006	21,700.000		288,721.66	379,363.39
		NITORI HOLDINGS CO LTD	COMMON STOCK		
		3,100.000		415,172.86	367,577.63
JJDH	664480902	3,100.000		415,172.86	367,577.63
		OBAYASHI CORP	COMMON STOCK		
		46,400.000		422,958.22	617,938.41
JJDH	665640009	46,400.000		422,958.22	617,938.41
		NORTHERN TRUST CORP	COMMON STOCK USD1.666666		
		40,430.000		3,430,537.64	4,144,075.00
JJ99	665859104	40,430.000		3,430,537.64	4,144,075.00
		OLYMPUS CORP	COMMON STOCK		
		64,800.000		984,235.46	977,401.37
JJDH	665880001	64,800.000		984,235.46	977,401.37
		TAIHEIYO CEMENT CORP	COMMON STOCK		
		22,100.000		501,791.68	504,407.61
JJDH	666020003	22,100.000		501,791.68	504,407.61
		NORTHROP GRUMMAN CORP	COMMON STOCK USD1.0		
		55,458.000		22,999,569.57	26,025,884.82
JJ96	666807102	55,458.000		22,999,569.57	26,025,884.82
		SERIA CO LTD	COMMON STOCK		
		7,300.000		132,960.94	130,848.18
JJDH	668071905	7,300.000		132,960.94	130,848.18
		NOVARTIS AG SPONSORED ADR	ADR		
		123,850.000		9,337,208.50	12,051,843.50
JJ7F	66987V109	101,500.000		7,802,137.02	9,876,965.00
JJ99	66987V109	22,350.000		1,535,071.48	2,174,878.50
		NUTANIX INC A	COMMON STOCK USD.000025		
		30,900.000		437,911.45	1,890,462.00
JJ99	67059N108	30,900.000		437,911.45	1,890,462.00
		NVIDIA CORP	COMMON STOCK USD.001		
		1,734,153.000		47,386,337.58	232,879,406.37
JJ7D	67066G104	793,850.000		11,793,637.84	106,606,116.50

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ96	67066G104	816,333.000	34,722,802.25		109,625,358.57
JJ99	67066G104	123,970.000	869,897.49		16,647,931.30
	QANTAS AIRWAYS LTD	COMMON STOCK			
		120,925.000	425,160.16		671,590.51
JJDH	671034908	120,925.000	425,160.16		671,590.51
	PILBARA MINERALS LTD	COMMON STOCK			
		56,052.000	147,186.22		76,003.09
JJDH	671560001	56,052.000	147,186.22		76,003.09
	QBE INSURANCE GROUP LTD	COMMON STOCK			
		60,077.000	508,787.95		714,176.37
JJDH	671574002	60,077.000	508,787.95		714,176.37
	OCCIDENTAL PETROLEUM CORP	COMMON STOCK USD.2			
		561,900.000	25,752,725.35		27,763,479.00
JJ7F	674599105	561,900.000	25,752,725.35		27,763,479.00
	OCCIDENTAL PETROLEUM CORP	OCCIDENTAL PETROLEUM CW27			
		95,625.000	473,343.75		2,634,468.75
JJ7F	674599162	95,625.000	473,343.75		2,634,468.75
	SMC CORP	COMMON STOCK			
		5,600.000	2,132,942.41		2,215,627.39
JJDJ	676396005	5,600.000	2,132,942.41		2,215,627.39
	SANTOS LTD	COMMON STOCK			
		123,083.000	599,342.49		509,061.85
JJDH	677670002	123,083.000	599,342.49		509,061.85
	MEDIPAL HOLDINGS CORP	COMMON STOCK			
		7,600.000	150,316.79		115,117.08
JJDH	678209909	7,600.000	150,316.79		115,117.08
	SECOM CO LTD	COMMON STOCK			
		10,700.000	351,557.56		365,540.21
JJDH	679159004	10,700.000	351,557.56		365,540.21
	OKTA INC	COMMON STOCK			
		25,900.000	1,258,983.18		2,040,920.00
JJ99	679295105	25,900.000	1,258,983.18		2,040,920.00
	OLD DOMINION FREIGHT LINE	COMMON STOCK USD.1			
		12,784.000	1,794,212.61		2,255,097.60
JJ7D	679580100	12,784.000	1,794,212.61		2,255,097.60
	SHISEIDO CO LTD	COMMON STOCK			
		12,900.000	292,096.30		228,721.37

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJDH	680526001	12,900.000	292,096.30		228,721.37
	SONY GROUP CORP	COMMON STOCK			
		62,000.000	1,058,913.40		1,329,078.65
JJDH	682150008	62,000.000	1,058,913.40		1,329,078.65
	ORACLE CORP	COMMON STOCK USD.01			
		216,234.000	21,025,214.23		36,033,233.76
JJ96	68389X105	168,334.000	18,077,720.73		28,051,177.76
JJ99	68389X105	47,900.000	2,947,493.50		7,982,056.00
	SUMITOMO BAKELITE CO LTD	COMMON STOCK			
		3,300.000	67,190.81		81,345.13
JJDH	685850000	3,300.000	67,190.81		81,345.13
	SUMITOMO METAL MINING CO LTD	COMMON STOCK			
		21,100.000	670,789.20		485,074.45
JJDH	685884009	21,100.000	670,789.20		485,074.45
	SWIRE PACIFIC LTD CL A	COMMON STOCK			
		42,500.000	293,806.79		385,445.97
JJDH	686774001	42,500.000	293,806.79		385,445.97
	TAISEI CORP	COMMON STOCK			
		8,816.000	308,551.28		372,419.34
JJDH	687010009	8,816.000	308,551.28		372,419.34
	ADVANTEST CORP	COMMON STOCK			
		116,000.000	4,965,395.29		6,789,055.74
JJDJ	687049007	116,000.000	4,965,395.29		6,789,055.74
	TAIWAN SEMICONDUCTOR MANUFAC	COMMON STOCK TWD10.0			
		817,000.000	18,873,228.89		26,789,336.42
JJDJ	688910900	817,000.000	18,873,228.89		26,789,336.42
	TBS HOLDINGS INC	COMMON STOCK			
		11,200.000	174,401.31		288,694.32
JJDH	689416006	11,200.000	174,401.31		288,694.32
	TOYO SUISAN KAISHA LTD	COMMON STOCK			
		6,000.000	241,894.50		410,791.55
JJDH	689996007	6,000.000	241,894.50		410,791.55
	TOYO SEIKAN GROUP HOLDINGS L	COMMON STOCK			
		20,200.000	287,995.57		309,310.89
JJDH	690026000	20,200.000	287,995.57		309,310.89
	TOYOTA INDUSTRIES CORP	COMMON STOCK			
		7,000.000	527,731.51		573,014.76

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJDH	690054002	7,000.000	527,731.51		573,014.76
	TSUMURA + CO	COMMON STOCK			
		12,000.000	307,022.90		359,480.78
JJDH	690691001	12,000.000	307,022.90		359,480.78
	P G + E CORP	COMMON STOCK			
		1,161,358.000	19,237,465.70		23,436,204.44
JJ96	69331C108	1,161,358.000	19,237,465.70		23,436,204.44
	PALO ALTO NETWORKS INC	COMMON STOCK USD.0001			
		3,610.000	117,905.55		656,875.60
JJ99	697435105	3,610.000	117,905.55		656,875.60
	PAYPAL HOLDINGS INC	COMMON STOCK			
		47,100.000	3,573,339.59		4,019,985.00
JJ99	70450Y103	47,100.000	3,573,339.59		4,019,985.00
	PELOTON INTERACTIVE INC A	COMMON STOCK USD.000025			
		1,604,402.000	15,385,707.53		13,958,297.40
JJ7B	70614W100	1,604,402.000	15,385,707.53		13,958,297.40
	HOLCIM LTD	COMMON STOCK CHF2.0			
		7,926.000	483,570.50		764,044.54
JJDH	711075903	7,926.000	483,570.50		764,044.54
	EQUINOR ASA	COMMON STOCK NOK2.5			
		21,239.000	372,099.61		496,315.65
JJDH	713360907	21,239.000	372,099.61		496,315.65
	PERFORMANCE FOOD GROUP CO	COMMON STOCK USD.01			
		28,200.000	1,912,290.88		2,384,310.00
JJ99	71377A103	28,200.000	1,912,290.88		2,384,310.00
	REVVITY INC	COMMON STOCK USD1.0			
		11,840.000	1,094,371.20		1,321,462.40
JJ99	714046109	11,840.000	1,094,371.20		1,321,462.40
	TEMENOS AG REG	COMMON STOCK CHF5.0			
		26,609.000	4,165,639.13		1,882,082.10
JJDJ	714789906	26,609.000	4,165,639.13		1,882,082.10
	ESSILORLUXOTTICA	COMMON STOCK EUR.18			
		3,237.000	370,203.99		789,710.86
JJDH	721247906	3,237.000	370,203.99		789,710.86
	PDD HOLDINGS INC	ADR USD.00002			
		86,210.000	11,383,712.42		8,361,507.90
JJDJ	722304102	86,210.000	11,383,712.42		8,361,507.90

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	ALFA LAVAL AB	COMMON STOCK SEK2.84			
		7,037.000		224,380.73	294,618.75
JJDH	733268908	7,037.000		224,380.73	294,618.75
	PRAIRIESKY ROYALTY LTD	COMMON STOCK			
		28,222.000		282,359.14	550,036.62
JJDH	739721959	28,222.000		282,359.14	550,036.62
	PROCTER + GAMBLE CO/THE	COMMON STOCK			
		14,800.000		2,256,299.26	2,481,220.00
JJ7D	742718109	14,800.000		2,256,299.26	2,481,220.00
	PROLOGIS INC	REIT USD.01			
		113,704.000		12,232,089.94	12,018,512.80
JJ96	74340W103	113,704.000		12,232,089.94	12,018,512.80
	PULMONX CORP	COMMON STOCK USD.001			
		184,900.000		5,323,135.51	1,255,471.00
JJ99	745848101	184,900.000		5,323,135.51	1,255,471.00
	QUALCOMM INC	COMMON STOCK USD.0001			
		18,060.000		1,226,268.45	2,774,377.20
JJ99	747525103	18,060.000		1,226,268.45	2,774,377.20
	RAYMOND JAMES FINANCIAL INC	COMMON STOCK USD.01			
		74,340.000		5,719,845.04	11,547,232.20
JJ99	754730109	74,340.000		5,719,845.04	11,547,232.20
	RTX CORP	COMMON STOCK USD1.0			
		349,000.000		26,833,045.01	40,386,280.00
JJ7F	75513E101	349,000.000		26,833,045.01	40,386,280.00
	REGENERON PHARMACEUTICALS	COMMON STOCK USD.001			
		51,940.000		37,495,352.62	36,998,420.20
JJ7F	75886F107	17,000.000		10,657,150.83	12,109,610.00
JJ96	75886F107	34,940.000		26,838,201.79	24,888,810.20
	RENTOKIL INITIAL PLC SP ADR	ADR			
		301,256.000		8,548,430.22	7,627,801.92
JJCN	760125104	301,256.000		8,548,430.22	7,627,801.92
	RICHELIEU HARDWARE LTD	COMMON STOCK			
		14,734.000		445,643.31	399,955.05
JJDH	76329W954	14,734.000		445,643.31	399,955.05
	ROBLOX CORP CLASS A	COMMON STOCK USD.0001			
		342,457.000		17,842,064.62	19,814,562.02
JJ7B	771049103	342,457.000		17,842,064.62	19,814,562.02

