

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

Part I	Annual Report Identification Information
For calendar plan year 2024 or fiscal plan year beginning 12/01/2024 and ending 11/30/2025	
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 FREEPORT MINERALS CORPORATION DEFINED BENEFIT MASTER TRUST
1b	Three-digit plan number (PN) ▶ 060
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) FREEPORT MINERALS CORPORATION 4340 E COTTON CENTER BLVD., SUITE 110 PHOENIX, AZ 85040
2b	Employer Identification Number (EIN) 13-1808503
2c	Plan Sponsor's telephone number 602-366-8100
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	Filed with authorized/valid electronic signature.	09/11/2026	TIFFANY GIFFORD
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☐ Same as Plan Sponsor PENSION PLAN ADMINISTRATION AND INVESTMENT COMMITTEE 4340 E COTTON CENTER BLVD., SUITE 110 PHOENIX, AZ 85040	3b Administrator's EIN 80-0573287
	3c Administrator's telephone number 602-366-8100
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	6a(1) 6a(2) 6b 6c 6d 6e 6f 6g(1) 6g(2) 6h
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7

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

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

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

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

a Pension Schedules

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

b General Schedules

- (1) ☒ **H** (Financial Information)
- (2) ☐ **I** (Financial Information – Small Plan)
- (3) ☐ **A** (Insurance Information) – Number Attached 0
- (4) ☒ **C** (Service Provider Information)
- (5) ☒ **D** (DFE/Participating Plan Information)
- (6) ☐ **G** (Financial Transaction Schedules)

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

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

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

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

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

Receipt Confirmation Code _____

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection.
For calendar plan year 2024 or fiscal plan year beginning 12/01/2024 and ending 11/30/2025		
A Name of plan FREEPORT MINERALS CORPORATION DEFINED BENEFIT MASTER TRUST		B Three-digit plan number (PN) ▶ 060
C Plan sponsor's name as shown on line 2a of Form 5500 FREEPORT MINERALS CORPORATION		D Employer Identification Number (EIN) 13-1808503

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
--

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection.
For calendar plan year 2024 or fiscal plan year beginning 12/01/2024 and ending 11/30/2025		
A Name of plan FREEPORT MINERALS CORPORATION DEFINED BENEFIT MASTER TRUST		B Three-digit plan number (PN) ▶ 060
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 FREEPORT MINERALS CORPORATION		D Employer Identification Number (EIN) 13-1808503
Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)	
a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE SHORT TERM INVT FD		
b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.		
c EIN-PN 45-6138589-084	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 26618223
a Name of MTIA, CCT, PSA, or 103-12 IE: IR&M LONG GOVERNMENT CREDIT FUND		
b Name of sponsor of entity listed in (a): INCOME RESEARCH & MANAGEMENT		
c EIN-PN 27-4823991-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 135512323
a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE AGGREGATE BOND INDEX		
b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.		
c EIN-PN 45-6138589-088	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 91950290
a Name of MTIA, CCT, PSA, or 103-12 IE: WTC CIF II CORE BOND SERIES 4		
b Name of sponsor of entity listed in (a): WELLINGTON TRUST COMPANY, NA		
c EIN-PN 04-6913417-165	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 180187359
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 FREEPORT MINERALS CORPORATION RETIREMENT PLAN**b** Name of plan sponsor FREEPORT MINERALS CORPORATION**c** EIN-PN 13-1808503-003**a** Plan name FREEPORT-MCMORAN PENSION PLAN**b** Name of plan sponsor FREEPORT MINERALS CORPORATION**c** EIN-PN 13-1808503-016**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection
For calendar plan year 2024 or fiscal plan year beginning 12/01/2024 and ending 11/30/2025		
A Name of plan FREEPORT MINERALS CORPORATION DEFINED BENEFIT MASTER TRUST		B Three-digit plan number (PN) ▶ 060
C Plan sponsor's name as shown on line 2a of Form 5500 FREEPORT MINERALS CORPORATION		D Employer Identification Number (EIN) 13-1808503

Part I	Asset and Liability Statement		
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	882360	-14098
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	12206630	15878490
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)	230673953	227170669
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	35450453	5631947
(B) All other	1c(3)(B)	619899666	606394984
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	0	0
(B) Common	1c(4)(B)	43057	32176
(5) Partnership/joint venture interests	1c(5)	38226022	39206523
(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)	442610542	434268194
(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)	0	0
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	100097093	104539542

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	1480089776	1433108427
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	12638655	11470493
k Total liabilities (add all amounts in lines 1g through 1j)	1k	12638655	11470493
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	1467451121	1421637934

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)	-4640	
(B) U.S. Government securities	2b(1)(B)	5237652	
(C) Corporate debt instruments	2b(1)(C)	34367435	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	4618570	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		44219017
(2) Dividends: (A) Preferred stock	2b(2)(A)	609	
(B) Common stock	2b(2)(B)	-62772	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		-62163
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	1323286042	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	1337897529	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	4298254	
(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)		19678319
(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)		
c Other income	2c		5914661
d Total income. Add all income amounts in column (b) and enter total	2d		59436601

Expenses

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

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		59436601
l Transfers of assets:			
(1) To this plan	2l(1)		235467711
(2) From this plan	2l(2)		340717499

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

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

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

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

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

◆ 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
---------------------------------	------------------	------	-------------------	-------------------	--------------	-------------------	------	-----------------------------------	---------------

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2024-11-30 VALUE (INCLUDING ACCRUALS) OF 1,467,451,120.71

◆ 5% Report - Part B

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

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2024-11-30 VALUE (INCLUDING ACCRUALS) OF 1,467,451,120.71

5500 Supplemental Schedules

1 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 150 of 465

◆ 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	825	505,350,248.74			0.00	505,350,248.74	505,350,248.74
	Total dispositions	524		497,077,314.67		0.00	497,077,314.67	497,077,314.67
UNITED STATES OF AMER TREAS BONDS 4.5% 11-15-2054 CUSIP: 912810UE6	Total acquisitions	279	58,085,521.41			0.00	58,085,521.41	58,085,521.41
	Total dispositions	293		58,637,398.52		0.00	59,102,971.41	58,637,398.52
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055 SEDOL: BRXZ4T7	Total acquisitions	267	51,030,387.13			0.00	51,030,387.13	51,030,387.13
	Total dispositions	245		50,574,192.03		0.00	50,775,813.81	50,574,192.03
UNITED STATES OF AMER TREAS BONDS 4.75% 08-15-2055 SEDOL: BQT2LR2	Total acquisitions	83	46,162,443.05			0.00	46,162,443.05	46,162,443.05
	Total dispositions	34		32,765,483.02		0.00	32,698,036.20	32,765,483.02
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045 SEDOL: BVYLB35	Total acquisitions	163	55,682,605.88			0.00	55,682,605.88	55,682,605.88
	Total dispositions	159		43,561,457.83		0.00	43,414,721.59	43,561,457.83
UNITED STATES OF AMER TREAS NOTES DTD 4.625% 02-15-2035 SEDOL: BRXZ4W0	Total acquisitions	232	57,623,807.31			0.00	57,623,807.31	57,623,807.31
	Total dispositions	174		57,616,774.48		0.00	57,623,807.31	57,616,774.48
UNITED STATES OF AMER TREAS NOTES 4.25% 05-15-2035 SEDOL: BPJK9X1	Total acquisitions	151	38,395,521.28			0.00	38,395,521.28	38,395,521.28
	Total dispositions	136		37,841,584.20		0.00	37,824,434.49	37,841,584.20
UNITED STATES TREAS NTS 4.25% 08-15-2035 SEDOL: BQT2LK5	Total acquisitions	220	48,522,829.69			0.00	48,522,829.69	48,522,829.69
	Total dispositions	164		48,306,685.71		0.00	48,258,169.69	48,306,685.71
US TREASURY N/B 4.75% 02-15-2045 SEDOL: BNZD2R5	Total acquisitions	112	41,911,146.51			0.00	41,911,146.51	41,911,146.51
	Total dispositions	173		39,880,904.15		0.00	40,545,961.00	39,880,904.15
US TREASURY N/B 4.75% 05-15-2055 SEDOL: BPJK9V9	Total acquisitions	309	62,898,416.50			0.00	62,898,416.50	62,898,416.50

NOTE: TRANSACTIONS ARE BASED ON THE 2024-11-30 VALUE (INCLUDING ACCRUALS) OF 1,467,451,120.71

◆ 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				
Total dispositions	293		52,543,703.17		0.00	52,101,957.09	52,543.703.17

NOTE: TRANSACTIONS ARE BASED ON THE 2024-11-30 VALUE (INCLUDING ACCRUALS) OF 1,467,451,120.71

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2024-11-30 VALUE (INCLUDING ACCRUALS) OF 1,467,451,120.71

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 153 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C00287YCA5	ABBVIE INC 4.05% DUE 11-21-2039 REG	Acquisitions	460,000.00	-402,706.75	
		Dispositions	-475,000.00		416,588.70
SBJDRSG2	ABBVIE INC 4.05% DUE 11-21-2039 REG	Acquisitions	245,000.00	-215,629.40	
C00287YCB3	ABBVIE INC 4.25% DUE 11-21-2049 REG	Acquisitions	245,000.00	-198,708.20	
		Dispositions	-95,000.00		79,147.35
C00287YBD0	ABBVIE INC 4.875% DUE 11-14-2048	Acquisitions	435,000.00	-389,219.85	
		Dispositions	-90,000.00		82,898.10
C00287YEB1	ABBVIE INC 5.6% 03-15-2055	Acquisitions	440,000.00	-438,900.00	
		Dispositions	-440,000.00		449,472.20
C01609WAY8	ALIBABA GROUP HLDG 2.7% DUE 02-09-2041	Acquisitions	105,000.00	-71,684.55	
		Dispositions	-105,000.00		80,900.40
C02079KBB2	ALPHABET INC SR BD 5.7% 11-15-2075	Acquisitions	2,515,000.00	-2,502,002.45	
		Dispositions	-185,000.00		188,172.75
C02079KAM9	ALPHABET INC 5.25% 15 MAY 2055	Acquisitions	1,430,000.00	-1,402,502.40	
		Dispositions	-305,000.00		297,866.25
C02079KAN7	ALPHABET INC 5.3% 05-15-2065	Acquisitions	870,000.00	-845,923.00	
		Dispositions	-115,000.00		111,541.95
C02079KAZ0	ALPHABET INC 5.35% 11-15-2045	Acquisitions	350,000.00	-352,191.00	
		Dispositions	-210,000.00		214,775.40
C02209SBM4	ALTRIA GROUP INC 3.4% DUE 02-04-2041	Acquisitions	445,000.00	-315,585.05	
SBKPSXY3	ALTRIA GROUP INC 3.4% DUE 02-04-2041	Acquisitions	2,065,000.00	-1,583,397.60	
		Dispositions	-1,400,000.00		1,047,390.00
C02209SBN2	ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG	Acquisitions	160,000.00	-104,243.20	
		Dispositions	-410,000.00		288,372.80
C02209SAV5	ALTRIA GROUP INC 3.875% DUE 09-16-2046				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C023135CB0	AMAZON COM INC NT 3.1% 05-12-2051	Acquisitions	575,000.00	-423,782.85	
		Dispositions	-125,000.00		94,198.75
C023135BT2	AMAZON COM INC 2.5% DUE 06-03-2050	Acquisitions	185,000.00	-130,873.60	
		Dispositions	-70,000.00		47,597.90
C023135BJ4	AMAZON COM INC 4.05% 08-22-2047	Acquisitions	905,000.00	-545,708.30	
		Dispositions	-230,000.00		139,610.00
C023135CV6	AMAZON COM INC 4.65% 11-20-2035	Acquisitions	190,000.00	-157,453.00	
		Dispositions	-250,000.00		207,139.30
C023135CJ3	AMAZON.COM INC 3.95% 04-13-2052	Acquisitions	610,000.00	-608,505.50	
		Dispositions	-610,000.00		613,546.25
C023608AR3	AMEREN CORP 5.375% 03-15-2035	Acquisitions	60,000.00	-49,419.60	
		Dispositions	-60,000.00		48,131.40
C026874DX2	AMERICAN INTL GROUP INC 5.45% 05-07-2035	Acquisitions	265,000.00	-264,528.30	
		Dispositions	-265,000.00		268,011.95
C025816DZ9	AMERN EXPRESS CO FLTGT RT 5.442% DUE 01-30-2036	Acquisitions	100,000.00	-99,954.00	
		Dispositions	-100,000.00		105,159.00
C025816BF5	AMERN EXPRESS CO 4.05% DUE 12-03-2042	Acquisitions	90,000.00	-90,000.00	
		Dispositions	-90,000.00		91,000.80
C031162CY4	AMGEN INC 2.77% 09-01-2053	Acquisitions	130,000.00	-108,672.20	
		Dispositions	-385,000.00		327,261.55
C031162BZ2	AMGEN INC 4.4% 05-01-2045	Acquisitions	200,000.00	-124,400.00	
		Dispositions	-160,000.00		96,186.40
C031162DK3	AMGEN INC 4.875% 03-01-2053	Acquisitions	215,000.00	-180,382.20	
		Dispositions	-164,000.00		139,414.76
		Acquisitions	90,000.00	-80,118.90	
		Dispositions	-200,000.00		178,385.00

