

Form 5500

Annual Return/Report of Employee Benefit Plan

OMB Nos. 1210-0110 1210-0089

2024

This Form is Open to Public Inspection

Department of the Treasury Internal Revenue Service

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.

Department of Labor Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

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, a single-employer plan, a DFE (specify) M, B This return/report is: the first return/report, the final return/report, an amended return/report, a short plan year return/report, 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, 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 HEIDELBERG MATERIALS US PENSION TRUST, 1b Three-digit plan number (PN) 001, 1c Effective date of plan, 2a Plan sponsor's name (employer, if for a single-employer plan) HEIDELBERG MATERIALS US, INC., 2b Employer Identification Number (EIN) 51-0482898, 2c Plan Sponsor's telephone number 972-653-5500, 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.

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

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

Form 5500 (2024) v. 240311

3a Plan administrator's name and address <input type="checkbox"/> Same as Plan Sponsor RETIREMENT PLANS COMMITTEE HEIDELBERG MATERIALS US, INC. 300 E JOHN CARPENTER FREEWAY SUITE 1645 IRVING, TX 75062	3b Administrator's EIN 22-3478453 3c Administrator's telephone number 972-653-5500																				
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.....	<table border="1" style="width:100%; border-collapse: collapse;"> <tr><td style="width:100px;">6a(1)</td><td></td></tr> <tr><td>6a(2)</td><td></td></tr> <tr><td>6b</td><td></td></tr> <tr><td>6c</td><td></td></tr> <tr><td>6d</td><td></td></tr> <tr><td>6e</td><td></td></tr> <tr><td>6f</td><td></td></tr> <tr><td>6g(1)</td><td></td></tr> <tr><td>6g(2)</td><td></td></tr> <tr><td>6h</td><td></td></tr> </table>	6a(1)		6a(2)		6b		6c		6d		6e		6f		6g(1)		6g(2)		6h	
6a(1)																					
6a(2)																					
6b																					
6c																					
6d																					
6e																					
6f																					
6g(1)																					
6g(2)																					
6h																					
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7																				

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

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

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

a Pension Schedules (1) <input type="checkbox"/> R (Retirement Plan Information) (2) <input type="checkbox"/> MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) <input type="checkbox"/> SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary (4) <input type="checkbox"/> DCG (Individual Plan Information) – Number Attached _____ (5) <input type="checkbox"/> MEP (Multiple-Employer Retirement Plan Information)	b General Schedules (1) <input checked="" type="checkbox"/> H (Financial Information) (2) <input type="checkbox"/> I (Financial Information – Small Plan) (3) <input type="checkbox"/> A (Insurance Information) – Number Attached <u> 0 </u> (4) <input checked="" type="checkbox"/> C (Service Provider Information) (5) <input checked="" type="checkbox"/> D (DFE/Participating Plan Information) (6) <input type="checkbox"/> G (Financial Transaction Schedules)
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Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

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

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

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

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

Receipt Confirmation Code _____

SCHEDULE C (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	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.	<small>OMB No. 1210-0110</small> 2024 This Form is Open to Public Inspection.
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For calendar plan year 2024 or fiscal plan year beginning **01/01/2024** and ending **12/31/2024**

A Name of plan HEIDELBERG MATERIALS US PENSION TRUST	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 HEIDELBERG MATERIALS US, INC.	D Employer Identification Number (EIN) 51-0482898	

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

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

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

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

ALIGHT SOL

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 50	OUTSIDE VENDOR	728152	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

WILLIS TOWERS WATSON

53-0181291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 17 50	OUTSIDE VENDOR	692745	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

GRANTHAM, MAYO VAN OTTERLOO & CO.

04-2691242

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	OUTSIDE VENDOR	592568	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

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

NISA INVESTMENT ADVISORS L.L.C.

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	OUTSIDE VENDOR	576279	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

WELLINGTON TRUST COMPANY

04-2755549

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	OUTSIDE VENDOR	338038	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

NEPC, LLC

26-1429809

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 50	OUTSIDE VENDOR	276694	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
25 50	OUTSIDE VENDOR	171953	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

WHITLEY PENN LLP

75-2393478

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	OUTSIDE VENDOR	142900	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

MELLON BANK, N.A.

25-1442864

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	OUTSIDE VENDOR	82002	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	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.	<small>OMB No. 1210-0110</small> 2024 This Form is Open to Public Inspection.
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For calendar plan year 2024 or fiscal plan year beginning <u>01/01/2024</u> and ending <u>12/31/2024</u>	
A Name of plan <u>HEIDELBERG MATERIALS US PENSION TRUST</u>	B Three-digit plan number (PN) ▶ <u>001</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>HEIDELBERG MATERIALS US, INC.</u>	D Employer Identification Number (EIN) <u>51-0482898</u>

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: <u>BLACKROCK MSCI WORLD INDEX NON FD</u>		
b Name of sponsor of entity listed in (a): <u>BLACKROCK INST TRUST COMPANY, NA</u>		
c EIN-PN <u>90-0634297-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>86865930</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>EB DV NON-SL INTERMEDIATE CREDIT FD</u>		
b Name of sponsor of entity listed in (a): <u>MELLON</u>		
c EIN-PN <u>25-6078093-275</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>81028438</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>WTC CTF OPPORTUNISTIC INVS POR</u>		
b Name of sponsor of entity listed in (a): <u>WELLINGTON TRUST COMPANY, NA</u>		
c EIN-PN <u>20-0863941-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>34969735</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT COLLECTIVE SHORT TERM INVT FD</u>		
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST</u>		
c EIN-PN <u>45-6138589-084</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>33236887</u>
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity code

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

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	LEHIGH HANSON PENSION PLAN	
b Name of plan sponsor	LEHIGH HANSON SERVICES LLC	c EIN-PN 81-4086708-003

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	<small>OMB No. 1210-0110</small> 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A Name of plan HEIDELBERG MATERIALS US PENSION TRUST	B Three-digit plan number (PN) 001
C Plan sponsor's name as shown on line 2a of Form 5500 HEIDELBERG MATERIALS US, INC.	D Employer Identification Number (EIN) 51-0482898

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.

		(a) Beginning of Year	(b) End of Year
Assets			
a Total noninterest-bearing cash	1a	-1720992	-408620
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	4563319	2171625
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	0	0
(2) U.S. Government securities	1c(2)	142429330	55406535
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	13619532	6473886
(B) All other	1c(3)(B)	163075640	100143892
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)	69766854	71492313
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	383855277	236100991
(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)	0	0
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	54218086	29292131
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	32426329	18416617

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	862233375	519089370
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	726203	544923
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	726203	544923
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	861507172	518544447

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)	-837	
(B) U.S. Government securities.....	2b(1)(B)	3073368	
(C) Corporate debt instruments.....	2b(1)(C)	7687419	
(D) Loans (other than to participants).....	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)		
(F) Other.....	2b(1)(F)	1140297	
(G) Total interest. Add lines 2b(1)(A) through (F).....	2b(1)(G)		11900247
(2) Dividends:			
(A) Preferred stock.....	2b(2)(A)		
(B) Common stock.....	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	2100725	
(D) Total dividends. Add lines 2b(2)(A), (B), and (C).....	2b(2)(D)		2100725
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets:			
(A) Aggregate proceeds.....	2b(4)(A)	562197421	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	579306915	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result.....	2b(4)(C)		-17109494
(5) Unrealized appreciation (depreciation) of assets:			
(A) Real estate.....	2b(5)(A)		
(B) Other.....	2b(5)(B)	-11233658	
(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)		38198863
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		1500221
c Other income	2c		6529363
d Total income. Add all income amounts in column (b) and enter total	2d		31886267

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)	276694	
(3) Recordkeeping fees	2i(3)	728152	
(4) IQPA audit fees	2i(4)	142900	
(5) Investment advisory and investment management fees	2i(5)	2998949	
(6) Bank or trust company trustee/custodial fees	2i(6)	171953	
(7) Actuarial fees	2i(7)	692745	
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)		
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		5011393
j Total expenses. Add all expense amounts in column (b) and enter total	2j		5011393

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		26874874
l Transfers of assets:			
(1) To this plan	2l(1)		393390139
(2) From this plan	2l(2)		763227738

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

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

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

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 _____.

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 <div style="font-size: 24pt; font-weight: bold; text-align: center;">2024</div> 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

B This return/report is: the first return/report the final return/report

an amended return/report a short plan year return/report (less than 12 months)

C If the plan is a collectively-bargained plan, check here.

D Check box if filing under: Form 5558 automatic extension the DFVC program

special extension (enter description)

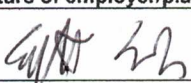
E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here.

Part II Basic Plan Information—enter all requested information

1a Name of plan HEIDELBERG MATERIALS US PENSION TRUST	1b Three-digit plan number (PN) ▶ <u>001</u> 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) HEIDELBERG MATERIALS US, INC. 300 E JOHN CARPENTER FREEWAY SUITE 1645 IRVING TX 75062	2b Employer Identification Number (EIN) 51-0482898 2c Plan Sponsor's telephone number 972-653-5500 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		<u>10/15/2025</u>	Scott Seale
	Signature of DFE	Date	Enter name of individual signing as DFE

◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 864,466,494.01

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 864,466,494.01

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	321	321,072,925.78			0.00	321,072,925.78	321,072,925.78
	Total dispositions	285		327,324,712.63		0.00	327,324,712.63	327,324,712.63
UNITED STATES OF AMER TREAS BONDS 3.5% 02-15-2053 SEDOL: BQXLPR3	Total acquisitions	249	25,260,900.75			0.00	25,260,900.75	25,260,900.75
	Total dispositions	201		18,354,458.30		0.00	18,379,952.12	18,354,458.30
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032 SEDOL: BQXS7B2	Total acquisitions	81	33,256,641.71			0.00	33,256,641.71	33,256,641.71
	Total dispositions	63		36,307,259.24		0.00	36,329,210.16	36,307,259.24
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 SEDOL: BRT3QG6	Total acquisitions	103	22,008,513.75			0.00	22,008,513.75	22,008,513.75
	Total dispositions	84		22,015,858.31		0.00	22,008,513.75	22,015,858.31
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052 SEDOL: BQXS7C3	Total acquisitions	264	23,819,587.08			0.00	23,819,587.08	23,819,587.08
	Total dispositions	226		23,816,222.93		0.00	23,819,587.08	23,816,222.93
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033 SEDOL: BQXLPX9	Total acquisitions	128	28,415,398.24			0.00	28,415,398.24	28,415,398.24
	Total dispositions	90		28,413,971.98		0.00	28,415,398.24	28,413,971.98
WI TREASURY SEC 3.375% 05-15-2033 SEDOL: BQYLTK3	Total acquisitions	111	26,551,061.83			0.00	26,551,061.83	26,551,061.83
	Total dispositions	96		26,521,319.49		0.00	26,551,061.83	26,521,319.49

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 864,466,494.01

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 864,466,494.01

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMCBVH8	\$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050	Acquisitions	110,000.00	-82,105.10	
		Dispositions	-175,000.00		127,513.80
SBXDZFZ2	ABBVIE INC FIXED 4.7% DUE 05-14-2045	Acquisitions	105,000.00	-84,414.75	
		Dispositions	-130,000.00		116,598.95
SBJDRSG2	ABBVIE INC 4.05% DUE 11-21-2039 REG	Acquisitions	670,000.00	-590,760.15	
		Dispositions	-1,005,000.00		885,706.30
SBJDRSH3	ABBVIE INC 4.25% DUE 11-21-2049 REG	Acquisitions	605,000.00	-509,548.00	
		Dispositions	-605,000.00		507,693.60
SBYP8MQ6	ABBVIE INC 4.45% DUE 05-14-2046	Acquisitions	115,000.00	-99,234.85	
		Dispositions	-75,000.00		66,880.50
SBGQW2K5	ABBVIE INC 4.875% DUE 11-14-2048	Acquisitions	145,000.00	-128,321.60	
		Dispositions	-145,000.00		130,564.75
SBZ4F287	ALABAMA POWER CO 3.7% 12-01-2047	Acquisitions	50,000.00	-36,843.00	
		Dispositions	-130,000.00		98,994.90
SBYZ5H95	ALABAMA PWR CO 3.75% DUE 03-01-2045	Acquisitions	160,000.00	-123,275.10	
		Dispositions	-70,000.00		54,435.50
SBN452W7	ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053	Acquisitions	70,000.00	-69,650.00	
		Dispositions	-70,000.00		63,952.70
SBMX9K1	ALLEGHANY CORP DEL 3.25% 08-15-2051 BEO	Acquisitions	50,000.00	-36,455.00	
		Dispositions	-135,000.00		91,322.10
SBNXHZD6	ALLSTATE CORP 5.25% DUE 03-30-2033	Acquisitions	130,000.00	-129,780.30	
		Dispositions	-130,000.00		125,139.35
C02079KAF4	ALPHABET INC 2.05% 08-15-2050	Acquisitions	420,000.00	-261,762.90	
		Dispositions	-50,000.00		30,686.00
C02079KAG2	ALPHABET INC 2.25% DUE 08-15-2060	Acquisitions	85,000.00	-50,924.35	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-85,000.00		49,786.20
SBKPSXY3	ALTRIA GROUP INC 3.4% DUE 02-04-2041	Acquisitions	70,000.00	-48,846.70	
		Dispositions	-305,000.00		205,629.40
C02209SBK8	ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG	Acquisitions	75,000.00	-54,151.50	
		Dispositions	-75,000.00		54,800.25
C023135BT2	AMAZON COM INC 2.5% DUE 06-03-2050	Acquisitions	540,000.00	-351,348.30	
		Dispositions	-290,000.00		190,348.95
C023135BU9	AMAZON COM INC 2.7% DUE 06-03-2060	Acquisitions	110,000.00	-68,423.30	
		Dispositions	-470,000.00		293,444.30
SBR1XV47	AMEREN ILL CO 4.95% 06-01-2033	Acquisitions	165,000.00	-164,498.40	
		Dispositions	-165,000.00		163,397.55
SBQMS241	AMERICAN ELECTRIC POWER CO INC 5.625% DUE 03-01-2033	Acquisitions	115,000.00	-114,574.50	
		Dispositions	-115,000.00		117,834.75
SBXSSDV8	AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG	Acquisitions	195,000.00	-172,646.20	
		Dispositions	-90,000.00		80,451.00
SBRF4ML0	AMERICAN INTERNATIONAL 5.125% 03-27-2033	Acquisitions	160,000.00	-153,649.25	
		Dispositions	-160,000.00		153,898.70
SBRJQTT9	AMERN EXPRESS CO FLTG RT 5.043% DUE 05-01-2034	Acquisitions	395,000.00	-395,000.00	
		Dispositions	-395,000.00		388,257.95
SBMCTM02	AMERN INTL GROUP 4.375% DUE 06-30-2050	Acquisitions	245,000.00	-205,476.60	
		Dispositions	-245,000.00		198,882.75
SBFXCMM3	AMERN INTL GROUP 4.75% DUE 04-01-2048	Acquisitions	70,000.00	-62,893.60	
		Dispositions	-70,000.00		62,853.10
C031162CR9	AMGEN INC FIXED 3.15% 02-21-2040	Acquisitions	495,000.00	-369,750.00	
		Dispositions	-130,000.00		97,537.70
SBN7KZX1	AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	250,000.00	-203,190.10	
		Dispositions	-60,000.00		49,935.60
C031162DC1	AMGEN INC SR NT 3% 01-15-2052				
		Acquisitions	140,000.00	-96,090.40	
		Dispositions	-270,000.00		175,012.25
SBN0THC8	AMGEN INC 2.77% 09-01-2053				
		Acquisitions	410,000.00	-265,136.65	
		Dispositions	-80,000.00		49,832.00
C031162DA5	AMGEN INC 2.8% DUE 08-15-2041 BEO				
		Acquisitions	220,000.00	-151,402.10	
		Dispositions	-220,000.00		144,489.40
C031162CS7	AMGEN INC 3.375% 02-21-2050				
		Acquisitions	280,000.00	-194,476.80	
		Dispositions	-135,000.00		101,501.10
SBDR5CM4	AMGEN INC 4.563% DUE 06-15-2048				
		Acquisitions	125,000.00	-94,866.25	
		Dispositions	-125,000.00		108,627.50
C031162DK3	AMGEN INC 4.875% 03-01-2053				
		Acquisitions	55,000.00	-49,092.45	
		Dispositions	-385,000.00		365,919.55
SBMTY5V2	AMGEN INC 5.6% DUE 03-01-2043				
		Acquisitions	1,000,000.00	-984,287.65	
		Dispositions	-530,000.00		515,262.55
SBMTY5X4	AMGEN INC 5.65% 03-02-2053				
		Acquisitions	995,000.00	-993,914.35	
		Dispositions	-995,000.00		990,892.80
SBMTY619	AMGEN INC 5.75% DUE 03-02-2063				
		Acquisitions	470,000.00	-468,112.15	
		Dispositions	-295,000.00		295,614.55
SBPBK6M7	ANALOG DEVICES INC 2.95% 10-01-2051				
		Acquisitions	45,000.00	-33,363.00	
		Dispositions	-45,000.00		32,143.05
SBJ555R4	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049				
		Acquisitions	245,000.00	-254,607.00	
		Dispositions	-245,000.00		253,142.20
SBJ555S5	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039				
		Acquisitions	235,000.00	-233,968.70	
		Dispositions	-380,000.00		386,621.40

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBF7MH35	ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	Acquisitions	130,000.00	-109,505.90	
		Dispositions	-70,000.00		60,223.80
SBJ555P2	ANHEUSER BUSCH 5.8% DUE 01-23-2059	Acquisitions	135,000.00	-129,964.70	
		Dispositions	-135,000.00		129,219.95
SBK5XW52	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	Acquisitions	215,000.00	-206,809.95	
		Dispositions	-1,155,000.00		1,143,239.50
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	Acquisitions	1,205,000.00	-1,161,027.95	
		Dispositions	-1,870,000.00		1,707,153.10
SBM8GDK4	ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040	Acquisitions	135,000.00	-119,240.45	
		Dispositions	-50,000.00		42,211.50
SBM8MLZ3	ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050	Acquisitions	140,000.00	-122,750.80	
		Dispositions	-140,000.00		120,798.00
SB46LC31	ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039	Acquisitions	40,000.00	-50,022.80	
		Dispositions	-185,000.00		239,287.05
SBDZ7GD1	ANHEUSER-BUSCH 4.375% DUE 04-15-2038	Acquisitions	110,000.00	-97,087.10	
		Dispositions	-60,000.00		58,153.80
SBDZ78X5	ANHEUSER-BUSCH 4.6% DUE 04-15-2048	Acquisitions	230,000.00	-211,270.05	
		Dispositions	-230,000.00		205,934.55
SBYMLCL3	ANHEUSER-BUSCH 4.7% DUE 02-01-2036	Acquisitions	135,000.00	-133,056.60	
		Dispositions	-40,000.00		38,228.80
SBYMLGZ5	ANHEUSER-BUSCH 4.9% DUE 02-01-2046	Acquisitions	655,000.00	-554,594.50	
		Dispositions	-55,000.00		50,613.20
SBLF8T19	ANTHEM INC 3.6% DUE 03-15-2051	Acquisitions	500,000.00	-376,723.00	
		Dispositions	-50,000.00		37,320.50
SBNR46Q3	AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052	Acquisitions	150,000.00	-110,663.25	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-55,000.00		44,641.85
C037833DQ0	APPLE INC FIXED 2.95% 09-11-2049	Acquisitions	55,000.00	-34,379.40	
		Dispositions	-140,000.00		99,179.95
SBNNRD54	APPLE INC 2.375% DUE 02-08-2041	Acquisitions	425,000.00	-294,065.80	
		Dispositions	-150,000.00		105,229.80
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG	Acquisitions	435,000.00	-289,918.95	
		Dispositions	-255,000.00		175,822.40
SBKP9GX6	APPLE INC 2.65% 02-08-2051	Acquisitions	300,000.00	-204,885.00	
		Dispositions	-300,000.00		202,347.00
C037833BA7	APPLE INC 3.45% DUE 02-09-2045	Acquisitions	125,000.00	-98,345.00	
		Dispositions	-235,000.00		195,635.80
SBF58H35	APPLE INC 3.75% DUE 09-12-2047	Acquisitions	40,000.00	-34,846.00	
		Dispositions	-550,000.00		465,286.30
C037833AL4	APPLE INC 3.85% DUE 05-04-2043	Acquisitions	380,000.00	-327,203.45	
		Dispositions	-315,000.00		270,381.30
C037833CD0	APPLE INC 3.85% DUE 08-04-2046	Acquisitions	350,000.00	-305,633.05	
		Dispositions	-120,000.00		103,689.60
SBNYNTH5	APPLE INC 3.95% 08-08-2052	Acquisitions	365,000.00	-312,148.65	
		Dispositions	-525,000.00		438,307.30
SBNYNTK8	APPLE INC 4.1% DUE 08-08-2062 BEO	Acquisitions	210,000.00	-183,424.80	
		Dispositions	-990,000.00		848,776.35
SBQB7DZ7	APPLE INC 4.3% 05-10-2033	Acquisitions	135,000.00	-134,640.90	
		Dispositions	-135,000.00		134,883.75
SBXC5WP2	APPLE INC 4.375% DUE 05-13-2045	Acquisitions	520,000.00	-473,380.40	
		Dispositions	-95,000.00		82,593.95
C037833BX7	APPLE INC 4.65% DUE 02-23-2046				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	200,000.00	-196,360.00	
		Dispositions	-330,000.00		321,109.50
SBQB7DX5	APPLE INC 4.85% 05-10-2053				
		Acquisitions	390,000.00	-388,046.10	
		Dispositions	-390,000.00		382,672.90
SB450GW6	APPLIED MATLS INC 5.85% DUE 06-15-2041				
		Acquisitions	90,000.00	-98,521.20	
		Dispositions	-53,000.00		55,290.66
C03939AAA5	ARCH CAP GROUP LTD FIXED 3.635% DUE 06-30-2050				
		Acquisitions	70,000.00	-51,510.20	
		Dispositions	-165,000.00		118,138.35
SBLD1L58	ARIZONA PUB SVC CO 5.55% 08-01-2033				
		Acquisitions	400,000.00	-398,651.50	
		Dispositions	-165,000.00		160,076.40
SBRJX6P5	ARTHUR J GALLAGHER & CO 6.75% 02-15-2054				
		Acquisitions	80,000.00	-79,004.80	
		Dispositions	-40,000.00		41,318.00
SBQT68K6	ASTRAZENECA FIN LLC 4.875% 03-03-2033				
		Acquisitions	150,000.00	-149,448.00	
		Dispositions	-150,000.00		155,724.00
SBDTYM18	ASTRAZENECA PLC 4.375% 08-17-2048				
		Acquisitions	55,000.00	-47,934.70	
		Dispositions	-55,000.00		48,324.65
C00206RMM1	AT&T INC 2.55% DUE 12-01-2033				
		Acquisitions	215,000.00	-172,172.00	
		Dispositions	-215,000.00		164,182.55
SBMHWTV6	AT&T INC 3.5% DUE 06-01-2041				
		Acquisitions	450,000.00	-339,538.40	
		Dispositions	-225,000.00		171,215.10
C00206RKJ0	AT&T INC 3.5% DUE 09-15-2053 REG				
		Acquisitions	785,000.00	-537,291.30	
		Dispositions	-815,000.00		566,160.50
SBNSLTY2	AT&T INC 3.55% DUE 09-15-2055				
		Acquisitions	60,000.00	-44,815.80	
		Dispositions	-534,000.00		378,067.77
C00206RLV2	AT&T INC 3.65% DUE 09-15-2059				
		Acquisitions	215,000.00	-147,048.40	
		Dispositions	-190,000.00		132,013.90

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00206RMN9	AT&T INC 3.8%	12-01-2057			
		Acquisitions	285,000.00	-200,576.05	
		Dispositions	-965,000.00		633,413.95
SBX2KBF0	AT&T INC 4.5% DUE 05-15-2035				
		Acquisitions	170,000.00	-153,923.10	
		Dispositions	-240,000.00		218,845.60
SBX2H2X6	AT&T INC 4.75% DUE 05-15-2046				
		Acquisitions	385,000.00	-344,170.75	
		Dispositions	-440,000.00		381,253.20
SBQ0MLH1	AT&T INC 5.4%	02-15-2034			
		Acquisitions	130,000.00	-129,041.90	
		Dispositions	-130,000.00		120,533.40
SBDCL4K9	AT&T INC 5.45% DUE 03-01-2047				
		Acquisitions	35,000.00	-32,722.90	
		Dispositions	-90,000.00		82,483.65
SBYMLXL0	AT&T INC 5.65% DUE 02-15-2047				
		Acquisitions	45,000.00	-43,253.10	
		Dispositions	-45,000.00		42,645.15
C054561AM7	AXA EQUITABLE HLDGS INC FIXED 5%	04-20-2048 BEO			
		Acquisitions	85,000.00	-70,254.20	
		Dispositions	-285,000.00		236,360.15
SBM9MPG1	B A T CAP CORP FIXED 3.734% DUE	09-25-2040			
		Acquisitions	245,000.00	-168,577.15	
		Dispositions	-74,000.00		47,379.98
SBQB7F28	BALTIMORE GAS & ELECTRIC CO 5.4% DUE	06-01-2053			
		Acquisitions	50,000.00	-47,911.00	
		Dispositions	-50,000.00		52,231.50
SBN6NBF5	BANK AMER CORP 2.831% DUE	10-24-2051			
		Acquisitions	275,000.00	-181,197.50	
		Dispositions	-275,000.00		187,764.50
C06051GKB4	BANK AMER CORP 2.972% DUE 07-21-2052	BEO			
		Acquisitions	40,000.00	-28,389.20	
		Dispositions	-40,000.00		28,016.00
C06051GJW0	BANK AMER CORP 3.311% DUE 04-22-2042				
		Acquisitions	430,000.00	-320,502.05	
		Dispositions	-540,000.00		409,948.20
SBN6J9V5	BANK AMER CORP 3.483%	03-13-2052			
		Acquisitions	110,000.00	-84,676.90	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-110,000.00		79,668.60
C06051GJA8	BANK AMER CORP 4.083% 03-20-2051	Acquisitions	450,000.00	-376,259.65	
		Dispositions	-645,000.00		528,497.25
SBMYYXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	Acquisitions	750,000.00	-524,480.05	
		Dispositions	-865,000.00		603,299.60
C06051GHS1	BANK OF AMERICA CORPORATION 4.33% 03-15-2050	Acquisitions	180,000.00	-156,938.40	
		Dispositions	-180,000.00		154,678.30
SBQYLTG9	BARCLAYS PLC FIXED 6.224% 05-09-2033	Acquisitions	585,000.00	-585,000.00	
		Dispositions	-25,000.00		24,311.75
SBQXQCP5	BARCLAYS PLC FIXED 7.437% DUE 11-02-2033	Acquisitions	60,000.00	-63,571.20	
		Dispositions	-60,000.00		65,837.40
SBP6NKN0	BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% 11-24-2042	Acquisitions	210,000.00	-146,817.30	
		Dispositions	-275,000.00		203,214.55
SBYWR2D3	BARCLAYS PLC 5.25% DUE 08-17-2045	Acquisitions	85,000.00	-74,166.75	
		Dispositions	-85,000.00		75,275.15
SBRJ50G0	BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053	Acquisitions	255,000.00	-251,683.70	
		Dispositions	-110,000.00		110,928.75
SBNBYD79	BERKLEY W R CORP SR NT 3.15% 09-30-2061	Acquisitions	65,000.00	-40,173.25	
		Dispositions	-65,000.00		33,956.00
SBMYCBT1	BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG	Acquisitions	455,000.00	-254,664.65	
		Dispositions	-240,000.00		148,001.25
SBN0XP59	BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050	Acquisitions	100,000.00	-63,500.00	
		Dispositions	-237,000.00		161,239.00
SBKP9NP7	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052	Acquisitions	505,000.00	-388,627.85	
		Dispositions	-395,000.00		314,645.35
SBRJRLD0	BHP BILLITON FIN USA LTD 5.5% 09-08-2053				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	75,000.00	-73,649.25	
		Dispositions	-75,000.00		70,395.00
SBM8R6Q4	BOEING CO 5.93% DUE 05-01-2060				
		Acquisitions	675,000.00	-663,809.20	
		Dispositions	-50,000.00		52,026.00
SBMCJWJ1	BP CAP MKTS AMER INC 4.893% 09-11-2033				
		Acquisitions	185,000.00	-184,996.30	
		Dispositions	-185,000.00		173,138.10
SBM9GT05	BP CAP MKTS AMER 2.939% DUE 06-04-2051				
		Acquisitions	160,000.00	-106,273.00	
		Dispositions	-90,000.00		57,132.00
SBMW2G98	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049				
		Acquisitions	170,000.00	-153,809.20	
		Dispositions	-50,000.00		44,339.50
SBMXWR94	BRISTOL MYERS FIXED 4.35% DUE 11-15-2047				
		Acquisitions	50,000.00	-40,934.50	
		Dispositions	-140,000.00		128,895.60
SBMXF715	BRISTOL MYERS 2.55% DUE 11-13-2050				
		Acquisitions	290,000.00	-196,427.50	
		Dispositions	-190,000.00		112,551.85
SBP96199	BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052				
		Acquisitions	750,000.00	-601,882.05	
		Dispositions	-585,000.00		447,568.25
SBP961B1	BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062				
		Acquisitions	50,000.00	-35,389.50	
		Dispositions	-255,000.00		190,444.65
SBNDSD24	BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053				
		Acquisitions	205,000.00	-209,760.70	
		Dispositions	-160,000.00		186,337.90
SBRBD9B0	BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054				
		Acquisitions	370,000.00	-365,568.45	
		Dispositions	-200,000.00		173,074.00
SBQ26P46	BURLINGTON NORTHN SANTA 4.55 09-01-2044				
		Acquisitions	155,000.00	-138,351.45	
		Dispositions	-120,000.00		110,582.40
SB5BGSJ6	CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE				
		Acquisitions	270,000.00	-313,150.85	
		Dispositions	-335,000.00		408,321.10

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB52J623	CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE	Acquisitions	495,000.00	-605,596.30	
		Dispositions	-175,000.00		223,267.00
C136375CP5	CANADIAN NATL RY CO 3.65% 02-03-2048	Acquisitions	50,000.00	-38,538.00	
		Dispositions	-90,000.00		75,222.00
C136375DB5	CANADIAN NATL RY CO 4.4% DUE 08-05-2052 BEO	Acquisitions	125,000.00	-117,317.50	
		Dispositions	-175,000.00		157,993.80
SBP8KQ19	CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO	Acquisitions	90,000.00	-71,797.50	
		Dispositions	-90,000.00		70,296.30
C13648TAH0	CANADIAN PAC RY CO 4.2% 11-15-2069	Acquisitions	80,000.00	-63,780.00	
		Dispositions	-50,000.00		37,669.00
		Free Receipt	70,000.00	61,216.10	
C13648TAD9	CANADIAN PAC RY CO 4.3% 05-15-2043	Acquisitions	60,000.00	-50,670.00	
		Dispositions	-60,000.00		52,539.60
SBPQT8D4	CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034	Acquisitions	735,000.00	-730,029.45	
		Dispositions	-735,000.00		715,897.45
C14040HDA0	CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034	Acquisitions	190,000.00	-190,000.00	
		Dispositions	-65,000.00		63,706.30
SBVB2PG2	CARDINAL HLTH INC 4.5% DUE 11-15-2044	Acquisitions	105,000.00	-86,822.40	
		Dispositions	-105,000.00		91,416.15
SBNG21Z2	CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	Acquisitions	225,000.00	-168,859.00	
		Dispositions	-90,000.00		68,448.60
SBMJJM94	CATERPILLAR INS 4.3% DUE 05-15-2044	Acquisitions	265,000.00	-233,682.30	
		Dispositions	-155,000.00		147,564.65
SB83R5T7	CBS CORP NEW 4.85% DUE 07-01-2042	Acquisitions	45,000.00	-33,101.55	
		Dispositions	-85,000.00		62,771.15
SBL6KR43	CDN NATL RY CO 2.45% DUE 05-01-2050				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	85,000.00	-53,489.65	
		Dispositions	-85,000.00		54,173.90
SBNTFNT6	CENOVUS ENERGY INC NT 3.75% 02-15-2052				
		Acquisitions	75,000.00	-53,419.50	
		Dispositions	-130,000.00		94,868.65
SBNTFNR4	CENOVUS ENERGY INC 2.65% 01-15-2032				
		Acquisitions	95,000.00	-76,618.45	
		Dispositions	-95,000.00		77,530.45
SBFNL6J5	CENOVUS ENERGY INC 5.4% 06-15-2047				
		Acquisitions	55,000.00	-50,752.90	
		Dispositions	-113,000.00		102,492.89
SBRQNXB3	CENTERPOINT ENERGY HOUSTON ELEC LLC 4.95% 04-01-2033				
		Acquisitions	85,000.00	-84,792.60	
		Dispositions	-85,000.00		84,493.90
C161175CA0	CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG				
		Acquisitions	250,000.00	-157,673.75	
		Dispositions	-260,000.00		165,606.15
SBMBP1C6	CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO				
		Acquisitions	35,000.00	-25,210.15	
		Dispositions	-90,000.00		55,351.80
SBMCJ8Q0	CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG				
		Acquisitions	235,000.00	-149,527.05	
		Dispositions	-145,000.00		89,098.15
SBKSVYZ7	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050				
		Acquisitions	170,000.00	-125,904.60	
		Dispositions	-240,000.00		181,581.00
C161175BY9	CHARTER FIXED 3.85% DUE 04-01-2061				
		Acquisitions	605,000.00	-373,190.65	
		Dispositions	-120,000.00		70,341.60
C161175BZ6	CHARTER 3.5% DUE 06-01-2041				
		Acquisitions	85,000.00	-57,389.45	
		Dispositions	-205,000.00		143,123.35
SBFF9P78	CHARTER 5.375% 05-01-2047				
		Acquisitions	330,000.00	-260,714.10	
		Dispositions	-330,000.00		267,412.50
SBYQ7R23	CHARTER 6.484% DUE 10-23-2045				
		Acquisitions	170,000.00	-156,128.10	
		Dispositions	-270,000.00		240,085.25