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		ROCHE HOLDINGS LTD SPONS ADR ADR			
		241,500.000	9,430,409.07		8,423,520.00
JJ7F	771195104	241,500.000	9,430,409.07		8,423,520.00
		ROCKWELL AUTOMATION INC COMMON STOCK USD1.0			
		1,310.000	237,057.60		374,384.90
JJ99	773903109	1,310.000	237,057.60		374,384.90
		ROPER TECHNOLOGIES INC COMMON STOCK USD.01			
		8,709.000	3,143,333.70		4,527,373.65
JJ7D	776696106	8,709.000	3,143,333.70		4,527,373.65
		ROSS STORES INC COMMON STOCK USD.01			
		74,776.000	7,490,763.57		11,311,365.52
JJ7D	778296103	26,536.000	2,881,043.50		4,014,100.72
JJ99	778296103	48,240.000	4,609,720.07		7,297,264.80
		S+P GLOBAL INC COMMON STOCK USD1.0			
		7,081.000	1,830,264.63		3,526,550.43
JJ7D	78409V104	7,081.000	1,830,264.63		3,526,550.43
		SBA COMMUNICATIONS CORP REIT USD.01			
		53,500.000	11,444,310.16		10,903,300.00
JJ7F	78410G104	53,500.000	11,444,310.16		10,903,300.00
		SAMSARA INC CL A COMMON STOCK USD.0001			
		468,403.000	14,967,463.49		20,464,527.07
JJ7B	79589L106	468,403.000	14,967,463.49		20,464,527.07
		SANOFI ADR ADR			
		623,000.000	28,893,436.35		30,047,290.00
JJ7F	80105N105	623,000.000	28,893,436.35		30,047,290.00
		SCHLUMBERGER LTD COMMON STOCK USD.01			
		48,697.000	2,724,046.85		1,867,042.98
JJ7D	806857108	48,697.000	2,724,046.85		1,867,042.98
		SCHWAB (CHARLES) CORP COMMON STOCK USD.01			
		700,279.000	37,287,491.34		51,827,648.79
JJ7D	808513105	36,979.000	2,170,909.14		2,736,815.79
JJ7F	808513105	650,000.000	34,086,274.62		48,106,500.00
JJ99	808513105	13,300.000	1,030,307.58		984,333.00
		SEA LTD ADR ADR USD.0005			
		288,258.000	25,261,078.39		30,584,173.80
JJC5	81141R100	167,327.000	12,819,691.88		17,753,394.70
JJDJ	81141R100	92,318.000	8,129,619.86		9,794,939.80
JJ7D	81141R100	28,613.000	4,311,766.65		3,035,839.30

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJCN	81211K100	SEALED AIR CORP COMMON STOCK USD.1 57,311.000			
		57,311.000	2,645,795.07		1,938,831.13
		57,311.000	2,645,795.07		1,938,831.13
JJ7D	81762P102	SERVICENOW INC COMMON STOCK USD.001 19,280.000			
		19,280.000	4,749,256.32		20,439,113.60
		19,280.000	4,749,256.32		20,439,113.60
JJ7D	824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0 9,428.000			
		9,428.000	2,366,787.07		3,204,860.04
		9,428.000	2,366,787.07		3,204,860.04
JJDJ JJ7B JJ7D	82509L107	SHOPIFY INC CLASS A COMMON STOCK 394,086.000			
		89,902.000	22,931,760.10		41,903,164.38
		239,963.000	6,538,771.54		9,559,279.66
		64,221.000	10,839,667.86		25,515,265.79
JJCN	82536T107	SOUNDTHINKING INC COMMON STOCK 17,997.000			
		17,997.000	218,522.32		235,040.82
		17,997.000	218,522.32		235,040.82
JJ7B	82846H405	QXO INC COMMON STOCK USD.00001 374,987.000			
		374,987.000	4,106,302.75		5,962,293.30
		374,987.000	4,106,302.75		5,962,293.30
JJ7B JJ7D	833445109	SNOWFLAKE INC CLASS A COMMON STOCK USD1.0 67,453.000			
		66,573.000	15,393,296.76		10,415,417.73
		880.000	15,194,863.96		10,279,536.93
JJCN	83417Q204	SOLARWINDS CORP COMMON STOCK USD.001 124,514.000			
		124,514.000	1,618,676.11		1,774,324.50
		124,514.000	1,618,676.11		1,774,324.50
JJ99	835699307	SONY GROUP CORP SP ADR ADR 543,900.000			
		543,900.000	6,181,967.40		11,508,924.00
		543,900.000	6,181,967.40		11,508,924.00
JJ96	842587107	SOUTHERN CO/THE COMMON STOCK USD5.0 179,259.000			
		179,259.000	16,012,545.51		14,756,600.88
		179,259.000	16,012,545.51		14,756,600.88
JJ99	844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0 393,870.000			
		393,870.000	23,602,770.47		13,241,909.40
		393,870.000	23,602,770.47		13,241,909.40

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		SPIN MASTER CORP SUB VTG SHR	COMMON STOCK		
		19,516.000	421,796.16		459,607.09
JJDH	848510954	19,516.000	421,796.16		459,607.09
		STATE STREET CORP	COMMON STOCK USD1.0		
		64,000.000	4,599,478.18		6,281,600.00
JJ7F	857477103	64,000.000	4,599,478.18		6,281,600.00
		STELLA JONES INC	COMMON STOCK		
		7,335.000	377,482.07		363,077.91
JJDH	85853F964	7,335.000	377,482.07		363,077.91
		STRYKER CORP	COMMON STOCK USD.1		
		78,315.000	21,358,927.69		28,197,315.75
JJ7D	863667101	12,447.000	2,300,395.79		4,481,542.35
JJ96	863667101	65,868.000	19,058,531.90		23,715,773.40
		SUMMIT MATERIALS INC CL A	COMMON STOCK USD.01		
		143,635.000	5,058,068.53		7,267,931.00
JJCN	86614U100	143,635.000	5,058,068.53		7,267,931.00
		SUN COMMUNITIES INC	REIT USD.01		
		77,100.000	9,829,114.13		9,480,987.00
JJ7F	866674104	77,100.000	9,829,114.13		9,480,987.00
		SYNOPSYS INC	COMMON STOCK USD.01		
		14,696.000	2,756,333.08		7,132,850.56
JJ7D	871607107	14,696.000	2,756,333.08		7,132,850.56
		SYSCO CORP	COMMON STOCK USD1.0		
		25,500.000	1,898,508.38		1,949,730.00
JJ99	871829107	25,500.000	1,898,508.38		1,949,730.00
		TJX COMPANIES INC	COMMON STOCK USD1.0		
		75,625.000	4,678,019.77		9,136,256.25
JJ7D	872540109	30,625.000	2,203,694.77		3,699,806.25
JJ99	872540109	45,000.000	2,474,325.00		5,436,450.00
		T MOBILE US INC	COMMON STOCK USD.0001		
		117,193.000	14,712,470.67		25,868,010.89
JJ7D	872590104	40,193.000	5,635,658.29		8,871,800.89
JJ7F	872590104	77,000.000	9,076,812.38		16,996,210.00
		TAIWAN SEMICONDUCTOR SP ADR	ADR		
		139,099.000	19,609,361.47		27,470,661.51
JJC5	874039100	118,515.000	17,201,793.14		23,405,527.35
JJ7D	874039100	20,584.000	2,407,568.33		4,065,134.16

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	TERADYNE INC	COMMON STOCK USD.125			
		13,260.000	551,511.91		1,669,699.20
JJ99	880770102	13,260.000	551,511.91		1,669,699.20
	TESLA INC	COMMON STOCK USD.001			
		227,723.000	53,155,943.72		91,963,656.32
JJ7B	88160R101	80,273.000	14,841,278.91		32,417,448.32
JJ7D	88160R101	70,252.000	20,506,610.86		28,370,567.68
JJ96	88160R101	52,098.000	17,311,215.45		21,039,256.32
JJ99	88160R101	25,100.000	496,838.50		10,136,384.00
	TEXAS INSTRUMENTS INC	COMMON STOCK USD1.0			
		93,142.000	10,743,035.62		17,465,056.42
JJ7D	882508104	6,122.000	961,987.62		1,147,936.22
JJ99	882508104	87,020.000	9,781,048.00		16,317,120.20
	TEXTRON INC	COMMON STOCK USD.125			
		4,620.000	259,799.76		353,383.80
JJ99	883203101	4,620.000	259,799.76		353,383.80
	TRADE DESK INC/THE CLASS A	COMMON STOCK USD.000001			
		180,678.000	11,155,188.24		21,235,085.34
JJ7B	88339J105	180,678.000	11,155,188.24		21,235,085.34
	THERMO FISHER SCIENTIFIC INC	COMMON STOCK USD1.0			
		19,860.000	6,606,740.29		10,331,767.80
JJ7D	883556102	10,720.000	4,421,366.29		5,576,865.60
JJ99	883556102	9,140.000	2,185,374.00		4,754,902.20
	THERMON GROUP HOLDINGS INC	COMMON STOCK USD.001			
		141,570.000	2,429,773.28		4,072,968.90
JJCN	88362T103	141,570.000	2,429,773.28		4,072,968.90
	TRADEWEB MARKETS INC CLASS A	COMMON STOCK USD.01			
		11,900.000	596,224.55		1,557,948.00
JJ99	892672106	11,900.000	596,224.55		1,557,948.00
	TRANSDIGM GROUP INC	COMMON STOCK USD.01			
		1,841.000	1,488,911.85		2,333,062.48
JJ7D	893641100	1,841.000	1,488,911.85		2,333,062.48
	TRAVELERS COS INC/THE	COMMON STOCK			
		47,913.000	10,589,392.16		11,541,762.57
JJ96	89417E109	47,913.000	10,589,392.16		11,541,762.57
	TRIMBLE INC	COMMON STOCK USD.001			
		71,660.000	3,016,886.00		5,063,495.60
JJ99	896239100	71,660.000	3,016,886.00		5,063,495.60

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	US BANCORP	COMMON STOCK USD.01 319,672.000	13,318,827.73		15,289,911.76
JJ96	902973304	319,672.000	13,318,827.73		15,289,911.76
	UBER TECHNOLOGIES INC	COMMON STOCK USD.00001 6,900.000	204,868.16		416,208.00
JJ99	90353T100	6,900.000	204,868.16		416,208.00
	UL SOLUTIONS INC CLASS A	COMMON STOCK USD.001 54,991.000	2,152,999.79		2,742,951.08
JJCN	903731107	54,991.000	2,152,999.79		2,742,951.08
	UNION PACIFIC CORP	COMMON STOCK USD2.5 3,550.000	534,701.00		809,542.00
JJ99	907818108	3,550.000	534,701.00		809,542.00
	UNITED AIRLINES HOLDINGS INC	COMMON STOCK USD.01 122,810.000	9,348,068.77		11,924,851.00
JJ99	910047109	122,810.000	9,348,068.77		11,924,851.00
	UNITED PARCEL SERVICE CL B	COMMON STOCK USD.01 9,500.000	1,167,360.00		1,197,950.00
JJ99	911312106	9,500.000	1,167,360.00		1,197,950.00
	UNITEDHEALTH GROUP INC	COMMON STOCK USD.01 111,503.000	48,303,892.45		56,404,907.58
JJ7D	91324P102	23,745.000	8,751,096.68		12,011,645.70
JJ7F	91324P102	30,000.000	9,863,082.48		15,175,800.00
JJ96	91324P102	57,758.000	29,689,713.29		29,217,461.88
	UNIVERSAL DISPLAY CORP	COMMON STOCK USD.01 5,300.000	648,720.00		774,860.00
JJ99	91347P105	5,300.000	648,720.00		774,860.00
	VF CORP	COMMON STOCK 298,000.000	5,131,260.26		6,395,080.00
JJ7F	918204108	298,000.000	5,131,260.26		6,395,080.00
	VSE CORP	COMMON STOCK USD.05 2,700.000	227,785.30		256,770.00
JJ99	918284100	2,700.000	227,785.30		256,770.00
	VARONIS SYSTEMS INC	COMMON STOCK USD.001 89,776.000	2,232,650.01		3,988,747.68
JJCN	922280102	89,776.000	2,232,650.01		3,988,747.68
	VERALTO CORP	COMMON STOCK USD.01 5,681.000	265,049.28		578,609.85

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ7D	92338C103	5,681.000	265,049.28		578,609.85
	VERTEX PHARMACEUTICALS INC	COMMON STOCK USD.01 34,482.000	11,944,718.25		13,885,901.40
JJ96	92532F100	34,482.000	11,944,718.25		13,885,901.40
	VIMEO INC	COMMON STOCK USD.01 747,121.000	2,973,662.98		4,781,574.40
JJCN	92719V100	747,121.000	2,973,662.98		4,781,574.40
	VISA INC CLASS A SHARES	COMMON STOCK USD.0001 102,848.000	16,492,190.95		32,504,081.92
JJ7D	92826C839	80,648.000	13,231,232.95		25,487,993.92
JJ99	92826C839	22,200.000	3,260,958.00		7,016,088.00
	VISHAY PRECISION GROUP	COMMON STOCK 76,161.000	2,594,931.35		1,787,498.67
JJCN	92835K103	76,161.000	2,594,931.35		1,787,498.67
	VULCAN MATERIALS CO	COMMON STOCK USD1.0 111,303.000	25,701,541.96		28,630,470.69
JJ96	929160109	111,303.000	25,701,541.96		28,630,470.69
	ROXBOROUGH FUND III LP	19,619,471.190	19,619,471.19		15,850,256.86
JJCA	935UMI902	19,619,471.190	19,619,471.19		15,850,256.86
	DATABRICKS INC. SERIES I PREFE	COMMON STOCK 51,668.000	3,797,598.00		3,797,598.00
JJ7B	937NEJ903	51,668.000	3,797,598.00		3,797,598.00
	DATABRICKS INC CL A COMMON	DATABRICKS INC CL A COMMON 16,997.000	1,019,820.00		1,019,820.00
JJ7B	939JEF908	16,997.000	1,019,820.00		1,019,820.00
	WASTE CONNECTIONS INC	COMMON STOCK 92,112.000	13,052,383.62		15,804,576.96
JJCN	94106B101	49,785.000	7,160,761.06		8,542,110.30
JJC5	94106B101	42,327.000	5,891,622.56		7,262,466.66
	MARATHON DIST CREDIT FUND LP	35,135,777.930	35,135,777.93		60,916,725.26
JJBE	942BJUII3	35,135,777.930	35,135,777.93		60,916,725.26
	ICG SALE LEASEBACK FDR LP	18,408,207.860	18,408,207.86		23,427,021.65
JJBE	942FNB900	18,408,207.860	18,408,207.86		23,427,021.65