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 155 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C031162DT4	AMGEN INC 5.65% 03-02-2053	Acquisitions	215,000.00	-208,977.85	
		Dispositions	-320,000.00		311,594.30
SBMTY5X4	AMGEN INC 5.65% 03-02-2053	Dispositions	-1,505,000.00		1,459,565.39
C032095BB6	AMPHENOL CORP 5.3% 11-15-2055	Acquisitions	410,000.00	-408,893.65	
		Dispositions	-80,000.00		77,137.60
C03523TBV9	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049	Acquisitions	1,805,000.00	-1,790,506.80	
		Dispositions	-1,125,000.00		1,135,848.05
C03523TBT4	ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	Acquisitions	150,000.00	-124,372.50	
		Dispositions	-80,000.00		71,834.40
C03523TBW7	ANHEUSER BUSCH 5.8% DUE 01-23-2059	Acquisitions	480,000.00	-490,147.75	
		Dispositions	-375,000.00		390,509.45
C03522AAH3	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	Acquisitions	545,000.00	-523,788.60	
		Dispositions	-860,000.00		833,972.10
C03522AAJ9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	Acquisitions	2,575,000.00	-2,344,557.90	
		Dispositions	-953,000.00		896,722.39
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	Acquisitions	305,000.00	-284,763.88	
		Dispositions	-1,876,000.00		1,763,788.03
C035242AN6	ANHEUSER-BUSCH 4.9% DUE 02-01-2046	Acquisitions	245,000.00	-227,487.40	
		Dispositions	-100,000.00		92,558.00
C036752AK9	ANTHEM INC FIXED 3.7% 09-15-2049	Acquisitions	20,000.00	-14,508.40	
		Dispositions	-110,000.00		80,587.10
C94973VBB2	ANTHEM INC 4.65% DUE 01-15-2043	Acquisitions	40,000.00	-36,549.60	
		Dispositions	-365,000.00		327,244.40
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG	Acquisitions	955,000.00	-610,222.35	
		Dispositions	-725,000.00		464,866.25

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 156 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C038222AT2	APPLIED MATLS INC 4.0% 01-15-2031	Acquisitions	320,000.00	-318,950.40	
		Dispositions	-320,000.00		316,563.20
C03835VAJ5	APTIV SWISS HOLDINGS LIMITED 3.1% 12-01-2051	Dispositions	-205,000.00		130,605.50
SBLR5N72	APTIV SWISS HOLDINGS LIMITED 3.1% 12-01-2051	Acquisitions	125,000.00	-74,540.00	
		Dispositions	-1,015,000.00		658,267.40
C00217GAC7	APTIV SWISS HOLDINGS LIMITED 4.15% 05-01-2052	Acquisitions	185,000.00	-124,675.20	
		Dispositions	-185,000.00		141,870.95
C03837AAC4	APTIV SWISS HOLDINGS LIMITED 5.75% 09-13-2054	Acquisitions	225,000.00	-203,843.60	
		Dispositions	-495,000.00		443,183.05
C039482AC8	ARCHER DANIELS MIDLAND CO NT 2.7% 09-15-2051	Acquisitions	90,000.00	-56,103.30	
		Dispositions	-90,000.00		57,360.60
C039483BQ4	ARCHER-DANIELS 4.5% DUE 03-15-2049	Acquisitions	500,000.00	-419,400.00	
		Dispositions	-76,000.00		66,418.68
C04316JAM1	ARTHUR J GALLAGHER & CO 5.0% 02-15-2032	Acquisitions	385,000.00	-384,745.90	
		Dispositions	-385,000.00		385,731.50
C04316JAN9	ARTHUR J GALLAGHER & CO 5.15% 02-15-2035	Acquisitions	1,555,000.00	-1,549,798.70	
		Dispositions	-1,555,000.00		1,527,550.25
SBMHWTV6	AT&T INC 3.5% DUE 06-01-2041	Acquisitions	600,000.00	-466,923.30	
		Dispositions	-200,000.00		159,228.00
C00206RKJ0	AT&T INC 3.5% DUE 09-15-2053 REG	Acquisitions	1,140,000.00	-766,726.05	
		Dispositions	-1,625,000.00		1,105,528.90
C00206RLJ9	AT&T INC 3.55% DUE 09-15-2055	Acquisitions	2,070,000.00	-1,387,173.15	
		Dispositions	-280,000.00		188,683.60
SBNSLT2	AT&T INC 3.55% DUE 09-15-2055	Acquisitions	340,000.00	-217,683.83	
C00206RLV2	AT&T INC 3.65% DUE 09-15-2059				

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 157 of 465

◆ 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	345,000.00	-231,050.85	
		Dispositions	-95,000.00		63,075.25
C00206RDJ8	AT&T INC 4.5% DUE 03-09-2048	Acquisitions	490,000.00	-345,773.90	
		Dispositions	-1,500,000.00		1,025,635.85
C00206RCP5	AT&T INC 4.5% DUE 05-15-2035	Acquisitions	510,000.00	-428,644.10	
		Dispositions	-80,000.00		66,574.40
C00206RCQ3	AT&T INC 4.75% DUE 05-15-2046	Acquisitions	85,000.00	-79,359.40	
		Dispositions	-85,000.00		79,436.75
C04650NAB0	AT&T INC 5.35% DUE 09-01-2040	Acquisitions	185,000.00	-158,680.40	
		Dispositions	-90,000.00		76,508.10
C00206RNE8	AT&T INC 5.7% 11-01-2054	Acquisitions	85,000.00	-80,618.25	
		Dispositions	-85,000.00		86,271.35
C00206RJE3	AT&T INC 6.1% DUE 07-15-2040	Acquisitions	1,535,000.00	-1,529,451.80	
		Dispositions	-295,000.00		284,899.20
C00206RAG7	AT&T INC 6.3% DUE 01-15-2038	Acquisitions	25,000.00	-25,135.75	
		Dispositions	-25,000.00		26,496.75
C05526DBT1	B A T CAP CORP FIXED 3.734% DUE 09-25-2040	Acquisitions	65,000.00	-70,106.40	
		Dispositions	-15,000.00		15,792.15
SBM9MPG1	B A T CAP CORP FIXED 3.734% DUE 09-25-2040	Dispositions	-125,000.00		101,021.25
		Acquisitions	360,000.00	-270,720.40	
C05526DBF1	B A T CAP CORP 4.54% 08-15-2047	Dispositions	-105,000.00		87,312.75
		Acquisitions	130,000.00	-99,216.00	
SBLR9BY7	B A T CAP CORP 4.54% 08-15-2047	Dispositions	-130,000.00		108,928.30
		Acquisitions	40,000.00	-24,746.00	
C06051GJM2	BANK AMER CORP 2.831% 10-24-2051	Dispositions	-165,000.00		102,324.75

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C06051GHA0	BANK AMER CORP 3.946% 01-23-2049	Acquisitions	270,000.00	-202,591.80	
		Dispositions	-75,000.00		60,291.75
C06051GJA8	BANK AMER CORP 4.083% 03-20-2051	Acquisitions	705,000.00	-551,880.95	
		Dispositions	-535,000.00		408,848.95
C06051GMQ9	BANK OF AMERICA CORP 5.744% 02-12-2036	Acquisitions	25,000.00	-25,132.00	
		Dispositions	-25,000.00		24,884.75
C06051GJE0	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	Dispositions	-1,620,000.00		1,160,728.00
SBMYYXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	Acquisitions	1,865,000.00	-1,323,778.70	
		Dispositions	-340,000.00		251,552.40
C06051GHS1	BANK OF AMERICA CORPORATION 4.33% 03-15-2050	Acquisitions	380,000.00	-317,163.40	
		Dispositions	-280,000.00		239,741.60
C06738ECZ6	BARCLAYS PLC 5.785% 02-25-2036	Acquisitions	260,000.00	-260,000.00	
		Dispositions	-260,000.00		267,475.00
C06738EDE2	BARCLAYS PLC 5.86% 08-11-2046	Acquisitions	760,000.00	-765,486.10	
		Dispositions	-60,000.00		62,158.80
C06738ECS2	BARCLAYS PLC 6.036% 03-12-2055	Acquisitions	50,000.00	-53,194.00	
		Dispositions	-490,000.00		506,071.78
SBRQNB1	BARCLAYS PLC 7.625% 12-31-2049	Acquisitions	365,000.00	-364,817.50	
		Dispositions	-365,000.00		366,261.25
C05526DCC7	BAT CAPITAL CORP 5.625% 08-15-2035	Acquisitions	915,000.00	-914,542.50	
		Dispositions	-915,000.00		913,343.25
SBV6KM71	BAT CAPITAL CORP 6.25% 08-15-2055	Acquisitions	790,000.00	-785,807.53	
		Dispositions	-790,000.00		771,673.14
C07274NAQ6	BAYER US FIN II 4.875% DUE 06-25-2048	Acquisitions	205,000.00	-155,987.35	
		Dispositions	-385,000.00		317,358.50

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 159 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C075887BG3	BECTON DICKINSON & 4.685% DUE 12-15-2044	Acquisitions	110,000.00	-93,501.10	
		Dispositions	-90,000.00		78,660.00
C084664CX7	BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG	Acquisitions	1,430,000.00	-860,602.60	
		Dispositions	-190,000.00		114,932.90
C084664CV1	BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050	Dispositions	-200,000.00		129,978.00
SBN0XP59	BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050	Acquisitions	140,000.00	-88,618.60	
		Dispositions	-140,000.00		92,192.80
C09062XAG8	BIOGEN INC CORP 3.15% 05-01-2050	Acquisitions	355,000.00	-216,596.15	
		Dispositions	-135,000.00		90,988.65
C09062XAM5	BIOGEN INC 6.45% 05-15-2055	Acquisitions	410,000.00	-408,593.70	
		Dispositions	-410,000.00		444,243.35
C09290DAK7	BLACKROCK FUNDING INC. 5.35% 01-08-2055	Acquisitions	150,000.00	-139,990.50	
		Dispositions	-360,000.00		344,101.50
C097023CV5	BOEING CO FIXED 5.705% DUE 05-01-2040	Acquisitions	105,000.00	-99,898.05	
		Dispositions	-105,000.00		108,862.95
C097023CW3	BOEING CO FIXED 5.805% DUE 05-01-2050	Acquisitions	95,000.00	-95,275.50	
		Dispositions	-660,000.00		619,752.90
C097023BA2	BOEING CO SR NT 5.875 DUE 02-15-2040	Acquisitions	185,000.00	-178,171.65	
		Dispositions	-90,000.00		91,864.20
C097023CQ6	BOEING CO 3.75% DUE 02-01-2050	Acquisitions	300,000.00	-216,496.00	
		Dispositions	-620,000.00		434,983.60
C097023CB9	BOEING CO 3.85% DUE 11-01-2048	Acquisitions	185,000.00	-126,488.20	
		Dispositions	-240,000.00		173,746.05
C097023CK9	BOEING CO 3.9% 05-01-2049	Acquisitions	85,000.00	-62,554.90	
		Dispositions	-195,000.00		140,355.15

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 160 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C097023CX1	BOEING CO 5.93% DUE 05-01-2060	Acquisitions	570,000.00	-528,679.00	
		Dispositions	-175,000.00		171,743.25
C097023DT9	BOEING CO 6.858% 05-01-2054	Dispositions	-105,000.00		112,299.65
		Free Receipt	105,000.00	114,034.45	
SBV6KH76	BOOZ ALLEN 5.95% DUE 04-15-2035	Acquisitions	375,000.00	-374,853.75	
		Dispositions	-375,000.00		373,488.77
C10373QBN9	BP CAP MKTS AMER 2.772% DUE 11-10-2050	Dispositions	-195,000.00		126,311.25
SBMF3XC0	BP CAP MKTS AMER 2.772% DUE 11-10-2050	Acquisitions	70,000.00	-43,244.60	
		Dispositions	-855,000.00		528,814.15
C10373QBP4	BP CAP MKTS AMER 2.939% DUE 06-04-2051	Acquisitions	180,000.00	-110,055.60	
		Dispositions	-300,000.00		188,362.20
SBM9GT05	BP CAP MKTS AMER 2.939% DUE 06-04-2051	Acquisitions	505,000.00	-319,203.85	
C110122CR7	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	Acquisitions	355,000.00	-280,751.10	
		Dispositions	-55,000.00		44,940.50
C110122DK1	BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	Acquisitions	165,000.00	-137,822.70	
		Dispositions	-595,000.00		488,739.60
C110122DL9	BRISTOL MYERS FIXED 4.55% DUE 02-20-2048	Acquisitions	545,000.00	-447,252.65	
		Dispositions	-120,000.00		104,558.40
C110122DR6	BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040	Acquisitions	175,000.00	-119,866.25	
		Dispositions	-285,000.00		198,148.20
C110122EL8	BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064	Acquisitions	110,000.00	-109,429.10	
		Dispositions	-215,000.00		216,828.65
SBPK6XW5	BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064	Acquisitions	164,000.00	-161,331.98	
		Dispositions	-1,054,000.00		1,063,555.64
C110122DW5	BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052				