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD3JMW0	CHARTER 6.834% DUE 10-23-2055	Acquisitions	55,000.00	-52,240.65	
		Dispositions	-55,000.00		46,846.25
SBKPHS23	CIGNA CORP NEW CORP 4.8% 08-15-2038	Acquisitions	50,000.00	-45,053.50	
		Dispositions	-460,000.00		432,557.10
SBKPHS34	CIGNA CORP NEW CORP 4.9% 12-15-2048	Acquisitions	145,000.00	-131,988.45	
		Dispositions	-145,000.00		132,585.85
SBL6BBV1	CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050	Acquisitions	365,000.00	-264,275.80	
		Dispositions	-175,000.00		120,985.05
SBKQN6X7	CIGNA GROUP SR NT 3.4% 03-15-2051	Acquisitions	190,000.00	-141,372.35	
		Dispositions	-190,000.00		124,345.40
SBQT56R6	CIGNA GROUP 5.4% DUE 03-15-2033	Acquisitions	90,000.00	-89,915.40	
		Dispositions	-90,000.00		94,490.10
C17275RAD4	CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	Acquisitions	45,000.00	-50,236.65	
		Dispositions	-275,000.00		302,897.90
SBDC7485	CITIGROUP INC 6.675% DUE 09-13-2043	Acquisitions	40,000.00	-41,493.20	
		Dispositions	-155,000.00		176,119.50
SBK93JD5	COCA COLA CO 2.5% 03-15-2051	Acquisitions	55,000.00	-35,822.05	
		Dispositions	-55,000.00		37,473.15
SBLB7Z23	COCA COLA CO 2.6% DUE 06-01-2050	Acquisitions	195,000.00	-129,208.95	
		Dispositions	-65,000.00		45,780.80
SBQ7XJ28	COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056	Acquisitions	340,000.00	-205,631.30	
		Dispositions	-65,000.00		44,776.55
SBFWQ3V2	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	Acquisitions	255,000.00	-208,210.05	
		Dispositions	-135,000.00		104,698.35
SBQ7XHB3	COMCAST CORP NEW 2.887% 11-01-2051 BEO	Acquisitions	515,000.00	-323,292.25	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-175,000.00		119,104.70
SBQB4RF6	COMCAST CORP NEW 2.987% 11-01-2063	Acquisitions	55,000.00	-30,120.75	
		Dispositions	-103,000.00		65,976.65
C20030NBT7	COMCAST CORP NEW 3.2% DUE 07-15-2036	Acquisitions	50,000.00	-41,046.00	
		Dispositions	-50,000.00		40,789.50
SBFY1N04	COMCAST CORP NEW 3.9% DUE 03-01-2038	Acquisitions	60,000.00	-51,459.60	
		Dispositions	-240,000.00		219,442.40
C20030NCL3	COMCAST CORP NEW 4.6% 10-15-2038	Acquisitions	110,000.00	-103,008.90	
		Dispositions	-110,000.00		99,193.90
SBFY1YN4	COMCAST CORP NEW 4% DUE 03-01-2048	Acquisitions	210,000.00	-170,658.60	
		Dispositions	-385,000.00		319,486.85
SB0B7ZQ0	COMCAST CORP NEW 5.65% DUE 06-15-2035	Acquisitions	30,000.00	-29,011.50	
		Dispositions	-65,000.00		69,259.45
SBQPF818	COMCAST CORP 5.35% 05-15-2053	Acquisitions	275,000.00	-272,388.75	
		Dispositions	-125,000.00		120,126.50
SBQPF829	COMCAST CORP 5.5% DUE 05-15-2064	Acquisitions	585,000.00	-560,832.45	
		Dispositions	-85,000.00		81,497.15
SBMBZ728	COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051	Acquisitions	205,000.00	-143,860.85	
		Dispositions	-70,000.00		48,584.90
SBMTX122	COMMONWEALTH EDISON CO 5.3% 02-01-2053	Acquisitions	245,000.00	-253,283.15	
		Dispositions	-185,000.00		184,592.80
SBF2SVR0	CONAGRA BRANDS INC 5.4% 11-01-2048	Acquisitions	260,000.00	-231,829.75	
		Dispositions	-130,000.00		125,545.30
SBPLD6W6	CONOCOPHILLIPS CO 3.99% 03-15-2052	Acquisitions	80,000.00	-64,005.60	
		Dispositions	-175,000.00		133,872.05
SBMTYC44	CONOCOPHILLIPS 5.3% 05-15-2053				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	305,000.00	-302,909.95	
		Dispositions	-85,000.00		83,365.75
SBKTGB50	CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059				
		Acquisitions	55,000.00	-40,881.50	
		Dispositions	-65,000.00		46,740.85
SBQXRSK5	CONSOLIDATED EDISON CO N Y INC 5.9% 11-15-2053				
		Acquisitions	80,000.00	-81,402.00	
		Dispositions	-40,000.00		40,858.40
SBLGXL73	CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO				
		Acquisitions	115,000.00	-115,951.05	
		Dispositions	-115,000.00		111,999.85
SBMYSV0	CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG				
		Acquisitions	180,000.00	-130,630.90	
		Dispositions	-110,000.00		85,585.50
SBQYLSJ5	CONSTELLATION BRANDS INC 4.9% 05-01-2033				
		Acquisitions	260,000.00	-258,195.60	
		Dispositions	-260,000.00		256,152.00
SBNYNF3	CONSUMERS ENERGY 4.2% DUE 09-01-2052				
		Acquisitions	80,000.00	-65,308.00	
		Dispositions	-80,000.00		65,014.40
SBKPR157	CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG				
		Acquisitions	165,000.00	-116,818.35	
		Dispositions	-210,000.00		146,756.40
SBNDW393	CSX CORP 4.5% 11-15-2052				
		Acquisitions	460,000.00	-405,355.45	
		Dispositions	-415,000.00		369,347.75
SBH458J4	CVS CAREMARK CORP 5.3 DUE 12-05-2043				
		Acquisitions	40,000.00	-35,666.80	
		Dispositions	-120,000.00		114,237.90
SBQ0MLF9	CVS HEALTH CORP SR NT 6% 06-01-2063				
		Acquisitions	335,000.00	-331,400.60	
		Dispositions	-335,000.00		326,428.80
SBMXRPP1	CVS HEALTH CORP 2.7% DUE 08-21-2040				
		Acquisitions	285,000.00	-197,075.35	
		Dispositions	-140,000.00		94,097.90
SBM6CF53	CVS HEALTH CORP 4.125% DUE 04-01-2040 REG				
		Acquisitions	165,000.00	-141,752.10	
		Dispositions	-155,000.00		132,251.25

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048	Acquisitions	2,120,000.00	-1,966,441.60	
		Dispositions	-655,000.00		593,472.60
SBNGF9C4	CVS HEALTH CORP 5.25% 02-21-2033	Acquisitions	490,000.00	-489,132.70	
		Dispositions	-490,000.00		493,105.10
SBNGF9D5	CVS HEALTH CORP 5.625% 02-21-2053	Acquisitions	375,000.00	-376,898.95	
		Dispositions	-375,000.00		367,704.05
SBQ0MLB5	CVS HEALTH CORP 5.875% 06-01-2053	Acquisitions	275,000.00	-265,971.00	
		Dispositions	-275,000.00		267,276.60
SBP83MD2	DANAHER CORP SR NT 2.8% 12-10-2051	Acquisitions	190,000.00	-129,438.70	
		Dispositions	-255,000.00		169,516.95
SBPJK3B7	DEERE JOHN CAP FIXED 5.15% 09-08-2033	Acquisitions	115,000.00	-114,982.75	
		Dispositions	-65,000.00		62,941.45
SBG0WND1	DH EUROPE FIN II S FIXED 3.25% 11-15-2039	Acquisitions	150,000.00	-124,692.00	
		Dispositions	-235,000.00		199,789.95
SBRBS443	DIAGEO CAP PLC 5.625% 10-05-2033	Acquisitions	265,000.00	-264,019.50	
		Dispositions	-265,000.00		263,492.30
C25278XAQ2	DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051	Acquisitions	210,000.00	-169,380.80	
		Dispositions	-90,000.00		68,806.80
SBQ1KVT6	DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO	Acquisitions	200,000.00	-147,310.80	
		Dispositions	-200,000.00		156,797.70
SBJQX533	DISNEY WALT CO SR NT 4.75% 09-15-2044	Acquisitions	110,000.00	-103,851.00	
		Dispositions	-83,000.00		74,342.27
SBJQX544	DISNEY WALT CO SR NT 5.4% 10-01-2043	Acquisitions	55,000.00	-49,198.60	
		Dispositions	-55,000.00		53,995.15
SBRBKHP1	DOLLAR GENERAL CORP 5.45% 07-05-2033	Acquisitions	260,000.00	-253,358.90	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-170,000.00		164,792.90
SBKBZCX0	DOW CHEMICAL CO FIXED 5.55% DUE 11-30-2048	Acquisitions	100,000.00	-96,635.00	
		Dispositions	-45,000.00		41,911.65
SBPYT0D0	DTE ELEC CO 5.4% DUE 04-01-2053	Acquisitions	280,000.00	-278,395.70	
		Dispositions	-70,000.00		68,687.50
SBG0DD90	DTE ELEC CO 4.05% 05-15-2048	Acquisitions	160,000.00	-132,194.85	
		Dispositions	-65,000.00		53,810.90
SBPYT0C9	DTE ELEC CO 5.2% DUE 04-01-2033	Acquisitions	125,000.00	-127,417.50	
		Dispositions	-125,000.00		123,662.50
SBQ0N1J6	DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053	Acquisitions	205,000.00	-207,056.15	
		Dispositions	-205,000.00		191,480.25
SBPW7P75	DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054	Acquisitions	200,000.00	-199,274.00	
		Dispositions	-200,000.00		203,904.00
SBNR5LJ4	DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051	Acquisitions	350,000.00	-235,457.25	
		Dispositions	-60,000.00		45,484.20
SBD381P3	DUKE ENERGY CORP 3.75% DUE 09-01-2046	Acquisitions	175,000.00	-120,315.15	
		Dispositions	-265,000.00		193,677.30
SBNG9CJ4	DUKE ENERGY CORP 5% DUE 08-15-2052	Acquisitions	285,000.00	-251,739.90	
		Dispositions	-470,000.00		425,875.30
SBYQHP07	DUKE ENERGY IND 3.75% DUE 05-15-2046	Acquisitions	55,000.00	-42,963.80	
		Dispositions	-110,000.00		86,028.80
SBNKD9L3	DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023	Acquisitions	260,000.00	-256,095.20	
		Dispositions	-210,000.00		208,441.10
SBN912T7	ECOLAB INC 2.75% 08-18-2055 BEO	Acquisitions	55,000.00	-34,040.05	
		Dispositions	-50,000.00		31,945.00
SBQB3QT0	ELEVANCE HEALTH INC 5.125% DUE 02-15-2053				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	125,000.00	-124,542.50	
		Dispositions	-125,000.00		120,783.30
SBNTB0H1	ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052	Acquisitions	260,000.00	-292,402.80	
		Dispositions	-535,000.00		573,057.00
SBQMRY20	ELI LILLY & CO 4.95% 02-27-2063	Acquisitions	690,000.00	-702,083.50	
		Dispositions	-570,000.00		565,087.45
SBQMRY08	ELI LILLY AND CO 4.875% DUE 02-27-2053	Acquisitions	530,000.00	-539,793.75	
		Dispositions	-380,000.00		380,958.30
SB3D20S1	ENBRIDGE ENERGY 7.5% DUE 04-15-2038	Acquisitions	60,000.00	-70,235.40	
		Dispositions	-60,000.00		62,105.40
SBLR8ML8	ENBRIDGE INC SR NT 3.4% 08-01-2051	Acquisitions	40,000.00	-27,744.80	
		Dispositions	-85,000.00		59,625.25
SBLR8KZ8	ENBRIDGE INC 2.5% DUE 08-01-2033 BEO	Acquisitions	75,000.00	-58,801.50	
		Dispositions	-75,000.00		61,332.00
C29250NBR5	ENBRIDGE INC 5.7% 03-08-2033	Acquisitions	210,000.00	-209,731.20	
		Dispositions	-210,000.00		215,158.00
SBYQ24Q1	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	Acquisitions	355,000.00	-334,317.70	
		Dispositions	-359,000.00		340,284.05
SBL3BQC0	ENERGY TRANSFER OPER L P 5.0% 05-15-2050	Acquisitions	150,000.00	-124,753.30	
		Dispositions	-90,000.00		74,291.40
SB8H38T2	ENERGY TRANSFER 5.15% DUE 02-01-2043	Acquisitions	195,000.00	-167,477.70	
		Dispositions	-535,000.00		449,443.20
SBXVMC65	ENERGY TRANSFER 5.15% DUE 03-15-2045	Acquisitions	290,000.00	-240,076.00	
		Dispositions	-260,000.00		226,727.70
SBFXCN75	ENERGY TRANSFER 6% DUE 06-15-2048	Acquisitions	75,000.00	-73,435.50	
		Dispositions	-115,000.00		109,453.05

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNMM07	ENTERGY ARK LLC 5.15% DUE 01-15-2033	Acquisitions	210,000.00	-209,313.30	
		Dispositions	-210,000.00		215,902.50
SBM9B7L7	ENTERGY LA LLC 4.75% 09-15-2052	Acquisitions	45,000.00	-39,930.75	
		Dispositions	-45,000.00		41,276.70
SBQV0JS1	ENTERGY TEXAS INC 5.8% 09-01-2053	Acquisitions	80,000.00	-79,724.80	
		Dispositions	-40,000.00		41,747.20
SBYZ5J66	ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	Acquisitions	50,000.00	-44,904.50	
		Dispositions	-275,000.00		250,288.15
SBFY1ZL9	ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048	Acquisitions	170,000.00	-146,242.50	
		Dispositions	-125,000.00		106,275.00
SBF39VN8	ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	Acquisitions	260,000.00	-233,934.40	
		Dispositions	-215,000.00		192,758.15
SBQD01K5	ENTERPRISE PRODS OPER LLC 5.35% DUE 01-31-2033/01-10-2023	Acquisitions	210,000.00	-209,586.30	
		Dispositions	-210,000.00		210,711.90
SBKB02C4	ENTERPRISE PRODS 4.2% DUE 01-31-2050	Acquisitions	40,000.00	-32,388.80	
		Dispositions	-165,000.00		140,971.05
SBJV9CD5	EQUINOR ASA 3.25% DUE 11-18-2049	Acquisitions	375,000.00	-273,850.05	
		Dispositions	-170,000.00		125,601.10
SBLF9912	ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020	Acquisitions	55,000.00	-37,741.55	
		Dispositions	-95,000.00		66,635.85
SBMWGS16	ESTEE LAUDER COMPANIES INC 5.15% 05-15-2053	Acquisitions	510,000.00	-483,531.10	
		Dispositions	-50,000.00		47,548.00
SBM9XD71	EVEREST REINSURANCE HOLDINGS INC SR NT 3.125% 10-15-2052	Acquisitions	70,000.00	-45,894.80	
		Dispositions	-235,000.00		158,926.30
SBMC45B9	EVERGY KANS CENT 3.45% DUE 04-15-2050	Acquisitions	85,000.00	-64,526.90	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-195,000.00		145,094.00
SBKQN9J4	EXELON CORP 4.1% DUE 03-15-2052	Acquisitions	60,000.00	-41,071.80	
		Dispositions	-60,000.00		45,975.60
SBN45Q25	EXELON CORP 5.6% DUE 03-15-2053	Acquisitions	175,000.00	-169,792.25	
		Dispositions	-175,000.00		169,381.50
SBL68H70	EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050	Acquisitions	425,000.00	-378,259.85	
		Dispositions	-75,000.00		58,727.25
SBMDSC31	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	Acquisitions	405,000.00	-290,250.65	
		Dispositions	-260,000.00		199,309.95
SBL68H58	EXXON MOBIL CORP 4.227% DUE 03-19-2040	Acquisitions	100,000.00	-90,289.00	
		Dispositions	-55,000.00		50,559.85
SBF42ZD4	FEDEX CORP 4.05% DUE 02-15-2048	Acquisitions	125,000.00	-92,109.10	
		Dispositions	-125,000.00		99,270.25
SBYYPG0	FEDEX CORP 4.4% DUE 01-15-2047	Acquisitions	215,000.00	-171,968.15	
		Dispositions	-75,000.00		61,611.75
SBD9Y0B4	FEDEX CORP 4.55% DUE 04-01-2046	Acquisitions	180,000.00	-150,991.95	
		Dispositions	-155,000.00		132,639.85
SBGK3JZ8	FEDEX CORP 4.95% 10-17-2048	Acquisitions	95,000.00	-78,023.50	
		Dispositions	-60,000.00		53,509.80
SBKQNBH6	FEDEX CORP 5.25% DUE 05-15-2050	Acquisitions	120,000.00	-110,574.30	
		Dispositions	-120,000.00		111,303.90
SBYMMY54	FID NATL 4.5% DUE 08-15-2046	Acquisitions	45,000.00	-38,075.85	
		Dispositions	-45,000.00		35,866.80
SBKTC8V3	FL PWR & LT CO 3.15% DUE 10-01-2049	Acquisitions	160,000.00	-116,520.00	
		Dispositions	-80,000.00		57,093.60
SBF3RG04	FL PWR & LT CO 3.7% 12-01-2047				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	125,000.00	-97,752.95	
		Dispositions	-75,000.00		61,851.00
S2579467	FL PWR & LT CO 5.625% DUE 04-01-2034				
		Acquisitions	100,000.00	-104,324.80	
		Dispositions	-100,000.00		105,277.00
SBQ3RM69	FLORIDA POWER & LIGHT COMPANY 4.8% 05-15-2033				
		Acquisitions	205,000.00	-203,769.20	
		Dispositions	-205,000.00		200,577.00
SBPYT0N0	FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053				
		Acquisitions	355,000.00	-361,092.65	
		Dispositions	-355,000.00		365,218.10
SBNDT811	FMC CORP 6.375% 05-18-2053				
		Acquisitions	245,000.00	-237,717.30	
		Dispositions	-45,000.00		43,051.05
SB94Q0Z1	FORD MTR CO DEL NT 4.75 01-15-2043				
		Acquisitions	105,000.00	-75,014.10	
		Dispositions	-105,000.00		80,911.95
SBM63802	FOX CORP 5.576% DUE 01-25-2049				
		Acquisitions	40,000.00	-36,197.60	
		Dispositions	-220,000.00		202,419.95
C999599GH0	FUT DEC 23 CBT UL T-BONDS				
		Free Delivery	-389.00		
		Free Receipt	389.00	-48,616,855.03	
C999599GH0	FUT DEC 23 CBT UL T-BONDS				
		Free Delivery	-389.00		
		Free Receipt	389.00	-48,616,855.03	
C999599GH0	FUT DEC 23 CBT UL T-NOTE				
		Free Delivery	-1,231.00		
		Free Receipt	1,231.00	-140,820,723.73	
C999599GH0	FUT DEC 23 CBT UL T-NOTE				
		Free Delivery	-1,231.00		
		Free Receipt	1,231.00	-140,820,723.73	
C999599GH0	FUT DEC 23 CBT 5Y T-NOTE				
		Free Delivery	-653.00		
		Free Receipt	653.00	-68,922,421.48	
C999599GH0	FUT DEC 23 CBT 5Y T-NOTE				
		Free Delivery	-653.00		
		Free Receipt	653.00	-68,922,421.48	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT DEC 23 U.S. T-BONDS	Free Delivery	-246.00		
		Free Receipt	246.00	-29,369,601.57	
C999599GH0	FUT DEC 23 U.S. T-BONDS	Free Delivery	-246.00		
		Free Receipt	246.00	-29,369,601.57	
C999599GH0	FUT DEC 23 US 2YR T-NOTE	Free Delivery	-298.00		
		Free Receipt	298.00	-60,600,109.36	
C999599GH0	FUT DEC 23 US 2YR T-NOTE	Free Delivery	-298.00		
		Free Receipt	298.00	-60,600,109.36	
C999599GH0	FUT DEC 23 10 YR T-NOTES	Free Delivery	-184.00		
		Free Receipt	184.00	-19,853,796.98	
C999599GH0	FUT DEC 23 10 YR T-NOTES	Free Delivery	-184.00		
		Free Receipt	184.00	-19,853,796.98	
C999599GH0	FUT JUN 23 CBT UL T-BONDS	Free Delivery	-341.00		
		Free Receipt	341.00	-46,380,135.10	
C999599GH0	FUT JUN 23 CBT UL T-BONDS	Free Delivery	-341.00		
		Free Receipt	341.00	-46,380,135.10	
C999599GH0	FUT JUN 23 CBT UL T-NOTE	Free Delivery	-1,299.00		
		Free Receipt	1,299.00	-152,585,929.39	
C999599GH0	FUT JUN 23 CBT UL T-NOTE	Free Delivery	-1,299.00		
		Free Receipt	1,299.00	-152,585,929.39	
C999599GH0	FUT JUN 23 CBT 5Y T-NOTE	Free Delivery	-130.00		
		Free Receipt	130.00	-13,962,812.58	
C999599GH0	FUT JUN 23 CBT 5Y T-NOTE	Free Delivery	-130.00		
		Free Receipt	130.00	-13,962,812.58	
C999599GH0	FUT JUN 23 U.S. T-BONDS	Free Delivery	-348.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 23 U.S. T-BONDS	Free Receipt	348.00	-43,771,455.60	
		Free Delivery	-348.00		
C999599GH0	FUT JUN 23 US 2YR T-NOTE	Free Receipt	348.00	-43,771,455.60	
		Free Delivery	-285.00		
C999599GH0	FUT JUN 23 US 2YR T-NOTE	Free Receipt	285.00	-58,213,773.41	
		Free Delivery	-285.00		
C999599GH0	FUT JUN 23 10 YR T-NOTES	Free Receipt	285.00	-58,213,773.41	
		Free Delivery	-57.00		
C999599GH0	FUT JUN 23 10 YR T-NOTES	Free Receipt	57.00	-6,379,781.25	
		Free Delivery	-57.00		
C999599GH0	FUT MAR 23 CBT UL T-BONDS	Free Receipt	57.00	-6,379,781.25	
		Free Delivery	-302.00		
C999599GH0	FUT MAR 23 CBT UL T-BONDS	Free Receipt	74.00	-10,317,831.64	
		Free Delivery	-74.00		
C999599GH0	FUT MAR 23 CBT UL T-NOTE	Free Receipt	302.00	-40,910,550.08	
		Free Delivery	-1,251.00		
C999599GH0	FUT MAR 23 CBT UL T-NOTE	Free Receipt	90.00	-10,802,151.62	
		Free Delivery	-90.00		
C999599GH0	FUT MAR 24 CBT UL T-BONDS	Free Receipt	1,251.00	-148,642,180.90	
		Free Delivery	-64.00		
C999599GH0	FUT MAR 24 CBT UL T-BONDS	Free Receipt	28.00	-3,445,254.45	
		Free Delivery	-28.00		
C999599GH0	FUT MAR 24 CBT UL T-NOTE	Free Receipt	64.00	-7,961,797.32	
		Free Delivery	-35.00		
C999599GH0	FUT MAR 24 CBT UL T-NOTE	Free Receipt	1,183.00	-133,503,814.66	
		Free Delivery			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-1,183.00		
		Free Receipt	35.00	-3,967,600.58	
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE				
		Free Delivery	-615.00		
		Free Receipt	31.00	-3,295,905.75	
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE				
		Free Delivery	-31.00		
		Free Receipt	615.00	-65,386,517.29	
C999599GH0	FUT SEP 23 CBT UL T-BONDS				
		Free Delivery	-395.00		
		Free Receipt	395.00	-52,657,460.54	
C999599GH0	FUT SEP 23 CBT UL T-BONDS				
		Free Delivery	-395.00		
		Free Receipt	395.00	-52,657,460.54	
C999599GH0	FUT SEP 23 CBT ULT TNOTE				
		Free Delivery	-1,252.00		
		Free Receipt	1,252.00	-149,808,807.94	
C999599GH0	FUT SEP 23 CBT ULT TNOTE				
		Free Delivery	-1,252.00		
		Free Receipt	1,252.00	-149,808,807.94	
C999599GH0	FUT SEP 23 U.S. T-BONDS				
		Free Delivery	-246.00		
		Free Receipt	246.00	-31,274,531.25	
C999599GH0	FUT SEP 23 U.S. T-BONDS				
		Free Delivery	-246.00		
		Free Receipt	246.00	-31,274,531.25	
C999599GH0	FUT SEP 23 US 2YR T-NOTE				
		Free Delivery	-331.00		
		Free Receipt	331.00	-68,025,486.17	
C999599GH0	FUT SEP 23 US 2YR T-NOTE				
		Free Delivery	-331.00		
		Free Receipt	331.00	-68,025,486.17	
C999599GH0	FUT SEP 23 10 YR T-NOTES				
		Free Delivery	-54.00		
		Free Receipt	54.00	-6,173,187.62	
C999599GH0	FUT SEP 23 10 YR T-NOTES				
		Free Delivery	-54.00		
		Free Receipt	54.00	-6,173,187.62	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 23 5 YR T NOTE	Free Delivery	-125.00		
		Free Receipt	125.00	-13,656,117.11	
C999599GH0	FUT SEP 23 5 YR T NOTE	Free Delivery	-125.00		
		Free Receipt	125.00	-13,656,117.11	
SB78K6L3	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	Acquisitions	310,000.00	-247,611.60	
		Dispositions	-285,000.00		233,974.55
SBYNWXZ6	GE CAP INTL FDG CO 4.418% DUE 11-15-2035	Acquisitions	260,000.00	-232,018.80	
		Dispositions	-220,000.00		205,339.20
SBQLPVD5	GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052	Acquisitions	300,000.00	-317,644.10	
		Dispositions	-300,000.00		309,081.35
SBGLRQ81	GENERAL MTRS CO 5.95% DUE 04-01-2049	Acquisitions	35,000.00	-30,349.90	
		Dispositions	-35,000.00		28,515.55
SBL2FJY6	GEORGIA PWR CO 3.7% 01-30-2050	Acquisitions	110,000.00	-85,483.20	
		Dispositions	-110,000.00		82,289.90
SBMDWBN6	GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG	Acquisitions	95,000.00	-65,551.90	
		Dispositions	-95,000.00		64,811.85
SBQBBGR2	GILEAD SCIENCES INC 5.55% 10-15-2053	Acquisitions	330,000.00	-320,766.80	
		Dispositions	-75,000.00		69,015.75
SB6S0304	GILEAD SCIENCES 5.65% DUE 12-01-2041	Acquisitions	50,000.00	-53,075.50	
		Dispositions	-120,000.00		115,839.60
SBMCY3Z9	GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO	Acquisitions	85,000.00	-61,610.55	
		Dispositions	-120,000.00		87,464.40
SB920YP3	GOLDMAN SACHS 6.25% DUE 02-01-2041	Acquisitions	50,000.00	-50,209.00	
		Dispositions	-50,000.00		55,688.00
SB9CMD63	GOLDMAN SACHS 6.75% DUE 10-01-2037	Acquisitions	645,000.00	-684,051.90	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-285,000.00		288,464.20
SBCR5XW4	HALLIBURTON CO 4.75% DUE 08-01-2043	Acquisitions	100,000.00	-85,030.00	
		Dispositions	-60,000.00		51,918.00
SBM9SW79	HARTFORD FINL SVCS GROUP INC DEL SR NT 2.9% 09-15-2051	Acquisitions	60,000.00	-33,754.20	
		Dispositions	-175,000.00		115,592.75
SB4TV238	HESS CORP 5.6% DUE 02-15-2041	Acquisitions	70,000.00	-65,306.50	
		Dispositions	-50,000.00		49,546.50
SBNRQN46	HOME DEPOT INC 2.375% 03-15-2051	Acquisitions	105,000.00	-67,985.40	
		Dispositions	-35,000.00		21,323.40
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049	Acquisitions	35,000.00	-25,050.55	
		Dispositions	-251,000.00		180,864.38
SBK8TZG9	HOME DEPOT INC 3.35% DUE 04-15-2050 REG	Acquisitions	85,000.00	-64,980.80	
		Dispositions	-150,000.00		113,126.50
SBR30BC4	HOME DEPOT INC 4.4 DUE 03-15-2045 REG	Acquisitions	60,000.00	-49,065.60	
		Dispositions	-110,000.00		101,979.90
SBMWGT57	HONEYWELL INTERNATIONAL INC 4.5% 01-15-2034	Acquisitions	515,000.00	-510,081.90	
		Dispositions	-515,000.00		493,483.30
SBMFS1P4	HONEYWELL INTERNATIONAL 5% 02-15-2033 BEO	Acquisitions	90,000.00	-92,875.50	
		Dispositions	-605,000.00		615,761.50
SBK81093	HSBC HLDGS PLC 6.254% 03-09-2034	Acquisitions	115,000.00	-116,177.95	
		Dispositions	-115,000.00		117,781.85
SBPXXDF6	HSBC HLDGS PLC 6.547% 06-20-2034	Acquisitions	510,000.00	-507,806.25	
		Dispositions	-55,000.00		52,215.35
SBQMS2B8	HUMANA INC 5.5% 03-15-2053	Acquisitions	255,000.00	-247,736.70	
		Dispositions	-255,000.00		249,344.65
SBP8JTQ2	HUMANA INC 5.875% DUE 03-01-2033				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	70,000.00	-72,382.80	
		Dispositions	-70,000.00		72,599.80
SBKPC2F9	INDIANA MICH PWR CO 3.25% DUE 05-01-2051BEO				
		Acquisitions	70,000.00	-45,632.30	
		Dispositions	-90,000.00		62,026.20
SBMDB9N9	INDIANA MICHIGAN POWER CO 5.625% 04-01-2053				
		Acquisitions	95,000.00	-94,970.55	
		Dispositions	-95,000.00		98,598.60
SBRF5C24	INGERSOLL RAND INC 5.7% DUE 08-14-2033				
		Acquisitions	155,000.00	-153,812.70	
		Dispositions	-155,000.00		147,699.50
C458140BK5	INTEL CORP 3.1% DUE 02-15-2060				
		Acquisitions	85,000.00	-54,433.15	
		Dispositions	-60,000.00		36,771.00
SBMX7H88	INTEL CORP 5.625% 02-10-2043				
		Acquisitions	285,000.00	-287,994.85	
		Dispositions	-285,000.00		293,619.90
SBMX7HF5	INTEL CORP 5.82% 02-10-2053				
		Acquisitions	285,000.00	-289,934.60	
		Dispositions	-285,000.00		282,662.55
C458140CK4	INTEL CORP 6.02% 02-10-2063				
		Acquisitions	60,000.00	-59,972.40	
		Dispositions	-60,000.00		62,089.20
SBMTQL09	INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040				
		Acquisitions	370,000.00	-257,615.80	
		Dispositions	-60,000.00		41,287.20
SBM9PS38	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO				
		Acquisitions	130,000.00	-90,748.90	
		Dispositions	-80,000.00		55,132.00
SBMTWJ58	INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062				
		Acquisitions	75,000.00	-73,944.75	
		Dispositions	-340,000.00		319,200.65
SBF4Q3X2	INTERCONTINENTAL 4.25% DUE 09-21-2048				
		Acquisitions	45,000.00	-39,763.35	
		Dispositions	-45,000.00		37,067.85
SB8J5PR3	INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000				
		Acquisitions	260,000.00	-216,208.20	
		Dispositions	-115,000.00		94,696.10