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		GREENBRIAR EQUITY V LP			
		48,122,855.000	48,122,855.00		60,854,478.13
JJDE	942NMTII6	48,122,855.000	48,122,855.00		60,854,478.13
		DURABLE CAP OPP OFF FND			
		30,890,442.000	30,890,442.00		26,282,452.99
JJDE	942QLY908	30,890,442.000	30,890,442.00		26,282,452.99
		WHITEHORSE LIQ PRT IV			
		34,334,301.670	34,334,301.67		53,475,674.85
JJBE	942QXM901	34,334,301.670	34,334,301.67		53,475,674.85
		GLP CAP PARTNERS IV A LP			
		29,422,250.000	29,422,250.00		40,115,443.12
JJCA	942WBHII4	29,422,250.000	29,422,250.00		40,115,443.12
		CAPITALSPRING INV PARTNERS VI			
		32,718,500.160	32,718,500.16		36,753,640.07
JJBE	943CCT008	32,718,500.160	32,718,500.16		36,753,640.07
		GI PARTNERS FUND VI LP			
		54,035,070.000	54,035,070.00		73,650,935.15
JJDE	943FJV900	54,035,070.000	54,035,070.00		73,650,935.15
		L.P.			
		20,000,000.000	20,000,000.00		20,966,560.00
JJDF	943GUA000	20,000,000.000	20,000,000.00		20,966,560.00
		ARES PCS OFFSHORE II			
		L.P.			
		45,626,848.520	45,626,848.52		49,388,097.78
JJBE	943KPR901	45,626,848.520	45,626,848.52		49,388,097.78
		L.P.			
		12,000,000.000	12,000,000.00		22,042,404.00
JJDF	944ASZ901	12,000,000.000	12,000,000.00		22,042,404.00
		L.P.			
		9,808,873.070	9,808,873.07		12,948,075.38
JJDF	944BKUII9	9,808,873.070	9,808,873.07		12,948,075.38
		L.P.			
		6,861,304.620	6,861,304.62		16,708,436.31
JJDF	944BKV005	6,861,304.620	6,861,304.62		16,708,436.31
		WELLS FARGO + CO			
		COMMON STOCK USD1.666			
		1,321,295.000	60,236,763.28		92,807,760.80
JJ7F	949746101	560,000.000	24,702,429.92		39,334,400.00
JJ96	949746101	661,125.000	30,883,028.21		46,437,420.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ99	949746101	100,170.000	4,651,305.15		7,035,940.80
	STRIPE INC	46,237.000	930,942.23		930,942.23
JJ7B	952MZL907	46,237.000	930,942.23		930,942.23
	WESTERN DIGITAL CORP	COMMON STOCK USD.01			
		4,200.000	177,129.79		250,446.00
JJ99	958102105	4,200.000	177,129.79		250,446.00
	WHIRLPOOL CORP	COMMON STOCK USD1.0			
		33,810.000	4,247,491.35		3,870,568.80
JJ99	963320106	33,810.000	4,247,491.35		3,870,568.80
	AURORA EQUITY PART VI A, L.P.	54,129,848.060	54,129,848.06		81,469,914.11
JJDE	966GMCII9	54,129,848.060	54,129,848.06		81,469,914.11
	PENNYBACKER EIV LP	15,226,705.000	15,226,705.00		13,417,117.70
JJCA	966HUT900	15,226,705.000	15,226,705.00		13,417,117.70
	STG VI A, L.P.	52,364,107.000	52,364,107.00		69,965,044.83
JJDE	967ELWII0	52,364,107.000	52,364,107.00		69,965,044.83
	WUXI BIOLOGICS CAYMAN INC	COMMON STOCK USD.00001			
		660,500.000	7,422,304.17		1,493,106.93
JJDJ	967JXD907	660,500.000	7,422,304.17		1,493,106.93
	WILLIAMS COS INC	COMMON STOCK USD1.0			
		290,000.000	6,535,150.36		15,694,800.00
JJ7F	969457100	290,000.000	6,535,150.36		15,694,800.00
	WOLFSPEED INC	COMMON STOCK USD.00125			
		121,350.000	3,453,265.88		808,191.00
JJ99	977852102	121,350.000	3,453,265.88		808,191.00
	XOMA ROYALTY CORPORATION	COMMON STOCK USD.00005			
		26,667.000	703,494.34		700,808.76
JJ7B	98419J206	26,667.000	703,494.34		700,808.76
	XPENG INC ADR	ADR USD.00001			
		338,200.000	5,064,627.80		3,997,524.00
JJ99	98422D105	338,200.000	5,064,627.80		3,997,524.00
	XOMETRY INC A	COMMON STOCK USD.000001			
		467,700.000	9,316,825.24		19,952,082.00
JJ99	98423F109	467,700.000	9,316,825.24		19,952,082.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		ZIMMER BIOMET HOLDINGS INC	COMMON STOCK USD.01		
		182,200.000	21,217,426.46		19,245,786.00
JJ7F	98956P102	137,500.000	16,047,563.45		14,524,125.00
JJ99	98956P102	44,700.000	5,169,863.01		4,721,661.00
		ZOETIS INC	COMMON STOCK USD.01		
		890.000	131,609.85		145,007.70
JJ7D	98978V103	890.000	131,609.85		145,007.70
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		617,498,994.080	4,726,058,284.60		6,448,743,049.92

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
PARTN./JOINT VENTURE INTERESTS					
JJDA	ACI000M16	CAPITAL GUARDIAN VI	LIMITED PARTNERSHIP		
		28,954,648.000		11,838,853.52	1,734,064.91
		28,954,648.000		11,838,853.52	1,734,064.91
JJDB	ACI00SQK1	ABRY PARTNERS VII LP	LIMITED PARTNERSHIP		
		11,031,192.770		3,529,299.17	916,239.84
		11,031,192.770		3,529,299.17	916,239.84
JJDB	ACI007403	ABRY SENIOR EQUITY III	LIMITED PARTNERSHIP		
		9,693,131.180		452,204.40	42,678.86
		9,693,131.180		452,204.40	42,678.86
JJDB	ACI0082U9	MORGAN STANLEY DEAN WITTER	LIMITED PARTNERSHIP		
		4,920,689.000		50,721.15	0.00
		4,920,689.000		50,721.15	0.00
JJDB	ACI008270	INTERWEST PARTNERS VIII	LIMITED PARTNERSHIP		
		4,776,620.590		759,950.57	29,146.94
		4,776,620.590		759,950.57	29,146.94
JJDB	ACI04J5D6	ABRY SENIOR EQUITY IV	LIMITED PARTNERSHIP		
		7,892,474.780		3,377,373.52	887,887.63
		7,892,474.780		3,377,373.52	887,887.63
JJDB	00383A914	ABRY PARTNERS VI LP	LIMITED PARTNERSHIP		
		12,425,141.210		188,679.19	3,901.49
		12,425,141.210		188,679.19	3,901.49
JJDB	00399M969	ABRY PARTNERS V			
		10,522,903.880		231,066.39	0.00
		10,522,903.880		231,066.39	0.00
JJDB	008998965	ADVANCED TECHNOLOGY VEN VII LP			
		4,427,197.430		255,238.93	94,821.71
		4,427,197.430		255,238.93	94,821.71
JJDA	142999978	CAPITAL GUARDIAN V	INTL PRIVATE EQUITY		
		45,237,072.500		1.00	0.00
		45,237,072.500		1.00	0.00
JJDB	371920992	GEOCAPITAL IV L P			
		4,038,705.670		521,364.88	0.00
		4,038,705.670		521,364.88	0.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	ABRY LP	SENIOR EQUITY II A			
		10,301,160.805		335,367.22	0.00
JJDB	45299L967	10,301,160.805		335,367.22	0.00
	ABRY PARTNERS IV LP	LP			
		7,270,372.180		84,996.84	0.00
JJDB	53299C912	7,270,372.180		84,996.84	0.00
	MENLO VENTURES IX LP	LP			
		4,963,622.000		173,607.00	0.00
JJDB	586993925	4,963,622.000		173,607.00	0.00
	SIGMA PARTNERS VI	LIMITED PARTNERSHIP			
		4,420,533.720		1,112,260.48	1,039,815.62
JJDB	826994923	4,420,533.720		1,112,260.48	1,039,815.62
		10,635,000.000		10,635,000.00	10,600,000.22
JJDF	902BFF907	10,635,000.000		10,635,000.00	10,600,000.22
	STG VII A, L.P.				
		7,139,015.000		7,139,015.00	6,047,009.85
JJDE	902EKM009	7,139,015.000		7,139,015.00	6,047,009.85
	MC PARTNERS IX, LP.				
		9,202,171.000		9,202,171.00	8,396,631.36
JJDE	902FSM008	9,202,171.000		9,202,171.00	8,396,631.36
	SIXTH ST LEND PART ADVISE LLC				
		41,828,971.060		41,828,971.06	40,429,624.66
JJBE	902KMU005	41,828,971.060		41,828,971.06	40,429,624.66
	MAYFAIR EQUITY PARTNERS III LP				
		17,245,033.990		22,119,590.01	22,403,661.23
JJDE	902TFH904	17,245,033.990		22,119,590.01	22,403,661.23
	PEMBERTON STRATEGIC CREDIT III				
		50,460,074.000		50,460,074.00	51,838,794.60
JJBE	902XJMII1	50,460,074.000		50,460,074.00	51,838,794.60
	UPPER90 FUND III, LP				
		22,240,218.340		22,240,218.34	20,597,133.25
JJBE	902ZUR000	22,240,218.340		22,240,218.34	20,597,133.25
	LINDEN CAP PARTNERS IV				
		42,983,721.170		42,983,721.17	74,948,436.47
JJDE	932SLT907	42,983,721.170		42,983,721.17	74,948,436.47

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		MAYFAIR EQUITY PARTNERS II LP			
		26,154,837.140	32,451,604.45		41,517,942.28
JJDE	933EEB904	26,154,837.140	32,451,604.45		41,517,942.28
		STERLING UNITED PROPERTIES 2 L.P.			
		38,740,007.810	38,740,007.81		38,729,431.79
JJCA	933IRZ908	38,740,007.810	38,740,007.81		38,729,431.79
		AG REALTY VALUE FUND X			
		32,791,016.000	32,791,016.00		32,817,412.77
JJCA	933KWT901	32,791,016.000	32,791,016.00		32,817,412.77
		PENNYBACKER IV L.P.			
		13,610,257.000	13,610,257.00		8,131,352.77
JJCA	933WKJ900	13,610,257.000	13,610,257.00		8,131,352.77
		OAK STREET RE CAPITAL VI			
		61,462,773.670	61,462,773.67		60,109,916.56
JJBE	937ZEE907	61,462,773.670	61,462,773.67		60,109,916.56
		ATLAS CAP RESOURCE FUND IV			
		32,326,531.720	32,326,531.72		48,558,685.42
JJDE	942MBR002	32,326,531.720	32,326,531.72		48,558,685.42
		CENTERBRIDGE PRTNRS RE FUND II L.P.			
		38,594,504.000	38,594,504.00		44,107,420.14
JJCA	943KAYII3	38,594,504.000	38,594,504.00		44,107,420.14
		NAUTIC CAPITAL X A L.P.			
		59,991,723.960	59,991,723.96		83,546,814.46
JJDE	943KAY902	59,991,723.960	59,991,723.96		83,546,814.46
		TRUE WIND CAPITAL II L.P.			
		42,897,371.000	42,897,371.00		60,451,489.98
JJDE	944AEV905	42,897,371.000	42,897,371.00		60,451,489.98
		FTV VII L.P.			
		88,254,928.880	88,254,928.88		102,781,866.68
JJDE	944CDZII4	88,254,928.880	88,254,928.88		102,781,866.68
		L.P.			
		17,216,360.180	17,216,360.18		25,082,446.28
JJDF	944DRU907	17,216,360.180	17,216,360.18		25,082,446.28
		PETERSHILL IV OFFSHORE SCSP L.P.			
		37,039,429.870	37,039,429.87		43,848,573.46
JJBE	944FJYII4	37,039,429.870	37,039,429.87		43,848,573.46