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 161 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C11135FCV1	BROADCOM INC SR NT 3.5% 02-15-2041	Acquisitions	170,000.00	-117,371.40	
		Dispositions	-290,000.00		212,862.35
C11135FCY5	BROADCOM INC SR NT 4.8% 02-15-2036	Dispositions	-110,000.00		90,118.60
		Free Receipt	505,000.00	421,607.59	
C11135FCM1	BROADCOM INC SR NT 5.2% 07-15-2035	Acquisitions	745,000.00	-739,266.70	
		Dispositions	-100,000.00		100,848.00
C11135FCX7	BROADCOM INC 4.9% 02-15-2038	Acquisitions	330,000.00	-328,802.10	
		Dispositions	-330,000.00		329,875.00
C11135FCL3	BROADCOM INC 4.9% 07-15-2032	Acquisitions	1,045,000.00	-1,042,460.65	
		Dispositions	-610,000.00		608,946.05
C112586AB8	BROOKFIELD ASSET MGMT LTD 6.077% 09-15-2055	Acquisitions	410,000.00	-408,893.00	
		Dispositions	-410,000.00		412,447.70
SBTWSHT2	BROOKFIELD ASSET MGMT LTD 6.077% 09-15-2055	Acquisitions	105,000.00	-104,997.90	
		Dispositions	-515,000.00	-517,521.20	539,534.60
C11271LAQ5	BROOKFIELD FIN INC 5.33% 01-15-2036	Acquisitions	900,000.00	-899,334.00	
		Dispositions	-795,000.00		790,619.20
C115236AN1	BROWN & BROWN INC 6.25% 06-23-2055	Acquisitions	100,000.00	-99,758.00	
		Dispositions	-100,000.00		101,834.00
C12189TAZ7	BURL NORTHN SANTA 6.15% DUE 05-01-2037	Acquisitions	95,000.00	-103,469.25	
		Dispositions	-95,000.00		104,482.90
C12189LBL4	BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055	Acquisitions	75,000.00	-75,251.25	
		Dispositions	-75,000.00		75,248.25
SBR3XVJ0	BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055	Dispositions	-155,000.00		153,605.00
		Acquisitions	470,000.00	-402,812.00	

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 162 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C12189LBK6	BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054	Dispositions	-55,000.00		46,718.10
		Acquisitions	215,000.00	-201,695.60	
SBRBD9B0	BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054	Dispositions	-70,000.00		67,653.10
		Dispositions	-620,000.00		590,745.00
C12189LBM2	BURLINGTON NORTHN SANTA FE 5.8% 03-15-2056	Dispositions	-620,000.00		590,745.00
		Acquisitions	810,000.00	-811,067.15	
C13063BFR8	CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE	Dispositions	-260,000.00		267,439.45
		Acquisitions	295,000.00	-351,063.75	
C13063A5G5	CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000	Dispositions	-430,000.00		519,828.90
		Acquisitions	150,000.00	-180,712.50	
C13645RBG8	CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO	Dispositions	-175,000.00		209,345.50
		Acquisitions	640,000.00	-456,555.55	
C14040HDJ1	CAPITAL ONE FINL CORP 6.183% 01-30-2036	Dispositions	-130,000.00		97,090.50
		Acquisitions	230,000.00	-230,000.00	
C142339AN0	CARLISLE COS INC 5.25% DUE 09-15-2035	Dispositions	-230,000.00		232,950.90
		Acquisitions	155,000.00	-154,465.25	
SBQTXN2	CARLYLE GROUP INC 5.05% 09-19-2035	Dispositions	-155,000.00		155,172.05
		Acquisitions	295,000.00	-294,312.65	
C14448CAR5	CARRIER GLOBAL CORP 3.37% DUE 04-05-2040	Dispositions	-295,000.00		293,474.35
		Dispositions	-195,000.00		147,808.05
SBMT6MR3	CARRIER GLOBAL CORP 3.37% DUE 04-05-2040	Dispositions	-195,000.00		147,808.05
		Acquisitions	782,000.00	-628,600.90	
C149123CF6	CATERPILLAR INC FIXED 3.25% DUE 09-19-2049	Dispositions	-175,000.00		141,023.75
		Acquisitions	525,000.00	-374,877.30	
SBRBDWD3	CELANESE US HLDGS LLC 6.7% 11-15-2033	Dispositions	-12,000.00		8,290.56
		Acquisitions	647,000.00	-689,153.27	
		Dispositions	-647,000.00		660,405.70

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 163 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
SBS6V604	CELANESE US HLDGS LLC 6.75% 04-15-2033	Acquisitions	790,000.00	-767,175.00	
		Dispositions	-790,000.00		794,387.50
C125276AA3	CFE FIBRA E BANCO CITI MEX S A SR NT 144A 5.875% 09-23-2040	Acquisitions	270,000.00	-268,809.30	
		Dispositions	-270,000.00		270,226.80
C161175CA0	CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG	Acquisitions	480,000.00	-299,827.00	
		Dispositions	-1,155,000.00		771,604.35
C161175CE2	CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042	Acquisitions	270,000.00	-188,289.90	
		Dispositions	-258,000.00		175,661.88
C161175CG7	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062	Acquisitions	250,000.00	-150,695.00	
		Dispositions	-440,000.00		279,787.40
C161175CC6	CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO	Acquisitions	170,000.00	-116,033.50	
		Dispositions	-490,000.00		316,634.60
C161175BY9	CHARTER FIXED 3.85% DUE 04-01-2061	Acquisitions	490,000.00	-282,326.80	
		Dispositions	-390,000.00		232,043.30
C161175BN3	CHARTER FIXED 5.75% DUE 04-01-2048	Acquisitions	35,000.00	-30,463.30	
		Dispositions	-600,000.00		524,535.00
C161175BZ6	CHARTER 3.5% DUE 06-01-2041	Acquisitions	175,000.00	-120,123.50	
		Dispositions	-175,000.00		121,520.00
C161175BM5	CHARTER 5.375% DUE 04-01-2038	Acquisitions	160,000.00	-148,187.20	
		Dispositions	-160,000.00		147,796.80
C161175BA1	CHARTER 6.484% DUE 10-23-2045	Acquisitions	515,000.00	-479,594.45	
		Dispositions	-120,000.00		113,613.60
SBYQ7R23	CHARTER 6.484% DUE 10-23-2045	Acquisitions	2,295,000.00	-2,213,670.05	
		Dispositions	-535,000.00		505,098.85
C166764CA6	CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050	Acquisitions	125,000.00	-83,807.50	

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 164 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C166756AH9	CHEVRON U S A INC 2.343% DUE 08-12-2050 REG	Dispositions	-608,000.00		409,392.93
		Acquisitions	360,000.00	-210,139.20	
C166756BL9	CHEVRON U S A INC 4.85% 10-15-2035	Dispositions	-440,000.00		259,120.50
		Acquisitions	590,000.00	-600,949.40	
C171232AQ4	CHUBB CORP 6% DUE 05-11-2037	Dispositions	-545,000.00		558,037.20
		Acquisitions	115,000.00	-119,865.65	
C171239AM8	CHUBB INA HLDGS INC 4.9% 08-15-2035	Dispositions	-183,000.00		191,610.15
		Acquisitions	1,435,000.00	-1,435,897.05	
C00440EAW7	CHUBB INA HOLDINGS 4.35% DUE 11-03-2045	Dispositions	-205,000.00		205,469.45
		Acquisitions	148,000.00	-124,305.20	
C125523AK6	CIGNA CORP NEW CORP 4.9% 12-15-2048	Dispositions	-148,000.00		126,982.52
		Acquisitions	90,000.00	-81,909.00	
C125523CK4	CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050	Dispositions	-165,000.00		142,967.55
		Acquisitions	90,000.00	-59,979.60	
C125523CQ1	CIGNA GROUP SR NT 3.4% 03-15-2051	Dispositions	-75,000.00		52,410.00
		Acquisitions	45,000.00	-29,893.50	
C17275RBZ4	CISCO SYS INC 5.1% 02-24-2035	Dispositions	-45,000.00		30,054.15
		Acquisitions	270,000.00	-269,727.30	
C17275RBU5	CISCO SYS INC 5.3% 02-26-2054	Dispositions	-270,000.00		269,760.50
		Acquisitions	470,000.00	-466,010.30	
SBMG7QR7	CISCO SYS INC 5.3% 02-26-2054	Dispositions	-155,000.00		149,015.75
		Dispositions	-1,430,000.00		1,398,386.60
C17275RBV3	CISCO SYSTEMS INC 5.35% 02-26-2064	Acquisitions	545,000.00	-545,440.90	
		Dispositions	-370,000.00		353,716.90
SBMG9FF4	CISCO SYSTEMS INC 5.35% 02-26-2064	Dispositions	-705,000.00		679,469.26

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 165 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C17325FBG2	CITIBANK N A 5.57% 04-30-2034	Acquisitions	705,000.00	-719,887.25	
		Dispositions	-250,000.00		264,642.50
C172967PU9	CITIGROUP INC FLTG RT 6.02% DUE 01-24-2036	Acquisitions	1,785,000.00	-1,781,773.75	
		Dispositions	-730,000.00		761,121.70
C172967MD0	CITIGROUP INC 4.65% DUE 07-23-2048	Acquisitions	390,000.00	-331,359.60	
		Dispositions	-151,000.00		130,759.96
C172967QH7	CITIGROUP INC 5.174% 09-11-2036	Acquisitions	870,000.00	-870,000.00	
		Dispositions	-870,000.00		878,155.20
C172967HS3	CITIGROUP INC 5.3 DUE 05-06-2044	Acquisitions	35,000.00	-32,491.55	
		Dispositions	-115,000.00		108,358.70
C17327CAY9	CITIGROUP INC 5.612% 03-04-2056	Acquisitions	1,430,000.00	-1,397,917.70	
		Dispositions	-240,000.00		240,786.40
SBPDHP07	CITIGROUP INC 5.612% 03-04-2056	Acquisitions	2,085,000.00	-2,067,467.59	
		Dispositions	-305,000.00		305,100.65
C172967HA2	CITIGROUP INC 6.675% DUE 09-13-2043	Acquisitions	50,000.00	-53,628.50	
		Dispositions	-50,000.00		57,232.16
C191216CW8	COCA COLA CO FIXED 2.5% DUE 06-01-2040	Acquisitions	480,000.00	-341,686.45	
		Dispositions	-365,000.00		265,698.10
C191216DT4	COCA COLA CO 5.4% 05-13-2064	Acquisitions	145,000.00	-146,451.45	
		Dispositions	-460,000.00		445,363.40
C191216DL1	COCA-COLA CO/THE 3.0% DUE 03-05-2051	Acquisitions	135,000.00	-87,637.95	
		Dispositions	-135,000.00		88,759.80
C191216DZ0	COCA-COLA CO/THE 5.2% 01-14-2055	Acquisitions	1,055,000.00	-989,773.95	
		Dispositions	-1,175,000.00		1,128,841.61
C20030NDP3	COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052	Acquisitions	80,000.00	-43,485.60	

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 166 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C20030NCC3	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	Dispositions	-86,000.00		47,298.28
		Acquisitions	220,000.00	-173,831.00	
SBFWQ3V2	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	Dispositions	-115,000.00		87,283.85
		Acquisitions	90,000.00	-67,742.10	
C20030NDL2	COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	Acquisitions	290,000.00	-170,609.65	
		Dispositions	-175,000.00		104,342.00
C20030NDS7	COMCAST CORP NEW 2.887% 11-01-2051 BEO	Acquisitions	555,000.00	-330,814.15	
		Dispositions	-475,000.00		284,964.20
SBQ7XHB3	COMCAST CORP NEW 2.887% 11-01-2051 BEO	Acquisitions	548,000.00	-330,282.31	
		Dispositions	-791,000.00		480,063.12
C20030NDU2	COMCAST CORP NEW 2.937% 11-01-2056	Acquisitions	490,000.00	-284,258.17	
		Dispositions	-1,449,000.00		830,031.18
C20030NDW8	COMCAST CORP NEW 2.987% 11-01-2063	Acquisitions	170,000.00	-94,392.45	
		Dispositions	-71,000.00		40,296.76
C20030NCE9	COMCAST CORP NEW 3.999% 11-01-2049	Acquisitions	665,000.00	-501,675.25	
		Dispositions	-130,000.00		97,060.60
C20030NBQ3	COMCAST CORP NEW 4.6% DUE 08-15-2045	Acquisitions	120,000.00	-104,486.40	
		Dispositions	-120,000.00		101,925.60
C20030NEK3	COMCAST CORP NEW 5.65% 06-01-2054	Acquisitions	45,000.00	-44,424.90	
		Dispositions	-125,000.00		119,855.65
C20030NCM1	COMCAST CORP 4.7% 10-15-2048	Acquisitions	75,000.00	-65,284.50	
		Dispositions	-75,000.00		64,974.75
C20030NEF4	COMCAST CORP 5.35% 05-15-2053	Acquisitions	95,000.00	-87,163.45	
		Dispositions	-285,000.00		267,368.95
C20030NEG2	COMCAST CORP 5.5% DUE 05-15-2064	Acquisitions	75,000.00	-69,535.50	