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C459200KC4	INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	Acquisitions	80,000.00	-66,219.20	
		Dispositions	-80,000.00		63,220.80
SBQVW5T0	INTERNATIONAL BUSINESS MACHS CORP 4.75% 02-06-2033	Acquisitions	780,000.00	-780,086.85	
		Dispositions	-780,000.00		765,442.85
SBPLNYL1	INTERNATIONAL BUSINESS MACHS CORP 4.9% 07-27-2052	Acquisitions	50,000.00	-46,513.50	
		Dispositions	-155,000.00		139,626.65
SBQXTZF5	INTERNATIONAL BUSINESS MACHS CORP 5.1% 02-06-2053	Acquisitions	545,000.00	-542,013.40	
		Dispositions	-545,000.00		505,468.45
SBF037N5	INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048	Acquisitions	155,000.00	-128,671.70	
		Dispositions	-185,000.00		166,340.90
SBMXWZR8	INTL BUSINESS 3.43% DUE 02-09-2052	Acquisitions	85,000.00	-56,894.75	
		Dispositions	-90,000.00		62,856.90
SBMGC2X0	JBS USA LUX S A 6.5% DUE 12-01-2052	Acquisitions	125,000.00	-111,905.00	
		Dispositions	-125,000.00		111,443.75
SBD31B74	JOHNSON & JOHNSON 3.55% DUE 03-01-2036	Acquisitions	205,000.00	-184,819.50	
		Dispositions	-75,000.00		63,291.00
SBD319Y7	JOHNSON & JOHNSON 3.7% DUE 03-01-2046	Acquisitions	220,000.00	-179,892.35	
		Dispositions	-68,000.00		55,868.12
SBMT8C9	JOHNSON & JOHNSON 4.5 DUE 09-01-2040 REG	Acquisitions	90,000.00	-80,118.00	
		Dispositions	-90,000.00		89,145.00
SBMF0547	JPMORGAN CHASE & CO 3.109% DUE 04-22-2051	Acquisitions	410,000.00	-278,759.90	
		Dispositions	-673,000.00		451,563.37
SBKVKPW5	JPMORGAN CHASE & CO 3.157% 04-22-2042	Acquisitions	330,000.00	-241,575.10	
		Dispositions	-190,000.00		140,757.10
C46647PCE4	JPMORGAN CHASE & CO 3.328% 04-22-2052	Acquisitions	150,000.00	-103,747.50	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-205,000.00		156,982.85
SBD0G1Q1	JPMORGAN CHASE & CO 3.964% 11-15-2048	Acquisitions	170,000.00	-133,054.20	
		Dispositions	-100,000.00		84,505.00
SBZ7NF45	JPMORGAN CHASE & CO 4.26% 02-22-2048	Acquisitions	160,000.00	-138,865.60	
		Dispositions	-100,000.00		85,035.00
SB7FRRL4	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	Acquisitions	135,000.00	-124,138.00	
		Dispositions	-40,000.00		40,607.20
SB9L4NM6	JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	Acquisitions	80,000.00	-78,288.00	
		Dispositions	-40,000.00		40,281.20
SB6QKFT9	JPMORGAN CHASE & 5.6% DUE 07-15-2041	Acquisitions	85,000.00	-90,906.65	
		Dispositions	-85,000.00		86,547.45
SBMCLF32	KENVUE INC 5.05% 03-22-2053	Acquisitions	255,000.00	-232,343.85	
		Dispositions	-180,000.00		176,769.35
SBMF0FJ2	KENVUE INC 5.1% 03-22-2043	Acquisitions	495,000.00	-492,203.45	
		Dispositions	-430,000.00		434,047.70
SBMF0FM5	KENVUE INC 5.2% 03-22-2063	Acquisitions	680,000.00	-681,762.40	
		Dispositions	-255,000.00		244,503.90
SB63ZC30	KIMBERLY-CLARK 5.3% DUE 03-01-2041	Acquisitions	70,000.00	-72,227.40	
		Dispositions	-60,000.00		57,949.80
SBN2YL29	KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050	Acquisitions	150,000.00	-94,904.00	
		Dispositions	-150,000.00		91,341.90
SBPRB4Q4	KINDER MORGAN INC 5.2% 06-01-2033	Acquisitions	120,000.00	-119,658.00	
		Dispositions	-120,000.00		117,794.40
SBFXCNC0	KINDER MORGAN INC 5.2% 03-01-2048	Acquisitions	70,000.00	-65,532.60	
		Dispositions	-70,000.00		63,738.50
SBSWG9S2	KINDER MORGAN INC 5.3% DUE 12-01-2034				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	105,000.00	-96,206.25	
		Dispositions	-105,000.00		95,512.20
SBMZNPX5	KINDER MORGAN INC 5.45% DUE 08-01-2052				
		Acquisitions	265,000.00	-247,284.30	
		Dispositions	-265,000.00		240,148.60
SBSXNP73	KINDER MORGAN INC 5.55% DUE 06-01-2045				
		Acquisitions	295,000.00	-266,162.40	
		Dispositions	-195,000.00		182,679.25
SB1Z54W6	KINDER MORGAN 6.95% DUE 01-15-2038				
		Acquisitions	60,000.00	-65,907.60	
		Dispositions	-130,000.00		141,658.40
SBQ5J5X1	KLA CORP 4.95% 07-15-2052				
		Acquisitions	50,000.00	-47,259.50	
		Dispositions	-130,000.00		122,171.95
SBQ5J0D6	KLA CORP 5.25% 07-15-2062				
		Acquisitions	120,000.00	-114,457.70	
		Dispositions	-95,000.00		95,879.85
SBKSYG05	KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049				
		Acquisitions	150,000.00	-130,179.95	
		Dispositions	-150,000.00		128,292.00
SBNG49V0	KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050				
		Acquisitions	105,000.00	-103,138.65	
		Dispositions	-105,000.00		91,027.90
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046				
		Acquisitions	230,000.00	-178,342.55	
		Dispositions	-735,000.00		624,991.75
SBKY6M63	LAM RESH CORP 2.875% DUE 06-15-2050				
		Acquisitions	75,000.00	-43,553.25	
		Dispositions	-75,000.00		43,943.25
C512807AT5	LAM RESH CORP 4.875% DUE 03-15-2049				
		Acquisitions	45,000.00	-42,060.15	
		Dispositions	-60,000.00		49,963.20
SBRJVGG0	LOCKHEED MARTIN CORP 4.75% 02-15-2034				
		Acquisitions	555,000.00	-553,190.70	
		Dispositions	-555,000.00		521,673.20
SBQXQQR5	LOCKHEED MARTIN CORP 5.25% 01-15-2033				
		Acquisitions	60,000.00	-64,631.40	
		Dispositions	-60,000.00		62,296.80

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBBD6G92	LOCKHEED MARTIN 4.07% DUE 12-15-2042	Acquisitions	330,000.00	-256,901.70	
		Dispositions	-389,000.00		313,214.39
SB4LSB85	LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE	Acquisitions	80,000.00	-94,872.00	
		Dispositions	-40,000.00		43,107.20
SBPMQ8K6	LOWES COS INC FIXED 5.8% DUE 09-15-2062	Acquisitions	95,000.00	-94,383.45	
		Dispositions	-95,000.00		92,035.60
SBD0SCD1	LOWES COS INC 3.7% DUE 04-15-2046	Acquisitions	105,000.00	-75,920.25	
		Dispositions	-75,000.00		58,987.50
SBJN46V4	LOWES COS INC 4.25% 04-01-2052	Acquisitions	80,000.00	-67,820.80	
		Dispositions	-155,000.00		121,690.10
SBJN46W5	LOWES COS INC 4.45% 04-01-2062	Acquisitions	145,000.00	-112,288.65	
		Dispositions	-255,000.00		209,884.60
SBN7JPV6	LOWES COS INC 5.85% 04-01-2063	Acquisitions	85,000.00	-84,869.10	
		Dispositions	-85,000.00		82,084.50
SBMF74Z2	LYB INTL FIN III 3.375% DUE 10-01-2040	Acquisitions	110,000.00	-83,652.80	
		Dispositions	-50,000.00		36,961.50
SBNXJJF2	L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033	Acquisitions	235,000.00	-234,748.55	
		Dispositions	-170,000.00		163,811.60
SBNXJJR4	L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053	Acquisitions	115,000.00	-111,757.45	
		Dispositions	-65,000.00		64,688.00
SBYWPDY5	MA INST TECH 3.959% DUE 07-01-2038	Acquisitions	490,000.00	-463,426.10	
		Dispositions	-360,000.00		336,027.60
SBF0KZ10	MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047	Acquisitions	110,000.00	-90,068.00	
		Dispositions	-230,000.00		175,591.20
SBMTQPT6	MARKEL GROUP INC SR NT 3.45% 05-07-2052	Acquisitions	80,000.00	-59,688.80	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-80,000.00		55,939.20
SBNKD9Y6	MARSH & MCLENNAN COMPANIES INC 5.45% 03-15-2053	Acquisitions	105,000.00	-104,399.40	
		Dispositions	-105,000.00		107,567.40
SBMG7990	MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051	Acquisitions	145,000.00	-92,611.05	
		Dispositions	-75,000.00		50,995.50
SBMHGNF0	MARSH & MCLENNAN COS INC 5.7% 09-15-2053	Acquisitions	135,000.00	-134,595.00	
		Dispositions	-90,000.00		86,669.10
SBNK94L6	MASTERCARD INC 4.85% DUE 03-09-2033	Acquisitions	380,000.00	-379,642.80	
		Dispositions	-380,000.00		382,570.10
SBRF5C57	MCDONALD'S CORP 5.45% 08-14-2053	Acquisitions	55,000.00	-48,177.80	
		Dispositions	-55,000.00		55,738.10
SBK0WS12	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	Acquisitions	55,000.00	-36,397.90	
		Dispositions	-55,000.00		41,462.30
SBP6V8C9	MEDTRONIC GLOBAL HLDGS S C A SR NT 4.5% 03-30-2033	Acquisitions	275,000.00	-273,168.50	
		Dispositions	-275,000.00		260,161.00
SBLHM7R1	MERCK & CO INC 2.9% DUE 12-10-2061	Acquisitions	510,000.00	-348,061.90	
		Dispositions	-350,000.00		221,833.60
SBP487M5	MERCK & CO INC NEW 5.0% 05-17-2053	Acquisitions	230,000.00	-229,741.90	
		Dispositions	-230,000.00		230,190.50
SBLHM7Q0	MERCK & CO INC 2.75% DUE 12-10-2051 BEO	Acquisitions	475,000.00	-331,626.75	
		Dispositions	-170,000.00		113,315.20
SBP487N6	MERCK & CO INC 5.15% 05-17-2063	Acquisitions	355,000.00	-348,486.45	
		Dispositions	-355,000.00		351,785.15
SBMGS9S2	META PLATFORMS INC 4.65% 08-15-2062	Acquisitions	130,000.00	-110,354.75	
		Dispositions	-235,000.00		201,149.20
C30303M8Q8	META PLATFORMS INC 5.6% DUE 05-15-2053				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	125,000.00	-124,653.75	
		Dispositions	-125,000.00		124,916.00
SBGDXX74	METLIFE INC 4.875% DUE 11-13-2043				
		Acquisitions	55,000.00	-52,362.20	
		Dispositions	-55,000.00		49,588.55
SBQ0N1M9	METLIFE INC 5.25% DUE 01-15-2054				
		Acquisitions	815,000.00	-809,307.05	
		Dispositions	-770,000.00		733,529.60
SBMV3KX4	METLIFE INC 5.375% 07-15-2033				
		Acquisitions	635,000.00	-638,763.30	
		Dispositions	-635,000.00		617,506.95
SB019VJ1	METLIFE INC 6.375% DUE 06-15-2034				
		Acquisitions	80,000.00	-85,152.80	
		Dispositions	-265,000.00		295,516.55
SB431XP3	METROPOLITAN WASH D C ARPTS AUTH DULLES TOLL RD REV 7.462 10-01-2046 BEO TAXABLE				
		Acquisitions	30,000.00	-37,107.00	
		Dispositions	-135,000.00		169,684.20
SBMDWFL2	MICRON TECHNOLOGY INC 3.366% 11-01-2041				
		Acquisitions	75,000.00	-53,721.75	
		Dispositions	-135,000.00		84,639.60
SBM9GFY1	MICROSOFT CORP 2.675% DUE 06-01-2060 BEO				
		Acquisitions	130,000.00	-86,737.30	
		Dispositions	-640,000.00		430,586.65
SBMFPJG2	MICROSOFT CORP 2.921% 03-17-2052 USD				
		Acquisitions	640,000.00	-467,113.95	
		Dispositions	-325,000.00		215,423.15
SBMFPF53	MICROSOFT CORP 3.041% 03-17-2062				
		Acquisitions	130,000.00	-94,257.80	
		Dispositions	-130,000.00		88,024.30
C594918BT0	MICROSOFT CORP 3.7% DUE 08-08-2046				
		Acquisitions	225,000.00	-183,288.00	
		Dispositions	-765,000.00		663,932.90
C594918BD5	MICROSOFT CORP 3.75% DUE 02-12-2045				
		Acquisitions	50,000.00	-40,381.00	
		Dispositions	-40,000.00		37,056.00
C594918BL7	MICROSOFT CORP 4.45% DUE 11-03-2045				
		Acquisitions	170,000.00	-152,739.90	
		Dispositions	-127,000.00		113,356.61

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C594918BE3	MICROSOFT CORP 4% DUE 02-12-2055	Acquisitions	35,000.00	-27,833.75	
		Dispositions	-35,000.00		31,225.25
SB4LFKX4	MICROSOFT CORP 5.2% DUE 06-01-2039	Acquisitions	150,000.00	-150,420.00	
		Dispositions	-150,000.00		145,384.80
C594918AM6	MICROSOFT CORP 5.3% DUE 02-08-2041	Acquisitions	70,000.00	-70,877.80	
		Dispositions	-70,000.00		70,309.40
SBNSP5G8	MIDAMERICAN ENERGY 5.858% 09-15-2054	Acquisitions	445,000.00	-452,176.75	
		Dispositions	-45,000.00		46,259.10
C606822DC5	MITSUBISHI UFJ FINANCIAL GROUP INC 5.406% DUE 04-19-2034	Acquisitions	240,000.00	-240,000.00	
		Dispositions	-240,000.00		238,829.65
SBYT4Q46	MOLSON COORS 4.2% DUE 07-15-2046	Acquisitions	140,000.00	-113,488.75	
		Dispositions	-270,000.00		221,326.00
SBG49491	MOLSON COORS 5 DUE 05-01-2042	Acquisitions	165,000.00	-146,377.00	
		Dispositions	-65,000.00		61,420.45
C61772BAC7	MORGAN STANLEY FIXED 3.217% DUE 04-22-2042	Acquisitions	230,000.00	-170,461.70	
		Dispositions	-210,000.00		146,437.23
SBQ6C302	MORGAN STANLEY FLTG RT 6.627% DUE 11-01-2034	Acquisitions	910,000.00	-935,715.00	
		Dispositions	-910,000.00		980,121.40
SBMZ2XH2	MORGAN STANLEY 2.802% 01-25-2052	Acquisitions	305,000.00	-198,349.05	
		Dispositions	-245,000.00		159,008.95
SBZ9P947	MORGAN STANLEY 3.971% 07-22-2038	Acquisitions	160,000.00	-121,323.05	
		Dispositions	-270,000.00		223,743.60
C61747YFE0	MORGAN STANLEY 5.25% 04-21-2034	Acquisitions	1,505,000.00	-1,475,945.90	
		Dispositions	-1,505,000.00		1,447,121.50
SBP4X0Z4	MORGAN STANLEY 5.297% 04-20-2037	Acquisitions	400,000.00	-386,032.10	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-515,000.00		486,438.85
SBNTDVT6	MORGAN STANLEY 5.424% 07-21-2034	Acquisitions	230,000.00	-230,000.00	
		Dispositions	-150,000.00		148,194.00
SBL0NRR1	MORGAN STANLEY 5.948% DUE 01-19-2038	Acquisitions	1,225,000.00	-1,237,643.45	
		Dispositions	-930,000.00		907,211.30
SB98G6S2	MORGAN STANLEY 6.375% DUE 07-24-2042	Acquisitions	250,000.00	-275,771.30	
		Dispositions	-330,000.00		368,706.25
SBYXT874	MPLX LP FIXED 5.2% DUE 03-01-2047	Acquisitions	110,000.00	-93,333.20	
		Dispositions	-195,000.00		177,088.80
SBPJHGG4	MPLX LP SR NT 4.95% 03-14-2052	Acquisitions	255,000.00	-226,826.85	
		Dispositions	-350,000.00		291,136.55
SBQZDPN3	NASDAQ INC 5.55% 02-15-2034	Acquisitions	110,000.00	-109,969.20	
		Dispositions	-110,000.00		109,494.00
SBRT75P0	NASDAQ INC 5.95% 08-15-2053	Acquisitions	165,000.00	-159,756.05	
		Dispositions	-165,000.00		160,796.00
SBRT75N8	NASDAQ INC 6.1% 06-28-2063	Acquisitions	365,000.00	-355,836.10	
		Dispositions	-45,000.00		40,090.95
SBN6KV01	NEXTERA ENERGY CAP 5.38% 02-28-2053	Acquisitions	930,000.00	-879,046.85	
		Dispositions	-610,000.00		570,914.00
SBFGCNJ4	NISOURCE FIN CORP 5.65% DUE 02-01-2045	Acquisitions	115,000.00	-114,559.55	
		Dispositions	-160,000.00		165,869.60
SBRZW957	NORFOLK SOUTHERN CORP 5.35% 08-01-2054	Acquisitions	45,000.00	-38,728.80	
		Dispositions	-45,000.00		41,944.50
C655844BY3	NORFOLK SOUTHN CORP 4.15% 02-28-2048	Acquisitions	435,000.00	-360,658.35	
		Dispositions	-255,000.00		211,506.45
SBGDLQK3	NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	110,000.00	-85,954.00	
		Dispositions	-50,000.00		39,992.50
SBL6L2C9	NORFOLK SOUTHN 3.05% DUE 05-15-2050	Acquisitions	170,000.00	-115,755.75	
		Dispositions	-95,000.00		67,890.80
SBQPF863	NORTHERN STS PWR CO MINN 1ST MTG BD 5.1%05-15-2053	Acquisitions	290,000.00	-284,186.80	
		Dispositions	-290,000.00		275,927.80
SBNC3911	NORTHROP GRUMMAN CORP 4.7% DUE 03-15-2033	Acquisitions	285,000.00	-284,709.30	
		Dispositions	-285,000.00		279,067.05
SBLB6SV0	NORTHWESTERN UNIV 2.64% DUE 12-01-2050	Acquisitions	165,000.00	-109,276.20	
		Dispositions	-165,000.00		113,429.25
SBRJG2L2	NUTRIEN LTD 5.8% DUE 03-27-2053	Acquisitions	210,000.00	-208,771.50	
		Dispositions	-95,000.00		86,472.80
C67066GAG9	NVIDIA CORP 3.5% DUE 04-01-2040	Acquisitions	65,000.00	-49,205.00	
		Dispositions	-134,000.00		110,403.03
C62954HAN8	NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 11-30-2051	Acquisitions	85,000.00	-56,951.70	
		Dispositions	-15,000.00		8,802.00
SBKVKRK7	OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046	Acquisitions	55,000.00	-51,897.45	
		Dispositions	-55,000.00		57,039.95
SBJCRNM4	OCCIDENTAL PETE 6.2% DUE 03-15-2040	Acquisitions	120,000.00	-118,421.35	
		Dispositions	-65,000.00		59,693.40
SBQB7DR9	OHIO PWR CO 5.0% 06-01-2033	Acquisitions	80,000.00	-79,622.40	
		Dispositions	-80,000.00		76,680.00
SBK6FDG5	ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049	Acquisitions	95,000.00	-67,151.70	
		Dispositions	-59,000.00		35,428.91
SBZ16JQ0	ONCOR ELEC 3.75% DUE 04-01-2045	Acquisitions	90,000.00	-71,107.20	
		Dispositions	-90,000.00		67,126.50

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDDR194	ONEOK INC NEW 5.2% DUE 07-15-2048	Acquisitions	65,000.00	-54,301.65	
		Dispositions	-250,000.00		221,987.15
SBMYLXB4	ORACLE CORP FIXED 3.65% DUE 03-25-2041	Acquisitions	405,000.00	-289,379.15	
		Dispositions	-400,000.00		303,294.20
SBM5M639	ORACLE CORP FIXED 3.85% DUE 04-01-2060	Acquisitions	200,000.00	-132,903.00	
		Dispositions	-105,000.00		66,681.30
SBM5M628	ORACLE CORP 3.6% DUE 04-01-2040 REG	Acquisitions	455,000.00	-338,192.00	
		Dispositions	-420,000.00		323,208.90
SBMYLXC5	ORACLE CORP 3.95% DUE 03-25-2051	Acquisitions	580,000.00	-431,253.70	
		Dispositions	-150,000.00		113,706.00
SBWTM334	ORACLE CORP 4.125% DUE 05-15-2045	Acquisitions	135,000.00	-105,141.30	
		Dispositions	-310,000.00		235,591.20
SBWTM356	ORACLE CORP 4.375% DUE 05-15-2055	Acquisitions	95,000.00	-72,040.40	
		Dispositions	-95,000.00		70,609.70
SBP4W512	ORACLE CORP 4.5% DUE 07-08-2044	Acquisitions	175,000.00	-141,261.75	
		Dispositions	-105,000.00		89,342.40
SBMWS997	ORACLE CORP 4.9% 02-06-2033	Acquisitions	435,000.00	-425,909.20	
		Dispositions	-435,000.00		408,754.65
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046	Acquisitions	95,000.00	-68,145.40	
		Dispositions	-305,000.00		222,928.90
SBD390R1	ORACLE CORP 4% 11-15-2047	Acquisitions	45,000.00	-33,448.50	
		Dispositions	-456,000.00		330,984.49
SB7FNML7	ORACLE CORP 5.375 DUE 07-15-2040	Acquisitions	30,000.00	-25,867.50	
		Dispositions	-275,000.00		269,955.75
SBMWS9B9	ORACLE CORP 5.55% 02-06-2053	Acquisitions	235,000.00	-227,819.95	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-235,000.00		214,558.75
SBMVV6C9	PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	Acquisitions	350,000.00	-275,519.95	
		Dispositions	-495,000.00		389,925.85
SBMTC6G8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	Acquisitions	130,000.00	-103,606.00	
		Dispositions	-275,000.00		212,801.10
SBMYXXQ5	PAC GAS & ELEC CO 3.3% DUE 08-01-2040	Acquisitions	180,000.00	-113,476.85	
		Dispositions	-95,000.00		66,272.95
SBJZ7ZR0	PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044	Acquisitions	310,000.00	-244,139.50	
		Dispositions	-210,000.00		168,840.00
SBN7B2Q6	PACIFIC GAS & ELEC CO 6.7% 04-01-2053	Acquisitions	50,000.00	-49,284.00	
		Dispositions	-50,000.00		50,018.50
SBNNMQV6	PACIFIC GAS & ELEC CO 6.75% 01-15-2053	Acquisitions	50,000.00	-50,088.50	
		Dispositions	-50,000.00		49,936.00
SB7MTCC9	PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042	Acquisitions	200,000.00	-132,986.50	
		Dispositions	-73,000.00		45,400.16
SBNVRFD8	PACIFIC LIFECORP SR NT 144A 5.4% 09-15-2052	Acquisitions	150,000.00	-140,918.65	
		Dispositions	-430,000.00		424,608.55
SBHXCMN8	PACIFICORP 4.15% 02-15-2050	Acquisitions	35,000.00	-26,711.65	
		Dispositions	-85,000.00		59,748.20
SBNBXR85	PACIFICORP 5.5% 05-15-2054	Acquisitions	255,000.00	-255,131.40	
		Dispositions	-255,000.00		246,154.30
SBL1NJJ6	PARTNERS HEALTHCARE SYS INC 3.192% DUE 07-01-2049	Acquisitions	60,000.00	-42,694.20	
		Dispositions	-60,000.00		41,245.20
SBK8T213	PARTNERS HEALTHCARE SYS INC 3.342% DUE 07-01-2060	Acquisitions	125,000.00	-86,135.00	
		Dispositions	-125,000.00		82,960.05
SB9MTLH1	PEPSICO INC SR NT 4 DUE 03-05-2042				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	270,000.00	-226,436.70	
		Dispositions	-120,000.00		108,272.40
SB58NF99	PEPSICO INC SR NT 4.875 DUE 11-01-2040				
		Acquisitions	135,000.00	-121,929.30	
		Dispositions	-115,000.00		120,503.90
SBNK9W34	PEPSICO INC 4.65% 02-15-2053				
		Acquisitions	85,000.00	-84,945.60	
		Dispositions	-85,000.00		83,076.45
SBM9ZYF2	PFIZER INC 2.55% DUE 05-28-2040				
		Acquisitions	85,000.00	-60,707.00	
		Dispositions	-245,000.00		171,942.95
SBMXGNZ4	PFIZER INC 2.7% DUE 05-28-2050				
		Acquisitions	65,000.00	-47,233.55	
		Dispositions	-65,000.00		46,393.10
SBQ66T73	PFIZER INVESTMENT ENTER 5.11% 05-19-2043				
		Acquisitions	875,000.00	-850,454.65	
		Dispositions	-760,000.00		720,108.05
SBQ66T84	PFIZER INVESTMENT ENTER 5.3% 05-19-2053				
		Acquisitions	1,270,000.00	-1,251,149.25	
		Dispositions	-955,000.00		966,201.55
SBQ66TB7	PFIZER INVESTMENT ENTER 5.34% 05-19-2063				
		Acquisitions	2,115,000.00	-2,072,865.80	
		Dispositions	-390,000.00		357,969.70
SBP6WVN4	PG&E RECOVERY FDG 5.536% DUE 07-15-2049				
		Acquisitions	0.00	0.00	
		Dispositions	0.00		0.00
SBYM9466	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045				
		Acquisitions	205,000.00	-168,646.10	
		Dispositions	-115,000.00		91,251.35
SBPTJT38	PNC FINL SVCS GROUP INC 5.068% DUE 01-24-2034				
		Acquisitions	425,000.00	-425,000.00	
		Dispositions	-425,000.00		413,839.50
SBPXYP86	PORT AUTH N Y & N J MUNI 5.072% DUE 07-15-2053				
		Acquisitions	265,000.00	-265,000.00	
		Dispositions	-65,000.00		59,329.40
SB95XX07	POTOMAC ELEC PWR 4.15% DUE 03-15-2043				
		Acquisitions	50,000.00	-41,510.00	
		Dispositions	-60,000.00		50,953.20

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBRBNHY9	PPL ELECTRIC UTILITIES CORP 5.25% 05-15-2053	Acquisitions	405,000.00	-411,801.55	
		Dispositions	-240,000.00		241,593.10
SBMFVFG2	PROCTER & GAMBLE CO 3.6% DUE 03-25-2050 REG	Acquisitions	40,000.00	-35,122.40	
		Dispositions	-40,000.00		30,286.40
SBP96081	PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO	Acquisitions	70,000.00	-56,417.20	
		Dispositions	-70,000.00		52,103.10
SBRJVGJ3	PROGRESSIVE CORP 4.95% 06-15-2033	Acquisitions	160,000.00	-157,584.00	
		Dispositions	-160,000.00		155,226.40
SBP6V8D0	PROLOGIS L P 4.75% 06-15-2033	Acquisitions	85,000.00	-84,842.75	
		Dispositions	-85,000.00		83,371.40
SBP6V8F2	PROLOGIS L P 5.25% 06-15-2053	Acquisitions	290,000.00	-287,308.15	
		Dispositions	-120,000.00		119,197.60
SBKVJXR3	PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG	Acquisitions	70,000.00	-55,555.50	
		Dispositions	-135,000.00		105,099.10
SBNVTVM5	PUBLIC SERVICE CO OF COLORADO 5.25% 04-01-2053	Acquisitions	460,000.00	-451,961.95	
		Dispositions	-460,000.00		436,145.65
SBLNMF37	PUBLIC SERVICE ELECTRIC 5.125% DUE 03-15-2053	Acquisitions	90,000.00	-89,946.90	
		Dispositions	-90,000.00		89,776.80
SBP0VPR9	PVTPL CARRIER GLOBAL CORPORATION 6.2% 03-15-2054	Acquisitions	355,000.00	-359,498.35	
		Dispositions	-190,000.00		211,967.80
SBRYQ9S3	PVTPL COLUMBIA PIPELINES OPER CO LLC 6.714% 08-15-2063	Acquisitions	265,000.00	-265,031.90	
		Dispositions	-265,000.00		272,272.25
SBRYQ9Q1	PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053	Acquisitions	115,000.00	-115,162.75	
		Dispositions	-60,000.00		59,910.60
SBP0X650	PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051	Acquisitions	150,000.00	-93,067.50	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-285,000.00		184,312.20
SBRJRD23	PVTPL ERAC USA FINANCE LLC 5.4% 05-01-2053	Acquisitions	210,000.00	-208,950.00	
		Dispositions	-210,000.00		208,147.20
SBL56GL2	PVTPL GE HEALTHCARE HOLDING 6.377% 11-22-2052	Acquisitions	175,000.00	-187,906.15	
		Dispositions	-455,000.00		512,356.25
SB3VJFD4	PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO	Acquisitions	85,000.00	-92,336.35	
		Dispositions	-85,000.00		89,699.55
SBMF0FG9	PVTPL KENVUE INC 5.05% 03-22-2053	Acquisitions	425,000.00	-415,429.40	
		Dispositions	-250,000.00		253,059.65
SBNW0GL1	PVTPL MAGALLANES INC 5.141% 03-15-2052	Acquisitions	85,000.00	-67,103.25	
		Dispositions	-540,000.00		446,588.15
SBJJRMQ4	PVTPL MARS INC 4.75% DUE 04-20-2033	Acquisitions	375,000.00	-374,407.50	
		Dispositions	-375,000.00		369,602.40
SBRF3SV9	PVTPL MERCEDES-BENZ FIN NORTH AMER LLC 5.05% 08-03-2033	Acquisitions	150,000.00	-149,337.00	
		Dispositions	-110,000.00		113,027.20
SBMF9D39	PVTPL NESTLE HOLDINGS INC 4.85% 03-14-2033	Acquisitions	545,000.00	-543,009.30	
		Dispositions	-545,000.00		544,372.50
SBS0FMX7	PVTPL NEW YORK ST ELEC & GAS CORP 5.85% 08-15-2033	Acquisitions	160,000.00	-159,745.60	
		Dispositions	-160,000.00		159,177.75
SBMXV7T1	PVTPL OGLETHORPE PWR CORP 6.2% 12-01-2053	Acquisitions	85,000.00	-83,748.80	
		Dispositions	-85,000.00		84,827.90
SBMXG280	PVTPL ONCOR ELEC DELIVERY CO LLC SR SEC DNT 4.95% 09-15-2052	Acquisitions	460,000.00	-426,172.00	
		Dispositions	-215,000.00		202,140.50
SB8KL7G3	PVTPL PACIFIC LIFECORP 5.125% 01-30-2043	Acquisitions	85,000.00	-82,372.65	
		Dispositions	-85,000.00		76,490.65
C771196CH3	PVTPL ROCHE HLDGS INC 5.593% 11-13-2033				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	405,000.00	-405,033.20	
		Dispositions	-65,000.00		67,654.60
SBLDBF01	PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051	Acquisitions	390,000.00	-252,508.05	
		Dispositions	-345,000.00		226,676.85
SBYZHSJ8	PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048	Acquisitions	105,000.00	-85,119.30	
		Dispositions	-135,000.00		106,581.15
C225401AZ1	PVTPL UBS GROUP AG 6.537% 08-12-2033	Acquisitions	80,000.00	-80,400.00	
		Dispositions	-80,000.00		80,752.10
C225401BB3	PVTPL UBS GROUP AG 9.016% 11-15-2033	Acquisitions	310,000.00	-368,840.70	
		Dispositions	-165,000.00		150,790.55
C75886FAF4	REGENERON FIXED 2.8% DUE 09-15-2050	Acquisitions	215,000.00	-141,475.90	
		Dispositions	-60,000.00		36,354.60
SBN7K9J5	REPUBLIC SERVICES INC 5.0% DUE 04-01-2034	Acquisitions	105,000.00	-104,463.45	
		Dispositions	-105,000.00		98,051.10
SB53WC78	REPUBLIC SVCS INC 6.2% DUE 03-01-2040	Acquisitions	40,000.00	-43,858.40	
		Dispositions	-40,000.00		44,278.00
SBZ0HGQ3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	Acquisitions	205,000.00	-179,057.25	
		Dispositions	-75,000.00		66,799.50
SBMTMKJ9	ROCKEFELLER FNDTN 2.492% DUE 10-01-2050	Acquisitions	155,000.00	-100,403.55	
		Dispositions	-62,000.00		34,227.10
SBYZGJZ8	ROGERS COMMUNICATIONS INC 4.3% 02-15-2048	Acquisitions	50,000.00	-40,896.00	
		Dispositions	-50,000.00		39,734.00
C78081BAL7	ROYALTY PHARMA PLC 3.3% 09-02-2040	Acquisitions	310,000.00	-219,781.90	
		Dispositions	-185,000.00		135,429.65
SBNDVXM3	RTX CORP 4.875% 10-15-2040	Acquisitions	145,000.00	-138,807.05	
		Dispositions	-145,000.00		131,910.90