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJDF	944KDPII8	20,752,997.000 20,752,997.000	20,752,997.00 20,752,997.00		30,035,833.31 30,035,833.31
	AG REALTY VALUE FUND XI				
JJCA	944KLSII3	28,500,000.000 28,500,000.000	28,500,000.00 28,500,000.00		26,940,480.00 26,940,480.00
	WHITEHORSE LIQUIDITY PART V				
JJBE	944LYD008	50,192,565.200 50,192,565.200	50,192,565.20 50,192,565.20		67,194,694.35 67,194,694.35
	PENNYBACKER VI LP				
JJCA	944PNRII2	15,348,885.000 15,348,885.000	15,348,885.00 15,348,885.00		16,013,384.28 16,013,384.28
	ICG SLB II USD SCSP				
JJBE	944SHQII5	29,900,000.000 29,900,000.000	29,900,000.00 29,900,000.00		33,994,476.10 33,994,476.10
	GCP SECURESPACE PROP A LP				
JJCA	944VCD000	29,815,733.000 29,815,733.000	29,815,733.00 29,815,733.00		31,727,010.93 31,727,010.93
	BVIP XI LP				
JJDE	944VCK905	36,651,850.000 36,651,850.000	36,651,850.00 36,651,850.00		43,727,746.21 43,727,746.21
	PANCO STRAT RE FUND VR LP				
JJCA	944ZBC905	50,000,000.010 50,000,000.010	50,000,000.01 50,000,000.01		48,104,150.01 48,104,150.01
	GLP CAP PARTNERS VA LP				
JJCA	945AKE905	16,572,943.000 16,572,943.000	16,572,943.00 16,572,943.00		14,184,152.14 14,184,152.14
	AON IP ADVNTG OFF FDR FND				
JJBE	945ZRV905	18,280,971.240 18,280,971.240	18,280,971.24 18,280,971.24		27,715,305.19 27,715,305.19
	MC CREDIT FUND IV SM LP				
JJBE	948ECM905	59,568,780.000 59,568,780.000	59,568,780.00 59,568,780.00		65,240,621.39 65,240,621.39
JJDF	952AMZ005	22,000,000.000 22,000,000.000	22,000,000.00 22,000,000.00		24,045,362.00 24,045,362.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJDF	952DJN000	10,000,000.000 10,000,000.000	12,085,305.47 12,085,305.47		25,764,433.60 25,764,433.60
	L CATTERTON X L.P.				
JJDE	952FPW008	25,880,448.000 25,880,448.000	25,880,458.00 25,880,458.00		33,923,133.66 33,923,133.66
	LADERA CAP PTNRS MULTIFAM II				
JJCA	952HPU909	31,872,637.940 31,872,637.940	31,872,637.94 31,872,637.94		27,756,350.50 27,756,350.50
JJDF	952HTJ009	15,000,000.000 15,000,000.000	15,000,000.00 15,000,000.00		14,998,890.00 14,998,890.00
JJDF	952QUXII8	20,042,434.840 20,042,434.840	20,042,434.84 20,042,434.84		24,400,221.36 24,400,221.36
	PATRON CAPITAL VII LP				
JJCA	952RBF905	10,681,380.000 10,681,380.000	11,817,142.67 11,817,142.67		11,463,074.69 11,463,074.69
	GREENBRIAR EQUITY FUND VI LP				
JJDE	952THG002	14,371,303.000 14,371,303.000	14,371,303.00 14,371,303.00		18,410,616.39 18,410,616.39
	AMERI INDUST PART CAP VIII LP				
JJDE	952TUN002	34,981,749.080 34,981,749.080	34,981,749.08 34,981,749.08		34,394,965.22 34,394,965.22
	AMPERSAND 2023 LP				
JJDE	952XGLII5	16,975,001.000 16,975,001.000	16,975,001.00 16,975,001.00		16,149,710.40 16,149,710.40
	MDCF II LP				
JJBE	952YDWII2	20,819,327.590 20,819,327.590	20,819,327.59 20,819,327.59		20,028,526.25 20,028,526.25
	ECI 12 L.P.				
JJDE	954ANG905	8,075,552.880 8,075,552.880	10,356,589.30 10,356,589.30		9,499,022.71 9,499,022.71
	STERLING VALUE ADD PTNRS IV LP				
JJCA	954GKZII4	5,395,925.000 5,395,925.000	5,395,925.00 5,395,925.00		5,716,793.68 5,716,793.68

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE

	CHARLESBANK TECH OPP FUND II				
		7,365,082.000	7,365,082.00		7,896,273.81
JJDE	954KCGII6	7,365,082.000	7,365,082.00		7,896,273.81
		10,000,000.000	10,000,000.00		10,592,590.00
JJDF	954LRPII8	10,000,000.000	10,000,000.00		10,592,590.00
	EPIC FUND III, SLP				
		4,082,245.550	4,295,526.55		3,607,615.18
JJDE	954MWU007	4,082,245.550	4,295,526.55		3,607,615.18
		14,500,000.000	14,500,000.00		14,499,913.00
JJDF	954NBMII8	14,500,000.000	14,500,000.00		14,499,913.00
		30,000,000.000	30,000,000.00		43,313,070.00
JJDF	954NBM907	30,000,000.000	30,000,000.00		43,313,070.00
		10,000,000.000	10,000,000.00		10,000,000.00
JJDF	955AEM000	10,000,000.000	10,000,000.00		10,000,000.00
		18,200,000.000	18,200,000.00		18,200,000.00
JJDF	955DJA906	18,200,000.000	18,200,000.00		18,200,000.00
		16,286,076.920	20,784,291.36		20,396,681.29
JJDF	955DUB901	16,286,076.920	20,784,291.36		20,396,681.29
	STERLING VALUE ADD PRTNERS III LIMITED PARTNERSHIP				
		31,171,238.120	31,171,238.12		35,161,655.34
JJCA	963BWL901	31,171,238.120	31,171,238.12		35,161,655.34
	AMPERSAND 2018 LIMITED PARTNER				
		32,842,064.000	32,842,064.00		34,422,227.07
JJDE	963JEB906	32,842,064.000	32,842,064.00		34,422,227.07
	MAYFAIR EQUITY PARTNERS II SID				
		13,014,873.870	16,143,021.84		22,603,426.33
JJDE	963JZB903	13,014,873.870	16,143,021.84		22,603,426.33
	WNG AIRCRAFT OPP FUND II	L.P.			
		42,273,944.830	42,273,944.83		47,397,842.86
JJBE	963NWE901	42,273,944.830	42,273,944.83		47,397,842.86

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		PENNYBACKER V, LP			
		35,802,305.000	35,802,305.00		39,817,963.13
JJCA	964PFJ903	35,802,305.000	35,802,305.00		39,817,963.13
		M/C PARTNERS FUND VIII LP LIMITED PARTNERSHIP			
		40,208,443.020	40,208,443.02		52,438,484.30
JJDE	964REF908	40,208,443.020	40,208,443.02		52,438,484.30
		MARATHON AVIATION OFFSHORE FD L.P.			
		29,116,147.860	29,116,147.86		42,507,101.00
JJBE	964ZGT908	29,116,147.860	29,116,147.86		42,507,101.00
		PIMCO CLO OPP FD OFF FEEDER L.P.			
		23,141,398.730	23,141,398.73		35,122,464.52
JJBE	965BEF902	23,141,398.730	23,141,398.73		35,122,464.52
		ABRY PARTNERS IX L.P.			
		33,247,733.700	33,247,733.70		47,213,577.23
JJDE	965BJK906	33,247,733.700	33,247,733.70		47,213,577.23
		AMER. IND. CAP. PART. FUND VII L.P.			
		71,302,612.780	71,302,612.78		120,848,873.23
JJDE	965LYSII1	71,302,612.780	71,302,612.78		120,848,873.23
		FTV VI L.P.			
		64,154,192.870	64,154,192.87		100,042,048.36
JJDE	965ZGB906	64,154,192.870	64,154,192.87		100,042,048.36
		SCULPTOR RE PARALLEL IV B LP			
		34,705,614.000	34,705,614.00		37,583,958.80
JJCA	966GKK902	34,705,614.000	34,705,614.00		37,583,958.80
		AMPERSAND 2020 L.P.			
		43,208,003.000	44,571,487.00		40,023,313.93
JJDE	966GMAII3	43,208,003.000	44,571,487.00		40,023,313.93
		ORIGAMI OPP FD IV OFFSHORE LP			
		53,959,604.080	53,959,604.08		79,547,086.46
JJDE	966GMB900	53,959,604.080	53,959,604.08		79,547,086.46
		BVIP FUND X, L.P.			
		41,941,626.000	41,941,626.00		70,305,028.06
JJDE	966GMC908	41,941,626.000	41,941,626.00		70,305,028.06
		KINDERHOOK CAP FUND VI B, L.P.			
		36,405,512.700	36,405,512.70		71,808,599.61
JJDE	966GMD906	36,405,512.700	36,405,512.70		71,808,599.61

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		PARTHENON INV VI PARALLEL LP			
		26,470,840.120	26,470,839.12		45,511,712.48
JJDE	966GMEII5	26,470,840.120	26,470,839.12		45,511,712.48
		BLUE OWL REAL ESTATE FUND V			
		84,849,950.000	84,849,950.00		87,380,769.46
JJBE	966HUTII1	84,849,950.000	84,849,950.00		87,380,769.46
		SCULPTOR RE PARALLEL IV F LP			
		19,116,981.000	19,116,981.00		20,855,632.19
JJCA	966SYP900	19,116,981.000	19,116,981.00		20,855,632.19
		L CATTERTON IX LP			
		54,954,140.000	54,954,140.00		74,563,700.55
JJDE	966ZGGII5	54,954,140.000	54,954,140.00		74,563,700.55
		MC CREDIT SM LP			
		78,127,060.000	78,127,060.00		86,004,767.71
JJBE	967GYU904	78,127,060.000	78,127,060.00		86,004,767.71
		-----	-----		-----
		2,453,817,585.435	2,331,729,668.28		2,820,788,531.50

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE

LOANS SECURED BY MTGES-RESID.					

JJ8Z	FREDDIE MAC 35564CEE3	SLST 2019 3 A1C	2.750	11/25/2029	
		840,533.61		858,690.44	780,066.13
		840,533.61		858,690.44	780,066.13
JJ8Z	GSAA HOME EQUITY TRUST 36228FT55	GSAA 2004 CW1 2A1	6.000	04/01/2034	
		403,115.65		422,867.47	398,391.42
		403,115.65		422,867.47	398,391.42
		-----	-----	-----	
		1,243,649.26		1,281,557.91	1,178,457.55

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE

LOANS SECURED BY MTGES-COM'L					

	FREDDIE MAC	FHR 4935 KP	2.500	12/25/2049	
		3,452,778.20		3,517,517.78	2,959,489.79
JJ8Z	3137FQ5B5	3,452,778.20		3,517,517.78	2,959,489.79

		3,452,778.20		3,517,517.78	2,959,489.79

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
OTHER -----					
		S+P500 EMINI FUT MAR25	XCME 20250321	0.000 03/21/2025	
			418.00	0.00	0.00
JJBN	ADI2N5HP9		418.00	0.00	0.00
		US 10YR ULTRA FUT MAR25	XCBT 20250320	0.000 03/20/2025	
			13,351.00	0.00	0.00
JJBQ	ADI2QB0M8		8,393.00	0.00	0.00
JJCU	ADI2QB0M8		3,532.00	0.00	0.00
JJCY	ADI2QB0M8		611.00	0.00	0.00
JJD3	ADI2QB0M8		14.00	0.00	0.00
JJ8Z	ADI2QB0M8		801.00	0.00	0.00
		US ULTRA BOND CBT MAR25	XCBT 20250320	0.000 03/20/2025	
			-122.00	0.00	0.00
JJCY	ADI2QB0N6		-278.00	0.00	0.00
JJD3	ADI2QB0N6		-6.00	0.00	0.00
JJ8Z	ADI2QB0N6		162.00	0.00	0.00
		US 2YR NOTE (CBT) MAR25	XCBT 20250331	0.000 03/31/2025	
			2,834.00	0.00	0.00
JJBQ	ADI2Q4YT2		2,834.00	0.00	0.00
		US 10YR NOTE (CBT)MAR25	XCBT 20250320	0.000 03/20/2025	
			139.00	0.00	0.00
JJ8Z	ADI2Q9W14		139.00	0.00	0.00
		US 5YR NOTE (CBT) MAR25	XCBT 20250331	0.000 03/31/2025	
			1,680.00	0.00	0.00
JJBQ	ADI2Q96Y1		1,680.00	0.00	0.00
		SAUDI INTERNATIONAL BOND	SR UNSECURED REGS 10/47 4.625	4.625 10/04/2047	
			1,200,000.00	1,227,000.00	980,280.00
JJ8Z	M6320UAF6		1,200,000.00	1,227,000.00	980,280.00
		317U7QAA5 PIMCO	SWAPTION 3.84 PUT USD 2025010	0.000 01/06/2025	
			-1,400,000.00	-3,675.00	-26,676.20
JJ8Z	OP003VGT8		-1,400,000.00	-3,675.00	-26,676.20
		317U7QBA4 PIMCO	SWAPTION 3.49 CALL USD 202501	0.000 01/06/2025	
			-1,400,000.00	-3,675.00	-0.01
JJ8Z	OP003VGV3		-1,400,000.00	-3,675.00	-0.01
		317U7S7A5 PIMCO	SWAPTION 4.071 PUT USD 202501	0.000 01/13/2025	
			-1,300,000.00	-3,575.00	-7,831.62
JJ8Z	OP003VVP9		-1,300,000.00	-3,575.00	-7,831.62