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 167 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C20268JBD4	COMMONSPIRIT HEALTH 4.975% 09-01-2035	Dispositions	-1,225,000.00		1,135,445.10
		Acquisitions	185,000.00	-185,000.00	
SBT04GS4	COMMONSPIRIT HEALTH 4.975% 09-01-2035	Dispositions	-185,000.00		183,801.20
		Acquisitions	360,000.00	-360,138.25	
C205887CE0	CONAGRA BRANDS INC 5.4% 11-01-2048	Acquisitions	255,000.00	-226,019.55	
		Dispositions	-50,000.00		45,639.00
C20826FBN5	CONOCOPHILLIPS COMPANY 5.65% 01-15-2065	Acquisitions	110,000.00	-105,988.10	
		Dispositions	-110,000.00		101,504.70
C20825CBC7	CONOCOPHILLIPS 4.875% DUE 10-01-2047 BEO	Acquisitions	25,000.00	-21,970.50	
		Dispositions	-25,000.00		22,251.00
C209111FH1	CONS EDISON CO N Y 3.85% DUE 06-15-2046	Acquisitions	175,000.00	-134,018.50	
		Dispositions	-330,000.00		261,313.90
C209111FQ1	CONS EDISON CO N Y 4.5% DUE 05-15-2058	Acquisitions	200,000.00	-159,684.80	
		Dispositions	-140,000.00		112,688.80
C21036PAZ1	CONSTELLATION 4.1% 02-15-2048	Acquisitions	165,000.00	-124,353.05	
		Dispositions	-245,000.00		193,744.55
C210518DZ6	CONSUMERS ENERGY CO 5.05% 05-15-2035	Acquisitions	200,000.00	-199,264.00	
		Dispositions	-200,000.00		200,296.00
C12636YAJ1	CRH AMER FIN INC 5.0% 02-09-2036	Acquisitions	175,000.00	-174,844.25	
		Dispositions	-175,000.00		177,762.90
C126408HZ9	CSX CORP 5.05% 06-15-2035	Acquisitions	950,000.00	-946,619.65	
		Dispositions	-950,000.00		944,187.85
C126408GS6	CSX CORP 6.22 DUE 04-30-2040	Acquisitions	120,000.00	-127,135.20	
		Dispositions	-120,000.00		132,514.80
C126650DK3	CVS HEALTH CORP 4.125% DUE 04-01-2040 REG	Acquisitions	110,000.00	-86,978.10	

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 168 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C126650CZ1	CVS HEALTH CORP 5.05% DUE 03-25-2048	Dispositions	-542,000.00		449,162.34
		Acquisitions	475,000.00	-402,705.00	
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048	Dispositions	-1,310,000.00		1,095,913.90
		Dispositions	-1,390,000.00		1,227,935.52
C126650CN8	CVS HEALTH CORP 5.125% DUE 07-20-2045	Dispositions	-1,390,000.00		1,227,935.52
		Acquisitions	590,000.00	-521,259.60	
SBPCPJ00	CVS HEALTH CORP 5.45% 09-15-2035	Dispositions	-75,000.00		62,466.75
		Acquisitions	765,000.00	-764,770.50	
SBQ2KSC7	CVS HEALTH CORP 6.75% 12-10-2054	Dispositions	-765,000.00		768,903.59
		Acquisitions	100,000.00	-100,000.00	
SBR84NS1	CVS HEALTH CORP 7.0% 03-10-2055	Dispositions	-100,000.00		100,000.00
		Acquisitions	850,000.00	-852,400.00	
C244199BM6	DEERE & COMPANY 5.7% 19/01/2055	Dispositions	-850,000.00		857,207.50
		Acquisitions	85,000.00	-84,999.15	
C244199BL8	DEERE & COMPANY 5.45% 01-16-2035	Dispositions	-85,000.00		87,970.75
		Acquisitions	655,000.00	-653,604.85	
SBSZBFW0	DEERE & COMPANY 5.45% 01-16-2035	Dispositions	-655,000.00		668,741.35
		Acquisitions	1,338,000.00	-1,346,058.71	
C24703TAP1	DELL INTL L L C/EMC CORP 5.5% 04-01-2035	Dispositions	-1,338,000.00		1,392,663.82
		Acquisitions	80,000.00	-78,541.50	
C25245BAE7	DIAGEO INVT CORP 5.625% 04-15-2035	Dispositions	-80,000.00		80,536.00
		Acquisitions	285,000.00	-283,386.90	
C25278XAW9	DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053	Dispositions	-285,000.00		288,491.25
		Acquisitions	150,000.00	-141,588.00	
SBPG3Z35	DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053	Dispositions	-150,000.00		155,043.00
		Acquisitions	260,000.00	-256,193.80	

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 169 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C25278XAT6	DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO	Acquisitions	165,000.00	-131,449.05	
		Dispositions	-510,000.00		386,728.50
SBS70HD0	DIAMONDBACK ENERGY INC 5.55% 04-01-2035	Acquisitions	795,000.00	-794,446.20	
		Dispositions	-795,000.00		806,361.80
C25278XBA6	DIAMONDBACK ENERGY INC 5.75% 04-18-2054	Acquisitions	235,000.00	-222,055.95	
		Dispositions	-235,000.00		221,163.85
C253393AG7	DICKS SPORTING GOODS INC 4.1% 01-15-2052	Acquisitions	220,000.00	-162,400.30	
		Dispositions	-405,000.00		292,748.95
C25470DAS8	DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017	Acquisitions	70,000.00	-59,340.40	
		Dispositions	-100,000.00		85,481.00
		Free Delivery	-70,000.00		
C25470DBY4	DISCOVERY COMMUNICATIONS 5.0% 09-20-2037	Dispositions	-70,000.00		50,925.00
		Free Receipt	70,000.00	49,578.18	
C25468PCP9	DISNEY WALT CO NEW 4.375% DUE 08-16-2041	Acquisitions	66,000.00	-56,657.70	
		Dispositions	-105,000.00		94,546.20
C254687FZ4	DISNEY WALT CO 3.6% DUE 01-13-2051 REG	Acquisitions	90,000.00	-70,190.10	
		Dispositions	-565,000.00		417,941.55
C25746UDV8	DOMINION ENERGY INC 6.625% 05-15-2055	Acquisitions	70,000.00	-68,512.50	
		Dispositions	-70,000.00		69,737.50
C25746UDX4	DOMINION ENERGY 5.45% 03-15-2035	Acquisitions	400,000.00	-398,776.00	
		Dispositions	-400,000.00		403,928.00
C26078JAF7	DOWDUPONT INC 5.419% DUE 11-15-2048	Acquisitions	100,000.00	-96,990.00	
		Dispositions	-78,000.00		78,000.00
C26138EAT6	DR PEPPER SNAPPLE 4.5% DUE 11-15-2045	Acquisitions	190,000.00	-161,914.45	
		Dispositions	-30,000.00		25,527.60
C23338VAP1	DTE ELEC CO FIXED 3.25% DUE 04-01-2051				

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 170 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C23338VAZ9	DTE ELECTRIC COMP 5.85% 05-15-2055	Acquisitions	125,000.00	-83,787.50	
		Dispositions	-175,000.00		122,362.25
SBTTMXV1	DUKE ENERGY CAROLINAS LLC 5.25% 03-15-2035	Acquisitions	585,000.00	-588,325.00	
		Dispositions	-165,000.00		170,505.75
C26441CAT2	DUKE ENERGY CORP 3.75% DUE 09-01-2046	Acquisitions	585,000.00	-583,028.55	
		Dispositions	-585,000.00		589,886.68
SBVK9S65	DUKE ENERGY CORP 4.95% 09-15-2035	Acquisitions	65,000.00	-49,454.60	
		Dispositions	-295,000.00		229,896.45
C26441CCF0	DUKE ENERGY CORP 5.8% 06-15-2054	Acquisitions	380,000.00	-378,753.60	
		Dispositions	-50,000.00		49,574.50
C26443TAF3	DUKE ENERGY IND LLC 5.9% 05-15-2055	Acquisitions	70,000.00	-68,317.90	
		Dispositions	-260,000.00		254,156.45
C26442CAN4	DUKE ENERGY 4 DUE 09-30-2042	Acquisitions	275,000.00	-274,425.25	
		Dispositions	-125,000.00		128,485.30
C27636AAC6	EASTERN ENERGY GAS HLDGS LLC 6.2% 01-15-2055	Acquisitions	350,000.00	-291,620.00	
		Dispositions	-130,000.00		108,554.90
SBSZBFY2	EASTERN ENERGY GAS HLDGS LLC 6.2% 01-15-2055	Acquisitions	85,000.00	-84,678.70	
		Dispositions	-85,000.00		89,678.40
C278865BS8	ECOLAB INC 5.0% 09-01-2035	Acquisitions	365,000.00	-363,620.30	
		Dispositions	-55,000.00		57,060.30
C28622HAC5	ELEVANCE HEALTH INC 5.125% DUE 02-15-2053	Acquisitions	425,000.00	-424,830.00	
		Dispositions	-120,000.00		122,126.40
C036752BA0	ELEVANCE HEALTH INC 5.65% 06-15-2054	Acquisitions	435,000.00	-399,704.85	
		Dispositions	-110,000.00		99,372.90
		Acquisitions	240,000.00	-235,288.50	
		Dispositions	-405,000.00		382,231.95

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
SBT25B13	ELEVANCE HEALTH INC 5.7% 02-15-2055	Acquisitions	480,000.00	-466,886.40	
		Dispositions	-200,000.00		195,200.00
C94973VBK2	ELEVANCE HLTH INC 4.65% DUE 08-15-2044	Acquisitions	15,000.00	-13,247.10	
		Dispositions	-20,000.00		17,481.20
C532457DE5	ELI LILLY & CO 4.9% 10-15-2035	Acquisitions	385,000.00	-384,680.45	
		Dispositions	-385,000.00		386,797.95
C532457CS5	ELI LILLY & CO 5.05% 08-14-2054	Acquisitions	190,000.00	-182,337.60	
		Dispositions	-360,000.00		339,901.60
SBSLSJY5	ELI LILLY & CO 5.05% 08-14-2054	Dispositions	-850,000.00		814,708.00
C532457CY2	ELI LILLY & CO 5.5% 02-12-2055	Acquisitions	145,000.00	-144,682.45	
		Dispositions	-145,000.00		148,548.15
C532457CZ9	ELI LILLY & CO 5.6% 02-12-2065	Acquisitions	160,000.00	-159,619.20	
		Dispositions	-88,000.00		85,595.84
C532457DF2	ELI LILLY & CO 5.6% 10-15-2055	Acquisitions	310,000.00	-308,834.20	
		Dispositions	-310,000.00		319,109.30
C532457DG0	ELI LILLY & CO 5.65% 10-15-2065	Acquisitions	300,000.00	-300,509.60	
		Dispositions	-45,000.00		45,785.70
C532457BR8	ELI LILLY AND COMPANY 3.95% 05-15-2047	Acquisitions	130,000.00	-104,094.90	
		Dispositions	-90,000.00		72,064.80
C29273RBL2	ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047	Acquisitions	460,000.00	-410,563.20	
		Dispositions	-140,000.00		125,018.60
C29273VBF6	ENERGY TRANSFER L P 6.2% 04-01-2055	Acquisitions	125,000.00	-118,116.75	
		Dispositions	-125,000.00		124,224.50
C29278NAR4	ENERGY TRANSFER OPER L P 5.0% 05-15-2050	Acquisitions	110,000.00	-94,343.70	
		Dispositions	-205,000.00		172,197.10

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C29366MAA6	ENTERGY ARKANSAS LLC 4.2% 04-01-2049	Acquisitions	260,000.00	-210,775.55	
		Dispositions	-60,000.00		48,148.20
C29364WBB3	ENTERGY LOUISIANA LLC 4.2% 09-01-2048	Acquisitions	160,000.00	-124,278.40	
		Dispositions	-75,000.00		61,098.75
C29365TAQ7	ENTERGY TEX INC 5.25% 04-15-2035	Acquisitions	35,000.00	-35,061.60	
		Dispositions	-35,000.00		34,862.45
C29379VBZ5	ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060	Acquisitions	120,000.00	-81,782.40	
		Dispositions	-400,000.00		293,192.23
C29379VBQ5	ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048	Acquisitions	120,000.00	-91,851.60	
		Dispositions	-34,000.00		28,154.72
C29379VBU6	ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	Acquisitions	155,000.00	-128,510.50	
		Dispositions	-95,000.00		82,669.95
SBVDD8P3	ENTERPRISE PRODS OPER LLC 5.2% 01-15-2036	Acquisitions	810,000.00	-807,286.50	
		Dispositions	-175,000.00		177,548.00
C29379VCH4	ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055	Acquisitions	950,000.00	-900,937.20	
		Dispositions	-690,000.00		677,983.20
SBT8P849	ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055	Acquisitions	595,000.00	-591,883.70	
		Dispositions	-1,175,000.00		1,110,995.37
C29379VBF9	ENTERPRISE PRODS 4.95% DUE 10-15-2054	Acquisitions	40,000.00	-32,938.80	
		Dispositions	-40,000.00		36,320.80
C29379VBC6	ENTERPRISE PRODS 5.1% DUE 02-15-2045	Acquisitions	205,000.00	-196,080.45	
		Dispositions	-75,000.00		70,899.00
C29379VAV5	ENTERPRISE PRODS 5.7% DUE 02-15-2042	Acquisitions	20,000.00	-20,776.60	
		Dispositions	-20,000.00		19,606.40
C29379VCB7	ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053	Acquisitions	652,000.00	-435,412.74	

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 173 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-205,000.00		138,646.00
SBMHBC36	ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053	Acquisitions	215,000.00	-140,383.95	
C26875PAW1	EOG RESOURCES INC 5.65% 12-01-2054	Acquisitions	400,000.00	-377,608.00	
		Dispositions	-105,000.00		103,582.50
C29446MAC6	EQUINOR ASA 3.25% DUE 11-18-2049	Acquisitions	235,000.00	-156,975.30	
		Dispositions	-95,000.00		67,277.10
C30036FAD3	EVERGY KANS CENT INC 5.25% 03-15-2035	Acquisitions	100,000.00	-99,623.00	
		Dispositions	-100,000.00		100,741.00
C30161NBQ3	EXELON CORP 6.5% 03-15-2055	Acquisitions	265,000.00	-265,490.00	
		Dispositions	-265,000.00		264,287.60
C30231GAZ5	EXXON MOBIL CORP 3.095% DUE 08-16-2049	Acquisitions	120,000.00	-80,636.40	
		Dispositions	-70,000.00		49,289.80
C30231GBM3	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	Acquisitions	105,000.00	-76,218.45	
		Dispositions	-505,000.00		360,252.75
C30231GAW2	EXXON MOBIL CORP 4.114% DUE 03-01-2046	Acquisitions	505,000.00	-415,614.80	
		Dispositions	-145,000.00		121,901.20
C31428XDS2	FEDEX CORP NT 4.55% 04-01-2046	Dispositions	-245,000.00		205,246.30
		Free Receipt	266,000.00	223,148.68	
C31428XAU0	FEDEX CORP 4.1% DUE 04-15-2043	Acquisitions	210,000.00	-163,908.00	
		Free Delivery	-445,000.00		
C31428XDN3	FEDEX CORP 4.1% 04-15-2043	Dispositions	-130,000.00		104,315.90
		Free Receipt	720,000.00	573,128.24	
C31428XDT0	FEDEX CORP 4.4% 01-15-2047	Dispositions	-110,000.00		89,491.60
		Free Receipt	522,000.00	424,287.57	
C31428XBG0	FEDEX CORP 4.55% DUE 04-01-2046	Acquisitions	120,000.00	-97,814.60	