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMYT802	RTX CORPORATION 2.375% 03-15-2032	Acquisitions	115,000.00	-95,850.20	
		Dispositions	-115,000.00		94,977.35
SBMYT813	RTX CORPORATION 3.03% 03-15-2052	Acquisitions	520,000.00	-326,556.30	
		Dispositions	-160,000.00		90,342.40
SB8J6DZ0	RTX CORPORATION 4.5% 06-01-2042	Acquisitions	475,000.00	-385,242.75	
		Dispositions	-550,000.00		504,169.30
SBQS6Q47	RTX CORPORATION 5.15% DUE 02-27-2033	Acquisitions	520,000.00	-521,463.20	
		Dispositions	-520,000.00		519,990.05
SBQS6QG9	RTX CORPORATION 5.375% 02-27-2053	Acquisitions	480,000.00	-472,268.60	
		Dispositions	-370,000.00		370,024.15
SBG495S7	RTX CORPORATION 5.4% DUE 05-01-2035	Acquisitions	120,000.00	-122,032.00	
		Dispositions	-120,000.00		115,725.60
SBQHP8M7	RTX CORPORATION 6.4% 03-15-2054	Acquisitions	310,000.00	-322,292.70	
		Dispositions	-120,000.00		136,215.80
SBN466Y0	SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO	Acquisitions	55,000.00	-32,797.05	
		Dispositions	-55,000.00		36,890.15
SBFWJFR1	SEMPRA 4% DUE 02-01-2048	Acquisitions	335,000.00	-255,357.90	
		Dispositions	-235,000.00		180,486.00
SB90FLN7	SHELL INTL FIN B V 6.375% DUE 12-15-2038	Acquisitions	100,000.00	-110,420.00	
		Dispositions	-82,000.00		84,330.44
SBK9W8G8	SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049	Acquisitions	60,000.00	-48,533.40	
		Dispositions	-285,000.00		216,155.40
SBMVPR84	SIMON PPTY GROUP L 3.8% DUE 07-15-2050	Acquisitions	75,000.00	-57,240.75	
		Dispositions	-75,000.00		54,369.00
SBMGQP77	SIMON PROPERTY GROUP L.P. 5.85% DUE 03-08-2053	Acquisitions	135,000.00	-130,012.80	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-70,000.00		62,582.10
SBQT1N84	SMUCKER J M CO 6.5% 11-15-2053	Acquisitions	115,000.00	-114,316.80	
		Dispositions	-115,000.00		115,523.55
SBN6M4F3	SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2021H 3.65% 06-01-2051	Acquisitions	85,000.00	-54,939.75	
		Dispositions	-85,000.00		55,261.05
SBRRFJ32	SOUTHERN CALIF EDISON CO 5.875% 12-01-2053	Acquisitions	135,000.00	-135,747.85	
		Dispositions	-135,000.00		130,925.95
SBP4Y3T2	SOUTHERN CALIF GAS CO 5.75% 06-01-2053	Acquisitions	170,000.00	-169,177.20	
		Dispositions	-90,000.00		91,285.65
SB7RDY97	SOUTH CAL EDISON 4.05% DUE 03-15-2042	Acquisitions	50,000.00	-40,790.50	
		Dispositions	-130,000.00		105,513.20
SBD9BPH6	SOUTH CAL EDISON 4% DUE 04-01-2047	Acquisitions	225,000.00	-184,893.30	
		Dispositions	-50,000.00		36,708.50
SB65ZDS0	SOUTH CAL EDISON 5.5% DUE 03-15-2040	Acquisitions	80,000.00	-77,668.00	
		Dispositions	-80,000.00		77,758.40
SBQ3QPB2	SOUTH CAL GAS CO FIXED 6.35% DUE 11-15-2052	Acquisitions	95,000.00	-109,622.40	
		Dispositions	-320,000.00		354,117.95
SBWXV3J3	SOUTH COPPER CORP 5.875% DUE 04-23-2045	Acquisitions	360,000.00	-340,560.00	
		Dispositions	-240,000.00		237,610.20
SBN7B2R7	SOUTHWESTERN ELEC PWR CO 5.3% 04-01-2033	Acquisitions	85,000.00	-84,888.65	
		Dispositions	-85,000.00		80,024.10
SB522X65	STATOIL ASA 5.1 DUE 08-17-2040	Acquisitions	310,000.00	-306,291.40	
		Dispositions	-125,000.00		124,807.50
SBR3V7M9	SUMITOMO MITSUI FINL GROUP INC 5.766% 01-13-2033	Acquisitions	235,000.00	-235,000.00	
		Dispositions	-235,000.00		247,774.60
SBM5M5Q5	SYSCO CORP FIXED 6.6% DUE 04-01-2050				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	355,000.00	-368,400.05	
		Dispositions	-100,000.00		98,749.00
SBLM1PN5	SYSCO CORP 3.3% DUE 02-15-2050	Acquisitions	135,000.00	-92,256.05	
		Dispositions	-55,000.00		35,345.75
SBN72M69	T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053	Acquisitions	425,000.00	-443,712.75	
		Dispositions	-320,000.00		303,500.50
SBN72M47	T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062	Acquisitions	35,000.00	-35,159.25	
		Dispositions	-300,000.00		294,225.50
SBN0ZLS0	T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	Acquisitions	320,000.00	-236,258.20	
		Dispositions	-85,000.00		60,174.90
C87264ACT0	T-MOBILE USA INC 3.4% 10-15-2052	Acquisitions	380,000.00	-243,601.00	
		Dispositions	-65,000.00		38,857.65
C87264AAZ8	T-MOBILE USA INC 4.5% DUE 04-15-2050	Acquisitions	160,000.00	-136,106.40	
		Dispositions	-120,000.00		99,301.80
C87264ACY9	T-MOBILE USA INC 5.05% 07-15-2033	Acquisitions	915,000.00	-907,114.60	
		Dispositions	-915,000.00		896,170.45
SBN72M14	T-MOBILE USA INC 5.2% DUE 01-15-2033 BEO	Acquisitions	85,000.00	-82,987.20	
		Dispositions	-85,000.00		86,062.50
SBN4JN15	T-MOBILE USA INC 5.75% 01-15-2034	Acquisitions	135,000.00	-134,804.25	
		Dispositions	-135,000.00		130,088.45
SBN4P5S4	T-MOBILE USA INC 6.0% 06-15-2054	Acquisitions	120,000.00	-119,796.00	
		Dispositions	-120,000.00		113,210.40
C874060AY2	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040	Acquisitions	150,000.00	-99,549.00	
		Dispositions	-380,000.00		274,530.20
C874060AZ9	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	Acquisitions	365,000.00	-243,803.20	
		Dispositions	-200,000.00		145,570.35

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C874060BD7	TAKEDA PHARMACEUTICAL CO LTD 3.375% 07-09-2060	Acquisitions	45,000.00	-32,464.35	
		Dispositions	-45,000.00		25,886.25
SBPRCP08	TARGET CORP 4.4% DUE 01-15-2033	Acquisitions	395,000.00	-395,770.10	
		Dispositions	-395,000.00		379,222.55
SBPRCP19	TARGET CORP 4.8% DUE 01-15-2053	Acquisitions	625,000.00	-628,172.35	
		Dispositions	-535,000.00		487,039.00
SBF19248	TEACHERS INS & 4.27% DUE 05-15-2047	Acquisitions	55,000.00	-46,619.65	
		Dispositions	-55,000.00		45,228.70
SBMF9DQ2	TEXAS INSTRS INC FIXED 5% 03-14-2053	Acquisitions	245,000.00	-245,052.80	
		Dispositions	-130,000.00		122,038.55
SBMCJZD6	TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063	Acquisitions	315,000.00	-309,272.85	
		Dispositions	-35,000.00		34,405.00
SBQH6206	THERMO FISHER SCIENTIFIC 5.086% DTD 08-10-2023 DUE 08-10-2033	Acquisitions	180,000.00	-180,000.00	
		Dispositions	-180,000.00		181,425.60
SBPCHD15	THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041	Acquisitions	375,000.00	-281,416.25	
		Dispositions	-259,000.00		189,134.92
SBQH6217	THERMO FISHER SCIENTIFIC INC 5.404% 08-10-2043	Acquisitions	185,000.00	-184,408.65	
		Dispositions	-125,000.00		121,058.50
SBMDYXZ8	THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057	Acquisitions	80,000.00	-58,429.60	
		Dispositions	-60,000.00		45,891.60
C993DJW993	TPG OPPORTUNITIES PARTNERS II (A) LP	Acquisitions	713.00	-713.00	
		Dispositions	-713.00		713.00
SBRJVGK4	TRAVELERS COS INC 5.45% DUE 05-25-2053	Acquisitions	135,000.00	-134,465.40	
		Dispositions	-135,000.00		136,925.00
SB8YTZQ9	TRAVELERS COS INC 6.25% DUE 06-15-2037	Acquisitions	60,000.00	-64,498.20	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-115,000.00		125,249.65
SBMDWQN1	TRAVELERS FIXED 2.55% DUE 04-27-2050	Acquisitions	155,000.00	-97,305.90	
		Dispositions	-155,000.00		90,543.25
SBPX1Z87	TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034	Acquisitions	245,000.00	-245,000.00	
		Dispositions	-245,000.00		242,609.95
C91159HJL5	U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034	Acquisitions	835,000.00	-835,000.00	
		Dispositions	-835,000.00		796,788.55
C91159HJN1	U S BANCORP 5.836% 06-12-2034	Acquisitions	70,000.00	-70,000.00	
		Dispositions	-70,000.00		68,852.00
SBMGS915	UNILEVER CAPITAL CORP 5.0% 12-08-2033	Acquisitions	100,000.00	-99,154.00	
		Dispositions	-100,000.00		96,170.00
SBMXYJ3	UNION ELEC CO 5.45% 03-15-2053	Acquisitions	45,000.00	-44,482.50	
		Dispositions	-45,000.00		41,280.30
SBKDMLD2	UNION PAC CORP 3.25% DUE 02-05-2050	Acquisitions	160,000.00	-122,601.65	
		Dispositions	-115,000.00		88,111.85
SBLF0CQ1	UNION PAC CORP 3.839% DUE 03-20-2060 BEO	Acquisitions	145,000.00	-120,314.55	
		Dispositions	-60,000.00		48,753.00
SBQMRXX4	UNITED PARCEL SVC INC 5.05% 03-03-2053	Acquisitions	230,000.00	-230,679.20	
		Dispositions	-230,000.00		224,651.10
SBLPK6S1	UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	Acquisitions	115,000.00	-81,081.80	
		Dispositions	-215,000.00		154,708.90
SBN7K9K6	UNITEDHEALTH GROUP INC 4.5% 04-15-2033	Acquisitions	60,000.00	-59,620.20	
		Dispositions	-60,000.00		59,720.40
SBNKBV00	UNITEDHEALTH GROUP INC 4.75% 05-15-2052	Acquisitions	135,000.00	-122,211.95	
		Dispositions	-410,000.00		382,987.05
SBN7K9M8	UNITEDHEALTH GROUP INC 5.05% 04-15-2053				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	385,000.00	-376,362.05	
		Dispositions	-385,000.00		373,007.25
SBN7K9P1	UNITEDHEALTH GROUP INC 5.2% 04-15-2063	Acquisitions	815,000.00	-797,361.50	
		Dispositions	-255,000.00		235,694.00
SBHKDL04	UNITEDHEALTH GROUP 3.7% DUE 08-15-2049	Acquisitions	160,000.00	-126,064.00	
		Dispositions	-126,000.00		101,780.49
SBLBRZR8	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	Acquisitions	45,000.00	-46,939.50	
		Dispositions	-105,000.00		107,428.50
SBLBRZS9	UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	Acquisitions	40,000.00	-37,822.40	
		Dispositions	-645,000.00		718,119.95
SB3FD1W3	VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	Acquisitions	70,000.00	-89,037.20	
		Dispositions	-130,000.00		173,221.10
SBPLW4X0	VALE OVERSEAS LTD 6.125% DUE 06-12-2033	Acquisitions	825,000.00	-817,715.25	
		Dispositions	-825,000.00		784,893.10
SBLGTT55	VALERO ENERGY CORP NEW 3.65% 12-01-2051	Acquisitions	135,000.00	-89,939.40	
		Dispositions	-215,000.00		146,983.40
SB1YLTG4	VALERO ENERGY CORP 6.625% DUE 06-15-2037	Acquisitions	55,000.00	-57,587.20	
		Dispositions	-55,000.00		57,749.45
SBYZKXZ8	VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	Acquisitions	155,000.00	-152,847.05	
		Dispositions	-185,000.00		183,592.15
SBMWBBL2	VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	Acquisitions	440,000.00	-297,953.40	
		Dispositions	-815,000.00		491,437.44
SBMXT869	VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	Acquisitions	465,000.00	-307,011.60	
		Dispositions	-755,000.00		454,954.00
SBMWBBM3	VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	Acquisitions	115,000.00	-76,093.20	
		Dispositions	-360,000.00		220,829.40

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKY5H21	VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	Acquisitions	820,000.00	-616,765.40	
		Dispositions	-535,000.00		383,498.85
SBKY5H09	VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO	Acquisitions	100,000.00	-72,163.50	
		Dispositions	-230,000.00		168,170.00
SBSBN5N1	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	Acquisitions	245,000.00	-229,306.60	
		Dispositions	-245,000.00		218,085.35
SBYRLSF4	VERIZON COMMUNICATIONS 4.522% 09-15-2048	Acquisitions	45,000.00	-37,894.95	
		Dispositions	-45,000.00		40,043.70
SBYRLRK2	VERIZON 4.272% DUE 01-15-2036	Acquisitions	160,000.00	-144,465.65	
		Dispositions	-160,000.00		142,547.20
SBF22PM5	VERIZON 4.5% DUE 08-10-2033	Acquisitions	180,000.00	-168,733.80	
		Dispositions	-180,000.00		167,911.60
SBDLJN4	VERIZON 4.812% DUE 03-15-2039	Acquisitions	145,000.00	-133,136.10	
		Dispositions	-295,000.00		265,494.15
C92553PAW2	VIACOM INC NEW 5.25% DUE 04-01-2044	Acquisitions	130,000.00	-104,058.50	
		Dispositions	-115,000.00		78,837.10
C92553PAU6	VIACOM INC NEW 5.85% DUE 09-01-2043	Acquisitions	30,000.00	-23,997.30	
		Dispositions	-30,000.00		23,954.40
C925524AX8	VIACOM INC 6.875% DUE 04-30-2036	Acquisitions	95,000.00	-88,424.10	
		Dispositions	-45,000.00		40,480.20
SBMF32K1	VIACOMCBS INC FIXED 4.95% DUE 05-19-2050	Acquisitions	220,000.00	-163,628.20	
		Dispositions	-100,000.00		73,730.90
SBN7K3X7	VIRGINIA ELEC & PWR CO 5.45% 04-01-2053	Acquisitions	130,000.00	-128,704.60	
		Dispositions	-80,000.00		82,628.00
SBRBDVV4	VIRGINIA ELECTRIC & POWER CO 5.7% 08-15-2053	Acquisitions	75,000.00	-73,238.25	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-75,000.00		72,230.25
SBM6JP54	VISA INC 2.7% DUE 04-15-2040	Acquisitions	165,000.00	-110,762.85	
		Dispositions	-101,000.00		73,701.72
SBD5WHT9	VISA INC 3.65% 09-15-2047	Acquisitions	80,000.00	-65,168.80	
		Dispositions	-120,000.00		101,805.60
SBYPHFN1	VISA INC 4.3% DUE 12-14-2045	Acquisitions	190,000.00	-167,500.65	
		Dispositions	-190,000.00		176,625.00
SBNHTNS9	VODAFONE GROUP PLC 5.625% DUE 02-10-2053	Acquisitions	150,000.00	-143,929.50	
		Dispositions	-75,000.00		72,451.50
SBGLQSV5	WALMART INC 3.95% DUE 06-28-2038	Acquisitions	195,000.00	-175,695.00	
		Dispositions	-71,000.00		63,382.41
SBG08Q52	WALMART INC 4.05% DUE 06-29-2048 REG	Acquisitions	100,000.00	-89,208.00	
		Dispositions	-100,000.00		81,659.00
SBP6LMP0	WALMART INC 4.1% DUE 04-15-2033	Acquisitions	265,000.00	-265,000.00	
		Dispositions	-265,000.00		257,422.60
SBP6LN24	WALMART INC 4.5% DUE 04-15-2053	Acquisitions	200,000.00	-196,243.20	
		Dispositions	-200,000.00		186,587.25
SBG49725	WALMART INC 5% DUE 10-25-2040	Acquisitions	70,000.00	-72,139.20	
		Dispositions	-70,000.00		71,011.40
C55903VBE2	WARNERMEDIA HLDGS INC 5.141% 03-15-2052	Acquisitions	60,000.00	-47,313.00	
		Dispositions	-205,000.00		157,064.45
SBN45324	WASTE MANAGEMENT INC SR NT 4.625% 02-15-2033	Acquisitions	540,000.00	-539,060.40	
		Dispositions	-540,000.00		522,638.80
SBL6FQ18	WELLS FARGO & CO MEDIUM TERM 3.068% 04-30-2041	Acquisitions	310,000.00	-221,332.00	
		Dispositions	-1,655,000.00		1,237,181.50
SBLB0XT5	WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	575,000.00	-574,386.80	
		Dispositions	-130,000.00		134,021.80
C95000U2M4	WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	Acquisitions	705,000.00	-678,483.40	
		Dispositions	-550,000.00		520,514.95
SBS9FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	Acquisitions	100,000.00	-77,243.80	
		Dispositions	-100,000.00		77,337.00
SBP6P605	WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053	Acquisitions	680,000.00	-583,682.75	
		Dispositions	-1,535,000.00		1,334,613.05
SBD39X50	WELLS FARGO & CO 4.4% DUE 06-14-2046	Acquisitions	405,000.00	-323,410.00	
		Dispositions	-105,000.00		93,318.75
SBDSFRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046	Acquisitions	125,000.00	-101,332.45	
		Dispositions	-125,000.00		100,612.50
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045	Acquisitions	55,000.00	-41,457.35	
		Dispositions	-155,000.00		140,396.65
C95000U3B7	WELLS FARGO & COMPANY 4.897% 07-25-2033	Acquisitions	60,000.00	-58,237.80	
		Dispositions	-60,000.00		58,276.20
SBKFVB37	WESTAR ENERGY INC FIXED 3.25% 09-01-2049	Acquisitions	90,000.00	-62,505.90	
		Dispositions	-90,000.00		66,279.60
SBMTVQ21	WILLIAMS COMPANIES INC 3.5% 10-15-2051	Acquisitions	355,000.00	-241,852.60	
		Dispositions	-70,000.00		43,240.40
SMBR285	WILLIAMS COS INC 5.3% DUE 08-15-2052	Acquisitions	105,000.00	-96,166.35	
		Dispositions	-105,000.00		93,765.00
C98389BAX8	XCEL ENERGY INC 3.5% DUE 12-01-2049	Acquisitions	140,000.00	-94,154.70	
		Dispositions	-59,000.00		36,755.23
SBK4H0D9	3M CO 3.25% DUE 08-26-2049	Acquisitions	160,000.00	-108,867.00	
		Dispositions	-50,000.00		34,853.50

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
USD - United States dollar	-408,620.550	-408,620.55	-408,620.55
Total - all currencies		-408,620.55	-408,620.55
Total Non-Interest Bearing Cash - USD		-408,620.55	-408,620.55
<i>Receivables - Other - USD</i>			
Pending trade sales: United States dollar	0.000	43,746.46	43,746.46
Total - all currencies		43,746.46	43,746.46
Total Receivables - Other - USD		43,746.46	43,746.46
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' SEDOL: B75JF50	1,675,000.000	2,015,643.97	1,259,848.64
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052 SEDOL: BPSLLZ1	2,395,000.000	1,874,648.83	1,677,809.78
UNITED STATES OF AMER TREAS BONDS 3.375% 05-15-2044 SEDOL: BYQLTW9	5,235,000.000	4,160,189.06	4,247,507.24
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 SEDOL: BQXLPR3	8,395,000.000	6,880,948.63	6,832,415.06
UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 SEDOL: BTKW387	71,000.000	69,084.53	69,169.53
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046 SEDOL: BZ1BP67	4,395,000.000	3,415,052.34	3,197,019.16
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	1,065,000.000	1,244,094.73	842,223.63
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 SEDOL: BMDNWD6	2,345,000.000	2,068,146.73	1,145,660.75
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG SEDOL: BZ56WH8	330,000.000	360,022.46	246,907.03

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS BDS WIT 1 7/8 08-15-2041 REG SEDOL: BLDBLR0 08/15/41 1.75% DUE	515,000.000	488,222.42	333,884.96
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG SEDOL: BM9WFN8	6,200,000.000	3,877,906.25	3,454,078.16
UNITED STATES TREAS BDS 3% DUE 05-1 5-2045 SEDOL: BXC4FZ0	1,335,000.000	1,073,997.07	1,009,854.49
UNITED STATES TREAS BDS 4.625% 11-15-2044 SEDOL: BTPH0B9	101,000.000	98,333.25	98,033.13
UNITED STATES TREAS SEC STRIPPED 08-15-2038 SEDOL: B4P9XY4	10,995,000.000	5,273,641.80	5,628,432.97
UNITED STATES TREAS SEC STRIPPED INT PMT00091 11-15-2038 (UNDDATE) REG SEDOL: B4RKCF9	11,190,000.000	5,289,401.10	5,647,786.81
UNITED STATES TREAS SEC STRIPPED INT PMT00753 05-15-2036 (UNDDATE) REG SEDOL: B2RG758	4,320,000.000	2,519,942.40	2,502,791.40
UNITED STATES TREAS SEC STRIPPED INT PMT00754 11-15-2036 (UNDDATE) REG SEDOL: B2RG7W5	2,160,000.000	1,231,092.00	1,218,566.20
UNITED STATES TREAS SEC STRIPPED INT PMT00842 02-15-2036 (UNDDATE) REG SEDOL: B156388	4,275,000.000	2,520,668.25	2,510,832.07
UNITED STATES TREAS SEC STRIPPED INT PMT00873 08-15-2036 SEDOL: B1XFKP3	4,360,000.000	2,512,188.40	2,488,118.98
US TREAS SEC STRIPPED INT PMT 00116 11-15-2039 SEDOL: B5012P6	2,445,000.000	1,090,665.60	1,161,972.58
US TREASURY N/B 2% DUE 02-15-2050 REG SEDOL: BK8ZZ34	6,450,000.000	6,358,995.72	3,751,834.00
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	463,000.000	423,734.14	423,572.66
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2039 SEDOL: B4L98T8	11,765,000.000	5,325,662.55	5,658,215.33
Total United States - USD		60,172,282.23	55,406,534.56
Total U.S. Government Securities		60,172,282.23	55,406,534.56

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
ALABAMA PWR CO 3.75% DUE 03-01-2045 SEDOL: BYZ5H95	290,000.000	265,889.58	222,231.65
AMEREN ILL CO 4.15% DUE 03-15-2046 SEDOL: BD03C36	40,000.000	33,826.80	33,054.33
AMEREN ILL CO 4.5% 03-15-2049 SEDOL: BF5M0D8	30,000.000	33,200.70	25,362.10
AMEREN ILLINOIS CO 3.25% DUE 03-15-2050 SEDOL: BKMJWW0	105,000.000	105,502.38	71,671.75
ARCHER DANIELS 4.535 DUE 03-26-2042 SEDOL: B7F2JD5	50,000.000	49,797.00	43,633.11
ARCHER-DANIELS 4.5% DUE 03-15-2049 SEDOL: BH31WX5	20,000.000	26,049.60	16,862.14
BURL NORTHN SANTA 4.95% DUE 09-15-2041 SEDOL: B61QXW1	90,000.000	111,056.40	83,840.75
BURL NORTHN 4.4 DUE 03-15-2042 SEDOL: B787QZ8	165,000.000	190,294.50	143,251.51
BURLINGTON NORTHN SANTA 4.55 09-01-2044 SEDOL: BQ26P46	120,000.000	130,157.46	104,654.88
CAROLINA PWR & LT 4.1% DUE 03-15-2043 SEDOL: B8L5GP6	80,000.000	66,047.20	65,436.13
CATERPILLAR INS 4.3% DUE 05-15-2044 SEDOL: BMJMM94	70,000.000	61,727.40	60,510.57
CENTERPOINT ENERGY HOUSTON ELEC LLC GENERAL MTG BD SER AF 3.35% 04-01-2051 SEDOL: BN92ZW4	45,000.000	32,798.70	30,855.44
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049 SEDOL: BJ52166	55,000.000	66,619.30	44,434.02
CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6%DUE 03-01-2052 BEO SEDOL: BLNKQ72	180,000.000	177,881.76	128,817.29
CHUBB CORP 6.5% DUE 05-15-2038 SEDOL: B87C800	90,000.000	99,952.50	99,307.38
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042 SEDOL: B8DXN80	100,000.000	99,822.00	78,976.96
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO SEDOL: BHQ3TB5	70,000.000	68,582.29	53,973.45
DTE ELEC CO 2.95% DUE 03-01-2050 SEDOL: BLP53Z2	55,000.000	38,627.60	35,788.55

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
DUKE ENERGY CAROLINAS LLC 3.45% DUE 04-15-2051 BEO SEDOL: BKP32L8	115,000.000	88,574.30	79,475.52
DUKE ENERGY FIXED 3.7% DUE 12-01-2047 SEDOL: BDRYRQ0	60,000.000	44,850.60	44,474.30
DUKE ENERGY FLA 3.4% DUE 10-01-2046 SEDOL: BYQHNW5	35,000.000	33,454.03	24,817.33
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 SEDOL: BKDP7D3	170,000.000	160,255.71	114,432.25
DUKE ENERGY IND 3.75% DUE 05-15-2046 SEDOL: BYQHP07	130,000.000	103,452.19	97,020.27
DUKE ENERGY IND 6.35% DUE 08-15-2038 SEDOL: B4M4CP6	36,000.000	51,018.84	38,630.45
DUKE ENERGY OH INC 3.7% DUE 06-15-2046 SEDOL: BYQHNY7	165,000.000	193,549.95	121,906.05
DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047 SEDOL: BF58H68	50,000.000	37,692.00	36,418.13
DUKE ENERGY 3.7% DUE 10-15-2046 SEDOL: BD8G594	50,000.000	35,611.50	37,092.41
DUKE ENERGY 3.75% DUE 06-01-2045 SEDOL: BYV3C76	20,000.000	15,609.20	15,311.31
DUKE ENERGY 4.15% DUE 12-01-2044 SEDOL: BSPCBB4	45,000.000	40,244.85	36,650.41
DUKE ENERGY 4.2% DUE 08-15-2045 SEDOL: BYV3CD2	65,000.000	64,419.27	52,708.94
DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL: BJZD6S6	130,000.000	118,257.10	109,473.91
ENTERGY ARK LLC 2.65% DUE 06-15-2051 SEDOL: BM99P28	90,000.000	62,925.43	53,170.95
ENTERGY ARKANSAS LLC 4.2% 04-01-2049 SEDOL: BJDRF72	35,000.000	28,304.15	27,833.16
ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041 SEDOL: BNNKRL7	230,000.000	221,318.97	165,199.45
ENTERGY MISS LLC 3.85% DUE 06-01-2049 SEDOL: BJYNX64	95,000.000	92,800.68	70,618.46
ENTERGY TEX INC 3.55% DUE 09-30-2049 SEDOL: BKTPNZ1	50,000.000	53,118.50	35,209.79

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
ENERGY TEX INC 4.5% 03-30-2039 SEDOL: BJ2NY41	55,000.000	54,609.82	48,837.18
ESTEE LAUDER COS FIXED 4.375% DUE 06-15-2045 SEDOL: BYZFX42	55,000.000	46,152.15	45,019.63
FL PWR & LT CO 3.7% 12-01-2047 SEDOL: BF3RG04	220,000.000	185,655.39	165,125.48
FL PWR & LT CO 3.8% DUE 12-15-2042 SEDOL: B84TPY7	30,000.000	34,018.37	23,790.69
FL PWR & LT CO 4.125% DUE 06-01-2048 SEDOL: BD6R027	90,000.000	78,819.30	72,134.46
FLORIDA PWR CORP 6.4% DUE 06-15-2038 SEDOL: B39XY20	170,000.000	187,354.71	183,086.21
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042 SEDOL: B78K6L3	20,000.000	15,360.20	17,022.48
HERSHEY CO 3.375% DUE 08-15-2046 SEDOL: BYYGSH4	60,000.000	44,277.89	43,287.04
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SEDOL: BR30BC4	145,000.000	145,423.14	124,050.39
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040 SEDOL: B9L4NM6	140,000.000	146,910.78	139,401.10
JPMORGAN CHASE & CO 5.6% DUE 07-15-2041 SEDOL: B6QKFT9	130,000.000	134,394.00	131,251.68
KENTUCKY UTILS CO 4.375% DUE 10-01-2045 SEDOL: BYTX3J7	125,000.000	134,041.17	103,691.93
KIMBERLY-CLARK 5.3% DUE 03-01-2041 SEDOL: B63ZC30	10,000.000	10,318.20	9,818.90
KS CY PWR & LT CO 4.2% DUE 06-15-2047 SEDOL: BDT5NR4	95,000.000	86,804.89	75,368.26
KY UTILS CO 4.65 DUE 11-14-2043 SEDOL: BFZBBB0	90,000.000	99,075.60	76,810.75
LILLY ELI & CO 3.7% DUE 03-01-2045 SEDOL: BW0XTH2	75,000.000	60,907.50	59,242.32
LOUISVILLE GAS & ELEC CO 4.25% 04-01-2049 SEDOL: BJH0CV0	75,000.000	76,901.51	59,644.82
MERCK & CO INC NEW 6.55% DUE 09-15-2037 SEDOL: BG5GXT4	50,000.000	73,995.50	55,427.64

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
MIDAMERICAN ENERGY CO 2.7% 08-01-2052 SEDOL: BN76669	85,000.000	84,397.35	51,521.17
MIDAMERICAN ENERGY CO 3.95% 08-01-2047 SEDOL: BDFFSG2	65,000.000	75,513.75	50,613.94
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 SEDOL: BJ1STS6	75,000.000	65,605.50	60,902.42
MIDAMERICAN ENERGY CO 4.25% 05-01-2046 SEDOL: BZ4C9B0	120,000.000	104,140.00	99,032.40
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044 SEDOL: BL9FK80	95,000.000	120,686.10	81,249.97
MIDAMERICAN ENERGY 4.8% DUE 09-15-2043 SEDOL: BDWG XK7	70,000.000	77,596.59	62,972.49
NEVADA PWR CO GEN & REF NT 5.9% 05-01-2053 SEDOL: BR03SC5	105,000.000	110,222.70	105,497.14
NEVADA PWR CO 6.65% DUE 04-01-2036 SEDOL: B1G2SS0	155,000.000	207,466.79	166,343.25
NOVARTIS CAP CORP 3.7% DUE 09-21-2042 SEDOL: B8DX0S9	50,000.000	51,874.00	40,303.53
PECO ENERGY CO 3% DUE 09-15-2049 SEDOL: BKLM SL1	50,000.000	36,243.50	32,656.47
PRECISION 3.9% DUE 01-15-2043 SEDOL: B97H103	50,000.000	41,812.00	40,260.00
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG SEDOL: BDR0683	23,000.000	24,362.62	18,548.87
PROGRESSIVE CORP 3.95% DUE 03-26-2050 SEDOL: BJK15J9	60,000.000	47,869.80	46,483.78
PROGRESSIVE CORP 4.2% DUE 03-15-2048 SEDOL: BG0T5R0	220,000.000	271,021.30	179,835.68
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047 SEDOL: BD1DFD6	100,000.000	101,250.35	73,840.09
PUB SVC ELEC GAS 3.8% DUE 03-01-2046 SEDOL: BYYD0H9	115,000.000	114,803.35	89,165.47
PUBLIC SVC CO N H 3.6% DUE 07-01-2049 SEDOL: BJBZSV3	105,000.000	94,013.22	76,446.23
PUBLIC SVC ELEC GAS CO TRANCHE # TR 00025 3.65 09-01-2042 SEDOL: B80G7N5	50,000.000	39,905.50	38,990.41

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
S CAROLINA ELEC & 4.6% DUE 06-15-2043 SEDOL: BBHV6D7	190,000.000	192,153.43	165,599.67
S CAROLINA ELEC & 5.45% DUE 02-01-2041 SEDOL: B4359G8	110,000.000	113,501.30	107,446.72
SHELL FIN US INC NT 4.55% 08-12-2043 SEDOL: BR4TTY8	66,000.000	78,458.81	57,728.80
SOUTHN CAL GAS 3.75 DUE 09-15-2042 SEDOL: B8DRYG7	95,000.000	94,696.29	74,498.58
TARGET CORP 6.5% DUE 10-15-2037 SEDOL: BFZDDV0	73,000.000	110,906.60	80,213.60
TRAVELERS COS INC 4.1% 03-04-2049 SEDOL: BJLV1D4	70,000.000	57,823.50	55,938.98
TRAVELERS COS INC 4.3% 08-25-2045 SEDOL: BYXMWX7	30,000.000	30,956.70	25,040.14
TRAVELERS FIXED 2.55% DUE 04-27-2050 SEDOL: BMDWQN1	80,000.000	48,747.20	47,236.98
UNION ELEC CO 8.45% DUE 03-15-2039 SEDOL: B650DS5	90,000.000	111,877.20	113,981.90
UNION ELECTRIC COMPANY 3.65% DUE 04-15-2045 SEDOL: BYV3C43	155,000.000	185,615.60	117,235.17
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SEDOL: BG08PD3	50,000.000	42,801.05	40,173.95
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042 SEDOL: BBNBGG4	10,000.000	8,035.10	8,033.95
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047 SEDOL: BD9GGT0	70,000.000	61,013.40	56,787.67
UTD PARCEL SVC INC 3.625% DUE 10-01-2042 SEDOL: B6Y3NC9	80,000.000	89,300.80	62,330.25
WELLPOINT INC 5.1% DUE 01-15-2044 SEDOL: BCSCZN9	115,000.000	115,677.70	104,625.53
WESTAR ENERGY INC 4.125 DUE 03-01-2042 SEDOL: B744PD4	130,000.000	150,542.60	106,235.01
Total United States - USD		7,879,202.26	6,473,886.27
Total Corporate Debt Instruments - Preferred		7,879,202.26	6,473,886.27