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		317U7S8A4 PIMCO	SWAPTION 3.721 CALL USD 20250	0.000 01/13/2025	
		-1,300,000.00		-3,575.00	-251.98
JJ8Z	OP003VVQ7	-1,300,000.00		-3,575.00	-251.98
		317U7SEA7 PIMCO	SWAPTION 4.1 PUT USD 20250116	0.000 01/16/2025	
		-700,000.00		-1,960.00	-3,894.51
JJ8Z	OP003VXQ5	-700,000.00		-1,960.00	-3,894.51
		317U7SFA6 PIMCO	SWAPTION 3.7 CALL USD 2025011	0.000 01/16/2025	
		-700,000.00		-1,960.00	-191.13
JJ8Z	OP003VXR3	-700,000.00		-1,960.00	-191.13
		317U7PTA7 PIMCO	SWAPTION 3.496 CALL USD 20250	0.000 01/06/2025	
		-1,300,000.00		-3,770.00	-0.03
JJ8Z	OP003V8B6	-1,300,000.00		-3,770.00	-0.03
		317U7PSA8 PIMCO	SWAPTION 3.896 PUT USD 202501	0.000 01/06/2025	
		-1,300,000.00		-3,770.00	-19,137.46
JJ8Z	OP003V891	-1,300,000.00		-3,770.00	-19,137.46
		317U7UDA3 PIMCO	SWAPTION 4.275 PUT USD 202501	0.000 01/21/2025	
		-2,700,000.00		-8,302.50	-5,861.81
JJ8Z	OP003WC86	-2,700,000.00		-8,302.50	-5,861.81
		317U7UEA2 PIMCO	SWAPTION 3.875 CALL USD 20250	0.000 01/21/2025	
		-2,700,000.00		-8,302.50	-5,994.89
JJ8Z	OP003WC94	-2,700,000.00		-8,302.50	-5,994.89
		317U7UVA3 PIMCO	SWAPTION 4.222 PUT USD 202501	0.000 01/21/2025	
		-1,400,000.00		-4,235.00	-4,360.82
JJ8Z	OP003WH32	-1,400,000.00		-4,235.00	-4,360.82
		317U7UWA2 PIMCO	SWAPTION 3.822 CALL USD 20250	0.000 01/21/2025	
		-1,400,000.00		-4,235.00	-2,080.78
JJ8Z	OP003WH40	-1,400,000.00		-4,235.00	-2,080.78
		317U7UXA1 PIMCO	SWAPTION 4.3 PUT USD 20250123	0.000 01/23/2025	
		-1,300,000.00		-4,225.00	-2,675.14
JJ8Z	OP003WKL8	-1,300,000.00		-4,225.00	-2,675.14
		317U7UYA0 PIMCO	SWAPTION 3.9 CALL USD 2025012	0.000 01/23/2025	
		-1,300,000.00		-4,225.00	-3,832.58
JJ8Z	OP003WKM6	-1,300,000.00		-4,225.00	-3,832.58
		317U7VKA3 PIMCO	SWAPTION 4.308 PUT USD 202501	0.000 01/24/2025	
		-1,200,000.00		-3,990.00	-2,478.08
JJ8Z	OP003WLF0	-1,200,000.00		-3,990.00	-2,478.08

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8Z	OP003WLG8	317U7VJA5 PIMCO	SWAPTION 3.908 CALL USD 20250	0.000 01/24/2025	
		-1,200,000.00		-3,990.00	-3,904.44
		-1,200,000.00		-3,990.00	-3,904.44
JJ8Z	OP003WQG3	317U7VZA7 PIMCO	SWAPTION 4.286 PUT USD 202501	0.000 01/27/2025	
		-1,300,000.00		-4,208.75	-3,584.78
		-1,300,000.00		-4,208.75	-3,584.78
JJ8Z	OP003WQH1	317U7W0A3 PIMCO	SWAPTION 3.886 CALL USD 20250	0.000 01/27/2025	
		-1,300,000.00		-4,208.75	-4,184.54
		-1,300,000.00		-4,208.75	-4,184.54
JJ8Z	OP003W1V7	317U7S0A6 PIMCO	SWAPTION 4.09 PUT USD 2025011	0.000 01/17/2025	
		-1,400,000.00		-3,815.00	-8,581.93
		-1,400,000.00		-3,815.00	-8,581.93
JJ8Z	OP003W1W5	317U7SPA5 PIMCO	SWAPTION 3.69 CALL USD 202501	0.000 01/17/2025	
		-1,400,000.00		-3,815.00	-405.41
		-1,400,000.00		-3,815.00	-405.41
JJ8Z	Y20721BB4	REPUBLIC OF INDONESIA	SR UNSECURED REGS 01/42 5.25	5.250 01/17/2042	
		600,000.00		769,500.00	578,324.90
		600,000.00		769,500.00	578,324.90
JJ8Y	16772PAQ9	CHICAGO IL TRANSIT AUTH SALES	CHITRN 12/40 FIXED 6.2	6.200 12/01/2040	
		1,850,000.00		2,426,166.00	1,899,969.06
		1,850,000.00		2,426,166.00	1,899,969.06
JJ8Y	167725AC4	CHICAGO IL TRANSIT AUTH SALES	CHITRN 12/40 FIXED 6.899	6.899 12/01/2040	
		7,226,830.02		8,805,898.14	7,960,874.32
		7,226,830.02		8,805,898.14	7,960,874.32
JJ8Y	167725AF7	CHICAGO IL TRANSIT AUTH SALES	CHITRN 12/40 FIXED 6.899	6.899 12/01/2040	
		2,834,441.58		3,845,576.94	3,122,341.76
		2,834,441.58		3,845,576.94	3,122,341.76
JJ8L	168863CE6	REPUBLIC OF CHILE	SR UNSECURED 06/47 3.86	3.860 06/21/2047	
		200,000.00		158,890.62	149,405.08
		200,000.00		158,890.62	149,405.08
JJ8L	168863DQ8	REPUBLIC OF CHILE	SR UNSECURED 01/61 3.1	3.100 01/22/2061	
		150,000.00		95,308.18	88,413.64
		150,000.00		95,308.18	88,413.64
JJ8Z	168863DW5	REPUBLIC OF CHILE	SR UNSECURED 01/52 4	4.000 01/31/2052	
		2,900,000.00		2,872,450.00	2,157,667.66
		2,900,000.00		2,872,450.00	2,157,667.66

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		REPUBLIC OF CHILE	SR UNSECURED 01/54 5.33	5.330 01/05/2054	
			2,900,000.00	2,718,830.89	2,680,470.52
JJ8L	168863EA2		2,900,000.00	2,718,830.89	2,680,470.52
		REPUBLIC OF COLOMBIA	SR UNSECURED 02/44 5.625	5.625 02/26/2044	
			2,500,000.00	1,660,625.00	1,837,500.00
JJ8Y	195325BR5		2,500,000.00	1,660,625.00	1,837,500.00
		REPUBLIC OF COLOMBIA	SR UNSECURED 06/45 5	5.000 06/15/2045	
			6,500,000.00	6,614,663.75	4,381,000.00
JJ8Y	195325CU7		6,500,000.00	6,614,663.75	4,381,000.00
		REPUBLIC OF COLOMBIA	SR UNSECURED 05/49 5.2	5.200 05/15/2049	
			8,025,000.00	5,682,412.50	5,380,762.50
JJ8Y	195325DQ5		8,025,000.00	5,682,412.50	5,380,762.50
		STATE OF ISRAEL	SR UNSECURED 03/54 5.75	5.750 03/12/2054	
			3,100,000.00	2,974,884.00	2,833,858.80
JJ8Z	46514BRM1		3,100,000.00	2,974,884.00	2,833,858.80
		LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 06/31 FIXED 5.081	5.081 06/01/2031		
			1,519,969.14	1,519,969.14	1,527,809.29
JJ8Z	54627RAR1		1,519,969.14	1,519,969.14	1,527,809.29
		MICHIGAN ST UNIV REVENUES MISHGR 08/22 FIXED 4.165	4.165 08/15/2122		
			1,400,000.00	1,400,000.00	1,031,264.92
JJ8Z	594712WY3		1,400,000.00	1,400,000.00	1,031,264.92
		NEW JERSEY ST TURNPIKE AUTH TU NJSTRN 01/40 FIXED 7.414	7.414 01/01/2040		
			6,750,000.00	9,860,295.50	7,732,781.10
JJ8Y	646139W35		6,750,000.00	9,860,295.50	7,732,781.10
		NEW JERSEY ST TURNPIKE AUTH TU NJSTRN 01/41 FIXED 7.102	7.102 01/01/2041		
			1,800,000.00	2,630,242.00	2,010,198.60
JJ8Y	646139X83		1,800,000.00	2,630,242.00	2,010,198.60
		NEW YORK CITY NY TRANSITIONAL NYCGEN 08/37 FIXED 5.508	5.508 08/01/2037		
			925,000.00	890,987.75	911,954.36
JJ8Y	64971M4P4		925,000.00	890,987.75	911,954.36
		NEW YORK CITY NY TRANSITIONAL NYCGEN 11/38 FIXED 5.572	5.572 11/01/2038		
			3,985,000.00	4,549,471.95	3,957,949.02
JJ8Y	64971M5L2		3,985,000.00	4,549,471.95	3,957,949.02
		NEW YORK CITY NY MUNI WTR FIN NYCUTL 06/43 FIXED 5.44	5.440 06/15/2043		
			3,875,000.00	5,535,451.25	3,665,625.61
JJ8Y	64972FT63		3,875,000.00	5,535,451.25	3,665,625.61

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ8L	731011AW2	REPUBLIC OF POLAND SR UNSECURED 04/53 5.5	5.500	04/04/2053	
		3,340,000.00		3,340,524.67	3,086,574.16
		3,340,000.00		3,340,524.67	3,086,574.16
JJ8Y	73358WJA3	PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458	4.458	10/01/2062	
		11,725,000.00		12,566,819.65	9,848,902.68
		11,725,000.00		12,566,819.65	9,848,902.68
JJ8Y	79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138	6.138	05/01/2049	
		4,440,000.00		6,089,752.20	4,587,003.07
		4,440,000.00		6,089,752.20	4,587,003.07
JJ8Y	88258MAB1	TEXAS NATURAL GAS SECURITIZTN TNGUTL 04/41 FIXED 5.169	5.169	04/01/2041	
		950,000.00		950,000.00	935,546.32
		950,000.00		950,000.00	935,546.32
JJ8L	91086QAZ1	UNITED MEXICAN STATES SR UNSECURED 12/99 5.75	5.750	12/31/2099	
		2,825,000.00		2,462,638.41	2,162,115.02
		2,825,000.00		2,462,638.41	2,162,115.02
JJ8L	91087BAL4	UNITED MEXICAN STATES SR UNSECURED 04/51 5	5.000	04/27/2051	
		1,040,000.00		874,333.64	780,484.06
		1,040,000.00		874,333.64	780,484.06
JJ8L	91087BAQ3	UNITED MEXICAN STATES SR UNSECURED 08/41 4.28	4.280	08/14/2041	
		1,495,000.00		1,198,827.50	1,096,322.73
		1,495,000.00		1,198,827.50	1,096,322.73
JJ8L	91087BAV2	UNITED MEXICAN STATES SR UNSECURED 02/35 6.35	6.350	02/09/2035	
		985,000.00		1,016,796.95	962,097.42
		985,000.00		1,016,796.95	962,097.42
JJ8L	91087BAX8	UNITED MEXICAN STATES SR UNSECURED 05/53 6.338	6.338	05/04/2053	
		1,470,000.00		1,447,569.67	1,308,029.08
		1,470,000.00		1,447,569.67	1,308,029.08
JJ8L	91087BBA7	UNITED MEXICAN STATES SR UNSECURED 05/54 6.4	6.400	05/07/2054	
		3,870,000.00		3,846,930.34	3,465,532.06
		3,870,000.00		3,846,930.34	3,465,532.06
JJ8Y	913366KB5	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/50 FIXED 3.006	3.006	05/15/2050	
		7,300,000.00		5,180,259.25	4,771,761.80
		7,300,000.00		5,180,259.25	4,771,761.80
JJ8Y	913366KC3	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/60 FIXED 3.256	3.256	05/15/2060	
		7,330,000.00		7,406,877.80	4,726,783.49
		7,330,000.00		7,406,877.80	4,726,783.49