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 174 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C337738AV0	FISERV INC 4.4% DUE 07-01-2049	Free Delivery	-266,000.00		
		Acquisitions	170,000.00	-137,978.80	
		Dispositions	-161,000.00		131,565.98
C341081FP7	FL PWR & LT CO 3.7% 12-01-2047	Acquisitions	115,000.00	-86,645.60	
		Dispositions	-105,000.00		81,135.60
C341081FQ5	FL PWR & LT CO 3.95% 03-01-2048	Acquisitions	280,000.00	-227,802.40	
		Dispositions	-115,000.00		91,083.45
C341081GE1	FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051	Acquisitions	335,000.00	-215,760.10	
		Dispositions	-150,000.00		96,373.50
C341081GY7	FLORIDA PWR & LT CO 5.7% 03-15-2055	Acquisitions	725,000.00	-722,839.75	
		Dispositions	-725,000.00		736,458.05
C341081GZ4	FLORIDA PWR & LT CO 5.8% 03-15-2065	Acquisitions	95,000.00	-94,744.45	
		Dispositions	-95,000.00		96,762.25
SBR4SB83	FORD MOTOR CREDIT CO LLC 6.5% 02-07-2035	Acquisitions	1,995,000.00	-1,993,200.89	
		Dispositions	-1,995,000.00		2,023,317.90
SB94Q0Z1	FORD MTR CO DEL NT 4.75 01-15-2043	Acquisitions	732,000.00	-549,433.96	
		Dispositions	-732,000.00		593,981.20
C345397H48	FORD MTR CR CO LLC 5.73% 09-05-2030	Acquisitions	685,000.00	-685,000.00	
		Dispositions	-685,000.00		698,698.75
C999599GH0	FUT DEC 25 CBT UL T-BONDS	Free Delivery	-242.00		
		Free Receipt	242.00	-28,416,308.10	
C999599GH0	FUT DEC 25 CBT UL T-BONDS	Free Delivery	-242.00		
		Free Receipt	242.00	-28,416,308.10	
C999599GH0	FUT DEC 25 CBT ULT TNOTE	Free Delivery	-41.00		
		Free Receipt	41.00	-4,706,882.87	
C999599GH0	FUT DEC 25 CBT ULT TNOTE				

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 175 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT DEC 25 5 YR T NOTE	Free Delivery	-41.00		
		Free Receipt	41.00	-4,706,882.87	
C999599GH0	FUT DEC 25 5 YR T NOTE	Free Delivery	-115.00		
		Free Receipt	115.00	-12,546,907.88	
C999599GH0	FUT JUN 25 CBT UL T-BONDS	Free Delivery	-115.00		
		Free Receipt	115.00	-12,546,907.88	
C999599GH0	FUT JUN 25 CBT UL T-BONDS	Free Delivery	-227.00		
		Free Receipt	227.00	-27,481,586.90	
C999599GH0	FUT JUN 25 CBT ULT TNOTE	Free Delivery	-227.00		
		Free Receipt	227.00	-27,481,586.90	
C999599GH0	FUT JUN 25 CBT ULT TNOTE	Free Delivery	-82.00		
		Free Receipt	82.00	-9,256,787.96	
C999599GH0	FUT JUN 25 CBT 5Y T-NOTE	Free Delivery	-82.00		
		Free Receipt	82.00	-9,256,787.96	
C999599GH0	FUT JUN 25 CBT 5Y T-NOTE	Free Delivery	-212.00		
		Free Receipt	212.00	-22,697,120.48	
C999599GH0	FUT JUN 25 US 2YR T-NOTE	Free Delivery	-212.00		
		Free Receipt	212.00	-22,697,120.48	
C999599GH0	FUT JUN 25 US 2YR T-NOTE	Free Delivery	-40.00		
		Free Receipt	40.00	-8,243,125.00	
C999599GH0	FUT JUN 25 10 YR T-NOTES	Free Delivery	-40.00		
		Free Receipt	40.00	-8,243,125.00	
C999599GH0	FUT JUN 25 10 YR T-NOTES	Free Delivery	-26.00		
		Free Receipt	26.00	-2,853,703.32	
C999599GH0	FUT JUN 25 10 YR T-NOTES	Free Delivery	-26.00		
		Free Receipt	26.00	-2,853,703.32	

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 176 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 25 CBT UL T-BONDS	Free Delivery	-35.00		
		Free Receipt	184.00	-22,645,249.02	
C999599GH0	FUT MAR 25 CBT UL T-BONDS	Free Delivery	-184.00		
		Free Receipt	35.00	-4,141,300.34	
C999599GH0	FUT MAR 25 CBT ULT TNOTE	Free Delivery	-23.00		
		Free Receipt	63.00	-7,097,812.85	
C999599GH0	FUT MAR 25 CBT ULT TNOTE	Free Delivery	-63.00		
		Free Receipt	23.00	-2,539,734.45	
C999599GH0	FUT MAR 25 CBT 5Y T-NOTE	Free Delivery	-183.00		
		Free Receipt	67.00	-7,136,998.50	
C999599GH0	FUT MAR 25 CBT 5Y T-NOTE	Free Delivery	-67.00		
		Free Receipt	183.00	-19,557,101.10	
C999599GH0	FUT MAR 25 US 2YR T-NOTE	Free Delivery	-45.00		
		Free Receipt	128.00	-26,324,143.83	
C999599GH0	FUT MAR 25 US 2YR T-NOTE	Free Delivery	-128.00		
		Free Receipt	45.00	-9,252,525.76	
C999599GH0	FUT SEP 25 CBT UL T-BONDS	Free Delivery	-222.00		
		Free Receipt	222.00	-25,095,781.25	
C999599GH0	FUT SEP 25 CBT UL T-BONDS	Free Delivery	-222.00		
		Free Receipt	222.00	-25,095,781.25	
C999599GH0	FUT SEP 25 CBT ULT TNOTE	Free Delivery	-34.00		
		Free Receipt	34.00	-3,833,984.50	
C999599GH0	FUT SEP 25 CBT ULT TNOTE	Free Delivery	-34.00		
		Free Receipt	34.00	-3,833,984.50	
C999599GH0	FUT SEP 25 10 YR T-NOTES	Free Delivery	-25.00		

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 177 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 25 10 YR T-NOTES	Free Receipt	25.00	-2,741,792.25	
		Free Delivery	-25.00		
C999599GH0	FUT SEP 25 5 YR T NOTE	Free Receipt	25.00	-2,741,792.25	
		Free Delivery	-94.00		
C999599GH0	FUT SEP 25 5 YR T NOTE	Free Receipt	94.00	-10,109,406.72	
		Free Delivery	-94.00		
C361448BS1	GATX CORP 5.5% 06-15-2035	Free Receipt	94.00	-10,109,406.72	
		Acquisitions	110,000.00	-109,587.50	
C36164QNA2	GE CAP INTL FDG CO 4.418% DUE 11-15-2035	Dispositions	-110,000.00		112,134.00
		Acquisitions	180,000.00	-165,416.40	
SBRBL6L3	GENERAL MOTORS CO 6.25% 04-15-2035	Dispositions	-466,000.00		441,658.39
		Acquisitions	850,000.00	-847,747.50	
C37045VAJ9	GENERAL MTRS CO 5.2% DUE 04-01-2045	Dispositions	-850,000.00		854,508.20
		Acquisitions	605,000.00	-523,498.90	
C37045VAQ3	GENERAL MTRS CO 5.4% 04-01-2048	Dispositions	-205,000.00		175,144.15
		Acquisitions	430,000.00	-378,482.40	
C373334LB5	GEORGIA PWR CO 5.2% 03-15-2035	Dispositions	-430,000.00		388,314.95
		Acquisitions	390,000.00	-389,266.80	
C375558BT9	GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG	Dispositions	-390,000.00		392,480.40
		Acquisitions	165,000.00	-107,227.20	
C375558AX1	GILEAD SCIENCES 4.8% DUE 04-01-2044	Dispositions	-165,000.00		107,126.25
		Acquisitions	158,000.00	-141,395.78	
C375558CD3	GILEAD SCIENCES 5.5% DUE 11-15-2054	Dispositions	-100,000.00		92,785.00
		Dispositions	-195,000.00		195,338.20
SBM9W8W8	GILEAD SCIENCES 5.5% DUE 11-15-2054	Acquisitions	1,210,000.00	-1,248,766.54	

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 178 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C38141GD43	GOLDMAN SACHS GROUP INC 4.939% 10-21-2036	Dispositions	-1,210,000.00		1,215,297.65
		Acquisitions	1,210,000.00	-1,210,000.00	
C38141GC44	GOLDMAN SACHS GROUP INC 5.536% 01-28-2036	Dispositions	-325,000.00		323,209.75
		Acquisitions	30,000.00	-30,000.00	
C38141GB86	GOLDMAN SACHS GROUP INC 5.561% 11-19-2045	Dispositions	-30,000.00		29,816.10
		Acquisitions	1,530,000.00	-1,485,234.05	
C38141GC51	GOLDMAN SACHS GROUP INC 5.734% 01-28-2056	Dispositions	-345,000.00		345,661.45
		Acquisitions	3,473,000.00	-3,493,865.62	
SBS893Z0	GOLDMAN SACHS GROUP INC 5.734% 01-28-2056	Dispositions	-1,445,000.00		1,451,717.00
		Acquisitions	1,370,000.00	-1,372,437.05	
C38141GVS0	GOLDMAN SACHS 4.75% DUE 10-21-2045	Dispositions	-225,000.00		229,518.00
		Acquisitions	310,000.00	-279,052.05	
C38141EC31	GOLDMAN SACHS 4.8% DUE 07-08-2044	Dispositions	-160,000.00		142,660.60
		Acquisitions	165,000.00	-143,929.95	
C38148LAF3	GOLDMAN SACHS 5.15% DUE 05-22-2045	Dispositions	-35,000.00		32,670.40
		Acquisitions	370,000.00	-337,080.35	
C38141GGM0	GOLDMAN SACHS 6.25% DUE 02-01-2041	Dispositions	-135,000.00		124,757.55
		Acquisitions	495,000.00	-523,585.20	
C38141GFD1	GOLDMAN SACHS 6.75% DUE 10-01-2037	Dispositions	-408,000.00		441,341.44
		Acquisitions	25,000.00	-26,287.25	
C404119CL1	HCA INC SR SECD NT 4.625% 03-15-2052	Dispositions	-25,000.00		26,887.25
		Acquisitions	195,000.00	-160,701.45	
SBPLJR21	HCA INC SR SECD NT 4.625% 03-15-2052	Dispositions	-85,000.00		69,779.90
		Acquisitions	190,000.00	-151,340.70	
C404119CS6	HCA INC 4.375% 03-15-2042	Dispositions	-280,000.00		229,605.60

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 179 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C404119BY4	HCA INC 5.125% 06-15-2039	Acquisitions	130,000.00	-112,266.70	
		Dispositions	-115,000.00		94,004.45
C404119BZ1	HCA INC 5.25% DUE 06-15-2049	Acquisitions	135,000.00	-132,059.70	
		Dispositions	-135,000.00		131,255.10
SBJJD6M6	HCA INC 5.25% DUE 06-15-2049	Acquisitions	440,000.00	-387,255.20	
C404121AL9	HCA INC 5.95% 09-15-2054	Acquisitions	145,000.00	-124,956.65	
		Dispositions	-145,000.00		125,113.25
C404119DC0	HCA INC 6.2% 03-01-2055	Acquisitions	145,000.00	-136,636.00	
		Dispositions	-95,000.00		94,175.40
SBQYJVD4	HCA INC 6.2% 03-01-2055	Acquisitions	255,000.00	-252,898.80	
		Dispositions	-190,000.00		194,069.70
C404119DH9	HCA INC. 5.7% 11-15-2055	Acquisitions	835,000.00	-828,119.60	
		Dispositions	-835,000.00		835,615.45
C42809HAD9	HESS CORP 5.6% DUE 02-15-2041	Acquisitions	300,000.00	-299,091.00	
		Dispositions	-100,000.00		96,651.00
SB4TV238	HESS CORP 5.6% DUE 02-15-2041	Acquisitions	205,000.00	-212,956.05	
		Dispositions	-95,000.00		98,681.25
C42809HAC1	HESS CORP 6% DUE 01-15-2040	Acquisitions	195,000.00	-194,420.85	
SB55GWZ6	HESS CORP 6% DUE 01-15-2040	Acquisitions	160,000.00	-164,278.40	
C437076CG5	HOME DEPOT INC 2.375% 03-15-2051	Dispositions	-790,000.00		848,809.45
SBNRQN46	HOME DEPOT INC 2.375% 03-15-2051	Acquisitions	110,000.00	-66,486.20	
		Dispositions	-110,000.00		63,460.10
C437076BZ4	HOME DEPOT INC 3.125% DUE 12-15-2049	Acquisitions	585,000.00	-333,678.15	
		Dispositions	-105,000.00		71,780.10