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Australia - USD			
BARRICK PD 5.95% DUE 10-15-2039 SEDOL: BG48MX8	32,000.000	39,170.46	32,345.64
RIO TINTO FIN USA PLC 4.75 DUE 03-22-2042 REG SEDOL: B757MN1	60,000.000	74,712.00	54,663.37
RIO TINTO FIN USA 5.125% DUE 03-09-2053 SEDOL: BNKDB17	215,000.000	212,152.17	199,250.06
Total Australia - USD		326,034.63	286,259.07
Belgium - USD			
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039 SEDOL: BJ555S5	190,000.000	199,003.08	190,502.02
ANHEUSER BUSCH 8% DUE 11-15-2039 SEDOL: B3RQGZ8	130,000.000	172,851.90	161,647.85
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 SEDOL: BK5XW52	85,000.000	86,086.30	80,577.38
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	149,000.000	147,527.75	135,610.71
ANHEUSER-BUSCH 4.7% DUE 02-01-2036 SEDOL: BYMLCL3	170,000.000	165,894.69	161,154.77
ANHEUSER-BUSCH 4.9% DUE 02-01-2046 SEDOL: BYMLGZ5	155,000.000	135,840.06	140,301.83
ANHEUSER-BUSCH 4.95% DUE 01-15-2042 SEDOL: BDCMR69	245,000.000	236,479.57	227,942.82
ANHEUSER-BUSCH 5.875% DUE 06-15-2035 SEDOL: BDCMR47	50,000.000	67,079.10	52,408.82
Total Belgium - USD		1,210,762.45	1,150,146.20
Brazil - USD			
VALE OVERSEAS LTD 6.4% 06-28-2054 SEDOL: BNZH245	115,000.000	114,120.25	113,074.18
Total Brazil - USD		114,120.25	113,074.18
Canada - USD			
BELL CANADA 5.55% 02-15-2054 SEDOL: BPGLSL8	245,000.000	239,072.81	230,128.53

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
BELL CDA FIXED 4.3% 07-29-2049 CUSIP: 0778FPAB5	225,000.000	248,039.15	176,113.70
BROOKFIELD FIN INC NT 3.625% 02-15-2052 SEDOL: BNK9C90	75,000.000	55,294.50	52,271.14
BROOKFIELD FINANCE INC 5.675% 01-15-2035 SEDOL: BL56991	45,000.000	45,906.30	45,345.30
CANADIAN NATL RY CO 3.65% 02-03-2048 CUSIP: 136375CP5	50,000.000	38,538.00	37,676.44
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SEDOL: BP8KQ20	275,000.000	192,070.39	179,090.61
CANADIAN PAC RY CO 4.7% 05-01-2048 CUSIP: 13648TAF4	20,000.000	18,239.00	17,387.17
CDN NAT RES LTD 6.25% DUE 03-15-2038 SEDOL: B7YB643	270,000.000	317,797.44	275,922.43
CDN NAT RES LTD 6.75% DUE 02-01-2039 SEDOL: B2NNGB2	115,000.000	160,094.20	121,915.36
CDN PAC RY LTD 4.8% DUE 09-15-2035 SEDOL: BYMKLV3	65,000.000	72,426.90	61,999.87
CENOVUS ENERGY INC NT 3.75% 02-15-2052 SEDOL: BNTFNT6	116,000.000	93,977.29	80,218.91
CENOVUS ENERGY INC 5.4% 06-15-2047 SEDOL: BFNL6J5	62,000.000	71,185.56	55,227.19
FAIRFAX FINL HLDGS LTD USD SR NT 144A 6.1% 03-15-2055 CUSIP: 303901BQ4	30,000.000	29,875.50	29,641.98
FAIRFAX FINL HLDGS LTD 6.35% 03-22-2054 CUSIP: 303901BR2	160,000.000	159,741.80	165,371.99
PETRO-CDA 6.8% DUE 05-15-2038 SEDOL: B2RJ2C9	104,000.000	142,637.47	110,748.01
SUNCOR ENERGY INC 4% DUE 11-15-2047 SEDOL: BD5W818	60,000.000	44,499.91	44,557.10
TRANSCANADA 5.85% DUE 03-15-2036 SEDOL: B11K5C2	10,000.000	10,902.30	10,086.46
TRANSCANADA 6.2% DUE 10-15-2037 SEDOL: B287YY8	140,000.000	178,806.60	144,329.39
Total Canada - USD		2,119,105.12	1,838,031.58

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
China - USD			
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051 SEDOL: BLH23L7	55,000.000	49,140.69	35,465.34
ALIBABA GROUP HLDG LTD 4.0% 12-06-2037 SEDOL: BF5BK80	190,000.000	212,717.44	162,539.93
ALIBABA GROUP HLDG 4.4% DUE 12-06-2057 SEDOL: BYVHXG4	130,000.000	149,740.50	103,036.96
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.125% 02-15-2042 CUSIP: 62954HAL2	60,000.000	51,294.60	41,798.28
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041 CUSIP: 62954HAU2	160,000.000	159,772.96	116,969.48
Total China - USD		622,666.19	459,809.99
France - USD			
EDF S A 4.95% DUE 10-13-2045 CUSIP: 268317AQ7	20,000.000	18,013.40	17,613.84
PVTPL SOCIETE GENERALE 7.132% 01-19-2055 CUSIP: 83368RBY7	195,000.000	195,397.40	185,968.99
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG SEDOL: BMYC5X3	250,000.000	235,804.92	164,028.56
TOTALENERGIES CAP 5.425% 09-10-2064 SEDOL: BQYKPN5	155,000.000	156,786.20	143,914.81
TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064 SEDOL: BPW6WP9	160,000.000	159,844.77	153,293.83
TOTALENERGIES CAPITAL SA 5.488% 04-05-2054 SEDOL: BPW6WH1	345,000.000	342,632.20	331,227.95
Total France - USD		1,108,478.89	996,047.98
Germany - USD			
BAYER US FIN II 4.875% DUE 06-25-2048 SEDOL: BD103H7	115,000.000	93,218.45	89,721.13
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038 SEDOL: BYZMHJ6	40,000.000	32,947.26	33,326.23
PVTPL BAYER US FIN II LLC 4.4% DUE 07-15-2044 BEO SEDOL: BYVPTT3	75,000.000	55,764.75	56,259.07
PVTPL BAYER US FIN LLC 6.875% 11-21-2053 SEDOL: BLFDKP5	135,000.000	135,999.01	136,322.86

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Germany - USD			
Total Germany - USD		317,929.47	315,629.29
Ireland - USD			
PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054 CUSIP: 83272GAB7	55,000.000	55,491.15	54,433.60
Total Ireland - USD		55,491.15	54,433.60
Japan - USD			
MITSUBISHI UFJ FINANCIAL GROUP INC 5.426% 04-17-2035 CUSIP: 606822DF8	100,000.000	100,000.00	100,172.64
SUMITOMO MITSUI FINL GROUP INC 5.836% 07-09-2044 SEDOL: BS6Z6Y0	225,000.000	227,783.02	227,313.68
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040 CUSIP: 874060AY2	50,000.000	33,183.00	36,405.32
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050 CUSIP: 874060AZ9	170,000.000	120,866.37	110,348.28
TAKEDA PHARMACEUTICAL 5.8% 07-05-2064 SEDOL: BN11R01	55,000.000	55,090.75	53,026.64
Total Japan - USD		536,923.14	527,266.56
Mexico - USD			
AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG SEDOL: B2R62G4	135,000.000	163,216.65	138,752.01
AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG SEDOL: BBM3LH7	95,000.000	136,529.57	100,199.51
GRUPO TELEVISA S A 5% DUE 05-13-2045 SEDOL: BMJ71M4	35,000.000	29,832.25	25,271.84
GRUPO TELEVISA S A 6.625% DUE 01-15-2040 SEDOL: BG494S0	95,000.000	93,356.50	85,715.82
Total Mexico - USD		422,934.97	349,939.18
Netherlands - USD			
COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG CUSIP: 21684AAB2	65,000.000	89,122.85	64,928.89

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Netherlands - USD			
COOPERATIEVE 5.25% DUE 05-24-2041 CUSIP: 21685WCJ4	265,000.000	261,597.40	257,418.87
Total Netherlands - USD		350,720.25	322,347.76
Norway - USD			
EQUINOR ASA 3.25% DUE 11-18-2049 SEDOL: BJV9CD5	90,000.000	63,756.42	61,596.76
EQUINOR ASA 3.625% DUE 04-06-2040 SEDOL: BM8SST4	100,000.000	89,804.67	80,866.26
PVTPL AKER BP ASA 5.8% 10-01-2054 CUSIP: 00973RAP8	126,000.000	125,571.20	114,360.67
STATOIL ASA 3.95 DUE 05-15-2043 SEDOL: BLSP5D1	75,000.000	63,956.25	61,493.12
STATOIL ASA 4.25 DUE 11-23-2041 SEDOL: B710SM5	60,000.000	52,756.20	51,491.65
STATOIL ASA 4.8 DUE 11-08-2043 SEDOL: BLSP5J7	75,000.000	71,178.00	69,071.58
STATOIL ASA 5.1 DUE 08-17-2040 SEDOL: B522X65	210,000.000	209,874.62	202,447.68
Total Norway - USD		676,897.36	641,327.72
Peru - USD			
SOUTHN COPPER CORP 5.25% DUE 11-08-2042 SEDOL: B8FM8R9	110,000.000	98,670.00	99,457.26
SOUTHN COPPER CORP 7.5% DUE 07-27-2035 SEDOL: B8Q7066	68,000.000	93,294.24	77,433.11
Total Peru - USD		191,964.24	176,890.37
Switzerland - USD			
PVTPL UBS GROUP AG 5.379% 09-06-2045 CUSIP: 902613BM9	230,000.000	230,000.00	219,356.18
UBS AG LONDON BRH 4.5% 06-26-2048 CUSIP: 902674A26	115,000.000	100,167.30	97,888.57
Total Switzerland - USD		330,167.30	317,244.75

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
AON PLC 4.6% DUE 06-14-2044 SEDOL: BN40JL0	50,000.000	41,373.00	42,335.81
ASTRAZENECA PLC NT 3% 05-28-2051 CUSIP: 046353AZ1	20,000.000	14,600.60	13,100.39
ASTRAZENECA PLC 4.375% DUE 11-16-2045 SEDOL: BYQNQH9	158,000.000	141,609.70	135,609.41
B A T CAP CORP FIXED 3.734% DUE 09-25-2040 SEDOL: BM9MPG1	321,000.000	275,038.80	242,900.26
B A T CAP CORP 4.758% DUE 09-06-2049 SEDOL: BJSFMZ8	150,000.000	114,918.89	121,600.11
BARCLAYS PLC 5.335% 09-10-2035 SEDOL: BN14QY7	150,000.000	151,826.69	144,110.86
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043 SEDOL: BRJ50F9	135,000.000	135,064.71	145,999.34
GLAXOSMITHKLINE 6.375% DUE 05-15-2038 SEDOL: B88GFC2	175,000.000	207,751.37	189,684.18
NEW ENGLAND PWR CO 3.8% DUE 12-05-2047 SEDOL: BF4BJR3	115,000.000	118,928.40	85,340.02
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGG3	90,000.000	78,610.50	85,824.57
SHELL INTL FIN B V 2.875% DUE 11-26-2041 SEDOL: BMZQF90	70,000.000	63,834.07	49,526.34
UNILEVER CAPITAL CORP 4.625% 08-12-2034 SEDOL: BQ1PKT4	70,000.000	69,315.40	67,439.54
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG CUSIP: 92857WBU3	229,000.000	234,356.24	178,089.66
VODAFONE GROUP PLC 5.875% 06-28-2064 SEDOL: BNZH78	330,000.000	324,357.00	319,979.27
Total United Kingdom - USD		1,971,585.37	1,821,539.76
United States - USD			
\$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050 SEDOL: BMCBVH8	55,000.000	42,590.35	40,500.69
ABBOTT LABS 4.75% 04-15-2043 SEDOL: BD6NWWW9	42,000.000	47,444.59	39,676.88
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL: BXDZFZ2	30,000.000	28,073.60	26,504.63

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL: BJDRSG2	350,000.000	331,967.80	299,357.89
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	245,000.000	210,566.42	199,493.35
ABBVIE INC 4.4% DUE 11-06-2042 SEDOL: BCZM189	150,000.000	131,657.35	130,034.50
ABBVIE INC 4.45% DUE 05-14-2046 SEDOL: BYP8MQ6	195,000.000	178,547.38	165,972.38
ABBVIE INC 4.625% DUE 10-01-2042 REG SEDOL: BL69TS8	65,000.000	59,950.80	57,582.03
ABBVIE INC 4.75% 03-15-2045 SEDOL: BLKFQ2	175,000.000	186,434.69	156,237.82
ABBVIE INC 4.85% DUE 06-15-2044 REG SEDOL: BMW97K7	35,000.000	42,012.75	31,769.46
ABBVIE INC 5.5% 03-15-2064 SEDOL: BSNTZ60	83,000.000	85,122.31	79,428.24
ACCENTURE CAP INC 4.5% 10-04-2034 SEDOL: BRXF8P1	115,000.000	114,880.40	109,298.00
ADVANCED MICRO DEVICES INC 4.393% DUE 06-01-2052 CUSIP: 007903BG1	65,000.000	65,000.00	54,405.48
ADVENTIST HEALTH SYS/WEST 5.75% 12-01-2034 SEDOL: BSNV2W1	70,000.000	69,373.50	70,480.80
AEP TEX INC SR NT SER J 3.45% 05-15-2051 SEDOL: BMTQPS5	35,000.000	32,354.31	23,247.49
AEP TEX INC 5.7% 05-15-2034 CUSIP: 00108WAT7	55,000.000	54,860.30	55,353.85
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050 SEDOL: BM5JB68	155,000.000	123,925.95	112,135.46
AEP TRANSM CO LLC 3.15% DUE 09-15-2049 SEDOL: BK7CR74	140,000.000	140,021.00	92,390.40
AETNA INC NEW 4.5% DUE 05-15-2042 SEDOL: B87F9L7	45,000.000	34,257.15	36,528.61
AETNA INC NEW 4.75% DUE 03-15-2044 SEDOL: BK1KRP2	245,000.000	295,935.50	202,832.18
AETNA INC NEW 6.625 DUE 06-15-2036 BEO SEDOL: BG48N91	40,000.000	43,691.60	42,159.60

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AFLAC INC 4% DUE 10-15-2046 SEDOL: BZCNMN8	105,000.000	90,893.98	82,429.42
AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040 SEDOL: BKX8JV4	95,000.000	94,953.11	67,819.01
ALABAMA PWR CO 4.15% DUE 08-15-2044 SEDOL: BQ5C541	80,000.000	91,197.60	65,814.14
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051 SEDOL: BM8SR08	42,000.000	28,666.54	25,753.00
ALLSTATE CORP 4.2% DUE 12-15-2046 SEDOL: BDSFRM8	1,000.000	800.53	803.69
ALLSTATE CORP 4.5% DUE 06-15-2043 SEDOL: BBG7S30	95,000.000	83,868.95	81,279.88
ALLSTATE CORP 5.95% DUE 04-01-2036 SEDOL: BG48NF7	75,000.000	78,910.26	78,630.34
ALPHABET INC 2.05% 08-15-2050 CUSIP: 02079KAF4	205,000.000	127,550.39	113,767.08
ALTRIA GROUP INC 3.4% DUE 02-04-2041 SEDOL: BKPSXY3	70,000.000	62,025.47	50,582.42
ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG SEDOL: BKPSY06	80,000.000	56,284.80	54,430.22
ALTRIA GROUP INC 3.875% DUE 09-16-2046 SEDOL: BD91617	175,000.000	148,398.81	126,973.27
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP: 023135CB0	410,000.000	292,099.36	276,945.45
AMAZON COM INC 2.5% DUE 06-03-2050 CUSIP: 023135BT2	205,000.000	130,852.05	122,513.35
AMAZON COM INC 4.05% 08-22-2047 CUSIP: 023135BJ4	115,000.000	97,842.65	95,133.06
AMEREN ILL CO 3.7% 12-01-2047 CUSIP: 02361DAR1	95,000.000	95,469.51	71,626.47
AMEREN ILL CO 5.55% DUE 07-01-2054 SEDOL: BSY2290	255,000.000	254,515.50	251,696.27
AMERN EXPRESS CO 4.05% DUE 12-03-2042 SEDOL: B968SP1	35,000.000	30,072.00	29,332.08
AMERN EXPRESS CO 5.519% DUE 07-26-2035 CUSIP: 025816DW6	425,000.000	425,000.00	420,369.20

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AMERN INTL GROUP 4.5% DUE 07-16-2044 SEDOL: BP8G1N4	43,000.000	40,225.12	36,872.64
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP: 031162CR9	255,000.000	222,910.51	190,211.52
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052 SEDOL: BN7KZX1	300,000.000	244,480.23	232,009.52
AMGEN INC 2.77% 09-01-2053 SEDOL: BN0THC8	200,000.000	127,678.12	116,662.04
AMGEN INC 3.375% 02-21-2050 CUSIP: 031162CS7	175,000.000	130,910.86	119,783.79
AMGEN INC 4.663% DUE 06-15-2051 CUSIP: 031162CF5	125,000.000	110,580.00	104,910.11
AMGEN INC 4.875% 03-01-2053 CUSIP: 031162DK3	35,000.000	31,555.65	30,054.64
AMGEN INC 4.95% DUE 10-01-2041 CUSIP: 031162BE9	200,000.000	206,390.84	180,493.12
AMGEN INC 5.15% DUE 11-15-2041 SEDOL: B76M525	63,000.000	66,446.81	58,686.14
AMGEN INC 5.65% 03-02-2053 SEDOL: BMTY5X4	45,000.000	46,687.95	43,408.28
AMGEN INC 5.75% DUE 03-02-2063 SEDOL: BMTY619	160,000.000	158,998.20	153,963.90
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO SEDOL: BPBK6K5	110,000.000	81,899.95	77,910.18
ANHEUSER BUSCH COS 6.5% DUE 05-01-2042 SEDOL: B3D2230	65,000.000	68,889.60	70,438.16
ANTHEM INC FIXED 3.7% 09-15-2049 SEDOL: BK6V1D6	105,000.000	99,993.75	74,898.73
ANTHEM INC 3.6% DUE 03-15-2051 SEDOL: BLF8T19	120,000.000	91,960.68	83,677.87
ANTHEM INC 4.375% 12-01-2047 SEDOL: BGB6FT2	80,000.000	76,440.44	64,619.96
AON CORP FIXED 2.9% DUE 08-23-2051 SEDOL: BN4FWF0	240,000.000	198,153.95	145,966.98
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052 SEDOL: BNR46Q3	140,000.000	103,536.07	102,920.09

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
APPALACHIAN PWR CO 4.4% DUE 05-15-2044 SEDOL: BMJ71T1	40,000.000	49,064.80	32,528.80
APPALACHIAN PWR CO 4.45% DUE 06-01-2045 SEDOL: BXPB5R0	115,000.000	102,776.65	92,988.49
APPALACHIAN PWR CO 6.7% DUE 08-15-2037 SEDOL: B2425R7	45,000.000	51,602.85	47,714.39
APPLE INC FIXED 2.95% 09-11-2049 CUSIP: 037833DQ0	70,000.000	47,334.00	46,721.30
APPLE INC 2.375% DUE 02-08-2041 SEDOL: BNNRD54	178,000.000	121,526.77	122,580.47
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP: 037833DW7	385,000.000	329,425.09	240,007.47
APPLE INC 3.45% DUE 02-09-2045 CUSIP: 037833BA7	75,000.000	59,007.00	57,538.87
APPLE INC 3.75% DUE 09-12-2047 SEDOL: BF58H35	210,000.000	201,075.03	165,395.31
APPLE INC 3.85% DUE 08-04-2046 CUSIP: 037833CD0	155,000.000	135,310.32	125,128.07
APPLE INC 4.375% DUE 05-13-2045 SEDOL: BXC5WP2	220,000.000	200,276.33	194,484.64
APPLIED MATLS INC 5.85% DUE 06-15-2041 SEDOL: B450GW6	117,000.000	150,711.69	121,230.13
APTIV SWISS HOLDINGS LIMITED 3.1% 12-01-2051 SEDOL: BLR5N72	95,000.000	70,647.73	55,660.13
APTIV SWISS HOLDINGS LIMITED 5.75% 09-13-2054 SEDOL: BS6Q557	140,000.000	133,750.80	125,753.45
ARCH CAP FIN LLC 5.031% DUE 12-15-2046 SEDOL: BD3HC13	20,000.000	18,841.00	17,931.26
ARCH CAP GROUP U S INC 5.144 DUE 11-01-2043 REG SEDOL: BH6Y3Z0	60,000.000	52,287.60	55,025.26
ARCHER-DANIELS 4.016% DUE 04-16-2043 SEDOL: B95NZC3	50,000.000	54,476.00	41,337.07
ARIZONA PUB SVC CO 2.65% DUE 09-15-2050 SEDOL: BN767X3	135,000.000	79,334.10	78,301.33
ARIZONA PUB SVC CO 3.5% DUE 12-01-2049 BEO SEDOL: BJV0GY7	65,000.000	46,850.70	44,618.56

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Corporate Debt Instruments - Other			
United States - USD			
ARIZONA PUB SVC CO 3.75% DUE 05-15-2046 SEDOL: BYZJJZ7	70,000.000	80,223.50	51,777.44
ARIZONA PUB SVC CO 4.35% DUE 11-15-2045 SEDOL: BYZR531	20,000.000	16,131.00	16,251.48
ARIZONA PUBLIC SERVICE CO 5.7% 08-15-2034 SEDOL: BS5WL25	140,000.000	139,876.05	141,553.72
ARTHUR J GALLAGHER & CO SR NT 3.05% 03-09-2052 SEDOL: BM92G57	25,000.000	15,466.00	15,612.95
ARTHUR J GALLAGHER & CO 6.75% 02-15-2054 SEDOL: BRJX6P5	95,000.000	101,949.40	105,367.96
ASCENSION HLTH 3.945% DUE 11-15-2046 SEDOL: BYYXY44	50,000.000	42,121.00	39,920.15
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0	75,000.000	52,025.16	50,529.19
AT&T INC 3.65% DUE 06-01-2051 SEDOL: BMHWV76	185,000.000	135,146.45	130,802.59
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2	780,000.000	522,182.82	518,010.26
AT&T INC 3.8% 12-01-2057 CUSIP: 00206RMN9	820,000.000	710,412.80	566,899.71
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6	80,000.000	67,670.40	66,131.93
AT&T INC 4.85% DUE 03-01-2039 SEDOL: BGKCKW1	65,000.000	57,867.55	60,123.71
AT&T INC 6.3% DUE 01-15-2038 SEDOL: BFPC4D6	25,000.000	25,491.00	26,701.64
AVISTA CORP 4.35% DUE 06-01-2048 SEDOL: BD21LG4	85,000.000	67,435.81	69,774.74
BANK AMER CORP 2.831% 10-24-2051 SEDOL: BN6NBF5	160,000.000	101,895.20	98,512.23
BANK AMER CORP 2.972% DUE 07-21-2052 BEO CUSIP: 06051GKB4	100,000.000	67,107.00	63,693.38
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP: 06051GJW0	50,000.000	37,925.31	37,425.69
BANK AMER CORP 4.875% DUE 04-01-2044 SEDOL: BLBP4H5	65,000.000	59,174.05	59,523.85

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BANK AMER CORP 5% DUE 01-21-2044 SEDOL: BJ7B592	165,000.000	159,999.00	154,246.68
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8	1,155,000.000	944,078.92	803,105.75
BANK OF AMERICA CORPORATION 4.443%01-20-2048 SEDOL: BYMX8C2	155,000.000	134,506.24	130,706.04
BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050 SEDOL: BMY0LM8	200,000.000	151,457.60	127,315.78
BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL: BTDFT52	55,000.000	48,533.10	47,582.88
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050 SEDOL: BN0XP59	478,000.000	397,290.40	300,503.70
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL: BKP9NP7	287,000.000	221,437.58	217,469.37
BLACK HILLS CORP 6% 01-15-2035 SEDOL: BQ1JBF9	40,000.000	39,914.80	41,299.82
BLACKROCK FUNDING INC 5.25% 03-14-2054 SEDOL: BPBJYZ3	288,000.000	287,283.10	272,501.53
BLACKROCK FUNDING INC. 5.35% 01-08-2055 SEDOL: BRC16H8	165,000.000	164,900.40	157,813.58
BOEING CO FIXED 3.5% DUE 03-01-2039 SEDOL: BJBC2K1	90,000.000	90,275.36	66,823.96
BOEING CO FIXED 3.55% DUE 03-01-2038 CUSIP: 097023BY0	220,000.000	194,879.55	166,571.53
BOEING CO FIXED 3.825% 03-01-2059 SEDOL: BJBC2L2	60,000.000	38,665.80	38,684.25
BOEING CO FIXED 3.95% DUE 08-01-2059 SEDOL: BKPHQD0	125,000.000	85,078.82	82,937.24
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	315,000.000	299,179.05	292,399.78
BOEING CO SR NT 5.875 DUE 02-15-2040 SEDOL: BG48P39	60,000.000	74,237.40	58,044.22
BOEING CO 3.25% DUE 02-01-2035 SEDOL: BKPHQH4	160,000.000	124,667.33	127,652.52
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0	455,000.000	313,579.82	311,458.18

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BOEING CO 3.9% 05-01-2049 SEDOL: BK1WFJ8	190,000.000	162,141.73	132,445.56
BOEING CO 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4	320,000.000	317,409.96	296,560.40
BOEING CO 6.875% DUE 03-15-2039 SEDOL: BC7H609	25,000.000	26,883.00	26,348.37
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5	260,000.000	200,885.24	165,575.66
BP CAP MKTS AMER INC 5.227% 11-17-2034 SEDOL: BPZRNN4	175,000.000	174,934.35	172,508.36
BP CAP MKTS AMER 2.772% DUE 11-10-2050 SEDOL: BMF3XC0	80,000.000	52,959.20	48,067.44
BP CAP MKTS AMER 2.939% DUE 06-04-2051 SEDOL: BM9GT05	70,000.000	44,644.60	43,412.27
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SEDOL: BMW2G98	80,000.000	70,218.74	64,744.73
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047 SEDOL: BMXWR94	90,000.000	87,541.36	74,383.22
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044 SEDOL: BMWV9B8	175,000.000	173,695.94	154,482.64
BRISTOL MYERS SQUIBB CO CORP 5.0% 08-15-2045 SEDOL: BMWV9C9	100,000.000	85,537.00	92,598.93
BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040 SEDOL: BMCWH17	120,000.000	83,509.40	79,739.16
BRISTOL MYERS SQUIBB CO 5.7% DUE 10-15-2040 BEO SEDOL: BQS70Y8	75,000.000	80,908.50	74,443.40
BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063 SEDOL: BNDS35	47,000.000	51,160.42	50,436.07
BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL: BMXF715	430,000.000	274,257.72	249,196.48
BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042 SEDOL: BP96188	155,000.000	119,566.27	119,920.85
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052 SEDOL: BP96199	335,000.000	261,360.80	244,209.09
BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062 SEDOL: BP961B1	40,000.000	29,668.80	28,671.39

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Corporate Debt Instruments - Other			
United States - USD			
BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053 SEDOL: BNDS24	30,000.000	33,803.40	31,801.54
BROADCOM INC 4.8% 10-15-2034 SEDOL: BRSF3Y0	160,000.000	159,668.80	154,414.68
BROWN FORMAN CORP 4.5% DUE 07-15-2045 SEDOL: BYX0316	74,000.000	66,167.84	64,743.16
BROWN UNIV 2.924% DUE 09-01-2050 SEDOL: BMGZQX7	110,000.000	77,252.10	73,038.89
BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045 SEDOL: BD04819	70,000.000	86,580.90	61,916.58
BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050 SEDOL: BJQV485	55,000.000	55,798.19	39,804.64
BURL NORTHN SANTA 3.9% DUE 08-01-2046 SEDOL: BYP8NL8	80,000.000	84,508.49	62,649.33
BURL NORTHN SANTA 4.15% DUE 04-01-2045 SEDOL: BD04808	55,000.000	53,279.46	45,268.61
BURL NORTHN SANTA 4.375% DUE 09-01-2042 SEDOL: B8NWVK5	230,000.000	199,306.50	199,239.28
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048 SEDOL: BG7PB06	50,000.000	57,413.85	40,144.62
BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055 SEDOL: BR3XVJ0	95,000.000	97,351.25	93,611.99
BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052 SEDOL: BNW2JM9	175,000.000	110,138.60	109,095.99
BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051 SEDOL: BN7GF39	145,000.000	123,776.82	99,578.32
CARDINAL HLTH INC 4.6% DUE 03-15-2043 SEDOL: B7JRXS9	150,000.000	127,581.00	127,848.52
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 SEDOL: BMT6MR3	105,000.000	102,965.55	81,173.69
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 SEDOL: BNG21Z2	33,000.000	28,090.40	23,708.06
CASE WESTN RESV 5.405% DUE 06-01-2122 SEDOL: BMF1BK8	150,000.000	149,792.30	140,296.46
CATERPILLAR INC 3.25% DUE 04-09-2050 REG SEDOL: BLGYRQ7	40,000.000	29,861.60	27,685.42

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Corporate Debt Instruments - Other			
United States - USD			
CATERPILLAR INS 3.803% DUE 08-15-2042 SEDOL: B95BMR1	45,000.000	36,733.95	36,597.79
CBRE SVCS INC 5.95% 08-15-2034 SEDOL: BRV2JQ2	80,000.000	78,539.20	82,512.67
CBS CORP NEW 4.6% DUE 01-15-2045 SEDOL: BD5JWW8	60,000.000	66,796.80	43,980.39
CENTERPOINT ENERGY HOUSTON ELECTRIC 5.05% 03-01-2035 SEDOL: BT03MK5	80,000.000	79,751.20	78,240.57
CENTERPOINT ENERGY RES CORP 5.4% 07-01-2034 SEDOL: BRXB0B9	110,000.000	110,342.10	109,805.83
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062 CUSIP: 161175CG7	240,000.000	144,443.97	146,433.43
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO SEDOL: BMBP1C6	265,000.000	199,827.27	176,780.77
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP: 161175BY9	90,000.000	55,293.40	54,322.34
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78	80,000.000	64,387.56	65,733.81
CHARTER 6.484% DUE 10-23-2045 SEDOL: BYQ7R23	120,000.000	112,008.00	113,490.36
CHARTER 6.834% DUE 10-23-2055 SEDOL: BD3JMW0	80,000.000	74,798.20	77,950.06
CHUBB CORP 6% DUE 05-11-2037 SEDOL: B1XD1V0	135,000.000	148,308.30	143,249.59
CHUBB INA HLDGS INC 5.0% 03-15-2034 SEDOL: BM8K6Y1	60,000.000	60,168.60	59,306.43
CHUBB INA HOLDINGS INC 3.05% DUE 12-15-2061 SEDOL: BMWK7M2	50,000.000	31,460.50	30,428.97
CIGNA CORP NEW CORP 4.9% 12-15-2048 SEDOL: BKPHS34	100,000.000	91,875.15	85,332.78
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040 SEDOL: BL6BBB3	200,000.000	177,187.76	146,725.49
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 SEDOL: BL6BBV1	110,000.000	80,760.58	72,434.39
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG SEDOL: BMCC9V1	268,000.000	247,867.97	195,456.78

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CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO SEDOL: BMCDRL0	55,000.000	47,111.90	47,039.16
CIGNA GROUP 5.6% 02-15-2054 SEDOL: BNNK0Z2	160,000.000	154,685.73	150,044.14
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG CUSIP: 17275RAD4	50,000.000	65,107.85	52,862.66
CISCO SYSTEMS INC 5.35% 02-26-2064 SEDOL: BMG9FF4	85,000.000	85,248.53	81,581.85
CITIGROUP INC 4.65% DUE 07-23-2048 SEDOL: BD366H4	185,000.000	165,615.70	158,785.12
CITIGROUP INC 5.827% 02-13-2035 SEDOL: BRBYMP8	360,000.000	359,256.58	358,754.76
CITIGROUP INC 6.875% DUE 02-15-2098 SEDOL: 2312093	80,000.000	106,939.80	89,576.28
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3	70,000.000	89,792.50	86,451.46
CME GROUP INC 5.3 09-15-2043 SEDOL: BDDY861	55,000.000	55,201.30	55,064.26
COCA COLA CO 5.4% 05-13-2064 SEDOL: BS56224	295,000.000	295,055.33	284,379.58
COCA-COLA CO/THE 5.2% 01-14-2055 SEDOL: BRXJJY9	215,000.000	218,036.42	204,456.96
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL: BFWQ3V2	380,000.000	336,848.79	288,169.61
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 SEDOL: BFW31L9	305,000.000	278,132.96	231,008.83
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3	383,000.000	249,465.40	230,796.81
COMCAST CORP NEW 2.937% 11-01-2056 CUSIP: 20030NDU2	255,000.000	176,261.28	148,957.14
COMCAST CORP NEW 3.25% 11-01-2039 CUSIP: 20030NCY5	555,000.000	598,184.48	420,958.08
COMCAST CORP NEW 3.4% DUE 07-15-2046 CUSIP: 20030NBU4	55,000.000	40,392.55	38,663.70
COMCAST CORP NEW 3.45% DUE 02-01-2050 CUSIP: 20030NCZ2	275,000.000	196,567.25	188,644.96