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		SWPC0JWP6 CDS USD R F 1.00000 FIX SOVEREIGN	1.000	06/20/2026	
		1,200,000.00	1,156,852.63		1,199,682.92
JJ8Z	99S1K01F2	1,200,000.00	1,156,852.63		1,199,682.92
		SWPC0JWP6 CDS USD P V 03MEVENT FLO SOVEREIGN	1.000	06/20/2026	
		-1,200,000.00	-1,200,000.00		-1,200,000.00
JJ8Z	99S1K01G0	-1,200,000.00	-1,200,000.00		-1,200,000.00
		SWPC0JYY5 CDS USD R F 1.00000 FIX CCPCORPORATE	1.000	06/20/2026	
		3,000,000.00	3,042,163.59		3,038,967.00
JJ8Z	99S1L6032	3,000,000.00	3,042,163.59		3,038,967.00
		SWPC0JYY5 CDS USD P V 03MEVENT FLO CCPCORPORATE	1.000	06/20/2026	
		-3,000,000.00	-3,000,000.00		-3,000,000.00
JJ8Z	99S1L6040	-3,000,000.00	-3,000,000.00		-3,000,000.00
		SWPC0K4W9 CDS USD R F 1.00000 1 CCPCORPORATE	1.000	06/20/2026	
		700,000.00	702,156.09		704,599.00
JJ8Z	99S1M64L3	700,000.00	702,156.09		704,599.00
		SWPC0K4W9 CDS USD P V 03MEVENT 2 CCPCORPORATE	1.000	06/20/2026	
		-700,000.00	-700,000.00		-700,000.00
JJ8Z	99S1M64M1	-700,000.00	-700,000.00		-700,000.00
		SWPC0K2Z4 CDS USD R F 1.00000 FIX SOVEREIGN	1.000	06/20/2026	
		700,000.00	672,320.23		699,815.04
JJ8Z	99S1NH362	700,000.00	672,320.23		699,815.04
		SWPC0K2Z4 CDS USD P V 03MEVENT FLO SOVEREIGN	1.000	06/20/2026	
		-700,000.00	-700,000.00		-700,000.00
JJ8Z	99S1NH370	-700,000.00	-700,000.00		-700,000.00
		SWPC0KBG6 CDS USD R F 1.00000 1 CCPCORPORATE	1.000	12/20/2026	
		5,700,000.00	5,727,918.25		5,741,262.30
JJ8Z	99S1NZD02	5,700,000.00	5,727,918.25		5,741,262.30
		SWPC0KBG6 CDS USD P V 03MEVENT 2 CCPCORPORATE	1.000	12/20/2026	
		-5,700,000.00	-5,700,000.00		-5,700,000.00
JJ8Z	99S1NZDP9	-5,700,000.00	-5,700,000.00		-5,700,000.00
		SWPC0KC18 CDS USD R F 1.00000 1 CCPCDX	1.000	12/20/2031	
		9,100,000.00	9,159,306.12		9,251,360.30
JJ8Z	99S1026U8	9,100,000.00	9,159,306.12		9,251,360.30
		SWPC0KC18 CDS USD P V 03MEVENT 2 CCPCDX	1.000	12/20/2031	
		-9,100,000.00	-9,100,000.00		-9,100,000.00
JJ8Z	99S1026V6	-9,100,000.00	-9,100,000.00		-9,100,000.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8Z	99S109XX7	SWPC0KFP2 CDS USD R F 5.00000 1 CCPCORPORATE	5.000	12/20/2026	
		1,030,000.00		1,182,216.84	1,121,608.04
		1,030,000.00		1,182,216.84	1,121,608.04
JJ8Z	99S109XY5	SWPC0KFP2 CDS USD P V 03MEVENT 2 CCPCORPORATE	1.000	12/20/2026	
		-1,030,000.00		-1,030,000.00	-1,030,000.00
		-1,030,000.00		-1,030,000.00	-1,030,000.00
JJ8Z	99S1P4Y08	SWPC0KJL7 CDS USD R F 1.00000 1 CCPCORPORATE	1.000	12/20/2026	
		1,000,000.00		1,001,977.62	1,016,083.11
		1,000,000.00		1,001,977.62	1,016,083.11
JJ8Z	99S1P4Y16	SWPC0KJL7 CDS USD P V 03MEVENT 2 CCPCORPORATE	1.000	12/20/2026	
		-1,000,000.00		-1,000,000.00	-1,000,000.00
		-1,000,000.00		-1,000,000.00	-1,000,000.00
JJ8Z	99S1QYUF2	SWPC0KR20 CDS USD R F 1.00000 FIX SOVEREIGN	1.000	06/20/2027	
		400,000.00		381,720.41	398,144.67
		400,000.00		381,720.41	398,144.67
JJ8Z	99S1QYUG0	SWPC0KR20 CDS USD P V 03MEVENT FLO SOVEREIGN	1.000	06/20/2027	
		-400,000.00		-400,000.00	-400,000.00
		-400,000.00		-400,000.00	-400,000.00
JJ8Z	99S1Q06A4	SWPCNC923 CDS USD P V 03MEVENT FLO CDXTRANCHE	1.000	12/20/2026	
		-50,000,000.00		-50,000,000.00	-50,000,000.00
		-50,000,000.00		-50,000,000.00	-50,000,000.00
JJ8Z	99S1Q0697	SWPCNC923 CDS USD R F 5.00000 FIX CDXTRANCHE	5.000	12/20/2026	
		50,000,000.00		57,146,750.00	54,523,703.00
		50,000,000.00		57,146,750.00	54,523,703.00
JJ8Z	99S1Q3J63	SWPCNC931 CDS USD R F 5.00000 FIX CDXTRANCHE	5.000	12/20/2026	
		4,000,000.00		4,494,450.00	4,361,896.24
		4,000,000.00		4,494,450.00	4,361,896.24
JJ8Z	99S1Q3J71	SWPCNC931 CDS USD P V 03MEVENT FLO CDXTRANCHE	1.000	12/20/2026	
		-4,000,000.00		-4,000,000.00	-4,000,000.00
		-4,000,000.00		-4,000,000.00	-4,000,000.00
JJ8Z	99S1Q6FX1	SWPCNC949 CDS USD R F 5.00000 FIX CDXTRANCHE	5.000	12/20/2026	
		43,500,000.00		48,763,935.00	47,435,621.61
		43,500,000.00		48,763,935.00	47,435,621.61
JJ8Z	99S1Q6FY9	SWPCNC949 CDS USD P V 03MEVENT FLO CDXTRANCHE	1.000	12/20/2026	
		-43,500,000.00		-43,500,000.00	-43,500,000.00
		-43,500,000.00		-43,500,000.00	-43,500,000.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		SWPC0KXJ6 CDS USD R F 1.00000 FIX SOVEREIGN	1.000	06/20/2027	
		500,000.00		482,012.08	497,680.84
JJ8Z	99S1RFHF7	500,000.00		482,012.08	497,680.84
		SWPC0KXJ6 CDS USD P V 03MEVENT FLO SOVEREIGN	1.000	06/20/2027	
		-500,000.00		-500,000.00	-500,000.00
JJ8Z	99S1RFHG5	-500,000.00		-500,000.00	-500,000.00
		SWPCNC956 CDS USD R F 5.00000 FIX CDXTRANCHE	5.000	12/20/2026	
		4,800,000.00		5,324,160.00	5,234,275.49
JJ8Z	99S1RGG09	4,800,000.00		5,324,160.00	5,234,275.49
		SWPCNC956 CDS USD P V 03MEVENT FLO CDXTRANCHE	1.000	12/20/2026	
		-4,800,000.00		-4,800,000.00	-4,800,000.00
JJ8Z	99S1RGG17	-4,800,000.00		-4,800,000.00	-4,800,000.00
		SWPC0KSU7 CDS USD R F 1.00000 1 CCPCDX	1.000	06/20/2032	
		100,000.00		99,537.90	101,636.30
JJ8Z	99S1R02R8	100,000.00		99,537.90	101,636.30
		SWPC0KSU7 CDS USD P V 03MEVENT 2 CCPCDX	1.000	06/20/2032	
		-100,000.00		-100,000.00	-100,000.00
JJ8Z	99S1R02S6	-100,000.00		-100,000.00	-100,000.00
		SWPC0LER7 CDS USD P V 03MEVENT FLO SOVEREIGN	1.000	12/20/2027	
		-100,000.00		-100,000.00	-100,000.00
JJ8Z	99S1UHDA4	-100,000.00		-100,000.00	-100,000.00
		SWPC0LER7 CDS USD R F 1.00000 FIX SOVEREIGN	1.000	12/20/2027	
		100,000.00		91,082.92	99,042.60
JJ8Z	99S1UHD97	100,000.00		91,082.92	99,042.60
		SWPC0LEP1 CDS USD R F 1.00000 FIX SOVEREIGN	1.000	12/20/2027	
		200,000.00		182,169.86	198,085.20
JJ8Z	99S1UHHL6	200,000.00		182,169.86	198,085.20
		SWPC0LEP1 CDS USD P V 03MEVENT FLO SOVEREIGN	1.000	12/20/2027	
		-200,000.00		-200,000.00	-200,000.00
JJ8Z	99S1UHHM4	-200,000.00		-200,000.00	-200,000.00
		SWPC0LBC3 CDS USD R F 1.00000 1 CCPCDX	1.000	12/20/2032	
		5,500,000.00		5,438,846.24	5,578,886.50
JJ8Z	99S1U60F5	5,500,000.00		5,438,846.24	5,578,886.50
		SWPC0LBC3 CDS USD P V 03MEVENT 2 CCPCDX	1.000	12/20/2032	
		-5,500,000.00		-5,500,000.00	-5,500,000.00
JJ8Z	99S1U60G3	-5,500,000.00		-5,500,000.00	-5,500,000.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ8Z	99S1WY7L8	BWU01Q3Q9 IRS USD R V 12MSOFR SWUV1Q3Q1 CCP0IS 11,370,000.00	1.000	03/10/2033 11,525,066.91	11,370,000.00
		11,370,000.00		11,525,066.91	11,370,000.00
JJ8Z	99S1WY7M6	BWU01Q3Q9 IRS USD P F 3.15600 SWU01Q3Q9 CCP0IS -11,370,000.00	3.156	03/10/2033 -11,370,000.00	-10,962,835.41
		-11,370,000.00		-11,370,000.00	-10,962,835.41
JJ8Z	99S1XI237	SWPC0LTK6 CDS USD R F 1.00000 1 CCPCORPORATE 6,800,000.00	1.000	06/20/2028 6,823,027.63	6,916,878.40
		6,800,000.00		6,823,027.63	6,916,878.40
JJ8Z	99S1XI245	SWPC0LTK6 CDS USD P V 03MEVENT 2 CCPCORPORATE -6,800,000.00	1.000	06/20/2028 -6,800,000.00	-6,800,000.00
		-6,800,000.00		-6,800,000.00	-6,800,000.00
JJ8Z	99S1XNJF1	SWPC0LPP9 CDS USD R F 1.00000 1 CCPCDX 2,600,000.00	1.000	06/20/2033 2,586,692.91	2,639,137.80
		2,600,000.00		2,586,692.91	2,639,137.80
JJ8Z	99S1XNJG9	SWPC0LPP9 CDS USD P V 03MEVENT 2 CCPCDX -2,600,000.00	1.000	06/20/2033 -2,600,000.00	-2,600,000.00
		-2,600,000.00		-2,600,000.00	-2,600,000.00
JJ8Z	99S1X0861	SWPC0LUG3 CDS USD R F 5.00000 1 CCPCORPORATE 1,175,000.00	5.000	06/20/2028 1,327,218.01	1,339,055.85
		1,175,000.00		1,327,218.01	1,339,055.85
JJ8Z	99S1X0879	SWPC0LUG3 CDS USD P V 03MEVENT 2 CCPCORPORATE -1,175,000.00	1.000	06/20/2028 -1,175,000.00	-1,175,000.00
		-1,175,000.00		-1,175,000.00	-1,175,000.00
JJ8Z	99S1YFHC6	SWU01VAN7 IRS USD R F 3.25000 SWU01VAN7 CCP0IS 7,700,000.00	3.250	12/20/2053 6,762,295.94	6,780,510.20
		7,700,000.00		6,762,295.94	6,780,510.20
JJ8Z	99S1YFHD4	SWU01VAN7 IRS USD P V 12MSOFR SWUV1VAN9 CCP0IS -7,700,000.00	1.000	12/20/2053 -7,700,000.00	-7,700,000.00
		-7,700,000.00		-7,700,000.00	-7,700,000.00
JJ8Z	99S1ZI0R8	SWU01VAL1 IRS USD R F 3.50000 SWU01VAL1 CCP0IS 14,100,000.00	3.500	12/20/2043 12,902,173.40	12,970,485.66
		14,100,000.00		12,902,173.40	12,970,485.66
JJ8Z	99S1ZIOS6	SWU01VAL1 IRS USD P V 12MSOFR SWUV1VAL3 CCP0IS -14,100,000.00	1.000	12/20/2043 -14,100,000.00	-14,100,000.00
		-14,100,000.00		-14,100,000.00	-14,100,000.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		SWPC0M355 CDS USD R F 1.00000 1 CCPCDX	1.000	12/20/2033	
		300,000.00		298,216.64	303,834.90
JJ8Z	99S202UU5	300,000.00		298,216.64	303,834.90
		SWPC0M355 CDS USD P V 03MEVENT 2 CCPCDX	1.000	12/20/2033	
		-300,000.00		-300,000.00	-300,000.00
JJ8Z	99S202UV3	-300,000.00		-300,000.00	-300,000.00
		BWU0204X9 IRS USD R V 12MSOFR SWUV204X1 CCP0IS	1.000	06/20/2029	
		3,400,000.00		3,371,356.18	3,400,000.00
JJ8Z	99S21CUL2	3,400,000.00		3,371,356.18	3,400,000.00
		BWU0204X9 IRS USD P F 3.75000 SWU0204X9 CCP0IS	3.750	06/20/2029	
		-3,400,000.00		-3,400,000.00	-3,358,658.65
JJ8Z	99S21CUM0	-3,400,000.00		-3,400,000.00	-3,358,658.65
		BWU0203X0 IRS USD R V 12MSOFR SWUV203X2 CCP0IS	1.000	06/20/2025	
		128,700,000.00		129,086,738.39	128,700,000.00
JJ8Z	99S21I3I6	128,700,000.00		129,086,738.39	128,700,000.00
		BWU0203X0 IRS USD P F 4.50000 SWU0203X0 CCP0IS	4.500	06/20/2025	
		-128,700,000.00		-128,700,000.00	-128,782,192.97
JJ8Z	99S21I3J4	-128,700,000.00		-128,700,000.00	-128,782,192.97
		SWPC0MJA7 CDS USD R F 1.00000 1 CCPCDX	1.000	06/20/2029	
		200,000.00		192,700.00	195,236.80
JJ8Z	99S22R866	200,000.00		192,700.00	195,236.80
		SWPC0MJA7 CDS USD P V 03MEVENT 2 CCPCDX	1.000	06/20/2029	
		-200,000.00		-200,000.00	-200,000.00
JJ8Z	99S22R874	-200,000.00		-200,000.00	-200,000.00
		BWU025TR4 IRS USD R V 12MSOFR SWUV25TR6 CCP0IS	1.000	12/18/2029	
		72,700,000.00		73,043,896.00	72,700,000.00
JJ8Z	99S23R733	72,700,000.00		73,043,896.00	72,700,000.00
		BWU025TR4 IRS USD P F 3.75000 SWU025TR4 CCP0IS	3.750	12/18/2029	
		-72,700,000.00		-72,700,000.00	-71,746,228.34
JJ8Z	99S23R741	-72,700,000.00		-72,700,000.00	-71,746,228.34
		BWU025TJ2 IRS USD R V 12MSOFR SWUV25TJ4 CCP0IS	1.000	12/18/2025	
		129,500,000.00		129,963,181.46	129,500,000.00
JJ8Z	99S23TBC4	129,500,000.00		129,963,181.46	129,500,000.00
		BWU025TJ2 IRS USD P F 4.00000 SWU025TJ2 CCP0IS	4.000	12/18/2025	
		-129,500,000.00		-129,500,000.00	-129,271,688.91
JJ8Z	99S23TBD2	-129,500,000.00		-129,500,000.00	-129,271,688.91