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049	Acquisitions	230,000.00	-151,379.10	
C437076CC4	HOME DEPOT INC 3.3% DUE 04-15-2040 REG	Acquisitions	190,000.00	-151,232.40	
		Dispositions	-190,000.00		147,054.30
C437076CD2	HOME DEPOT INC 3.35% DUE 04-15-2050 REG	Acquisitions	311,000.00	-224,049.14	
		Dispositions	-205,000.00		141,165.05
C437076BS0	HOME DEPOT INC 3.9% DUE 06-15-2047	Acquisitions	25,000.00	-19,856.50	
		Dispositions	-175,000.00		134,228.50
C437076BA9	HOME DEPOT INC 4.2% DUE 04-01-2043	Acquisitions	190,000.00	-165,855.65	
		Dispositions	-120,000.00		103,863.60
C437076BF8	HOME DEPOT INC 4.4 DUE 03-15-2045 REG	Acquisitions	99,000.00	-87,409.08	
SBR30BC4	HOME DEPOT INC 4.4 DUE 03-15-2045 REG	Dispositions	-205,000.00		178,206.50
C437076BD3	HOME DEPOT INC 4.875 DUE 02-15-2044	Acquisitions	372,000.00	-344,351.61	
		Dispositions	-170,000.00		162,174.20
C437076DF6	HOME DEPOT INC 5.3% 06-25-2054	Acquisitions	105,000.00	-101,375.50	
		Dispositions	-105,000.00		100,470.30
SBPLZ1P0	HOME DEPOT INC 5.3% 06-25-2054	Dispositions	-230,000.00		215,597.40
C437076AV4	HOME DEPOT INC 5.95% DUE 04-01-2041	Acquisitions	100,000.00	-107,893.00	
		Dispositions	-30,000.00		32,097.60
C438516CT1	HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054	Acquisitions	345,000.00	-331,256.70	
		Dispositions	-265,000.00		243,995.75
SBQBCWS8	HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054	Dispositions	-585,000.00		582,946.78
C440452AJ9	HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051	Acquisitions	100,000.00	-64,827.00	
		Dispositions	-515,000.00		338,926.75
C40434LAS4	HP INC 6.1% 04-25-2035				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
SBG48WG1	HSBC BK USA N A 7 DUE 01-15-2039	Acquisitions	255,000.00	-254,433.90	
		Dispositions	-255,000.00		268,660.35
C404280EX3	HSBC HLDGS PLC FLTG RT 5.79% DUE 05-13-2036	Acquisitions	85,000.00	-95,359.15	
		Dispositions	-610,000.00		714,163.60
C404280EL9	HSBC HLDGS PLC 5.874% 11-18-2035	Acquisitions	815,000.00	-816,579.45	
		Dispositions	-95,000.00		98,528.25
C404280DW6	HSBC HOLDINGS PLC 6.332% 03-09-2044	Acquisitions	100,000.00	-96,781.00	
		Dispositions	-900,000.00		895,978.60
C444859BL5	HUMANA INC FIXED 3.95% DUE 08-15-2049	Acquisitions	25,000.00	-26,852.50	
		Dispositions	-25,000.00		26,928.25
SBK59KT0	HUMANA INC FIXED 3.95% DUE 08-15-2049	Acquisitions	105,000.00	-72,928.80	
		Dispositions	-75,000.00		55,478.25
C444859BB7	HUMANA INC 4.625 DUE 12-01-2042	Dispositions	-155,000.00		109,889.20
		Acquisitions	25,000.00	-20,886.00	
C444859CB6	HUMANA INC 5.75% 04-15-2054	Dispositions	-25,000.00		20,909.25
		Dispositions	-185,000.00		171,704.75
SBRC6GS4	HUMANA INC 5.75% 04-15-2054	Acquisitions	75,000.00	-69,180.00	
		Dispositions	-690,000.00		663,027.90
SBV0V1K6	HUMANA INC 6% DUE 05-01-2055	Acquisitions	995,000.00	-984,562.45	
		Dispositions	-445,000.00		434,559.20
SBTPH0S6	HUNTINGTON INGALLS INDS INC 5.749% 01-15-2035	Acquisitions	984,000.00	-979,947.96	
		Dispositions	-375,000.00		395,845.45
C459200LK5	IBM CORP 5.7% 02-10-2055	Acquisitions	330,000.00	-330,089.75	
		Dispositions	-265,000.00		263,232.55
C449276AG9	IMB INTERNAT CAPITAL 5.3% 02-05-2054	Acquisitions	212,000.00	-192,992.38	

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 182 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
SBVMWZF0	INDIANAPOLIS PWR & LT CO 1ST MTG BD 144A5.05% 08-15-2035	Dispositions	-365,000.00		341,675.35
		Acquisitions	875,000.00	-870,884.30	
C458140BJ8	INTEL CORP 3.25% DUE 11-15-2049	Dispositions	-105,000.00		105,531.30
		Acquisitions	225,000.00	-140,708.25	
C458140BM1	INTEL CORP 4.75% DUE 03-25-2050	Dispositions	-185,000.00		120,139.00
		Acquisitions	625,000.00	-494,324.85	
C458140CB4	INTEL CORP 4.9% 08-05-2052	Dispositions	-1,621,000.00		1,300,928.01
		Acquisitions	110,000.00	-86,828.50	
C458140CC2	INTEL CORP 5.05% DUE 08-05-2062 BEO	Dispositions	-105,000.00		86,863.35
		Acquisitions	35,000.00	-28,948.15	
C458140CJ7	INTEL CORP 5.82% 02-10-2053	Dispositions	-75,000.00		62,041.50
		Acquisitions	75,000.00	-70,921.50	
C459200KB6	INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039	Dispositions	-75,000.00		67,463.25
		Acquisitions	100,000.00	-86,688.00	
SBK5CT25	INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039	Dispositions	-145,000.00		123,244.33
		Dispositions	-230,000.00		205,850.00
C459200LJ8	INTERNATIONAL BUSINESS MACHS CORP 5.2% DUE 02-10-2035	Acquisitions	220,000.00	-220,893.20	
		Dispositions	-220,000.00		222,186.80
C459200KL4	INTL BUSINESS FIXED 2.95% DUE 05-15-2050	Acquisitions	170,000.00	-106,709.00	
		Dispositions	-170,000.00		108,628.30
C459200KP5	INTL BUSINESS 3.43% DUE 02-09-2052	Acquisitions	140,000.00	-94,313.80	
		Dispositions	-80,000.00		55,917.60
C374288AC2	J PAUL GETTY TRUST 4.905% 04-01-2035	Acquisitions	85,000.00	-83,776.85	
		Dispositions	-85,000.00		87,079.95
C46590XAX4	JBS USA LUX S A 6.5% DUE 12-01-2052	Acquisitions	765,000.00	-778,265.20	

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 183 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-480,000.00		492,083.40
SBMGC2X0	JBS USA LUX S A 6.5% DUE 12-01-2052	Dispositions	-1,700,000.00		1,739,987.95
C46625HHF0	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO	Acquisitions	500,000.00	-557,871.85	
		Dispositions	-85,000.00		91,749.85
SB90J106	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO	Dispositions	-1,070,000.00		1,186,787.70
C46647PAJ5	JPMORGAN CHASE & CO 3.882% 07-24-2038	Acquisitions	80,000.00	-70,644.80	
		Dispositions	-80,000.00		72,029.60
C46647PAL0	JPMORGAN CHASE & CO 3.964% 11-15-2048	Acquisitions	185,000.00	-140,107.90	
		Dispositions	-1,205,000.00		972,363.55
C46647PES1	JPMORGAN CHASE & CO 5.534% 11-29-2045	Acquisitions	845,000.00	-823,603.60	
		Dispositions	-793,000.00		805,141.20
C46647PEX0	JPMORGAN CHASE & CO 5.572% 04-22-2036	Acquisitions	535,000.00	-535,000.00	
		Dispositions	-535,000.00		538,177.90
SBTPF0W4	JPMORGAN CHASE & CO 5.572% 04-22-2036	Acquisitions	1,375,000.00	-1,379,219.60	
		Dispositions	-1,375,000.00		1,452,475.90
C46647PFC5	JPMORGAN CHASE & CO 5.576% 07-23-2036	Acquisitions	1,670,000.00	-1,685,814.50	
		Dispositions	-1,670,000.00		1,735,902.84
SBP09ZL7	JPMORGAN CHASE & CO 5.834% 01-24-2036	Acquisitions	415,000.00	-415,000.00	
		Dispositions	-415,000.00		415,570.25
C46647PBV7	JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041	Dispositions	-915,000.00		644,750.15
SBNDQ298	JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041	Acquisitions	2,085,000.00	-1,468,882.35	
C46625HLL2	JPMORGAN CHASE & 4.95% DUE 06-01-2045	Acquisitions	495,000.00	-456,418.15	
		Dispositions	-100,000.00		94,597.00
C49177JAP7	KENVUE INC 5.05% 03-22-2053	Acquisitions	40,000.00	-37,658.40	

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 184 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C49177JAR3	KENVUE INC 5.2% 03-22-2063	Dispositions	-265,000.00		247,940.65
		Acquisitions	230,000.00	-210,029.10	
C49271VAK6	KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO	Dispositions	-230,000.00		213,387.30
		Acquisitions	480,000.00	-344,324.85	
C49456BAQ4	KINDER MORGAN INC 5.2% 03-01-2048	Dispositions	-565,000.00		415,136.05
		Acquisitions	75,000.00	-66,303.75	
SBFXCNC0	KINDER MORGAN INC 5.2% 03-01-2048	Dispositions	-270,000.00		244,601.10
C49456BAW1	KINDER MORGAN INC 5.45% DUE 08-01-2052	Acquisitions	235,000.00	-227,148.65	
		Dispositions	-65,000.00		60,739.25
C49456BBC4	KINDER MORGAN INC 5.85% 06-01-2035	Acquisitions	255,000.00	-254,194.20	
		Dispositions	-255,000.00		260,617.65
C49456BBA8	KINDER MORGAN INC 5.95% 08-01-2054	Acquisitions	365,000.00	-356,583.55	
		Dispositions	-552,000.00		546,037.17
C482480AM2	KLA CORP 4.95% 07-15-2052	Acquisitions	80,000.00	-76,382.40	
		Dispositions	-365,000.00		325,188.15
C50076QAE6	KRAFT FOODS GROUP 5% DUE 06-04-2042	Acquisitions	130,000.00	-116,306.80	
		Dispositions	-110,000.00		98,239.90
C50077LAX4	KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039	Acquisitions	515,000.00	-461,572.65	
		Dispositions	-326,000.00		289,772.34
C50077LBJ4	KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050	Acquisitions	195,000.00	-178,209.45	
		Dispositions	-195,000.00		186,713.90
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	Acquisitions	209,000.00	-167,626.64	
		Dispositions	-774,000.00		629,012.66
C50077LAM8	KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	Acquisitions	440,000.00	-402,627.25	
		Dispositions	-733,000.00		687,196.46

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 185 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C501044DK4	KROGER CO 4.65% 01-15-2048	Acquisitions	235,000.00	-196,370.70	
		Dispositions	-235,000.00		205,385.30
C501044DW8	KROGER CO 5.5% 09-15-2054	Acquisitions	550,000.00	-523,819.35	
		Dispositions	-680,000.00		630,620.20
C501044DX6	KROGER CO 5.65% 09-15-2064	Acquisitions	495,000.00	-463,802.30	
		Dispositions	-305,000.00		286,156.50
SBSFVBD3	KROGER CO 5.65% 09-15-2064	Dispositions	-1,090,000.00		1,052,303.45
C502117AA2	L OREAL S A SR NT 144A 5% 05-20-2035	Acquisitions	265,000.00	-262,699.80	
		Dispositions	-265,000.00		266,107.70
SBRX9Z52	LEIDOS INC 5.5% 03-15-2035	Acquisitions	860,000.00	-855,295.80	
		Dispositions	-860,000.00		848,467.35
C50205MAJ8	LG ENERGY SOLUTION 5.875% DUE 04-02-2035	Acquisitions	340,000.00	-336,688.40	
		Dispositions	-340,000.00		332,648.75
C539830BS7	LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053	Acquisitions	370,000.00	-295,418.95	
		Dispositions	-80,000.00		64,480.80
C539830BT5	LOCKHEED MARTIN CORP SR NT 4.3% 06-15-2062	Acquisitions	205,000.00	-165,661.15	
		Dispositions	-60,000.00		49,212.00
C539830BN8	LOCKHEED MARTIN CORP 4.09% 09-15-2052	Acquisitions	835,000.00	-647,346.65	
		Dispositions	-480,000.00		371,691.15
C539830CG2	LOCKHEED MARTIN CORP 4.7% 12-15-2031	Acquisitions	280,000.00	-279,832.00	
		Dispositions	-280,000.00		274,456.00
C539830CA5	LOCKHEED MARTIN CORP 4.75% 02-15-2034	Acquisitions	350,000.00	-339,976.00	
		Dispositions	-350,000.00		342,499.50
C539830CM9	LOCKHEED MARTIN CORP 5.0% 08-15-2035	Acquisitions	200,000.00	-199,526.00	
		Dispositions	-120,000.00		119,948.40