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COMCAST CORP NEW 3.9% DUE 03-01-2038 SEDOL: BFY1N04	30,000.000	25,965.60	25,245.57
COMCAST CORP NEW 4.049% DUE 11-01-2052 SEDOL: BFWQ3S9	25,000.000	19,488.25	18,827.40
COMCAST CORP NEW 4.6% DUE 10-15-2038 CUSIP: 20030NCL3	20,000.000	18,615.20	18,115.16
COMCAST CORP NEW 4.95% DUE 10-15-2058 CUSIP: 20030NCN9	45,000.000	40,891.95	38,958.09
COMCAST CORP NEW 4% DUE 03-01-2048 SEDOL: BFY1YN4	75,000.000	60,949.50	57,042.76
COMCAST CORP NEW 5.65% DUE 06-01-2054 SEDOL: BS3FND1	75,000.000	75,135.31	72,588.79
COMCAST CORP 5.35% DUE 05-15-2053 CUSIP: 20030NEF4	40,000.000	39,252.18	37,099.50
COMCAST CORP 5.5% DUE 05-15-2064 SEDOL: BQPF829	118,000.000	112,730.78	110,237.05
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 SEDOL: BLN7JS5	245,000.000	256,534.60	180,654.42
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049 SEDOL: BKMD3V8	185,000.000	149,521.93	144,991.23
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051 SEDOL: BMBZ728	105,000.000	79,648.90	68,126.61
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049 SEDOL: BJVBFZ4	150,000.000	148,825.50	99,816.71
COMMONWEALTH EDISON CO 3.75% DUE 08-15-2047 SEDOL: BDT5L92	90,000.000	101,607.04	67,278.49
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG SEDOL: BFYRPY0	65,000.000	51,240.80	50,760.31
COMMONWEALTH EDISON CO 5.65% DUE 06-01-2054 SEDOL: BS5WKX9	50,000.000	49,790.00	49,401.64
COMWLTH EDISON CO 2.75% DUE 09-01-2051 SEDOL: BKP4ZT0	75,000.000	49,524.00	44,199.53
COMWLTH EDISON CO 4.35% DUE 11-15-2045 SEDOL: BYQ6HF3	130,000.000	131,108.78	109,120.13
COMWLTH EDISON CO 4.6% DUE 08-15-2043 SEDOL: BCZYK44	90,000.000	113,277.56	78,676.94

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CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062 SEDOL: BPG4CH1	20,000.000	15,448.20	14,469.63
CONOCOPHILLIPS CO 4.3% DUE 11-15-2044 SEDOL: BNHT969	35,000.000	40,395.64	29,306.69
CONOCOPHILLIPS CO 5.55% 03-15-2054 SEDOL: BQD1VB9	50,000.000	49,694.50	48,243.31
CONOCOPHILLIPS CO 5.7% 09-15-2063 SEDOL: BQD1VC0	170,000.000	169,718.28	163,276.44
CONOCOPHILLIPS COMPANY 5.5% 01-15-2055 SEDOL: BTBKC38	105,000.000	104,652.45	99,867.68
CONOCOPHILLIPS COMPANY 5.65% 01-15-2065 SEDOL: BS9G941	15,000.000	14,204.55	14,186.60
CONOCOPHILLIPS 5.3% 05-15-2053 SEDOL: BMTYC44	59,000.000	58,595.69	54,643.05
CONS EDISON CO N Y 3.875% DUE 06-15-2047 SEDOL: BF4SNR2	50,000.000	55,358.51	38,161.16
CONS EDISON CO N Y 3.95% DUE 03-01-2043 SEDOL: B8MJ1K7	80,000.000	58,234.40	64,070.35
CONS EDISON CO N Y 4.2% DUE 03-15-2042 SEDOL: B7RDY08	80,000.000	71,624.80	66,760.48
CONS EDISON CO N Y 4.5% DUE 05-15-2058 SEDOL: BFZYKL2	50,000.000	41,470.50	40,243.15
CONS EDISON CO N Y 4.5% DUE 12-01-2045 SEDOL: BD60YD5	45,000.000	55,103.17	38,177.05
CONS EDISON CO N Y 4.65% DUE 12-01-2048 SEDOL: BGPVD33	50,000.000	44,165.81	42,797.86
CONS EDISON CO N Y 5.5% DUE 12-01-2039 SEDOL: B57H0J7	20,000.000	22,438.40	19,789.30
CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059 SEDOL: BKTGB50	50,000.000	50,760.45	34,911.72
CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG SEDOL: BJMGLG1	35,000.000	28,610.05	27,574.39
CONSOLIDATED EDISON CO N Y INC 5.5% 03-15-2055 CUSIP: 209111GN7	120,000.000	119,012.40	115,414.19
CORNING INC 5.45% DUE 11-15-2079 SEDOL: BJXCLS0	160,000.000	182,187.69	144,911.43

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COTERRA ENERGY INC 5.4% 02-15-2035 SEDOL: BRRG1Z1	25,000.000	24,884.25	24,435.72
COTERRA ENERGY INC 5.9% 02-15-2055 SEDOL: BQ2KRS6	35,000.000	34,774.25	33,114.77
CSX CORP FIXED 4.65% DUE 03-01-2068 CUSIP: 126408HL0	225,000.000	230,596.83	184,158.64
CSX CORP 3.8% DUE 11-01-2046 SEDOL: BYMPHS7	40,000.000	34,156.00	30,802.85
CSX CORP 4.1 DUE 03-15-2044 SEDOL: B8MZXR3	50,000.000	41,719.53	40,983.95
CSX CORP 4.25% DUE 11-01-2066 SEDOL: BD9NGT1	50,000.000	51,263.00	37,853.82
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG SEDOL: BM6CF53	158,000.000	139,923.50	123,931.87
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	70,000.000	63,803.97	60,536.39
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	780,000.000	702,276.43	643,276.91
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45	125,000.000	117,900.68	105,237.68
CVS HEALTH CORP 6.0% 06-01-2044 SEDOL: BM8JC28	170,000.000	168,437.15	160,880.57
CVS HEALTH CORP 6.125% DUE 09-15-2039 SEDOL: B9B9X32	20,000.000	20,251.17	19,541.89
DANAHER CORP SR NT 2.8% 12-10-2051 SEDOL: BP83MD2	105,000.000	70,960.05	64,861.91
DANAHER CORP 2.6% DUE 10-01-2050 SEDOL: BLGYGD7	75,000.000	46,998.00	44,693.44
DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041 SEDOL: BRBVT70	25,000.000	19,291.25	18,408.35
DELL INTL L L C / EMC CORP 4.85% 02-01-2035 SEDOL: BRXFX63	175,000.000	174,380.50	166,232.19
DEVON ENERGY CORP 4.75% DUE 05-15-2042 SEDOL: BFN08Q3	220,000.000	221,622.64	183,079.09
DH EUROPE FIN II S FIXED 3.25% 11-15-2039 SEDOL: BG0WND1	275,000.000	247,607.23	214,530.00

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United States - USD			
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO CUSIP: 25278XAT6	13,000.000	10,306.14	9,833.52
DIAMONDBACK ENERGY INC 5.75% 04-18-2054 SEDOL: BMDPVW4	35,000.000	34,938.05	32,909.18
DIAMONDBACK ENERGY INC 5.9% 04-18-2064 SEDOL: BMDPVL3	193,000.000	193,444.90	181,231.00
DICKS SPORTING GOODS INC 4.1% 01-15-2052 SEDOL: BP2CXW1	220,000.000	175,931.00	161,110.16
DISNEY WALT CO NEW 4.375% DUE 08-16-2041 SEDOL: B4PCG66	130,000.000	118,727.70	112,328.94
DISNEY WALT CO SR NT 4.75% 09-15-2044 SEDOL: BJQX533	27,000.000	25,490.70	24,195.61
DISNEY WALT CO SR NT 4.75% 11-15-2046 SEDOL: BJQY8R1	20,000.000	16,229.00	17,785.09
DISNEY WALT CO SR NT 4.95% 10-15-2045 SEDOL: BJQX566	55,000.000	67,647.80	50,342.65
DISNEY WALT CO SR NT 6.65% 11-15-2037 CUSIP: 254687EH5	130,000.000	151,486.40	144,990.88
DISNEY WALT CO 2.75% DUE 09-01-2049 SEDOL: BJJJTB4	549,000.000	497,369.07	343,081.29
DISNEY WALT CO 3.5% DUE 05-13-2040 REG SEDOL: BMFKW68	160,000.000	154,888.56	128,408.60
DISNEY WALT CO 3.6% DUE 01-13-2051 REG SEDOL: BMDHPZ1	315,000.000	238,654.51	232,048.51
DOMINION RES INC 4.05% DUE 09-15-2042 SEDOL: B8QB5D0	74,000.000	71,734.74	58,563.12
DOW CHEM CO NT 9.4 DUE 05-15-2039 SEDOL: BG48TR1	60,000.000	81,610.80	79,561.65
DOW CHEM CO 5.25% DUE 11-15-2041 SEDOL: B76L298	105,000.000	100,514.40	97,542.29
DOW CHEMICAL CO FIXED 5.55% DUE 11-30-2048 SEDOL: BKBZCX0	55,000.000	53,149.25	51,576.67
DOW CHEMICAL CO NT 4.8% 05-15-2049 CUSIP: 260543CV3	95,000.000	85,089.12	79,982.46
DOW CHEMICAL CO 4.375% DUE 11-15-2042 SEDOL: BFZDDH6	190,000.000	190,847.35	155,961.74

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
DTE ELEC CO 4.05% 05-15-2048 SEDOL: BG0DD90	60,000.000	48,444.44	48,061.57
DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO SEDOL: BM928K6	70,000.000	51,150.40	49,360.57
DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053 SEDOL: BQ0N1J6	55,000.000	56,868.90	52,382.57
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051 SEDOL: BNR5LJ4	130,000.000	87,455.55	87,853.98
DUKE ENERGY CORP 3.95% DUE 08-15-2047 SEDOL: BF46ZJ2	200,000.000	179,561.12	149,100.13
DUKE ENERGY CORP 5.8% 06-15-2054 SEDOL: BSLTPH3	90,000.000	89,491.50	87,750.69
DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO SEDOL: BM9B9B1	140,000.000	148,422.20	142,537.74
DUKE ENERGY FLA 4.2% DUE 07-15-2048 CUSIP: 26444HAF8	90,000.000	91,687.79	72,171.07
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050 SEDOL: BL6BZT7	185,000.000	186,802.08	111,895.54
DUKE ENERGY IND 6.45% DUE 04-01-2039 SEDOL: B4NTXW4	85,000.000	96,500.50	91,829.19
DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050 SEDOL: BMTV8X6	35,000.000	18,959.15	20,287.95
DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023 SEDOL: BNKD9L3	50,000.000	47,340.50	47,321.58
DUKE ENERGY 3.2% DUE 08-15-2049 SEDOL: BKFV9W2	60,000.000	42,763.80	40,027.13
DUKE ENERGY 6.05% DUE 04-15-2038 SEDOL: B2QWHG8	60,000.000	62,361.60	63,107.99
DUKE UNIV 2.832% 10-01-2055 SEDOL: BMZN0W9	50,000.000	33,666.50	31,110.30
EASTMAN CHEM CO SR NT 5.625% 02-20-2034 SEDOL: BSBGTP0	60,000.000	59,886.60	60,011.15
EASTMAN CHEM CO 4.65% DUE 10-15-2044 SEDOL: BMNQYY0	20,000.000	24,402.80	16,909.55
ECOLAB INC 2.75% 08-18-2055 BEO SEDOL: BN912T7	150,000.000	139,894.23	88,249.83

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
EL PASO PIPELN 7.5% DUE 11-15-2040 SEDOL: B3V36S8	35,000.000	45,877.65	39,404.70
ELEVANCE HEALTH INC 5.65% 06-15-2054 SEDOL: BSWYK61	130,000.000	129,057.10	124,761.54
ELEVANCE HEALTH INC 5.7% 02-15-2055 SEDOL: BQPCQF9	40,000.000	40,244.40	38,603.45
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052 SEDOL: BNTB0H1	85,000.000	89,895.15	86,039.43
ELI LILLY & CO 4.95% 02-27-2063 SEDOL: BQMRY20	60,000.000	55,995.60	53,922.85
ELI LILLY & CO 5.2% 08-14-2064 SEDOL: BSLSJZ6	25,000.000	24,991.50	23,303.73
ELI LILLY AND CO 4.875% DUE 02-27-2053 SEDOL: BQMRY08	150,000.000	156,085.50	136,070.99
ELI LILLY AND COMPANY 5.0% 02-09-2054 SEDOL: BSHRLF1	510,000.000	498,880.27	469,008.11
ENABLE MIDSTREAM PARTNERS LP STEP 05-15-2044 SEDOL: BDDVYR5	55,000.000	60,500.00	47,452.10
ENBRIDGE ENERGY 7.375% DUE 10-15-2045 SEDOL: BZ2ZMT0	160,000.000	187,786.03	181,036.01
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047 SEDOL: BDHTRM1	140,000.000	124,726.16	123,996.59
ENERGY TRANSFER LP 5.95% 05-15-2054 SEDOL: BQHNMW9	50,000.000	51,891.50	48,337.38
ENERGY TRANSFER OPER L P 5.0% 05-15-2050 SEDOL: BL3BQC0	135,000.000	113,762.43	114,689.39
ENERGY TRANSFER 5.15% DUE 02-01-2043 SEDOL: B8H38T2	9,000.000	7,762.15	7,944.29
ENERGY TRANSFER 6% DUE 06-15-2048 SEDOL: BFXCN75	130,000.000	137,819.10	125,740.71
ENTERGY CORP NEW 3.75% DUE 06-15-2050 SEDOL: BMFYH09	50,000.000	35,491.00	35,493.98
ENTERGY MISS LLC 5.85% 06-01-2054 SEDOL: BNSN2M7	35,000.000	34,983.90	35,328.10
ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042 SEDOL: B5LM203	100,000.000	99,045.52	90,358.39

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Corporate Debt Instruments - Other			
United States - USD			
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 SEDOL: BFY1ZL9	112,000.000	100,454.99	89,982.02
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049 SEDOL: BF39VN8	37,000.000	33,290.67	31,887.64
ENTERPRISE PRODS 4.45 DUE 02-15-2043 SEDOL: B8D1HN7	115,000.000	100,445.41	98,156.97
ENTERPRISE PRODS 5.7% DUE 02-15-2042 SEDOL: B56MMZ3	10,000.000	10,388.30	9,999.39
ENTERPRISE PRODS 6.45% DUE 09-01-2040 SEDOL: B4NSDP4	65,000.000	67,302.30	70,014.19
EOG RES INC 4.95% DUE 04-15-2050 SEDOL: BLB9JH2	20,000.000	18,125.20	17,811.10
EOG RESOURCES INC 5.65% 12-01-2054 SEDOL: BRWLH64	180,000.000	181,588.60	176,510.04
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG CUSIP: 29444UBJ4	55,000.000	41,016.67	34,713.96
ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020 SEDOL: BLF9912	230,000.000	201,863.93	151,510.72
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 SEDOL: BL68H70	215,000.000	191,259.76	177,050.03
EXXON MOBIL CORP 2.995% DUE 08-16-2039 SEDOL: BK81HN6	175,000.000	139,714.75	132,376.01
EXXON MOBIL CORP 3.095% DUE 08-16-2049 SEDOL: BJP4010	20,000.000	13,740.60	13,346.18
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SEDOL: BMDSC31	405,000.000	294,029.49	284,333.98
EXXON MOBIL CORP 3.567% DUE 03-06-2045 SEDOL: BW9RTS6	95,000.000	96,988.49	71,470.20
FEDEX CORP 4.05% DUE 02-15-2048 SEDOL: BF42ZD4	118,000.000	91,542.02	90,414.64
FEDEX CORP 4.1% DUE 04-15-2043 SEDOL: B8HKM13	40,000.000	33,154.80	31,796.61
FEDEX CORP 4.4% DUE 01-15-2047 SEDOL: BYYPSG0	175,000.000	139,974.08	141,765.13
FEDEX CORP 4.55% DUE 04-01-2046 SEDOL: BD9Y0B4	170,000.000	156,407.70	141,774.08

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
FEDEX CORP 4.75% DUE 11-15-2045 SEDOL: BYPJY3	120,000.000	105,201.60	103,037.93
FEDEX CORP 4.95% 10-17-2048 SEDOL: BGK3JZ8	60,000.000	49,278.00	52,440.34
FEDEX CORP 5.25% DUE 05-15-2050 SEDOL: BKQNBH6	25,000.000	23,384.00	22,917.40
FIRSTENERGY CORP 3.4% DUE 03-01-2050 SEDOL: BL5H0D5	10,000.000	6,916.50	6,790.36
FIRSTENERGY CORP 4.85% 07-15-2047 SEDOL: BDC3P80	40,000.000	33,586.80	34,114.76
FISERV INC 4.4% DUE 07-01-2049 SEDOL: BGBN0F4	105,000.000	125,383.12	85,856.33
FL PWR & LT CO 1ST MTG BD 5.96 DUE 04-01-2039 SEDOL: B8T1786	55,000.000	59,217.95	57,523.03
FL PWR & LT CO 3.15% DUE 10-01-2049 SEDOL: BKTC8V3	80,000.000	57,536.80	54,025.09
FL PWR & LT CO 3.95% 03-01-2048 SEDOL: BG1V081	125,000.000	97,830.00	98,298.82
FL PWR & LT CO 4.95% DUE 06-01-2035 SEDOL: B0B0N65	230,000.000	304,108.30	223,965.54
FLORIDA PWR & LT CO 5.3% 06-15-2034 SEDOL: BQKMP91	135,000.000	134,539.65	135,441.02
FLORIDA PWR CORP 3.85% DUE 11-15-2042 SEDOL: B8HN579	105,000.000	119,999.52	82,760.85
FRED HUTCHINSON 4.966% DUE 01-01-2052 SEDOL: BMWK1B9	75,000.000	75,000.00	68,850.67
GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051 CUSIP: 363576AB5	140,000.000	122,174.64	96,434.19
GATX CORP 3.1% DUE 06-01-2051 SEDOL: BLH1J61	20,000.000	19,523.00	12,657.72
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039 SEDOL: B7XW2Z0	205,000.000	300,474.65	232,354.39
GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051 SEDOL: BLR77M1	120,000.000	83,379.65	81,025.48
GILEAD SCIENCES INC 2.6% DUE 10-01-2040 SEDOL: BMDWCG6	74,000.000	49,093.08	51,347.52

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Corporate Debt Instruments - Other			
United States - USD			
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG SEDOL: BMDWBN6	55,000.000	35,913.35	33,863.95
GILEAD SCIENCES 4.15% DUE 03-01-2047 CUSIP: 375558BK8	10,000.000	7,978.41	8,025.15
GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL: BSNBJW0	185,000.000	175,269.30	158,731.29
GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP: 375558BD4	80,000.000	72,196.00	70,554.83
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL: BKHDRD3	180,000.000	197,633.09	161,250.96
GILEAD SCIENCES 5.1% DUE 06-15-2035 SEDOL: BTPH0N1	170,000.000	169,318.30	167,432.50
GILEAD SCIENCES 5.65% DUE 12-01-2041 SEDOL: B6S0304	190,000.000	207,671.67	190,106.13
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO SEDOL: BP6L0G7	40,000.000	39,823.20	38,829.87
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO SEDOL: BNW0019	125,000.000	89,751.80	86,941.47
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO SEDOL: BMCY3Z9	395,000.000	361,059.29	288,210.98
GOLDMAN SACHS GROUP INC 5.561% 11-19-2045 SEDOL: BT6NWN2	315,000.000	311,943.20	304,486.28
GOLDMAN SACHS 4.75% DUE 10-21-2045 SEDOL: BYNZDD3	50,000.000	46,586.50	44,291.17
GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3	60,000.000	57,504.60	55,350.16
GOLDMAN SACHS 6.25% DUE 02-01-2041 SEDOL: B920YP3	100,000.000	105,707.00	105,327.79
HALEON US CAPITAL LLC 4.0% 03-24-2052 SEDOL: BP0SVV6	75,000.000	64,230.00	57,958.54
HALLIBURTON CO 4.75% DUE 08-01-2043 SEDOL: BCR5XW4	130,000.000	119,744.74	113,356.04
HARTFORD FINL SVCS 6.625 DUE 04-15-2042 SEDOL: B7N8YL8	5,000.000	5,448.75	5,321.02
HCA INC SR SECD NT 4.625% 03-15-2052 SEDOL: BPLJR21	70,000.000	59,624.93	54,541.17

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Corporate Debt Instruments - Other			
United States - USD			
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL: BND8HZ5	375,000.000	274,212.33	242,968.41
HCA INC 4.375% 03-15-2042 SEDOL: BQV4M28	35,000.000	32,946.17	28,592.16
HCA INC 5.25% DUE 06-15-2049 SEDOL: BJJD6M6	35,000.000	30,870.97	30,350.46
HCA INC 5.95% 09-15-2054 SEDOL: BQ1PKQ1	140,000.000	139,909.00	133,365.20
HCA INC 6.1% 04-01-2064 SEDOL: BLD74Y6	55,000.000	58,060.20	52,541.70
HESS CORP 5.6% DUE 02-15-2041 SEDOL: B4TV238	70,000.000	65,306.50	69,189.78
HESS CORP 5.8% DUE 04-01-2047 SEDOL: BD7XTT4	10,000.000	10,053.00	10,022.25
HOME DEPOT INC 2.375% 03-15-2051 SEDOL: BNRQN46	70,000.000	45,323.60	39,687.47
HOME DEPOT INC 3.125% DUE 12-15-2049 SEDOL: BKDX1Q8	99,000.000	89,975.13	66,386.77
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9	105,000.000	96,602.20	73,323.33
HOME DEPOT INC 3.9% DUE 06-15-2047 SEDOL: BDGLXQ4	55,000.000	62,234.70	43,058.71
HOME DEPOT INC 4.25% DUE 04-01-2046 SEDOL: BYQF318	85,000.000	95,716.69	70,958.08
HOME DEPOT INC 4.5% DUE 12-06-2048 SEDOL: BHQFF46	45,000.000	57,915.94	38,485.66
HOME DEPOT INC 4.95% DUE 09-15-2052 BEO SEDOL: BPLZ008	125,000.000	119,736.25	113,985.36
HONEYWELL INTERNATIONAL INC 5.0% 03-01-2035 SEDOL: BQC5S77	75,000.000	75,174.40	73,544.39
HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054 SEDOL: BQBCWS8	100,000.000	96,369.60	93,812.52
HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051 SEDOL: BKPG1M1	115,000.000	76,361.15	74,805.53
HOWARD UNIV 5.209% DUE 10-01-2052 SEDOL: BMZQ0D9	130,000.000	130,000.00	113,252.45

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Corporate Debt Instruments - Other			
United States - USD			
HP ENTERPRISE CO 5.6% 10-15-2054 SEDOL: BRSF135	145,000.000	142,280.06	136,747.24
HUMANA INC 5.5% 03-15-2053 SEDOL: BQMS2B8	75,000.000	74,226.60	67,046.14
HUMANA INC 5.75% 04-15-2054 SEDOL: BRC6GS4	125,000.000	123,791.51	116,021.31
IBM INTERNAT CAPITAL 5.25% 02-05-2044 SEDOL: BQWPXN8	50,000.000	48,689.50	47,415.24
IMB INTERNAT CAPITAL 5.3% 02-05-2054 SEDOL: BQWPXQ1	260,000.000	257,278.10	240,258.91
IN UNIV HLTH INC 2.852% DUE 11-01-2051 SEDOL: BLNB363	90,000.000	60,571.80	56,437.39
INDIANA MICH PWR CO 3.25% DUE 05-01-2051BEO SEDOL: BKPC2F9	160,000.000	129,420.86	105,274.74
INTEL CORP 3.25% DUE 11-15-2049 CUSIP: 458140BJ8	380,000.000	329,469.91	227,189.14
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6	280,000.000	248,768.34	184,860.27
INTEL CORP 4.1% DUE 05-11-2047 CUSIP: 458140AY6	65,000.000	50,122.80	46,226.96
INTEL CORP 4.1% DUE 05-19-2046 CUSIP: 458140AV2	55,000.000	43,215.15	39,143.38
INTEL CORP 4.25% DUE 12-15-2042 CUSIP: 458140AP5	85,000.000	69,837.80	64,612.53
INTEL CORP 4.9% 08-05-2052 SEDOL: BQHM3Q7	45,000.000	38,414.25	35,582.82
INTEL CORP 5.05% DUE 08-05-2062 BEO SEDOL: BQHM3T0	230,000.000	222,069.48	179,672.38
INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040 SEDOL: BMTQL09	185,000.000	135,491.87	129,346.47
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO SEDOL: BM9PS38	220,000.000	151,416.10	141,308.20
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062 SEDOL: BMTWJ58	80,000.000	78,704.40	72,760.66
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000 SEDOL: B8J5PR3	90,000.000	72,667.80	73,585.74

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United States - USD			
INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039 SEDOL: BK5CT25	80,000.000	92,342.50	68,851.44
INTERSTATE POWER& LIGHT CO 4.95% 09-30-2034 SEDOL: BP4YGS2	55,000.000	54,885.60	52,900.99
INTL BUSINESS FIXED 2.85% DUE 05-15-2040 SEDOL: BMZ81Z4	225,000.000	201,232.13	160,412.82
INTL BUSINESS 3.43% DUE 02-09-2052 SEDOL: BMXWZR8	145,000.000	107,580.86	99,075.64
INTL PAPER CO 4.8% DUE 06-15-2044 SEDOL: BN8KPX0	30,000.000	32,107.98	26,414.34
INTL PAPER CO 5.15% DUE 05-15-2046 SEDOL: BXT7CG2	10,000.000	9,847.90	9,049.98
INTL PAPER CO 6 DUE 11-15-2041 SEDOL: B6ZWB98	212,000.000	218,321.07	217,124.17
INTST PWR & LT CO 3.7% DUE 09-15-2046 SEDOL: BD1LVH6	170,000.000	186,054.80	126,153.64
INTUIT INC 5.5% 09-15-2053 SEDOL: BNNJDM7	90,000.000	89,254.80	88,265.77
JBS USA/FOOD/FINANCE 4.375% 02-02-2052 SEDOL: BLPNLM9	170,000.000	122,581.14	128,119.77
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG SEDOL: BMGYMV4	220,000.000	212,628.75	146,371.72
JOHNSON & JOHNSON 3.4% 01-15-2038 SEDOL: BFXC97	90,000.000	75,456.90	75,291.66
JOHNSON & JOHNSON 3.55% DUE 03-01-2036 SEDOL: BD31B74	50,000.000	48,279.58	43,675.76
JOHNSON & JOHNSON 3.625% DUE 03-03-2037 SEDOL: BF01Z57	175,000.000	163,167.06	151,813.39
JOHNSON & JOHNSON 3.75% DUE 03-03-2047 SEDOL: BF01Z35	170,000.000	170,346.64	134,129.56
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016 SEDOL: BDG0907	95,000.000	121,598.10	80,381.04
JOHNSONVILLE AEROD COM TUR GEN LLC 5.078% 10-01-2054 SEDOL: BL56D22	135,000.000	135,000.00	129,649.82
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SEDOL: BMF0547	397,000.000	271,115.32	263,378.66

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United States - USD			
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG SEDOL: BMF05B4	600,000.000	577,725.01	445,204.60
JPMORGAN CHASE & CO 3.157% SEDOL: BKVKPW5	200,000.000	149,078.66	146,994.62
JPMORGAN CHASE & CO 3.897% SEDOL: BDRJGF7	55,000.000	44,677.72	42,340.24
JPMORGAN CHASE & CO 3.964% 11-15-2048 CUSIP: 46647PAL0	445,000.000	416,865.61	348,223.83
JPMORGAN CHASE & CO 4.032% 07-24-2048 CUSIP: 46647PAK2	175,000.000	179,592.41	138,168.53
JPMORGAN CHASE & CO 4.26% 02-22-2048 CUSIP: 46647PAA4	60,000.000	52,074.60	49,718.49
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000 SEDOL: B7FRRL4	285,000.000	276,393.87	281,483.68
JPMORGAN CHASE & CO 5.534% 11-29-2045 SEDOL: BR4Y0J5	320,000.000	320,120.40	312,625.85
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 SEDOL: BNDQ298	330,000.000	223,897.60	223,774.68
KAISER FNDDTN HOSPS 2.81% DUE 06-01-2041 SEDOL: BMF8YY4	100,000.000	100,823.00	70,843.15
KAISER FNDDTN HOSPS 3.002% DUE 06-01-2051REG SEDOL: BMF0DM1	265,000.000	250,181.32	172,361.47
KAISER FNDDTN HOSPS 4.15% DUE 05-01-2047 SEDOL: BF0YLL4	35,000.000	30,527.70	28,576.77
KENVUE INC 5.05% 03-22-2053 SEDOL: BMCLF32	115,000.000	108,108.51	106,756.35
KENVUE INC 5.2% 03-22-2063 SEDOL: BQS8YG1	180,000.000	180,462.09	166,619.06
KEURIG DR PEPPER INC SR NT 3.35% 03-15-2051 SEDOL: BNC5VR7	85,000.000	53,580.60	57,051.92
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO SEDOL: BL0MLQ5	45,000.000	48,350.80	33,149.40
KIMBERLY-CLARK 6.625% DUE 08-01-2037 SEDOL: BG48Y76	65,000.000	76,374.35	73,522.23
KIMCO RLTY CORP 3.7% DUE 10-01-2049 SEDOL: BKBNMB2	45,000.000	36,820.35	32,712.39

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051 CUSIP: 49456BAT8	265,000.000	179,765.58	179,275.49
KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050 SEDOL: BN2YL29	55,000.000	35,547.05	34,888.77
KINDER MORGAN INC 5.55% DUE 06-01-2045 SEDOL: BSXNP73	45,000.000	42,399.00	42,045.98
KINDER MORGAN INC 5.95% 08-01-2054 SEDOL: BRJK1M8	10,000.000	9,954.20	9,783.83
KINDER MORGAN 5.4% DUE 09-01-2044 CUSIP: 494550BW5	50,000.000	44,998.50	45,662.43
KINDER MORGAN 5.5 DUE 03-01-2044 SEDOL: BJZXT76	235,000.000	227,982.90	217,885.09
KINDER MORGAN 6.375% DUE 03-01-2041 SEDOL: B64Q0M7	100,000.000	113,352.12	102,253.65
KINDER MORGAN 6.55% DUE 09-15-2040 SEDOL: B3S4PJ8	60,000.000	63,217.20	62,375.19
KINDER MORGAN 6.95% DUE 01-15-2038 SEDOL: B1Z54W6	60,000.000	65,907.60	65,068.13
KLA CORP 3.3% 03-01-2050 SEDOL: BL1LXW1	95,000.000	76,668.43	65,724.92
KLA CORP 5.25% 07-15-2062 SEDOL: BQ5J0D6	170,000.000	165,044.04	159,386.25
KLA CORP 5% DUE 03-15-2049 CUSIP: 482480AH3	40,000.000	53,994.00	36,778.79
KRAFT FOODS GROUP 6.875% DUE 01-26-2039 CUSIP: 50076QAR7	85,000.000	88,411.75	93,756.77
KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039 SEDOL: BKSYG16	165,000.000	151,685.44	147,660.04
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049 SEDOL: BKSYG05	180,000.000	163,946.83	154,091.71
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2	130,000.000	107,875.97	105,271.68
KROGER CO 3.875% DUE 10-15-2046 SEDOL: BYVZCX8	65,000.000	60,541.65	48,677.05
KROGER CO 4.45% DUE 02-01-2047 SEDOL: BYND735	160,000.000	182,379.20	131,794.97