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		SWPC0MJ82 CDS USD R F 1.00000 1 CCPCDX	1.000	06/20/2034	
		1,000,000.00	1,003,586.97		1,009,739.00
JJ8Z	99S234302	1,000,000.00	1,003,586.97		1,009,739.00
		SWPC0MJ82 CDS USD P V 03MEVENT 2 CCPCDX	1.000	06/20/2034	
		-1,000,000.00	-1,000,000.00		-1,000,000.00
JJ8Z	99S2343P9	-1,000,000.00	-1,000,000.00		-1,000,000.00
		99F535993 TRS USD R E 99F535985 LT03TRUU			
		374,786.000	163,601,584.72		163,981,917.55
JJBQ	99S24GT06	374,786.000	163,601,584.72		163,981,917.55
		99F535993 TRS USD P V 00MFEDL 6 ROLL 3M FEDL01 0.215 SPR	1.000	02/06/2025	
		-163,601,584.72	-163,601,584.72		-163,601,584.72
JJBQ	99S24GTP3	-163,601,584.72	-163,601,584.72		-163,601,584.72
		99F536017 TRS USD R E 99F536009 LUTLTRUU			
		62,490.000	199,598,684.10		196,169,995.28
JJCU	99S24GTR9	62,490.000	199,598,684.10		196,169,995.28
		99F536017 TRS USD P V 00MFEDL 6 ROLL 3M FEDL01 0.25 SPR	1.000	02/06/2025	
		-199,598,684.10	-199,598,684.10		-199,598,684.10
JJCU	99S24GTS7	-199,598,684.10	-199,598,684.10		-199,598,684.10
		99F540753 TRS USD R E 99F540746 LUTLTRUU			
		71,951.000	236,648,997.53		225,870,176.51
JJCU	99S24P8U5	71,951.000	236,648,997.53		225,870,176.51
		99F540753 TRS USD P V 00MFEDL 27 ROLL 3M FEDL01 0.26 SPR	1.000	02/27/2025	
		-236,648,997.53	-236,648,997.53		-236,648,997.53
JJCU	99S24P8V3	-236,648,997.53	-236,648,997.53		-236,648,997.53
		99F531836 TRS USD R E 99F531828 LT03TRUU			
		782,583.000	349,000,714.68		342,407,296.39
JJBQ	99S245ML3	782,583.000	349,000,714.68		342,407,296.39
		99F531836 TRS USD P V 00MFEDL 15 ROLL 3M FEDL01 0.225 SPR	1.000	01/13/2025	
		-349,000,714.68	-349,000,714.68		-349,000,714.68
JJBQ	99S245MM1	-349,000,714.68	-349,000,714.68		-349,000,714.68
		99F533014 TRS USD R E 99F533006 LT03TRUU			
		772,640.000	343,724,356.80		338,056,887.87
JJBQ	99S247ML9	772,640.000	343,724,356.80		338,056,887.87
		99F533014 TRS USD P V 00MFEDL 17 ROLL 3M FEDL01 0.2375 SPR	1.000	01/17/2025	
		-343,724,356.80	-343,724,356.80		-343,724,356.80
JJBQ	99S247MM7	-343,724,356.80	-343,724,356.80		-343,724,356.80

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJBM	99S250HI4	99F553798 TRS USD R E 99F553780 SPTR 2,269.000	29,681,993.84		29,296,919.58
		2,269.000	29,681,993.84		29,296,919.58
JJBM	99S250HJ2	99F553798 TRS USD P V 00MFEDL 24 ROLL 3M FEDL01 1.245 SPR -29,681,993.84	1.000 01/24/2025 -29,681,993.84		-29,681,993.84
		-29,681,993.84	-29,681,993.84		-29,681,993.84
JJBN	99S250HL7	99F553814 TRS USD R E 99F553806 SPTR 1,010.000	13,212,346.31		13,040,938.20
		1,010.000	13,212,346.31		13,040,938.20
JJBN	99S250HM5	99F553814 TRS USD P V 00MFEDL 24 ROLL 3M FEDL01 1.245 SPR -13,212,346.31	1.000 01/24/2025 -13,212,346.31		-13,212,346.31
		-13,212,346.31	-13,212,346.31		-13,212,346.31
JJ8Z	99S25QPA7	SWU02CPX0 IRS USD P V 12MSOFR SWUV2CPX2 CCP0IS -1,700,000.00	1.000 11/19/2034 -1,700,000.00		-1,700,000.00
		-1,700,000.00	-1,700,000.00		-1,700,000.00
JJ8Z	99S25QP09	SWU02CPY8 IRS USD R F 3.85500 SWU02CPY8 CCP0IS 800,000.00	3.855 11/19/2034 800,000.00		785,903.34
		800,000.00	800,000.00		785,903.34
JJ8Z	99S25QP17	SWU02CPY8 IRS USD P V 12MSOFR SWUV2CPY0 CCP0IS -800,000.00	1.000 11/19/2034 -800,000.00		-800,000.00
		-800,000.00	-800,000.00		-800,000.00
JJ8Z	99S25QP90	SWU02CPX0 IRS USD R F 3.79250 SWU02CPX0 CCP0IS 1,700,000.00	3.792 11/19/2034 1,700,000.00		1,661,435.81
		1,700,000.00	1,700,000.00		1,661,435.81
JJBN	99S25WE06	99F555553 TRS USD R E 99F555546 SPTR 7,575.000	100,001,127.68		97,807,036.50
		7,575.000	100,001,127.68		97,807,036.50
JJBN	99S25WEP3	99F555553 TRS USD P V 00MFEDL 22 ROLL 3M FEDL01 1.52 SPR -100,001,127.68	1.000 01/24/2025 -100,001,127.68		-100,001,127.68
		-100,001,127.68	-100,001,127.68		-100,001,127.68
JJ8Z	99S251WL0	SWPC0MWQ7 CDS USD R F 1.00000 1 CCPCDX 2,400,000.00	1.000 12/20/2029 2,453,175.74		2,453,611.20
		2,400,000.00	2,453,175.74		2,453,611.20
JJ8Z	99S251WM8	SWPC0MWQ7 CDS USD P V 03MEVENT 2 CCPCDX -2,400,000.00	1.000 12/20/2029 -2,400,000.00		-2,400,000.00
		-2,400,000.00	-2,400,000.00		-2,400,000.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		SWPC0MWU8 CDS USD R F 1.00000 1 CCPCDX	1.000	12/20/2034	
		8,000,000.00	8,046,511.01		8,060,016.00
JJ8Z	99S2521F5	8,000,000.00	8,046,511.01		8,060,016.00
		SWPC0MWU8 CDS USD P V 03MEVENT 2 CCPCDX	1.000	12/20/2034	
		-8,000,000.00	-8,000,000.00		-8,000,000.00
JJ8Z	99S2521G3	-8,000,000.00	-8,000,000.00		-8,000,000.00
		BWU02DWJ1 IRS USD R V 12MSOFR SWUV2DWJ3 CCP0IS	1.000	11/15/2054	
		8,291,000.00	8,291,000.00		8,291,000.00
JJ8Z	99S267CU8	8,291,000.00	8,291,000.00		8,291,000.00
		BWU02DWJ1 IRS USD P F 3.89548 SWU02DWJ1 CCP0IS	3.895	11/15/2054	
		-8,291,000.00	-8,291,000.00		-8,236,409.90
JJ8Z	99S267CV6	-8,291,000.00	-8,291,000.00		-8,236,409.90
		BWU02DC12 IRS USD R V 12MSOFR SWUV2DC14 CCP0IS	1.000	03/19/2026	
		217,200,000.00	219,061,184.00		217,200,000.00
JJ8Z	99S267V03	217,200,000.00	219,061,184.00		217,200,000.00
		BWU02DC12 IRS USD P F 3.25000 SWU02DC12 CCP0IS	3.250	03/19/2026	
		-217,200,000.00	-217,200,000.00		-215,429,170.57
JJ8Z	99S267V11	-217,200,000.00	-217,200,000.00		-215,429,170.57
		SWU02E120 IRS USD P V 12MSOFR SWUV2E122 CCP0IS	1.000	12/30/2034	
		-1,400,000.00	-1,400,000.00		-1,400,000.00
JJ8Z	99S268TA2	-1,400,000.00	-1,400,000.00		-1,400,000.00
		SWU02E120 IRS USD R F 4.01500 SWU02E120 CCP0IS	4.015	12/30/2034	
		1,400,000.00	1,400,000.00		1,393,444.85
JJ8Z	99S268T95	1,400,000.00	1,400,000.00		1,393,444.85
		-1,673,968,023.07	127,358,038.16		69,870,908.93