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 186 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C539830CB3	LOCKHEED MARTIN CORP 5.2% 02-15-2055	Acquisitions	120,000.00	-112,333.20	
		Dispositions	-395,000.00		370,937.80
C539830BX6	LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054	Acquisitions	435,000.00	-437,205.55	
		Dispositions	-435,000.00		437,513.85
C539830BQ1	LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050	Acquisitions	505,000.00	-307,119.90	
		Dispositions	-110,000.00		69,593.70
C539830BL2	LOCKHEED MARTIN 4.7% DUE 05-15-2046	Acquisitions	100,000.00	-87,885.30	
		Dispositions	-505,000.00		443,794.00
C548661DN4	LOWES COS INC 3.7% DUE 04-15-2046	Acquisitions	395,000.00	-294,320.85	
		Dispositions	-115,000.00		86,871.00
C548661DZ7	LOWES COS INC 3% DUE 10-15-2050	Acquisitions	340,000.00	-218,399.50	
		Dispositions	-440,000.00		272,102.75
C548661EJ2	LOWES COS INC 4.25% 04-01-2052	Acquisitions	475,000.00	-359,224.35	
		Dispositions	-390,000.00		306,822.60
C548661DW4	LOWES COS INC 5.125% DUE 04-15-2050 BEO	Acquisitions	89,000.00	-81,799.01	
		Dispositions	-155,000.00		140,798.45
C50249AAJ2	LYB INTL FIN III 3.625% DUE 04-01-2051	Acquisitions	90,000.00	-61,227.00	
		Dispositions	-615,000.00		431,417.25
C575718AK7	MA INST TECH 5.618% DUE 06-01-2055	Acquisitions	505,000.00	-504,656.80	
		Dispositions	-90,000.00		94,047.20
C571748CC4	MARSH & MCLENNAN COS INC 5.0% 03-15-2035	Acquisitions	165,000.00	-162,614.10	
		Dispositions	-165,000.00		164,699.70
C57636QAT1	MASTERCARD INC 2.95% DUE 03-15-2051	Acquisitions	85,000.00	-53,988.60	
		Dispositions	-85,000.00		55,911.30
C58013MFC3	MCDONALDS CORP 4.45% DUE 03-01-2047 REG	Acquisitions	340,000.00	-283,811.60	

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 187 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C58013MGC2	MCDONALDS CORP MEDIUM TERM NTS BOOK TRANCHE # TR 00147 5% 02-13-2036	Dispositions	-90,000.00		77,058.00
		Acquisitions	510,000.00	-507,587.70	
C58013MFK5	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	Dispositions	-230,000.00		232,024.00
		Acquisitions	315,000.00	-234,813.25	
C58013MFR0	MCDONALDS CORP 4.2% 04-01-2050	Dispositions	-115,000.00		84,783.75
		Acquisitions	225,000.00	-180,186.45	
C58013MFA7	MCDONALDS CORP 4.875% DUE 12-09-2045	Dispositions	-225,000.00		182,243.25
		Acquisitions	205,000.00	-182,579.15	
C58013MFT6	MCDONALDS CORP 5.15% DUE 09-09-2052 BEO	Dispositions	-205,000.00		186,451.60
		Acquisitions	90,000.00	-82,678.50	
C58933YBA2	MERCK & CO INC NEW 2.35% DUE 06-24-2040	Dispositions	-90,000.00		83,309.40
		Acquisitions	235,000.00	-159,514.95	
SBMBQJY7	MERCK & CO INC NEW 2.35% DUE 06-24-2040	Dispositions	-323,000.00		232,855.24
		Acquisitions	1,165,000.00	-804,208.40	
C58933YAT2	MERCK & CO INC NEW 3.7% DUE 02-10-2045	Dispositions	-175,000.00		125,828.50
		Dispositions	-100,000.00		77,522.00
SBVG7BV9	MERCK & CO INC NEW 3.7% DUE 02-10-2045	Dispositions	-100,000.00		77,522.00
		Acquisitions	285,000.00	-215,394.45	
C58933YBM6	MERCK & CO INC NEW 5.0% 05-17-2053	Dispositions	-250,000.00		199,777.50
		Acquisitions	180,000.00	-165,591.00	
C58933YBF1	MERCK & CO INC 2.75% DUE 12-10-2051 BEO	Dispositions	-180,000.00		169,432.20
		Acquisitions	270,000.00	-168,510.35	
SBLHM7Q0	MERCK & CO INC 2.75% DUE 12-10-2051 BEO	Dispositions	-297,000.00		184,458.30
		Acquisitions	425,000.00	-260,235.08	
C30303M8J4	META PLATFORMS INC FIXED 4.45% DUE 08-15-2052	Dispositions	-210,000.00		173,141.80
		Acquisitions	675,000.00	-573,999.40	

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 188 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
SBMGK096	META PLATFORMS INC FIXED 4.45% DUE 08-15-2052	Dispositions	-320,000.00		265,955.20
C30303M8Y1	META PLATFORMS INC SR NT 5.75% 11-15-2065	Acquisitions	5,245,000.00	-5,236,955.38	
		Dispositions	-710,000.00		703,009.65
C30303M8K1	META PLATFORMS INC 4.65% 08-15-2062	Acquisitions	495,000.00	-413,362.60	
		Dispositions	-625,000.00		535,894.35
C30303M8V7	META PLATFORMS INC 5.4% 08-15-2054	Acquisitions	955,000.00	-951,286.25	
		Dispositions	-565,000.00		545,027.50
C30303M8X3	META PLATFORMS INC 5.5% 11-15-2045	Acquisitions	765,000.00	-761,658.05	
		Dispositions	-110,000.00		109,059.50
C30303M8W5	META PLATFORMS INC 5.55% 08-15-2064	Acquisitions	210,000.00	-203,414.70	
		Dispositions	-1,050,000.00		1,041,793.80
C30303MAE2	META PLATFORMS INC 5.625% 11-15-2055	Acquisitions	4,295,000.00	-4,291,378.62	
		Dispositions	-1,205,000.00		1,198,748.00
C59156RAV0	METLIFE INC 10.75% DUE 08-01-2039	Acquisitions	185,000.00	-248,825.00	
		Dispositions	-75,000.00		99,463.42
C59156RCQ9	METLIFE INC 6.35% 03-15-2055	Acquisitions	220,000.00	-220,000.00	
		Dispositions	-220,000.00		228,844.00
C59261A6G7	METROPOLITAN TRANSN AUTH N Y REV PRERFD TAXABLE-TRANSN-SER 6.814% 11-15-2040	Dispositions	-5,000.00		5,423.10
		Free Receipt	5,000.00	5,428.70	
C594918CW2	MICROSOFT CORP SR NT 2.5% 09-15-2050	Acquisitions	200,000.00	-122,110.00	
		Dispositions	-465,000.00		289,802.95
C594918CC6	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	Acquisitions	686,000.00	-424,080.08	
		Dispositions	-870,000.00		531,433.25
C594918BT0	MICROSOFT CORP 3.7% DUE 08-08-2046	Acquisitions	375,000.00	-300,150.60	
		Dispositions	-380,000.00		305,295.65

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 189 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C606822DL5	04-24-2036 MITSUBISHI UFJ FINL GROUP INC 5.615%	Acquisitions	1,570,000.00	-1,573,350.75	
		Dispositions	-490,000.00		507,526.50
C606822DQ4	MITSUBISHI UFJ 5.188% DUE 09-12-2036	Acquisitions	200,000.00	-200,000.00	
		Dispositions	-191,000.00		196,332.72
C60871RAH3	MOLSON COORS 4.2% DUE 07-15-2046	Acquisitions	675,000.00	-534,798.25	
		Dispositions	-305,000.00		247,675.40
C60871RAD2	MOLSON COORS 5 DUE 05-01-2042	Acquisitions	200,000.00	-183,536.00	
		Dispositions	-325,000.00		302,069.25
C61747YFV2	MORGAN STANLEY FIXED 5.516% 11-19-2055	Acquisitions	2,455,000.00	-2,430,741.70	
		Dispositions	-560,000.00		563,662.75
SBRWK9T8	MORGAN STANLEY FIXED 5.516% 11-19-2055	Acquisitions	170,000.00	-163,779.70	
		Dispositions	-110,000.00		109,620.50
C61747YGA7	04-17-2036 MORGAN STANLEY SR NT FIXED / FLTG 5.664%	Acquisitions	3,230,000.00	-3,292,194.30	
		Dispositions	-1,375,000.00		1,427,603.75
C61744YAL2	MORGAN STANLEY 3.971% 07-22-2038	Acquisitions	325,000.00	-280,610.25	
		Dispositions	-225,000.00		199,196.40
C61747YDY8	MORGAN STANLEY 4.3% DUE 01-27-2045	Acquisitions	510,000.00	-424,616.60	
		Dispositions	-130,000.00		112,940.10
C61748UAM4	MORGAN STANLEY 4.356% 10-22-2031	Acquisitions	865,000.00	-865,000.00	
		Dispositions	-865,000.00		866,580.90
C61748UAN2	MORGAN STANLEY 4.892% 10-22-2036	Acquisitions	1,225,000.00	-1,225,430.10	
		Dispositions	-570,000.00		566,815.90
C61748UAF9	MORGAN STANLEY 5.587% 01-18-2036	Acquisitions	1,025,000.00	-1,025,000.00	
		Dispositions	-1,025,000.00		1,032,645.50
SBP48XM7	MORGAN STANLEY 5.587% 01-18-2036	Acquisitions	560,000.00	-560,000.00	

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 190 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C55336VCC2	MPLX LP SR NT 5.4% 09-15-2035	Dispositions	-560,000.00		560,425.60
		Acquisitions	390,000.00	-391,672.80	
C55336VAN0	MPLX LP 4.7% 04-15-2048	Dispositions	-390,000.00		395,460.00
		Acquisitions	215,000.00	-172,729.70	
C55336VCD0	MPLX LP 6.2% 09-15-2055	Dispositions	-105,000.00		87,100.65
		Acquisitions	525,000.00	-525,295.95	
SBVWSG00	MPLX LP 6.2% 09-15-2055	Dispositions	-230,000.00		229,520.50
		Acquisitions	1,005,000.00	-987,857.50	
C641062AN4	NESTLE HLDGS INC 4% DUE 09-24-2048	Dispositions	-225,000.00		223,769.25
		Acquisitions	135,000.00	-106,749.00	
C64966SNK8	NEW YORK N Y 5.935% 02-01-2055 BEO TAXABLE	Dispositions	-335,000.00		260,821.45
		Acquisitions	805,000.00	-823,057.80	
C64985SFG3	NEW YORK ST DORM AUTH REVS NON ST 5.832%07-01-2055	Dispositions	-165,000.00		173,258.25
		Acquisitions	180,000.00	-180,000.00	
C65339KDM9	NEXTERA ENERGY CAP HLDGS INC 5.9% 03-15-2055	Dispositions	-80,000.00		87,713.60
		Acquisitions	595,000.00	-590,554.45	
SBTCCJ76	NEXTERA ENERGY CAP HLDGS INC 5.9% 03-15-2055	Dispositions	-595,000.00		594,412.00
		Acquisitions	760,000.00	-746,514.30	
C654106AL7	NIKE INC FIXED 3.25% DUE 03-27-2040	Dispositions	-90,000.00		91,370.70
		Acquisitions	200,000.00	-161,112.00	
C654106AG8	NIKE INC 3.375% DUE 11-01-2046	Dispositions	-200,000.00		159,202.00
		Acquisitions	60,000.00	-43,173.60	
C654106AE3	NIKE INC 3.875% DUE 11-01-2045	Dispositions	-60,000.00		43,944.00
		Acquisitions	205,000.00	-158,450.95	
C655844BH0	NORFOLK SOUTHN 4.837% DUE 10-01-2041	Dispositions	-180,000.00		141,957.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C665772DA4	NORTHERN STS PWR CO MINN 5.65% 05-15-2055	Acquisitions	85,000.00	-76,362.30	
		Dispositions	-35,000.00		32,224.50
C666807BJ0	NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045	Acquisitions	100,000.00	-99,454.00	
		Dispositions	-80,000.00		80,218.40
C666807CJ9	NORTHROP GRUMMAN CORP 4.95% 03-15-2053	Acquisitions	90,000.00	-71,281.80	
		Dispositions	-35,000.00		28,599.90
C666807CM2	NORTHROP GRUMMAN CORP 5.2% 06-01-2054	Acquisitions	25,000.00	-22,638.00	
		Dispositions	-130,000.00		117,243.10
SBS2G0M3	NORTHROP GRUMMAN CORP 5.2% 06-01-2054	Acquisitions	225,000.00	-213,477.70	
		Dispositions	-130,000.00		124,139.60
C666807BP6	NORTHROP GRUMMAN 4.03% DUE 10-15-2047	Acquisitions	145,000.00	-136,597.25	
		Dispositions	-610,000.00		567,455.75
C666807CP5	NORTHROP GRUMMAN 5.25% 07-15-2035	Acquisitions	300,000.00	-236,056.20	
		Dispositions	-150,000.00		121,381.50
C66988AAH7	NOVANT HEALTH INC 3.168% DUE 11-01-2051	Acquisitions	740,000.00	-738,886.90	
		Dispositions	-740,000.00		751,202.40
C66988AAJ3	NOVANT HEALTH INC 3.318% DUE 11-01-2061	Acquisitions	275,000.00	-188,845.25	
		Dispositions	-80,000.00		53,343.40
C66989HAF5	NOVARTIS CAP CORP 3.7% DUE 09-21-2042	Acquisitions	30,000.00	-19,699.50	
		Dispositions	-310,000.00		188,786.90
C66989HAW8	NOVARTIS CAP CORP 4.7% 09-18-2054	Acquisitions	170,000.00	-135,382.90	
		Dispositions	-25,000.00		20,561.75
C66989HAK4	NOVARTIS CAP CORP 4% DUE 11-20-2045	Acquisitions	80,000.00	-70,824.80	
		Dispositions	-935,000.00		835,716.65
		Acquisitions	365,000.00	-310,590.65	
		Dispositions	-140,000.00		116,165.70