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
KROGER CO 5.5% SEDOL: BSFVBC2 09-15-2054	50,000.000	49,102.50	47,153.06
KROGER CO 5.65% SEDOL: BSFVBD3 09-15-2064	125,000.000	124,426.77	117,736.43
LAB CORP AMER 4.7% DUE 02-01-2045 SEDOL: BVJDNV8	20,000.000	23,487.00	17,212.15
LAM RESH CORP 4.875% DUE 03-15-2049 CUSIP: 512807AT5	45,000.000	45,743.75	40,473.54
LILLY ELI & CO 5.05% SEDOL: BSLSJY5 08-14-2054	60,000.000	60,258.29	55,676.49
LILLY ELI & CO 5.1% 02-09-2064 SEDOL: BSHRLG2	330,000.000	327,825.38	302,161.43
LOCKHEED MARTIN CORP SR NT 4.15% SEDOL: BN7T9S1 06-15-2053	50,000.000	40,634.50	40,023.20
LOCKHEED MARTIN CORP 4.09% SEDOL: BF38WR6 09-15-2052	85,000.000	65,705.00	67,321.30
LOCKHEED MARTIN CORP 4.7% 12-15-2031 SEDOL: BRBYLD9	100,000.000	99,940.00	98,452.02
LOCKHEED MARTIN CORP 5.2% SEDOL: BRJVGH1 02-15-2055	110,000.000	109,694.79	103,676.69
LOCKHEED MARTIN FIXED 2.8% DUE SEDOL: BLFHQ82 06-15-2050	175,000.000	114,184.00	109,799.11
LOCKHEED MARTIN 3.8% DUE 03-01-2045 SEDOL: BVYPPC4	75,000.000	60,489.59	59,175.92
LOCKHEED MARTIN 4.07% DUE 12-15-2042 SEDOL: BBD6G92	266,000.000	236,945.33	222,000.25
LOCKHEED MARTIN 4.7% DUE 05-15-2046 SEDOL: BDB6944	170,000.000	147,872.19	152,166.72
LOWES COS INC FIXED 4.55% 04-05-2049 SEDOL: BJY1722	50,000.000	43,433.00	41,335.61
LOWES COS INC 3.7% DUE 04-15-2046 SEDOL: BD0SCD1	105,000.000	75,920.25	77,799.09
LOWES COS INC 3% DUE 10-15-2050 SEDOL: BN4NTS6	205,000.000	137,841.62	127,574.64
LOWES COS INC 5.125% DUE 04-15-2050 BEO SEDOL: BMGWDH1	60,000.000	81,732.17	53,769.33

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG SEDOL: BMG2XG0	110,000.000	90,032.80	82,091.41
LYB INTL FIN III LLC 4.2% DUE 10-15-2049 SEDOL: BKTSH36	125,000.000	133,778.75	94,072.59
LYB INTL FIN III 3.375% DUE 10-01-2040 SEDOL: BMF74Z2	165,000.000	153,580.65	120,472.57
LYB INTL FIN III 3.625% DUE 04-01-2051 SEDOL: BK54437	174,000.000	151,859.82	117,039.43
MA ELEC CO 5.9% DUE 11-15-2039 SEDOL: B59HGR5	150,000.000	155,515.35	149,084.95
MA INST TECH FIXED 2.294% DUE 07-01-2051 SEDOL: BL0CVC1	45,000.000	26,830.35	25,891.89
MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048 SEDOL: BK5CVN0	135,000.000	107,839.35	105,555.76
MARATHON PETE CORP 4.75% DUE 09-15-2044 SEDOL: BQQCCJ4	120,000.000	97,866.00	99,685.54
MARKEL GROUP INC 6.0% 05-16-2054 SEDOL: BNSP223	27,000.000	26,903.07	26,820.04
MARSH & MCLENNAN COMPANIES INC 5.45% 03-15-2053 SEDOL: BNKD9Y6	45,000.000	46,031.40	43,517.07
MARSH & MCLENNAN COS INC 4.2% 03-01-2048 CUSIP: 571748BD3	85,000.000	70,033.20	69,002.66
MARSH & MCLENNAN COS INC 4.35% 01-30-2047 SEDOL: BYQ8HY8	50,000.000	42,930.00	41,777.15
MARSH & MCLENNAN COS INC 5.0% 03-15-2035 SEDOL: BT03MR2	705,000.000	703,801.50	688,478.54
MARSH & MCLENNAN COS INC 5.4% 03-15-2055 SEDOL: BT03MT4	175,000.000	174,158.25	167,953.40
MARSH & MCLENNAN 4.9% DUE 03-15-2049 SEDOL: BJ2NYF2	65,000.000	62,230.35	58,261.02
MARTIN MARIETTA MATERIALS INC 5.5% 12-01-2054 SEDOL: BMWG8W7	40,000.000	39,202.40	37,790.92
MASTERCARD INC 3.65% DUE 06-01-2049 SEDOL: BHTBS19	250,000.000	272,208.92	188,892.91
MASTERCARD INC 3.95% DUE 02-26-2048 SEDOL: BF51820	75,000.000	61,341.00	60,190.18

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
MASTERCARD INC 4.55% 01-15-2035 SEDOL: BTFJ457	210,000.000	210,269.06	200,682.83
MCDONALDS CORP 4.875% DUE 07-15-2040 SEDOL: B4T8994	120,000.000	126,711.98	111,451.77
MERCK & CO INC 2.9% DUE 12-10-2061 SEDOL: BLHM7R1	60,000.000	36,381.00	34,477.13
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050 SEDOL: BMBQJZ8	123,000.000	77,803.20	70,896.88
MERCK & CO INC NEW 2.35% DUE 06-24-2040 SEDOL: BMBQJY7	260,000.000	222,294.08	176,178.61
MERCK & CO INC NEW 3.7% DUE 02-10-2045 SEDOL: BVG7BV9	55,000.000	43,676.05	42,638.97
MERCK & CO INC NEW 3.9% 03-07-2039 SEDOL: BJ0KX14	115,000.000	102,857.69	97,443.57
MERCK & CO INC 2.75% DUE 12-10-2051 BEO SEDOL: BLHM7Q0	505,000.000	334,916.43	306,606.71
MERCK & CO INC 5.85% DUE 06-30-2039 SEDOL: BG490B5	65,000.000	71,020.62	67,312.33
MERRILL LYNCH & CO 7.75% DUE 05-14-2038 SEDOL: BBMT8T6	70,000.000	84,492.10	81,795.21
META PLATFORMS INC 4.65% 08-15-2062 SEDOL: BMGS9S2	390,000.000	364,353.04	332,290.59
META PLATFORMS INC 5.4% 08-15-2054 SEDOL: BT3NPB4	225,000.000	229,497.75	218,032.48
META PLATFORMS INC 5.55% 08-15-2064 CUSIP: 30303M8W5	390,000.000	394,264.42	381,816.81
META PLATFORMS INC 5.75% 05-15-2063 SEDOL: BQPF885	305,000.000	300,071.06	308,503.64
METLIFE INC FIXED 10.75% DUE 08-01-2069 SEDOL: B3Q5R19	45,000.000	70,267.50	60,054.44
METLIFE INC SR NT 5.3% 12-15-2034 SEDOL: BRF3SD1	120,000.000	119,500.80	119,616.18
METLIFE INC 4.125% DUE 08-13-2042 SEDOL: B815P82	135,000.000	115,922.40	112,085.55
METLIFE INC 5.875% DUE 02-06-2041 SEDOL: B4Z51H1	95,000.000	100,451.10	97,061.03

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
MICROSOFT CORP SR NT 2.5% 09-15-2050 SEDOL: BT3CPZ5	170,000.000	145,513.88	103,035.46
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO SEDOL: BM9DJ73	797,000.000	611,357.77	491,952.05
MICROSOFT CORP 3.7% DUE 08-08-2046 CUSIP: 594918BT0	560,000.000	575,333.94	448,656.02
MICROSOFT CORP 4.45% DUE 11-03-2045 CUSIP: 594918BL7	43,000.000	38,634.21	39,832.14
MICROSOFT CORP 4.5% 06-15-2047 SEDOL: BS4BYQ8	50,000.000	47,570.00	45,158.25
MICROSOFT CORP 4.75% DUE 11-03-2055 CUSIP: 594918BM5	130,000.000	115,575.20	120,081.35
MIDAMERICAN ENERGY 5.858% 09-15-2054 SEDOL: BNSP5G8	135,000.000	137,327.98	137,501.77
MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051 SEDOL: BMB5VG0	65,000.000	44,137.60	42,260.82
MISSISSIPPI PWR CO 4.25 DUE 03-15-2042 SEDOL: BG493G1	70,000.000	73,706.98	58,336.46
MISSISSIPPI PWR CO 4.75% DUE 10-15-2041 SEDOL: B718562	125,000.000	132,937.50	106,288.38
MOLSON COORS 4.2% DUE 07-15-2046 SEDOL: BYT4Q46	75,000.000	62,052.60	59,943.95
MOLSON COORS 5 DUE 05-01-2042 SEDOL: BG49491	40,000.000	36,260.03	36,798.37
MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050 SEDOL: BN6LBZ9	125,000.000	76,637.50	73,307.45
MOODY'S CORPORATION 4.875% 12-17-2048 BEO CUSIP: 615369AQ8	130,000.000	127,826.40	115,736.94
MOODYS CORP 3.75% 02-25-2052 SEDOL: BNQSGJ9	60,000.000	58,969.20	44,119.44
MOODYS CORP 5.25% DUE 07-15-2044 SEDOL: BR1HR30	30,000.000	30,816.00	28,426.83
MORGAN STANLEY FIXED 5.516% 11-19-2055 SEDOL: BRWK9T8	760,000.000	757,913.17	734,035.23
MORGAN STANLEY 4.3% DUE 01-27-2045 SEDOL: BVRZ811	265,000.000	231,557.71	218,622.76

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
MORGAN STANLEY 4.375% DUE 01-22-2047 SEDOL: BYM4WR8	105,000.000	88,657.35	87,783.87
MORGAN STANLEY 5.597% 03-24-2051 SEDOL: BL68VG7	115,000.000	116,154.21	113,853.02
MPLX LP 4.7% 04-15-2048 SEDOL: BYZGJY7	155,000.000	135,770.78	127,183.78
MT SINAI HOSP NEW 3.737% DUE 07-01-2049 SEDOL: BKKCVF7	125,000.000	94,080.00	82,115.77
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048 CUSIP: 628530BJ5	100,000.000	125,469.00	82,876.47
NARRAGANSETT ELEC 5.638% DUE 03-15-2040 SEDOL: B4X4G20	80,000.000	78,892.80	78,568.63
NASDAQ INC 6.1% 06-28-2063 CUSIP: 63111XAL5	220,000.000	218,870.51	224,209.47
NATURE CONSERVANCY 3.957% DUE 03-01-2052 SEDOL: BPSJK81	15,000.000	15,102.60	11,976.40
NESTLE HLDGS INC 4% DUE 09-24-2048 SEDOL: BG0QJT1	70,000.000	60,061.00	55,745.67
NETFLIX INC 4.9% 08-15-2034 SEDOL: BR2NKN8	46,000.000	45,822.44	45,112.18
NEVADA PWR CO 6.0% 03-15-2054 SEDOL: BS99X04	190,000.000	191,953.25	194,317.43
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052 SEDOL: BLFG827	50,000.000	38,762.50	36,284.53
NEW YORK & 4.763% DUE 08-01-2116 SEDOL: BD8PHR3	70,000.000	69,995.80	56,660.89
NEWMONT MNG CORP 6.25% DUE 10-01-2039 SEDOL: BG490N7	230,000.000	322,858.34	242,053.79
NIKE INC FIXED 3.25% DUE 03-27-2040 SEDOL: BKSG5P9	70,000.000	56,389.20	54,034.60
NISOURCE FIN CORP 4.8% DUE 02-15-2044 SEDOL: B976296	70,000.000	63,824.60	61,808.79
NISOURCE FIN CORP 5.65% DUE 02-01-2045 SEDOL: BFGCNJ4	255,000.000	278,496.17	249,234.59
NORFOLK SOUTHERN CORP 4.55% 06-01-2053 SEDOL: BNNXRV6	125,000.000	103,347.08	104,874.95

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051 SEDOL: BMW6YY1	150,000.000	97,332.48	92,466.92
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 SEDOL: BN79088	85,000.000	56,351.55	53,830.31
NORFOLK SOUTHN CORP 4.15% 02-28-2048 CUSIP: 655844BY3	65,000.000	53,891.48	51,781.58
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047 SEDOL: BGD LQK3	130,000.000	109,400.78	100,052.82
NORFOLK SOUTHN 3.05% DUE 05-15-2050 SEDOL: BL6L2C9	160,000.000	99,308.05	103,607.66
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG SEDOL: BMC8VZ7	131,000.000	128,534.58	78,300.06
NORTHN STS PWR CO 3.6% DUE 05-15-2046 SEDOL: BD96W03	10,000.000	8,745.10	7,470.45
NORTHROP GRUMMAN CORP 4.95% 03-15-2053 SEDOL: BN6LRM8	75,000.000	73,461.75	67,045.29
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL: BF15KD1	310,000.000	257,909.14	243,548.65
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 SEDOL: BB9ZSW0	110,000.000	99,529.10	98,666.15
NORTHROP GRUMMAN 5.15% DUE 05-01-2040 SEDOL: BLGSGS4	147,000.000	200,047.48	140,759.39
NOVANT HEALTH INC 3.168% DUE 11-01-2051 SEDOL: BN7T7H6	195,000.000	195,000.00	129,028.50
NOVANT HEALTH INC 3.318% DUE 11-01-2061 SEDOL: BN7T7G5	80,000.000	80,000.00	50,844.22
NOVARTIS CAP CORP 4.4% DUE 05-06-2044 SEDOL: BK1PN26	170,000.000	157,213.88	149,256.26
NOVARTIS CAP CORP 4.7% 09-18-2054 SEDOL: BMZLFV7	300,000.000	297,259.64	265,205.03
NOVARTIS CAP CORP 4% DUE 11-20-2045 SEDOL: BD3S5K6	60,000.000	71,102.53	49,298.44
NUCOR CORP FIXED 2.979% DUE 12-15-2055 SEDOL: BLH42V6	50,000.000	44,353.01	29,744.29
NUCOR CORP NT 3.85% 04-01-2052 SEDOL: BP96092	110,000.000	107,621.96	81,530.88

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Corporate Debt Instruments - Other			
United States - USD			
NVIDIA CORP 3.5% DUE 04-01-2050 CUSIP: 67066GAH7	140,000.000	116,497.83	104,190.34
OCCIDENTAL PETE 4.4% DUE 04-15-2046 SEDOL: BDBFN16	95,000.000	73,450.20	70,491.53
OCCIDENTAL PETE 4.625% DUE 06-15-2045 SEDOL: BYQ27T5	75,000.000	58,290.00	56,786.88
OCCIDENTAL PETE 6.2% DUE 03-15-2040 SEDOL: BJCRNM4	55,000.000	54,748.65	54,211.01
OCCIDENTAL PETE 7.95% DUE 06-15-2039 SEDOL: BK8VN72	65,000.000	72,820.80	74,138.16
OGLETHORPE PWR CORP 3.75% 08-01-2050 SEDOL: BN77TJ6	25,000.000	18,208.00	17,816.15
OGLETHORPE PWR CORP 5.05% DUE 10-01-2048 SEDOL: BJXRH21	195,000.000	193,638.90	171,887.11
OGLETHORPE PWR 5.25% DUE 09-01-2050 SEDOL: B677P66	60,000.000	54,912.60	53,976.23
ONCOR ELEC DELIVERY CO LLC CORP 3.8% 06-01-2049 SEDOL: BL4PTW2	190,000.000	239,077.00	143,575.18
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049 SEDOL: BK6FDG5	111,000.000	76,376.46	72,901.68
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG SEDOL: BMTTWT4	90,000.000	70,155.00	65,885.71
ONCOR ELEC FIXED 2.7% DUE 11-15-2051 SEDOL: BP4FTD1	115,000.000	73,900.15	67,912.09
ONCOR ELEC FIXED 3.8% DUE 09-30-2047 SEDOL: BGJWTV2	25,000.000	24,952.50	18,976.36
ONCOR ELEC FIXED 4.1% DUE 11-15-2048 SEDOL: BJLV952	135,000.000	121,763.88	106,888.46
ONCOR ELEC FIXED 4.95% DUE 09-15-2052 SEDOL: BPX1TS5	160,000.000	146,710.31	143,153.09
ONEOK INC NEW 3.95% 03-01-2050 SEDOL: BM8JWH3	110,000.000	78,604.78	79,438.01
ONEOK INC NEW 4.2% 10-03-2047 SEDOL: BSNW031	20,000.000	19,815.49	15,177.29
ONEOK INC NEW 4.45% DUE 09-01-2049 SEDOL: BKFV9H7	110,000.000	82,308.17	85,898.58

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Corporate Debt Instruments - Other			
United States - USD			
ONEOK INC NEW 4.85% 02-01-2049 SEDOL: BSNW064	65,000.000	57,318.30	54,048.39
ONEOK INC 5.7% 11-01-2054 SEDOL: BRBVNB2	90,000.000	89,747.10	84,724.67
ONEOK INC 5.85% 11-01-2064 SEDOL: BRBVND4	170,000.000	169,486.60	159,722.76
ORACLE CORP FIXED 3.65% DUE 03-25-2041 SEDOL: BMYLXB4	515,000.000	438,377.46	401,991.80
ORACLE CORP FIXED 4.1% DUE 03-25-2061 SEDOL: BMYLXD6	375,000.000	281,315.80	270,059.52
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02	515,000.000	359,429.35	361,128.77
ORACLE CORP 3.8% 11-15-2037 SEDOL: BF4ZFF5	15,000.000	11,427.75	12,534.43
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL: BMYLXC5	295,000.000	218,338.62	218,687.16
ORACLE CORP 4.125% DUE 05-15-2045 SEDOL: BWTM334	55,000.000	46,419.45	43,424.08
ORACLE CORP 4.5% DUE 07-08-2044 SEDOL: BP4W512	15,000.000	12,108.15	12,663.75
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	25,000.000	20,581.00	19,260.06
ORACLE CORP 4% 11-15-2047 SEDOL: BD390R1	104,000.000	111,103.34	79,341.06
ORACLE CORP 5.375 DUE 07-15-2040 SEDOL: B7FNML7	50,000.000	50,623.00	48,187.12
ORACLE CORP 5.5% 09-27-2064 SEDOL: BLFC9N3	435,000.000	433,910.59	398,746.29
OWENS CORNING NEW 4.4% DUE 01-30-2048 SEDOL: BG063N3	25,000.000	29,423.00	20,109.23
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040 SEDOL: BMVV6C9	180,000.000	157,593.60	155,536.66
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL: BMYXXQ5	85,000.000	53,586.29	63,680.54
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	130,000.000	88,960.65	89,228.53

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 SEDOL: BD24YZ3	215,000.000	210,865.89	160,782.00
PACIFIC GAS & ELEC CO 4.0% 12-01-2046 SEDOL: BYWFCM6	80,000.000	60,919.20	60,294.16
PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042 SEDOL: B80L9N4	60,000.000	44,490.60	49,788.54
PACIFIC GAS & ELEC CO 4.5% 12-15-2041 SEDOL: B6XRFT3	95,000.000	66,692.95	77,443.34
PACIFIC GAS & ELEC CO 4.6% 06-15-2043 SEDOL: BBK3XJ5	190,000.000	147,485.10	160,335.54
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL: BJZ7ZR0	230,000.000	184,042.29	196,534.27
PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042 SEDOL: B7MTCC9	127,000.000	86,997.23	95,532.87
PACIFIC GAS & ELECTRIC 4.3% 03-15-2045 SEDOL: BT6SJF8	105,000.000	81,658.50	83,900.39
PACIFICORP FIXED 3.3% DUE 03-15-2051 SEDOL: BL96VF7	75,000.000	53,099.25	48,877.53
PACIFICORP 2.9% 06-15-2052 USD SEDOL: BL544T0	75,000.000	49,317.75	44,682.54
PACIFICORP 4.125% DUE 01-15-2049 SEDOL: BF2WX10	285,000.000	282,791.25	221,455.49
PACIFICORP 5.8% 01-15-2055 SEDOL: BRXGPG4	75,000.000	74,752.25	73,025.85
PAYPAL HLDGS INC 5.5% 06-01-2054 SEDOL: BT02B38	20,000.000	21,137.32	19,550.70
PEACEHEALTH 3.218% DUE 11-15-2050 SEDOL: BMXWDH4	170,000.000	125,068.90	108,517.68
PEACEHEALTH 4.787% DUE 11-15-2048 SEDOL: BK0Y670	20,000.000	18,142.20	16,958.36
PECO ENERGY CO FIXED 3.7% 09-15-2047 SEDOL: BYVPKV2	105,000.000	98,595.15	78,753.36
PECO ENERGY CO FIXED 3.9% DUE 03-01-2048 CUSIP: 693304AW7	80,000.000	62,466.40	62,133.00
PECO ENERGY CO 1ST & REF MTG BD 3.05% 03-15-2051 SEDOL: BNVTRQ1	65,000.000	51,630.80	42,087.86

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PECO ENERGY CO 2.8% DUE 06-15-2050 SEDOL: BM93S87	65,000.000	36,422.75	40,581.57
PECO ENERGY CO 4.15% DUE 10-01-2044 SEDOL: BQS2NF5	50,000.000	41,859.50	41,259.33
PECO ENERGY CO 5.25% 09-15-2054 SEDOL: BTFK5B3	140,000.000	138,375.70	132,685.37
PEPSICO INC SR NT 4 DUE 03-05-2042 SEDOL: B9MTLH1	152,000.000	129,392.49	126,974.97
PEPSICO INC SR NT 4.875 DUE 11-01-2040 SEDOL: B58NF99	135,000.000	121,929.30	127,234.55
PEPSICO INC 2.875% DUE 10-15-2049 CUSIP: 713448EP9	320,000.000	219,758.68	209,229.53
PEPSICO INC 3.45% DUE 10-06-2046 SEDOL: BD3VCR1	130,000.000	104,014.30	95,685.17
PEPSICO INC 3.6% DUE 08-13-2042 SEDOL: B7Y6VD2	85,000.000	63,612.30	66,471.16
PEPSICO INC 3.625% DUE 03-19-2050 CUSIP: 713448EU8	30,000.000	25,185.18	22,369.26
PEPSICO INC 5.25% 07-17-2054 SEDOL: BSWW1L7	95,000.000	94,757.75	92,048.79
PFIZER INC FIXED 3.9% 03-15-2039 SEDOL: BJ1G667	165,000.000	142,351.83	139,311.81
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SEDOL: BQ66T84	175,000.000	175,876.54	164,114.83
PFIZER INVESTMENT ENTER 5.34% 05-19-2063 SEDOL: BQ66TB7	700,000.000	684,615.62	643,609.79
PG&E RECOVERY FDG LLC SR SECD NT CL A-3 2.822% 07-15-2048 SEDOL: BMFCDP0	160,000.000	124,139.27	112,295.00
PG&E RECOVERY FDG 5.231% DUE 06-01-2042 CUSIP: 71710TAH1	105,000.000	104,999.77	104,150.86
PG&E RECOVERY FDG 5.536% DUE 07-15-2049 SEDOL: BP6WVN4	230,000.000	229,973.57	229,179.03
PG&E WILDFIRE FIXED 4.451% DUE 12-01-2047 SEDOL: BPX32H1	280,000.000	271,944.31	243,514.05
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.212% 12-01-2049 SEDOL: BPK8GW2	390,000.000	389,994.50	373,810.37

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PG&E WILDFIRE 4.263% DUE 06-01-2038 SEDOL: BPX32F9	140,000.000	139,995.98	131,457.37
PG&E WILDFIRE 4.674% DUE 12-01-2053 SEDOL: BPX32J3	230,000.000	229,992.09	204,502.62
PG&E WILDFIRE 4.722% DUE 06-01-2039 SEDOL: BMG3WS8	165,000.000	164,989.62	157,657.28
PG&E WILDFIRE 5.081% DUE 06-01-2043 SEDOL: BMG3WQ6	190,000.000	189,990.60	185,430.29
PHILIP MORRIS INTERNATIONAL INC 3.875% BDS DUE 08-21-2042 USD1000 SEDOL: B90G0K0	160,000.000	105,236.33	126,668.46
PHILIP MORRIS INTL 4.375% DUE 11-15-2041 SEDOL: B6VMZ67	130,000.000	149,884.32	110,718.54
PHILIP MORRIS INTL 4.5% DUE 03-20-2042 SEDOL: B94Q147	105,000.000	121,456.27	91,095.37
PHILLIPS 66 CO 4.68% 02-15-2045 SEDOL: BPYTLF9	70,000.000	59,522.59	58,560.60
PHILLIPS 66 CO 4.9% DUE 10-01-2046 SEDOL: BQYLTC5	70,000.000	62,078.10	60,255.98
PHILLIPS 66 CO 5.841% 03-15-2055 SEDOL: BRQPL60	140,000.000	139,834.80	129,095.59
PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG SEDOL: B6Y16K2	90,000.000	79,525.80	79,945.70
POTOMAC ELEC PWR 4.15% DUE 03-15-2043 SEDOL: B95XX07	100,000.000	91,622.80	82,744.74
PPL CAP FDG INC 4% DUE 09-15-2047 SEDOL: BD6JXP7	35,000.000	34,888.35	24,613.85
PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048 CUSIP: 69351UAV5	55,000.000	45,716.55	44,474.03
PRAXAIR INC NT 2% 08-10-2050 SEDOL: BMF26G2	15,000.000	10,754.72	7,820.82
PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG SEDOL: BMCQ6F6	45,000.000	28,363.05	27,225.74
PROGRESS ENERGY 6.5% DUE 02-01-2042 SEDOL: B5L3ZK7	165,000.000	179,713.93	171,014.13
PROLOGIS L P SR NT 3.05% 03-01-2050 SEDOL: BQNKCC4	55,000.000	36,940.75	35,637.76

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Corporate Debt Instruments - Other			
United States - USD			
PROLOGIS L P 4.375% DUE 09-15-2048 CUSIP: 74340XBJ9	75,000.000	93,049.50	62,036.00
PROLOGIS L P 5.25% 06-15-2053 SEDOL: BP6V8F2	124,000.000	121,792.27	115,898.52
PROLOGIS L P 5% 01-31-2035 SEDOL: BNRJF94	94,000.000	92,924.64	91,998.22
PROLOGIS LP 3.0% DUE 04-15-2050 SEDOL: BHNC1G4	54,000.000	35,319.02	34,656.04
PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048 SEDOL: BFNNX67	140,000.000	119,218.40	115,726.82
PRUDENTIAL FINL INC 3.935% DUE 12-07-2049 SEDOL: BFZCSL2	155,000.000	131,484.73	117,024.61
PRUDENTIAL FINL 3.905% DUE 12-07-2047 SEDOL: BG0KDC4	120,000.000	96,108.47	91,553.14
PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052 SEDOL: BMH3RJ3	55,000.000	54,789.11	45,536.43
PUBLIC STORAGE 5.35% 08-01-2053 SEDOL: BM8K157	71,000.000	70,031.47	67,606.11
PUBLIC SVC COLORADO 3.8% 06-15-2047 SEDOL: BDFZC71	140,000.000	129,330.50	104,035.57
PUBLIC SVC CO COLO 4.05% 09-15-2049 SEDOL: BFY8V23	130,000.000	144,127.70	99,680.82
PUGET SOUND ENERGY INC 5.685% 15/06/2054 5.685% 06-15-2054 CUSIP: 745332CN4	315,000.000	315,192.37	309,162.11
PUGET SOUND ENERGY 5.795% DUE 03-15-2040 SEDOL: B64Y3G6	70,000.000	70,940.10	70,248.62
PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044 SEDOL: BQH0Y35	90,000.000	94,333.65	82,530.57
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	210,000.000	151,208.02	169,221.65
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021 SEDOL: BMCGSZ0	200,000.000	158,797.78	156,252.03
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3	215,000.000	194,489.02	175,617.90
PVTPL BROADCOM INC 3.75% DUE 02-15-2051 SEDOL: BMCGST4	30,000.000	23,070.60	22,366.83

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United States - USD			
PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035 SEDOL: BKP082	65,000.000	65,000.00	53,654.90
PVTPL CARGILL INC 4.375% 04-22-2052 SEDOL: BPG3X75	45,000.000	44,806.05	37,157.77
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.714% 08-15-2063 SEDOL: BRYQ9S3	50,000.000	51,873.50	53,165.35
PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054 SEDOL: BP9R1N6	50,000.000	49,663.00	50,820.17
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.268% DUE 11-15-2040 SEDOL: BLPK766	320,000.000	234,120.20	228,532.76
PVTPL LBJ INFRASTRUCTURE GROUP LLC SR SECD NT 144A 3.797% 12-31-2057 SEDOL: BMG7978	125,000.000	125,000.00	84,052.29
PVTPL MASSACHUSETTS ELECTRIC 5.867% 02-26-2054 SEDOL: BSNSBY7	60,000.000	60,000.00	59,883.65
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO SEDOL: B5MMVT4	55,000.000	70,712.17	57,286.02
PVTPL NESTLE CAPITAL CORPORATION 5.1% 03-12-2054 SEDOL: BPBJYQ4	60,000.000	58,700.31	56,589.42
PVTPL NESTLE HLDGS INC 4.7% DUE 01-15-2053 SEDOL: BMFQJH6	65,000.000	63,688.95	57,485.81
PVTPL ONCOR ELECTRIC DELIVERY CO 5.55% 06-15-2054 SEDOL: BSY1XL6	160,000.000	159,932.80	155,581.10
PVTPL POLAR TANKERS INC NT 144A 5.951% DUE 05-10-2037/05-10-2007 BEO SEDOL: B1XCPL5	102,121.930	130,435.24	105,212.60
PVTPL SABAL TRAIL TRANSMISSION LLC 4.682% 05-01-2038 SEDOL: BD0RRY4	110,000.000	129,569.00	97,003.77
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048 SEDOL: BYZHSJ8	160,000.000	160,855.04	123,327.64
PVTPL VERIZON COMMUNICATIONS 4.78% 02-15-2035 SEDOL: BP93RF8	140,000.000	140,104.26	133,308.47
PVTPLNESTLE HLDGS INC GTD NT 2.625% 09-14-2051 SEDOL: BMYRCL5	40,000.000	24,799.20	24,078.99
QUALCOMM INC 4.3% DUE 05-20-2047 SEDOL: BF3KVD1	95,000.000	79,512.78	78,608.69
QUALCOMM INC 4.8% DUE 05-20-2045 CUSIP: 747525AK9	115,000.000	100,881.55	104,026.75

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United States - USD			
QUALCOMM INC 6% 05-20-2053 CUSIP: 747525BT9	200,000.000	206,837.17	209,232.95
QUEST DIAGNOSTICS INC 5.0% 12-15-2034 SEDOL: BTCK8Y0	135,000.000	134,472.15	131,316.15
RAYMOND JAMES FINL INC 3.75% 04-01-2051 SEDOL: BKP32M9	25,000.000	26,993.00	18,130.45
REALTY INCOME CORP 5.975% 09-01-2054 SEDOL: BS60CP8	40,000.000	40,064.40	38,031.10
REGENERON FIXED 2.8% DUE 09-15-2050 CUSIP: 75886FAF4	70,000.000	46,061.92	41,333.36
REPUBLIC N Y CORP 7.2% DUE 07-15-2097 SEDOL: B3D5P18	30,000.000	40,800.71	35,454.97
ROCKEFELLER FNDTN 2.492% DUE 10-01-2050 SEDOL: BMTMKJ9	93,000.000	60,242.13	56,334.01
ROPER TECHNOLOGIES INC 4.9% 10-15-2034 SEDOL: BQB3TG8	115,000.000	114,442.25	110,571.59
ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050 CUSIP: 78081BAM5	55,000.000	38,022.05	36,679.10
ROYALTY PHARMA PLC 3.3% 09-02-2040 CUSIP: 78081BAL7	175,000.000	130,040.10	126,625.56
ROYALTY PHARMA PLC 3.35% 09-02-2051 CUSIP: 78081BAP8	20,000.000	13,109.20	12,715.67
RTX CORPORATION 2.82% 09-01-2051 SEDOL: BP2BTQ4	75,000.000	66,503.03	45,567.72
RTX CORPORATION 3.03% 03-15-2052 SEDOL: BMYT813	255,000.000	160,138.19	161,577.25
RTX CORPORATION 3.125% 07-01-2050 SEDOL: BLBCYC1	60,000.000	41,093.40	39,365.99
RTX CORPORATION 4.05% 05-04-2047 SEDOL: BD8Z3T7	300,000.000	260,884.86	235,832.37
RTX CORPORATION 4.15% 05-15-2045 SEDOL: BWTZ6W3	190,000.000	188,751.14	153,389.35
RTX CORPORATION 4.35% DUE 04-15-2047 SEDOL: BMQ9JS5	180,000.000	196,326.56	147,999.54
RTX CORPORATION 4.7% DUE 12-15-2041 SEDOL: BN7GF51	150,000.000	135,040.50	133,275.25

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United States - USD			
S&P GLOBAL INC 3.25% DUE 12-01-2049 SEDOL: BKM1DP6	65,000.000	49,117.90	44,905.31
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO SEDOL: BN466T5	205,000.000	196,392.92	144,787.64
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO SEDOL: BN466W8	220,000.000	150,036.84	140,856.23
SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO SEDOL: BN466Y0	80,000.000	52,467.20	49,444.98
SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051 SEDOL: BNSNRL1	100,000.000	65,950.00	64,401.84
SAN DIEGO GAS & ELEC CO 5.55% 04-15-2054 SEDOL: BPTK7J3	40,000.000	39,724.80	38,827.77
SAN DIEGO GAS & 4.15% DUE 05-15-2048 CUSIP: 797440BW3	50,000.000	40,924.00	39,763.49
SCHLUMBERGER INVT SA 5.0% 06-01-2034 SEDOL: BNNRKG4	121,000.000	118,981.72	118,768.17
SEMPRA 4% DUE 02-01-2048 SEDOL: BFWJFR1	230,000.000	177,718.06	174,147.43
SHELL FIN US INC NT 3.25% 04-06-2050 SEDOL: BT26H41	31,000.000	22,677.03	20,885.76
SHELL FIN US INC 4.0% 05-10-2046 SEDOL: BR4TV31	235,000.000	211,936.72	184,245.45
SHELL FIN US INC 4.375% 05-11-2045 SEDOL: BR4TTW6	260,000.000	259,826.63	217,646.77
SHELL FINANCE US INC 3.75% 09-12-2046 SEDOL: BR4TTZ9	205,000.000	189,671.98	154,183.21
SHELL INTL FIN B V 3.125% DUE 11-07-2049 SEDOL: BG0WNB8	115,000.000	92,572.38	75,871.86
SHELL INTL FIN B V 3.625% DUE 08-21-2042 SEDOL: B7C01S1	30,000.000	32,653.92	23,379.68
SHERWIN-WILLIAMS 4.55% DUE 08-01-2045 SEDOL: BYY8XV9	65,000.000	77,645.75	55,095.93
SIERRA PAC PWR CO 5.9% 03-15-2054 SEDOL: BRZWW51	165,000.000	166,257.26	165,291.28
SOLVENTUM CORP 6.0% 05-15-2064 SEDOL: BTTMXB1	115,000.000	110,454.40	112,357.04