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
COMMON/COLLECTIVE TRUSTS					
JJ9K	77999X959	RUSSELL 3000 INDEX NL SERIES	FUND CLASS A CMCW1		
			43,572.536	3,108,556.44	4,132,332.17
			43,572.536	3,108,556.44	4,132,332.17
JJ7I	85744L634	STATE STR BK TR CO	MUTUAL FUNDS		
			8,911,132.937	625,221,182.35	654,317,758.17
			8,911,132.937	625,221,182.35	654,317,758.17
JJBX	85744T645	STATE STR BK + TR COINVT FDS	MUTUAL FUND		
			1,666,016.506	155,586,077.62	165,138,888.11
			1,666,016.506	155,586,077.62	165,138,888.11
JJDK	857480867	STATE STR GLOBAL ADVISORS TR C	MUTUAL FUND		
			8,097,800.383	119,648,895.48	115,199,308.25
			8,097,800.383	119,648,895.48	115,199,308.25
JJ86	935LVL905	DURABLE CAPITAL OFFSHORE FUND			
			666,724.400	572,362,940.78	1,011,407,580.31
			666,724.400	572,362,940.78	1,011,407,580.31
		-----	-----	-----	
			19,385,246.762	1,475,927,652.67	1,950,195,867.01

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE

103-12 INVESTMENTS					

	MARATHON LONDON EMERGING MARK	319,361.165	42,302,477.55		49,799,583.26
JJDH	56599H929	319,361.165	42,302,477.55		49,799,583.26
		-----	-----		-----
		319,361.165	42,302,477.55		49,799,583.26

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
REGISTERED INVESTMENT COMPANY					
		PIMCO FDS SHORT TERM FLTG NAV MUTUAL FUND			
		1,736,900.920	17,400,023.51		17,398,536.52
JJ8Z	72201P613	1,736,900.920	17,400,023.51		17,398,536.52
		LONG DURATION CORP BD PORTFOLI MUTUAL FUNDS			
		42,116,095.708	425,742,412.56		387,889,241.47
JJ8Z	72201P878	42,116,095.708	425,742,412.56		387,889,241.47
		BARROW HANLEY ACWI BARROW HANLEY ACWI			
		48,327,953.211	472,253,198.09		509,376,626.84
JJC7	902LWQ902	48,327,953.211	472,253,198.09		509,376,626.84
		GENESIS RUSSIAN SIDEPOCKET			
		5,003.423		5.00	5.00
JJDM	902RND908	5,003.423		5.00	5.00
		JPMCB GLOBAL FOCUS LIQUIDATING			
		13,607.989	362,108.58		307,676.63
JJ91	933XGR905	13,607.989	362,108.58		307,676.63
		ARROWSTREET INTL EQ ACQI XUS N ACWIEXUSN			
		2,494,495.063	288,763,989.04		482,617,942.22
JJ9X	934NXA904	2,494,495.063	288,763,989.04		482,617,942.22
		CAMDEN			
		20,000,000.000	200,000,000.00		166,722,260.00
JJBH	935QTZ906	20,000,000.000	200,000,000.00		166,722,260.00
		ARTISAN INTERNATIONAL VALUE TR FUND 771			
		59,844,184.763	580,336,690.16		663,073,567.17
JJC6	948EDN902	59,844,184.763	580,336,690.16		663,073,567.17
		-----	-----		-----
		174,538,241.077	1,984,858,426.94		2,227,385,855.85

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

ASSET CATEGORY	UNITS	COST	CURRENT VALUE
INTEREST BEARING CASH	-579,856,482.510	-686,679,238.25	-686,712,033.83
CERTIFICATES OF DEPOSIT	0.000	0.00	0.00
U.S. GOVERNMENT SECURITIES	16,899,295,960.590	7,858,052,147.72	7,297,252,978.03
CORP. DEBT INSTR. - PREFERRED	958,698,245.500	952,183,394.76	838,198,320.44
CORP. DEBT INSTR. - ALL OTHER	1,525,911,632.190	1,483,052,362.17	1,364,388,944.53
CORPORATE STOCKS - PREFERRED	86,220.000	9,485,422.73	8,610,310.83
CORPORATE STOCKS - COMMON	617,498,994.080	4,726,058,284.60	6,448,743,049.92
PARTN./JOINT VENTURE INTERESTS	2,453,817,585.435	2,331,729,668.28	2,820,788,531.50
REAL ESTATE-INCOME PRODUCING	0.000	0.00	0.00
REAL ESTATE-NON INC. PRODUCING	0.000	0.00	0.00
LOANS SECURED BY MTGES-RESID.	1,243,649.260	1,281,557.91	1,178,457.55
LOANS SECURED BY MTGES-COM'L	3,452,778.200	3,517,517.78	2,959,489.79
LOANS TO PARTIC. - MORTGAGES	0.000	0.00	0.00
LOANS TO PARTICIPANTS - OTHER	0.000	0.00	0.00
OTHER	-1,673,968,023.070	127,358,038.16	69,870,908.93
COMMON/COLLECTIVE TRUSTS	19,385,246.762	1,475,927,652.67	1,950,195,867.01
POOLED SEPARATE ACCOUNTS	0.000	0.00	0.00
103-12 INVESTMENTS	319,361.165	42,302,477.55	49,799,583.26
REGISTERED INVESTMENT COMPANY	174,538,241.077	1,984,858,426.94	2,227,385,855.85
INSURANCE CO. GENERAL ACCOUNT	0.000	0.00	0.00
** ASSET CATEGORY NOT FOUND **	0.000	0.00	0.00
GRAND TOTALS	20,400,423,408.679 =====	20,309,127,713.02 =====	22,392,660,263.81 =====

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 21,970,039,191.65
5% OF ASSET VALUE: 1,098,501,959.58

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET				RATE		MAT DATE	
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

INTEREST BEARING CASH									

8611239B5	STATE STREET BANK + TRUST CO			SHORT TERM INVESTMENT FUND		1.000	12/31/2030		
2248	4,370,111,596.03	1854	4,458,569,149.78	0.00	4,458,569,149.78	4102	8,828,680,745.81	0.00	
INTEREST BEARING CASH TOTALS									

2248	4,370,111,596.03	1854	4,458,569,149.78	0.00	4,458,569,149.78	4102	8,828,680,745.81	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE:	21,970,039,191.65
5% OF ASSET VALUE:	1,098,501,959.58

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET		RATE		MAT DATE		
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS

U.S. GOVERNMENT SECURITIES								

912810TV0	US TREASURY	N/B		11/53	4.75	4.750	11/15/2053	
166	1,208,368,862.72	154	640,573,186.74	0.00	647,420,271.94	320	1,848,942,049.46	-6,847,085.20
U.S. GOVERNMENT SECURITIES TOTALS								

166	1,208,368,862.72	154	640,573,186.74	0.00	647,420,271.94	320	1,848,942,049.46	-6,847,085.20

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 21,970,039,191.65
5% OF ASSET VALUE: 1,098,501,959.58

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET		RATE		MAT DATE	
#PUR (C) PURCHASE PRICE	#SALE (D) SELLING PRICE	(F) EXPENSES INCURRED		(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS

CORP. DEBT INSTR. - PREFERRED							

CORP. DEBT INSTR. - PREFERRED TOTALS							

0	0.00	0	0.00	0.00	0	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE:	21,970,039,191.65
5% OF ASSET VALUE:	1,098,501,959.58

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET			RATE		MAT DATE	
#PUR (C) PURCHASE PRICE	#SALE (D) SELLING PRICE	(F) EXPENSES INCURRED		(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

CORP. DEBT INSTR. - ALL OTHER								

CORP. DEBT INSTR. - ALL OTHER TOTALS								

0	0.00	0	0.00	0.00	0.00	0	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 21,970,039,191.65
5% OF ASSET VALUE: 1,098,501,959.58

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET				RATE		MAT DATE	
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

CORPORATE STOCKS - PREFERRED									

CORPORATE STOCKS - PREFERRED TOTALS									

0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 21,970,039,191.65

5% OF ASSET VALUE: 1,098,501,959.58

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET				RATE		MAT DATE	
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

CORPORATE STOCKS - COMMON									

CORPORATE STOCKS - COMMON TOTALS									

0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE:	21,970,039,191.65
5% OF ASSET VALUE:	1,098,501,959.58

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET			RATE		MAT DATE	
#PUR (C) PURCHASE PRICE	#SALE (D) SELLING PRICE	(F) EXPENSES INCURRED		(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

PARTN./JOINT VENTURE INTERESTS								

PARTN./JOINT VENTURE INTERESTS TOTALS								

0	0.00	0	0.00	0.00	0.00	0	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 21,970,039,191.65
5% OF ASSET VALUE: 1,098,501,959.58

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET			RATE		MAT DATE	
#PUR (C) PURCHASE PRICE	#SALE (D) SELLING PRICE	(F) EXPENSES INCURRED		(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

LOANS SECURED BY MTGES-RESID.								

LOANS SECURED BY MTGES-RESID. TOTALS								

0	0.00	0	0.00	0.00	0.00	0	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 21,970,039,191.65
5% OF ASSET VALUE: 1,098,501,959.58

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET				RATE		MAT DATE	
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

LOANS SECURED BY MTGES-COM'L									

LOANS SECURED BY MTGES-COM'L TOTALS									

0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 21,970,039,191.65
5% OF ASSET VALUE: 1,098,501,959.58

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET				RATE		MAT DATE	
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

OTHER									

99S2104U5	99F503306 TRS USD R E			99F503298 LT03TRUU					
2	668,771,954.31	2	671,690,988.90	0.00	668,771,954.31	4	1,340,462,943.21	2,919,034.59	
99S21PTX9	99F503702 TRS USD R E			99F503694 LT03TRUU					
2	656,427,217.60	2	662,901,940.80	0.00	656,427,217.60	4	1,319,329,158.40	6,474,723.20	
99S2104V3	99F503306 TRS USD P V 00MFEDL			12 ROLL 3M FEDL01 0.24 SPR		1.000	07/12/2024		
2	668,771,954.31	2	668,771,954.31	0.00	668,771,954.31	4	1,337,543,908.62	0.00	
99S21PTY7	99F503702 TRS USD P V 00MFEDL			19 ROLL 3M FEDL01 0.25 SPR		1.000	07/17/2024		
2	656,427,217.60	2	656,427,217.60	0.00	656,427,217.60	4	1,312,854,435.20	0.00	
OTHER TOTALS									

8	2,650,398,343.82	8	2,659,792,101.61	0.00	2,650,398,343.82	16	5,310,190,445.43	9,393,757.79	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 21,970,039,191.65
5% OF ASSET VALUE: 1,098,501,959.58

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET				RATE		MAT DATE	
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED		(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS

COMMON/COLLECTIVE TRUSTS									

85744L634		STATE STR BK TR CO				MUTUAL FUNDS			
8	977,000,000.00	14	1,343,312,973.28	0.00		1,150,675,011.06	22	2,320,312,973.28	192,637,962.22
COMMON/COLLECTIVE TRUSTS TOTALS									

8	977,000,000.00	14	1,343,312,973.28	0.00		1,150,675,011.06	22	2,320,312,973.28	192,637,962.22

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 21,970,039,191.65
5% OF ASSET VALUE: 1,098,501,959.58

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET				RATE		MAT DATE	
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

103-12 INVESTMENTS									

103-12 INVESTMENTS TOTALS									

0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 21,970,039,191.65
5% OF ASSET VALUE: 1,098,501,959.58

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET				RATE		MAT DATE	
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

REGISTERED INVESTMENT COMPANY									

REGISTERED INVESTMENT COMPANY TOTALS									

0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

THIS IS A COMPOSITE REPORT FOR:

JJC1	TRANSITION ACCOUNT
JJC2	WCM
JJC3	ARTISAN
JJC4	BARROW HANLEY
JJ3A	AMERICAN EXPRESS
JJ3B	BARROW HANLEY
JJ3C	SSGA EAFE FUND
JJ3D	MARATHON INVESTMENT
JJ3E	GMO
JJ3F	BAILLIE GIFFORD OVERSEAS LMTD
JJ3G	DODGE & COX
JJ3H	GENESIS
JJ3I	SSGA WORLD DEV EX US
JJ9V	ARROWSTREET
JJ92	JPM GF TAX RECLAIMS

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 22,298,352,303.46
5% OF ASSET VALUE: 1,114,917,615.17

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET				RATE		MAT DATE	
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

INTEREST BEARING CASH									

8611239B5	STATE STREET BANK + TRUST CO			SHORT TERM INVESTMENT FUND		1.000	12/31/2030		
216	2,109,142,680.38	377	2,259,319,660.58	0.00	2,259,319,660.58	593	4,368,462,340.96	0.00	
INTEREST BEARING CASH TOTALS									

216	2,109,142,680.38	377	2,259,319,660.58	0.00	2,259,319,660.58	593	4,368,462,340.96	0.00	