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United States - USD			
SOUTHERN CAL EDISON 3.6% 02-01-2045 SEDOL: BVDPXD2	55,000.000	38,138.10	40,664.77
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052 SEDOL: BP4ZDL7	45,000.000	44,848.80	30,481.24
SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022E 5.45% 06-01-2052 SEDOL: BK935L5	55,000.000	53,680.00	51,747.31
SOUTHERN CALIF GAS CO 5.75% 06-01-2053 SEDOL: BP4Y3T2	175,000.000	172,201.96	174,139.05
SOUTHERN CO 4.25% DUE 07-01-2036 SEDOL: BYT1517	90,000.000	96,124.55	80,889.53
SOUTHN CAL EDISON 3.9 DUE 03-15-2043 SEDOL: B91R9M7	80,000.000	79,522.40	63,128.28
SOUTHN CAL EDISON 4.05% DUE 03-15-2042 SEDOL: B7RDY97	50,000.000	40,790.50	40,471.90
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6	245,000.000	200,782.48	188,762.58
SOUTHN CO GAS CAP 3.95% DUE 10-01-2046 SEDOL: BD30007	10,000.000	9,982.30	7,745.71
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051 CUSIP: 845437BT8	205,000.000	204,259.95	130,150.31
SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO SEDOL: BD93QB3	60,000.000	59,655.00	43,625.60
SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049 SEDOL: BJQZ0B2	105,000.000	119,458.50	76,386.35
SOUTHWESTN ELEC 3.85% DUE 02-01-2048 SEDOL: BD1DDS7	45,000.000	49,607.74	32,421.83
SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048 SEDOL: BGYKMF6	80,000.000	70,424.00	64,914.79
SOUTHWESTN PUB SVC 3.4% DUE 08-15-2046 SEDOL: BDGL8V4	60,000.000	57,586.21	41,850.23
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038 SEDOL: B2NJZ1	45,000.000	46,527.30	46,422.23
SPECTRA ENERGY 4.5% DUE 03-15-2045 SEDOL: BWC4XS2	95,000.000	81,195.36	78,189.76
STANFORD UNIV CAL 2.413% DUE 06-01-2050 SEDOL: BMYC3C8	60,000.000	36,958.20	35,655.67

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United States - USD			
STANFORD UNIV CAL 3.647% DUE 05-01-2048 SEDOL: BDRXFL8	100,000.000	79,984.00	77,346.43
STARBUCKS CORP FIXED 3.35% DUE 03-12-2050 CUSIP: 855244AX7	110,000.000	76,950.87	73,579.41
STARBUCKS CORP FIXED 4.45% 08-15-2049 CUSIP: 855244AU3	50,000.000	43,275.00	40,985.41
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047 SEDOL: BD35XM5	155,000.000	139,690.18	139,354.23
SUNOCO LOGISTICS 4.95% DUE 01-15-2043 SEDOL: B8BHLQ8	50,000.000	45,540.48	43,072.12
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	45,000.000	41,094.45	40,553.80
SYSCO CORP FIXED 6.6% DUE 04-01-2050 SEDOL: BM5M5Q5	270,000.000	286,936.52	296,378.40
SYSCO CORP 3.3% DUE 02-15-2050 SEDOL: BLM1PN5	80,000.000	54,670.25	53,883.94
SYSCO CORP 4.85% DUE 10-01-2045 SEDOL: BZ974R1	150,000.000	138,552.87	131,561.04
SYSCO CORP 6.6% DUE 04-01-2040 SEDOL: BM5M5S7	45,000.000	47,235.15	48,563.97
SYSTEM ENERGY RES INC FIRST MTG BD 5.3% 12-15-2034 SEDOL: BQ80MR4	25,000.000	24,942.00	24,486.83
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062 SEDOL: BN72M47	30,000.000	29,988.30	29,004.01
T-MOBILE USA INC TMUS 3.3% 02-15-2051 CUSIP: 87264ABN4	455,000.000	317,104.65	300,597.42
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0	400,000.000	289,142.22	267,416.71
T-MOBILE USA INC 3.6% 11-15-2060 CUSIP: 87264ABY0	155,000.000	157,250.80	102,653.51
T-MOBILE USA INC 5.25% 06-15-2055 SEDOL: BQPG7D6	20,000.000	19,956.20	18,192.12
T-MOBILE USA INC 5.75% 01-15-2054 SEDOL: BQBCJR6	15,000.000	15,492.45	14,687.41
T-MOBILE USA INC 6.0% 06-15-2054 SEDOL: BN4P5S4	55,000.000	57,182.95	55,860.22

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050 SEDOL: BK9NX88	40,000.000	30,195.20	28,569.74
TAMPA ELEC CO 4.1% DUE 06-15-2042 SEDOL: B8G1GS2	75,000.000	65,223.75	61,525.28
TAMPA ELEC CO 4.3% DUE 06-15-2048 CUSIP: 875127BE1	35,000.000	29,844.50	28,261.14
TAPESTRY INC 5.5% 03-11-2035 SEDOL: BRBYLG2	35,000.000	34,952.40	34,032.56
TARGET CORP FIXED 3.9% DUE 11-15-2047 SEDOL: BYZQN45	75,000.000	95,755.02	58,387.11
TEACHERS INS & 3.3% DUE 05-15-2050 SEDOL: BMQ57B2	80,000.000	53,774.60	53,402.20
TEXAS INSTRS INC FIXED 5% 03-14-2053 SEDOL: BMF9DQ2	135,000.000	128,187.45	123,860.11
TEXAS INSTRS INC 5.15% 02-08-2054 SEDOL: BPSQRF8	130,000.000	129,202.90	121,957.13
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063 SEDOL: BMCJZD6	85,000.000	83,454.58	76,728.61
THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041 SEDOL: BPCHD15	311,000.000	252,743.17	218,978.80
THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057 SEDOL: BMDYXZ8	101,000.000	90,106.95	70,487.67
TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL: B8N2417	55,000.000	43,358.70	41,182.65
TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL: B66BW80	495,000.000	593,431.72	443,012.28
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20	250,000.000	276,123.79	241,630.90
TRAVELERS COS INC FIXED 3.05% DUE 06-08-2051 SEDOL: BM8ZH54	79,000.000	54,405.88	51,590.89
TYSON FOODS INC 4.55% DUE 06-02-2047 SEDOL: BF0P399	20,000.000	17,262.40	16,432.93
TYSON FOODS INC 5.1% 09-28-2048 SEDOL: BFYKL18	65,000.000	57,497.73	57,758.25
UNION ELEC CO 3.9 DUE 09-15-2042 SEDOL: B759FZ0	40,000.000	40,889.04	32,014.86

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
UNION ELECTRIC CO 3.9% DUE 04-01-2052 SEDOL: BM8T585	105,000.000	83,035.66	80,530.30
UNION PAC CORP FIXED 2.95% 03-10-2052 SEDOL: BP9P0J9	160,000.000	113,564.28	101,211.84
UNION PAC CORP FIXED 2.973% DUE 09-16-2062 SEDOL: BMBMCQ8	25,000.000	15,706.50	14,412.30
UNION PAC CORP FIXED 3.75% DUE 02-05-2070 SEDOL: BKDMLC1	75,000.000	56,433.00	50,132.01
UNION PAC CORP FIXED 4% DUE 04-15-2047 SEDOL: BYSSD48	190,000.000	232,370.21	150,350.83
UNION PAC CORP 3.25% DUE 02-05-2050 SEDOL: BKDMLD2	11,000.000	7,750.60	7,521.10
UNION PAC CORP 3.55% DUE 05-20-2061 SEDOL: BNHS0H4	140,000.000	126,631.82	93,477.90
UNION PAC CORP 3.839% DUE 03-20-2060 BEO SEDOL: BLF0CQ1	158,000.000	124,825.16	112,971.41
UNION PAC CORP 3.95% DUE 08-15-2059 SEDOL: BK91MW9	100,000.000	106,396.69	72,825.34
UNION PAC CORP 4.05% DUE 11-15-2045 SEDOL: BYQGY41	50,000.000	55,164.74	40,246.99
UNION PACIFIC CORP 3.6% DUE 09-15-2037 SEDOL: BYWJV98	75,000.000	82,584.00	62,953.69
UNITED PARCEL SVC INC 5.6% 05-22-2064 SEDOL: BT02B05	30,000.000	30,401.10	29,134.05
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG SEDOL: BM95BC8	35,000.000	29,798.46	24,765.03
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG SEDOL: BM95BD9	115,000.000	84,218.87	71,503.12
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO SEDOL: BLPK6R0	415,000.000	361,624.02	300,258.69
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO SEDOL: BLPK6S1	90,000.000	60,657.30	59,509.74
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SEDOL: BNKBV00	150,000.000	141,842.75	128,742.71
UNITEDHEALTH GROUP INC 4.95% 05-15-2062 SEDOL: BNKBV11	45,000.000	40,391.10	38,844.42

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
UNITEDHEALTH GROUP INC 5.05% SEDOL: BN7K9M8	04-15-2053 450,000.000	433,565.46	405,868.34
UNITEDHEALTH GROUP INC 5.2% SEDOL: BN7K9P1	04-15-2063 15,000.000	14,653.91	13,516.66
UNITEDHEALTH GROUP INC 5.375% SEDOL: BQB5GF2	04-15-2054 125,000.000	124,357.28	117,378.58
UNITEDHEALTH GROUP INC 5.5% SEDOL: BQB5GH4	04-15-2064 255,000.000	254,072.10	238,672.65
UNITEDHEALTH GROUP INC 5.625% SEDOL: BPDY7Z7	07-15-2054 265,000.000	273,317.15	257,718.87
UNITEDHEALTH GROUP 3.7% DUE SEDOL: BHKDL04	08-15-2049 109,000.000	85,881.10	79,410.03
UNITEDHEALTH GROUP 3.75% 10-15-2047 SEDOL: BYZLN95	95,000.000	91,239.79	70,892.05
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047 SEDOL: BZ0X5W0	65,000.000	53,273.35	52,575.46
UNITEDHEALTH GROUP 5.7% DUE 10-15-2040 SEDOL: B55H840	60,000.000	72,848.40	60,038.81
UNITEDHEALTH GROUP 5.75% DUE 07-15-2064 SEDOL: BPDY809	220,000.000	224,007.45	214,535.87
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 SEDOL: BLBRZR8	90,000.000	94,343.40	90,369.73
UNITEDHEALTH GROUP 6.5% DUE 06-15-2037 SEDOL: BG49587	35,000.000	39,122.94	37,969.46
UNIVERSITY CHICAGO FIXED 2.761% DUE SEDOL: BL739C3	04-01-2045 50,000.000	37,482.50	37,969.01
UNIVERSITY CHICAGO 2.547% DUE 04-01-2050 SEDOL: BKS7BH6	150,000.000	145,047.00	96,116.19
UTD PARCEL SVC INC 4.25% DUE 03-15-2049 SEDOL: BJQN878	40,000.000	34,691.20	32,662.71
VA ELEC & PWR CO 3.8% DUE 09-15-2047 SEDOL: BZ0WZD8	45,000.000	36,289.35	33,722.19
VALERO ENERGY CORP NEW 3.65% 12-01-2051 SEDOL: BLGTT55	170,000.000	125,986.25	114,772.74
VERIZON COMMUNICATIONS INC 2.85% SEDOL: BMG8DB3	09-03-2041 220,000.000	155,350.40	152,224.13

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL: BMWBBL2	105,000.000	69,220.20	64,610.75
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL: BMXT869	533,000.000	452,785.71	316,766.19
VERIZON COMMUNICATIONS INC 3.875% 03-01-2052 SEDOL: BPP3C79	105,000.000	79,679.25	77,801.70
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	330,000.000	246,845.82	249,849.87
VERIZON 2.65% DUE 11-20-2040 SEDOL: BMWBK1	230,000.000	196,137.00	157,448.52
VERIZON 3.85% DUE 11-01-2042 SEDOL: B8HCRP8	130,000.000	103,569.45	102,402.62
VERIZON 5.012% DUE 08-21-2054 SEDOL: BVYRK47	260,000.000	239,653.60	229,925.82
VIACOM INC NEW 5.25% DUE 04-01-2044 CUSIP: 92553PAW2	105,000.000	97,672.69	81,671.55
VIACOM INC 6.875% DUE 04-30-2036 CUSIP: 925524AX8	50,000.000	46,539.00	50,636.58
VIATRIS INC SR NT 3.85% 06-22-2040 SEDOL: BL5BZB0	200,000.000	159,640.15	149,961.26
VIRGINIA ELEC & PWR CO 4.625% 05-15-2052 SEDOL: BP5H5X8	80,000.000	71,833.45	67,426.71
VIRGINIA ELEC & PWR CO 5.55% 08-15-2054 SEDOL: BSMRJZ2	70,000.000	69,649.30	67,767.72
VIRGINIA ELECTRIC & POWER CO 5.05% 08-15-2034 SEDOL: BSMRJT6	25,000.000	25,672.00	24,398.53
VISA INC 2.7% DUE 04-15-2040 SEDOL: BM6JP54	159,000.000	117,295.70	115,985.41
VISA INC 3.65% 09-15-2047 SEDOL: BD5WHT9	50,000.000	40,505.50	38,332.31
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1	155,000.000	152,049.18	132,739.29
WALMART INC 2.95% DUE 09-24-2049 SEDOL: BKS6GR8	50,000.000	32,982.00	33,477.51
WALMART INC 3.625% DUE 12-15-2047 SEDOL: BYZLMX2	55,000.000	46,562.95	42,164.85

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WALMART INC 3.95% DUE 06-28-2038 SEDOL: BGLQSV5	124,000.000	111,724.00	111,155.49
WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062 SEDOL: BNQQCY0	490,000.000	417,469.08	361,796.65
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2	695,000.000	539,711.43	518,843.81
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 CUSIP: 55903VBD4	270,000.000	235,600.93	217,479.75
WASHINGTON UNIV 3.524% DUE 04-15-2054 SEDOL: BP4CPX4	335,000.000	335,000.00	241,838.48
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052 SEDOL: BMWPCK0	250,000.000	236,968.45	156,235.40
WASTE MANAGEMENT INC 5.35% 10-15-2054 SEDOL: BT03N02	380,000.000	378,662.05	365,605.12
WASTE MGMT INC DEL 5.2% 03-15-2035 SEDOL: BSHPMV8	120,000.000	119,480.00	117,027.37
WELLPOINT INC 5.85% DUE 01-15-2036 SEDOL: BFNBYT9	40,000.000	39,068.40	40,478.62
WELLPOINT INC 5.95% DUE 12-15-2034 SEDOL: B08X3G7	70,000.000	79,237.20	72,637.60
WELLPOINT INC 6.375% DUE 06-15-2037 SEDOL: BG496S4	10,000.000	10,493.30	10,602.63
WELLS FARGO & CO 3.068% 04-30-2041 SEDOL: BL6FQ18	975,000.000	798,246.53	710,335.27
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7	30,000.000	26,435.10	26,030.85
WESTLAKE CHEM CORP SR NT 2.875% 08-15-2041 SEDOL: BKP5407	60,000.000	44,786.40	40,306.19
WESTLAKE CHEM CORP SR NT 3.375% 08-15-2061 SEDOL: BKP4ZQ7	65,000.000	62,999.30	39,111.65
WILLIAM MARSH RICE 3.574% DUE 05-15-2045 SEDOL: BWX1XZ9	195,000.000	163,248.15	154,328.27
WILLIAMS COS INC 5.8% 11-15-2054 SEDOL: BMZBG14	91,000.000	90,803.44	89,145.10
WILLIAMS PARTNERS 5.8 DUE 11-15-2043 SEDOL: BG0SQL8	215,000.000	220,075.05	210,085.07

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WILLIS T AMER INC 3.875% DUE 09-15-2049 SEDOL: BKLMSW2	120,000.000	134,930.38	88,219.89
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2	75,000.000	97,884.77	78,320.84
WYETH 6% DUE 02-15-2036 SEDOL: BG491R8	110,000.000	128,379.90	115,891.66
XCEL ENERGY INC 3.5% DUE 12-01-2049 CUSIP: 98389BAX8	126,000.000	88,196.87	86,837.60
ZOETIS INC 4.7 02-01-2043 SEDOL: BG0R585	59,000.000	75,846.66	52,497.42
Total United States - USD		101,208,013.53	90,773,903.90
Total Corporate Debt Instruments - Other		111,563,794.31	100,143,891.89
Partnership/Joint Venture Interests			
Europe Region - USD			
EUROPEAN CREDIT OPPORTUNITIES FUND II CUSIP: 993DJX991	4,296,694.740	4,296,694.74	4,662,740.00
Total Europe Region - USD		4,296,694.74	4,662,740.00
Global Region - USD			
IFM GLOBAL INFRA USLP-CLSA HEDUC CUSIP: 994DF4998	53,792,673.410	53,792,673.41	66,737,111.03
Total Global Region - USD		53,792,673.41	66,737,111.03
United States - USD			
TPG OPPORTUNITIES PARTNERS II (A) LP CUSIP: 993DJW993	1.000	1.00	92,462.00
Total United States - USD		1.00	92,462.00
Total Partnership/Joint Venture Interests		58,089,369.15	71,492,313.03

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
CF BLACKROCK MSCI WORLD INDEX NON LENDABLE FD CUSIP: 541993655	2,065,952.820	43,641,112.04	86,865,930.30
CF EB DV NON-SL INTERMEDIATE CREDIT FD CUSIP: 8D9954813	574,344.720	75,231,412.06	81,028,438.23
CF WTC CTF OPP INVESTMENT CUSIP: 8D9954821	1,998,270.570	24,683,220.57	34,969,734.98
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	33,236,887.440	33,236,887.44	33,236,887.44
Total United States - USD		176,792,632.11	236,100,990.95
Total Value of Interest in Common/Collective Trusts		176,792,632.11	236,100,990.95
<i>Value of Interest in Registered Investment Companies</i>			
United States - USD			
MFO GMO IZE13 TR BENCHMARK FREE FD CL III CUSIP: 362013161	1,579,090.630	31,311,844.49	29,292,131.19
Total United States - USD		31,311,844.49	29,292,131.19
Total Value of Interest in Registered Investment Com		31,311,844.49	29,292,131.19
<i>Other</i>			
Chile - USD			
CHILE REP 4.95% 01-05-2036 CUSIP: 168863DZ8	80,000.000	76,000.00	75,616.11
REPUBLIC OF CHILE BNDS 3.86% DUE 06-21-2047 REG CUSIP: 168863CE6	150,000.000	118,860.00	112,053.81
Total Chile - USD		194,860.00	187,669.92
France - USD			
PVTPL ELECTRICITE DE FRANCE SA 6.0% 04-22-2064 CUSIP: 268317BB9	195,000.000	187,279.37	188,680.28
PVTPL ELECTRICITE DE FRANCE 6.9% 05-23-2053 CUSIP: 28504DAD5	45,000.000	47,851.65	48,320.08

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
France - USD			
Total France - USD		235,131.02	237,000.36
Indonesia - USD			
REPUBLIC OF INDONESIA 10/09/2034 4.75% 09-10-2034 CUSIP: 455780DX1	565,000.000	562,779.55	536,328.02
Total Indonesia - USD		562,779.55	536,328.02
Israel - USD			
ISRAEL ST 3.375% DUE 01-15-2050 REG CUSIP: 46513JXN6	235,000.000	174,029.29	152,390.69
STATE OF ISRAEL 6.043% 03-12-2054 CUSIP: 46514BRM1	300,000.000	286,374.01	274,244.40
Total Israel - USD		460,403.30	426,635.09
Mexico - USD			
MEXICO(UNITED MEXICAN STATES) 5.75% DUE 10-12-2110 CUSIP: 91086QAZ1	160,000.000	135,120.00	122,456.07
UNITED MEXICAN STAT MEX NEW ISS USD 31YRINSEDOL = A038P73 5% DUE 04-27-2051 REG CUSIP: 91087BAL4	140,000.000	115,316.81	105,065.16
UNITED MEXICAN STATES 4.28% 08-14-2041 CUSIP: 91087BAQ3	445,000.000	351,041.65	326,330.18
UNITED MEXICAN STATES 6.338% DUE 05-04-2053 CUSIP: 91087BAX8	330,000.000	324,590.52	293,639.18
UNITED MEXICAN STATES 6.4% 05-07-2054 CUSIP: 91087BBA7	340,000.000	318,015.50	304,465.35
UNITED MEXICAN STS 4.6% DUE 01-23-2046 CUSIP: 91086QBF4	635,000.000	502,979.13	458,971.75
UNITED MEXICAN STS GLOBAL NT 3.771% 05-24-2061 CUSIP: 91087BAN0	415,000.000	268,152.69	234,867.37
UNITED MEXICAN STS GLOBAL NT 4.6% DUE 02-10-2048 REG CUSIP: 91087BAD2	295,000.000	240,342.97	211,232.36
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3	625,000.000	503,887.46	474,225.38
Total Mexico - USD		2,759,446.73	2,531,252.80

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Panama - USD			
REPUBLIC OF PANAMA 4.5% CUSIP: 698299BM5	04-01-2054 196,000.000	154,574.68	115,234.62
Total Panama - USD		154,574.68	115,234.62
Peru - USD			
PERU REP 15/01/2072 3.6% DUE 01-15-2072/11-02-2021 BEO CUSIP: 715638DW9	40,000.000	25,200.00	24,324.00
PERU REP 2.78% 12-01-2060 CUSIP: 715638DQ2	140,000.000	78,341.05	73,570.00
REPUBLIC OF PERU 5.375% CUSIP: 715638EB4	02-08-2035 725,000.000	710,728.82	696,127.38
REPUBLIC OF PERU 5.875% CUSIP: 715638EC2	08-08-2054 255,000.000	263,214.08	242,974.21
Total Peru - USD		1,077,483.95	1,036,995.59
Philippines - USD			
PHILIPPINES REP GLOBAL BD 4.75% CUSIP: 718286DC8	03-05-2035 285,000.000	281,109.75	271,248.05
PHILIPPINES REP GLOBAL BD 5.6% CUSIP: 718286DB0	05-14-2049 200,000.000	200,234.73	196,969.48
PHILIPPINES REP 3.2% CUSIP: 718286CP0	07-06-2046 160,000.000	141,205.88	110,915.71
Total Philippines - USD		622,550.36	579,133.24
Poland - USD			
REPUBLIC OF POLAND 5.5% 03-18-2054 CUSIP: 731011AZ5	470,000.000	461,458.06	433,209.81
Total Poland - USD		461,458.06	433,209.81
Saudi Arabia - USD			
PVTPL SAUDI ARABIA (KINGDOM OF) 5.75% CUSIP: 80413TBH1	01-16-2054 170,000.000	166,735.36	158,715.23
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 5.0% DUE 01-18-2053 CUSIP: 80413TBE8	415,000.000	381,027.83	350,977.95

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Saudi Arabia - USD			
Total Saudi Arabia - USD		547,763.19	509,693.18
United States - USD			
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 3.126% 04-01-2055 BEO TAXABLE SEDOL: BN7GSB8	160,000.000	160,000.00	104,778.16
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.263 04-01-2049 BEO SEDOL: B523F62	45,000.000	48,913.20	47,560.47
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.907% 10-01-2050 BEO TAXABLE SEDOL: B574M81	110,000.000	151,349.78	124,857.71
CALIFORNIA HEALTH FACS FING AUTH REV 4.19% 06-01-2037 BEO TAXABLE SEDOL: BMFTHY8	150,000.000	150,000.00	135,955.59
CALIFORNIA HEALTH FACS FING AUTH REV 4.353% 06-01-2041 BEO TAXABLE SEDOL: BMFTGZ2	155,000.000	155,000.00	137,517.13
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE SEDOL: B5BGSJ6	95,000.000	129,852.73	108,632.95
CALIFORNIA ST UNIV REV 5.183% 11-01-2053BEO TAXABLE SEDOL: BPLP0W0	30,000.000	29,154.30	28,742.75
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE SEDOL: B3Y5CW7	100,000.000	121,704.80	119,084.01
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE SEDOL: B52J623	170,000.000	207,982.57	200,316.92
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 SEDOL: B41WHL2	500,000.000	604,514.64	591,016.60
DALLAS TEX AREA RAPID TRAN SALES TAX REV2.613% 12-01-2048 BEO TAXABLE SEDOL: BNM6HY9	150,000.000	150,000.00	99,538.10
DALLAS TEX AREA RAPID TRAN SALES TAX REV5.999% 12-01-2044 BEO TAXABLE SEDOL: B5ZNLZ0	100,000.000	105,684.00	101,616.48
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	-142.000	-17,505,499.00	-16,884,687.50
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	142.000	17,505,499.00	16,884,687.50
FUT MAR 25 CBT UL T-NOTE CUSIP: 999599GH0	-847.000	-95,827,982.33	-94,281,687.50
FUT MAR 25 CBT UL T-NOTE CUSIP: 999599GH0	847.000	95,827,982.33	94,281,687.50
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	303.000	32,393,195.29	32,210,320.31

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	-303.000	-32,393,195.29	-32,210,320.31
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	176.000	20,512,285.37	20,036,500.00
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	-176.000	-20,512,285.37	-20,036,500.00
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	-285.000	-31,354,227.77	-30,993,750.00
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	285.000	31,354,227.77	30,993,750.00
GMO MULTI STRATEGY FD OFFSHORE CUSIP: 993DJV995	4,341,980.500	4,341,980.50	5,251,357.00
GOLDEN ST TOBACCO 2.746% MUN 06/01/2034 USD SEDOL: BNG9S30	450,000.000	451,595.55	378,719.96
INDIANA ST FIN AUTH REV 3.051% 01-01-2051 BEO TAXABLE SEDOL: BLNNG04	150,000.000	150,000.00	107,660.94
LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039 SEDOL: BNHP707	340,000.000	340,000.00	316,646.93
LOS ANGELES CAL DEPT ARPTS CUSTOMER FAC CHARGE REV 4.242 05-15-2048 BEO TAXABLE SEDOL: BN946L6	20,000.000	20,000.00	17,067.33
LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE SEDOL: B4LSB85	20,000.000	24,069.00	22,250.19
LOUISIANA LOC GOVT ENVIRONMENTAL FA MUNI 4.275% DUE 02-01-2036 BEO SEDOL: BNHWYS5	295,000.000	295,000.00	279,234.37
MA ST SCH BLDG AUTH DEDICATED TAX BUILD AMER BDS-B 5.715 DUE 08-15-2039 SEDOL: B5326D2	85,000.000	87,544.90	86,205.40
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.197% 07-01-2050 BEO TAXABLE SEDOL: BMX8Z10	225,000.000	225,000.00	152,368.56
MASSACHUSETTS ST TAXABLE-CONS LN-SER E- 5.456% DUE 12-01-2039 REG TAXABLE SEDOL: B53D1R4	80,000.000	78,400.00	79,554.89
METROPOLITAN WASH D C ARPTS AUTH DULLES TOLL RD REV 7.462 10-01-2046 BEO TAXABLE SEDOL: B431XP3	70,000.000	85,728.20	82,893.62
MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040 SEDOL: BKPK1V2	110,000.000	108,076.80	87,962.51
MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.651% 01-15-2046 BEO TAXABLE SEDOL: BDGNRD5	55,000.000	55,000.00	42,816.02

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<i>Other</i>			
United States - USD			
MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE SEDOL: B65K4T3	82,000.000	107,363.42	87,492.38
MUNICIPAL ELEC AUTH GA 6.655% 04-01-2057BEO TAXABLE SEDOL: B669JY9	139,000.000	207,957.90	149,116.88
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL: B4WN3T4	305,000.000	364,437.70	340,616.99
NEW YORK N Y TAXABLE-FISCAL 2024-SUBSER B-1 5.828% DUE 10-01-2053 REG TAXABLE SEDOL: BS3F245	90,000.000	90,000.00	94,205.92
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE SEDOL: B40VJC5	95,000.000	107,362.73	95,937.72
NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE SEDOL: B3XNKQ2	120,000.000	201,373.20	133,363.49
NY N Y CY MUN WTR FIN AUTH WTR&TAXABLE 2ND GENSER EE 6.011 6-15-2042BEO TAXABLE SEDOL: B4NQPM9	50,000.000	55,025.00	50,649.67
NY N Y TAXABLE-BUILD AMER BDS-F-1 6.271 DUE 12-01-2037 SEDOL: B5BC128	70,000.000	74,476.50	73,476.66
OHIO UNIV GEN RCPTS ATHENS 5.59% 12-01-2114 BEO TAXABLE SEDOL: BJ7N929	65,000.000	67,201.22	58,982.92
PORT AUTH N Y & N J MUNI 5.072% DUE 07-15-2053 SEDOL: BPXYP86	55,000.000	55,000.00	52,022.34
PORT AUTH N Y & N J 3.287% DUE 08-01-2069 REG TAXABLE SEDOL: BK97YK9	65,000.000	60,048.20	41,336.11
PORT AUTH N Y & N J 4.81% 10-15-2065 BEOTAXABLE SEDOL: BJ10175	65,000.000	68,269.50	58,360.17
PORT AUTH N Y & N J 5.31% 08-01-2046 BEOTAXABLE SEDOL: BHHB7W5	85,000.000	83,056.05	81,153.84
REGIONAL TRANSN DIST COLO SALES TAX REV 5.844% 11-01-2050 BEO TAXABLE CUSIP: 759136QP2	35,000.000	37,306.15	35,443.18
SALES TAX SECURITIZATION CORP ILL 3.82% 01-01-2048 BEO TAXABLE SEDOL: BG13YT6	75,000.000	75,000.00	59,262.93
SAN ANTONIO TEX ELEC & GAS REV TAXABLE 5.808 02-01-41 SEDOL: B58KFF6	185,000.000	193,417.50	185,149.61
SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX REV 5.911% 04-01-2048 REG SEDOL: B5V2QH8	125,000.000	129,907.20	126,827.24
SAN FRANCISCO CALIF CY & CNTY PUB UTILS COMMN WTR REV 6.95 11-01-2050 BEOTAXABLE SEDOL: B585KY5	65,000.000	96,437.25	71,953.24

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<i>Other</i>			
United States - USD			
SOUTH CAROLINA ST PUB SVC AUTH REV BEO TAXABLE SEDOL: B4YX109 6.454% 01-01-2050	15,000.000	23,578.80	15,973.37
TEXAS ST 5.517% 04-01-2039 BEO TAXABLE SEDOL: B78JF35	225,000.000	244,908.10	224,931.94
TX NAT GAS SECURITIZATION FIN CORP SEDOL: BN7BQ75 5.169% 04-01-2041	450,000.000	455,568.08	443,153.52
UNIV CALIF REGTS MED CTR POOLED REV BEO TAXABLE SEDOL: B8N3JB5 6.548% 05-15-2048	75,000.000	85,233.00	80,547.39
UNIV CALIF REGTS MED CTR POOLED REV BEO TAXABLE SEDOL: B8C1VQ9 6.583% 05-15-2049	120,000.000	143,047.47	128,846.65
UNIVERSITY MICH UNIV REVS TAXABLE-GEN-SER A 4.454% 04-01-2122 SEDOL: BPJHST1	185,000.000	185,000.00	145,161.40
UNIVERSITY MICH UNIV REVS 3.599% 04-01-2047 SEDOL: BLFGZY8	65,000.000	65,000.00	53,224.18
UNIVERSITY TEX UNIV REVS 2.439% 08-15-2049 BEO TAXABLE SEDOL: BMQC6S3	50,000.000	31,804.50	29,831.96
UNIVERSITY VA UNIV REVS 6.2% 09-01-2039 BEO TAXABLE SEDOL: B3XQ2J8	45,000.000	58,386.17	47,391.20
Total United States - USD		11,642,716.61	11,668,767.49
Uruguay - USD			
REPUBLICA ORIENT URUGUAY 5.25% T-BOND 09-10-2060 CUSIP: 760942BG6	170,000.000	168,840.60	154,697.36
Total Uruguay - USD		168,840.60	154,697.36
Total Other		18,888,008.05	18,416,617.48
<i>Other Liabilities</i>			
Pending trade purchases: United States dollar	0.000	-95,851.37	-95,851.37
Total - all currencies		-95,851.37	-95,851.37

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◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
Pending trade purchases: United States dollar	0.000	-449,071.30	-449,071.30
Total - all currencies		-449,071.30	-449,071.30
Total Other Liabilities		-544,922.67	-544,922.67
Total		463,787,335.84	516,416,568.61

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