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 192 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C670346AU9	NUCOR CORP FIXED 2.979% DUE 12-15-2055	Acquisitions	145,000.00	-85,790.70	
		Dispositions	-90,000.00		52,517.70
C674599CJ2	OCCIDENTAL PETE 4.4% DUE 04-15-2046	Dispositions	-295,000.00		224,435.85
SBDBFN16	OCCIDENTAL PETE 4.4% DUE 04-15-2046	Acquisitions	170,000.00	-127,396.80	
C674599DH5	OCCIDENTAL PETE 7.95% DUE 06-15-2039	Acquisitions	175,000.00	-183,494.50	
		Dispositions	-230,000.00		261,909.55
C682680BC6	ONEOK INC NEW FIXED 4.5% DUE 03-15-2050	Acquisitions	245,000.00	-186,008.90	
		Dispositions	-245,000.00		193,150.65
C682680AV5	ONEOK INC NEW 5.2% DUE 07-15-2048	Acquisitions	100,000.00	-84,737.00	
		Dispositions	-100,000.00		89,588.00
C682680DD2	ONEOK INC NEW 6.25% 10-15-2055	Acquisitions	410,000.00	-406,525.85	
		Dispositions	-75,000.00		75,024.75
C682680CF8	ONEOK INC 5.7% 11-01-2054	Acquisitions	165,000.00	-156,232.90	
		Dispositions	-80,000.00		73,795.20
C68389XBZ7	ORACLE CORP FIXED 3.65% DUE 03-25-2041	Acquisitions	145,000.00	-117,792.20	
		Dispositions	-900,000.00		697,145.45
C68389XBY0	ORACLE CORP FIXED 3.85% DUE 04-01-2060	Acquisitions	535,000.00	-366,876.55	
		Dispositions	-820,000.00		549,971.40
C68389XCB9	ORACLE CORP FIXED 4.1% DUE 03-25-2061	Acquisitions	257,000.00	-185,091.19	
		Dispositions	-442,000.00		317,256.54
C68389XBW4	ORACLE CORP 3.6% DUE 04-01-2040 REG	Acquisitions	350,000.00	-278,111.50	
		Dispositions	-420,000.00		328,477.20
SBM5M628	ORACLE CORP 3.6% DUE 04-01-2040 REG	Dispositions	-1,040,000.00		839,384.00
C68389XBX2	ORACLE CORP 3.6% DUE 04-01-2050 REG	Acquisitions	1,095,000.00	-757,485.05	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-975,000.00		667,101.10
SBM5JB02	ORACLE CORP 3.6% DUE 04-01-2050 REG	Acquisitions	300,000.00	-210,624.99	
C68389XBP9	ORACLE CORP 3.8% 11-15-2037	Acquisitions	65,000.00	-54,042.95	
		Dispositions	-65,000.00		55,291.81
C68389XBH7	ORACLE CORP 3.85% DUE 07-15-2036	Acquisitions	65,000.00	-57,748.60	
		Dispositions	-125,000.00		105,822.50
C68389XCA1	ORACLE CORP 3.95% DUE 03-25-2051	Acquisitions	401,000.00	-293,692.03	
		Dispositions	-275,000.00		192,033.25
SBMYLXC5	ORACLE CORP 3.95% DUE 03-25-2051	Acquisitions	380,000.00	-281,215.20	
C68389XBF1	ORACLE CORP 4.125% DUE 05-15-2045	Acquisitions	675,000.00	-529,961.25	
		Dispositions	-95,000.00		75,746.35
C68389XBJ3	ORACLE CORP 4% DUE 07-15-2046	Acquisitions	270,000.00	-205,459.25	
		Dispositions	-160,000.00		128,074.30
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046	Acquisitions	527,000.00	-418,617.20	
		Dispositions	-560,000.00		410,233.60
C68389XBQ7	ORACLE CORP 4% 11-15-2047	Acquisitions	450,000.00	-336,347.90	
		Dispositions	-395,000.00		300,939.35
SBD390R1	ORACLE CORP 4% 11-15-2047	Acquisitions	550,000.00	-437,558.50	
C68389XCU7	ORACLE CORP 5.375% 09-27-2054	Acquisitions	1,185,000.00	-1,068,445.00	
		Dispositions	-160,000.00		137,017.60
C68389XCV5	ORACLE CORP 5.5% 09-27-2064	Acquisitions	195,000.00	-176,880.60	
		Dispositions	-265,000.00		234,513.20
C68389XCQ6	ORACLE CORP 5.55% 02-06-2053	Acquisitions	495,000.00	-456,261.25	
		Dispositions	-100,000.00		97,064.00
C68389XDR3	ORACLE CORP 5.95% 09-26-2055				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
SBVBFJS1	ORACLE CORP 5.95% 09-26-2055	Acquisitions	450,000.00	-445,816.10	
		Dispositions	-450,000.00		444,514.55
C68389XDT9	ORACLE CORP 6.1% 09-26-2065	Acquisitions	1,219,000.00	-1,192,947.47	
		Dispositions	-555,000.00		542,570.55
SBVBG0Z8	ORACLE CORP 6.1% 09-26-2065	Acquisitions	325,000.00	-323,188.10	
		Dispositions	-70,000.00		68,833.80
C68389XDC6	ORACLE CORP 6.125% 08-03-2065	Acquisitions	1,615,000.00	-1,604,016.40	
		Dispositions	-215,000.00		199,575.90
C68389XDB8	ORACLE CORP 6% 08-03-2055	Acquisitions	640,000.00	-628,657.95	
		Dispositions	-445,000.00		442,096.95
SBRXZ1B8	ORACLE CORP 6% 08-03-2055	Acquisitions	75,000.00	-75,271.50	
		Dispositions	-75,000.00		70,872.75
C694308JQ1	PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	Acquisitions	832,000.00	-823,331.20	
		Dispositions	-680,000.00		682,059.20
SBMVV6C9	PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	Acquisitions	175,000.00	-146,021.75	
		Dispositions	-215,000.00		182,232.05
C694308JN8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	Acquisitions	165,000.00	-134,277.00	
		Dispositions	920,000.00	-776,748.35	
C694308KT3	PAC GAS & ELEC CO 5.9% DUE 10-01-2054	Dispositions	-480,000.00		408,872.50
		Acquisitions	195,000.00	-182,473.60	
SBQNK47	PACIFIC GAS & ELEC CO 1ST MTG BD 6% 08-15-2035	Dispositions	-100,000.00		95,292.00
		Acquisitions	935,000.00	-930,455.90	
C694308KH9	PACIFIC GAS & ELEC CO 6.75% 01-15-2053	Dispositions	-225,000.00		231,557.25
		Acquisitions	980,000.00	-1,023,200.15	
C694308KY2	PACIFIC GAS & ELECTRIC CO 5.05% 10-15-2032	Dispositions	-595,000.00		643,396.55

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C694308KU0	PACIFIC GAS & ELECTRIC CO 5.7% 03-01-2035	Acquisitions	480,000.00	-479,088.00	
		Dispositions	-480,000.00		481,459.20
C694308KV8	PACIFIC GAS & ELECTRIC 6.15% 03-01-2055	Acquisitions	370,000.00	-369,940.80	
		Dispositions	-370,000.00		370,920.70
SBPJKZZ5	PACIFIC GAS & ELECTRIC 6.15% 03-01-2055	Acquisitions	745,000.00	-725,134.50	
		Dispositions	-630,000.00		628,894.70
C704326AC1	PAYCHEX INC 5.6% 04-15-2035	Acquisitions	815,000.00	-801,206.18	
		Dispositions	-165,000.00		164,691.45
C70450YAJ2	PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050	Acquisitions	55,000.00	-54,588.05	
		Dispositions	-55,000.00		55,534.20
C70450YAN3	PAYPAL HLDGS INC 5.25% 06-01-2062	Acquisitions	335,000.00	-223,760.25	
		Dispositions	-335,000.00		235,444.42
SBTXWCJ8	PAYPAL HOLDINGS INC 5.1% 04-01-2035	Acquisitions	45,000.00	-41,259.15	
		Dispositions	-7,000.00		6,346.55
C713448FF0	PEPSICO INC FIXED 2.625% 10-21-2041	Acquisitions	765,000.00	-764,860.25	
		Dispositions	-765,000.00		783,595.84
C713448EP9	PEPSICO INC 2.875% DUE 10-15-2049	Acquisitions	635,000.00	-452,130.10	
		Dispositions	-125,000.00		90,771.25
C713448EM6	PEPSICO INC 3.375% DUE 07-29-2049	Acquisitions	240,000.00	-162,177.60	
		Dispositions	-225,000.00		146,497.45
C713448DP0	PEPSICO INC 3.45% DUE 10-06-2046	Acquisitions	145,000.00	-106,193.65	
		Dispositions	-140,000.00		98,233.80
C713448CQ9	PEPSICO INC 4.25% DUE 10-22-2044	Acquisitions	160,000.00	-121,563.20	
		Dispositions	-220,000.00		166,174.80
		Acquisitions	80,000.00	-69,661.60	
		Dispositions	-80,000.00		68,103.20

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 196 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C713448GK8	PEPSICO INC 5.0% 07-23-2035	Acquisitions	480,000.00	-483,242.35	
		Dispositions	-480,000.00		488,507.65
C716973AF9	PFIZER INVESTMENT ENTER 5.11% 05-19-2043	Acquisitions	25,000.00	-24,287.50	
		Dispositions	-25,000.00		24,383.25
C716973AG7	PFIZER INVESTMENT ENTER 5.3% 05-19-2053	Acquisitions	254,000.00	-234,909.99	
		Dispositions	-374,000.00		345,828.86
C716973AH5	PFIZER INVESTMENT ENTER 5.34% 05-19-2063	Acquisitions	200,000.00	-185,016.50	
		Dispositions	-315,000.00		290,927.55
C718172AU3	PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	Dispositions	-115,000.00		92,048.30
SB90G0K0	PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	Acquisitions	255,000.00	-215,166.45	
C718172EA3	PHILIP MORRIS INTL INC 4.625% 10-29-2035	Acquisitions	355,000.00	-350,917.50	
SBRC DK27	PHILIP MORRIS INTL INC 4.625% 10-29-2035	Acquisitions	415,000.00	-410,227.50	
		Dispositions	-80,000.00		77,957.60
C718547AP7	PHILLIPS 66 CO 4.9% DUE 10-01-2046	Acquisitions	135,000.00	-114,713.70	
		Dispositions	-100,000.00		86,797.00
C718547AW2	PHILLIPS 66 COMPANY 5.65% 06-15-2054	Acquisitions	75,000.00	-68,832.00	
		Dispositions	-75,000.00		70,864.50
SBS PRXD5	PNC FINANCIAL SERVICES GROUP 5.575% 01-29-2036	Acquisitions	365,000.00	-365,000.00	
		Dispositions	-365,000.00		365,410.70
C743820AB8	PROVID ST JOSEPH 2.7% DUE 10-01-2051	Acquisitions	225,000.00	-131,526.00	
		Dispositions	-190,000.00		111,312.45
C744448CZ2	PUBLIC SERVICE COLORADO 5.35% 5-15-2034	Acquisitions	335,000.00	-334,112.25	
		Dispositions	-335,000.00		332,336.75
C744448DB4	PUBLIC SERVICE COLORADO 5.85% 05-15-2055	Acquisitions	755,000.00	-745,159.80	

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 197 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C74456QCW4	PUBLIC SERVICE ELECTRIC 4.9% 08-15-2035	Dispositions	-110,000.00		111,651.10
		Acquisitions	485,000.00	-484,844.80	
C74456QCU8	PUBLIC SERVICE ELECTRIC 5.05% 03-01-2035	Dispositions	-485,000.00		489,951.85
		Acquisitions	255,000.00	-254,484.90	
C74460WAH0	PUBLIC STORAGE 5.35% 08-01-2053	Dispositions	-255,000.00		256,351.50
		Acquisitions	70,000.00	-67,253.20	
C744573BB1	PUBLIC SVC ENTERPRIS 5.4% 03-15-2035	Dispositions	-75,000.00		70,413.75
		Acquisitions	170,000.00	-169,972.80	
C745310AP7	PUGET ENERGY INC NEW SR SECD NT 144A 5.725% 03-15-2035	Dispositions	-170,000.00		170,899.30
		Acquisitions	300,000.00	-300,000.00	
C745310AQ5	PUGET ENERGY INC 5.725% 03-15-2035	Free Delivery	-300,000.00		
		Dispositions	-300,000.00		303,453.00
C745332CP9	PUGET SOUND ENERGY INC 5.598% 09-15-2055	Free Receipt	300,000.00	299,616.00	
		Acquisitions	355,000.00	-356,308.30	
C07274NBG7	PVTPL BAYER US FIN II LLC 3.95% DUE 04-15-2045 BEO	Dispositions	-75,000.00		73,502.25
		Acquisitions	155,000.00	-108,223.95	
SBG1VP86	PVTPL BAYER US FIN II LLC 3.95% DUE 04-15-2045 BEO	Dispositions	-1,745,000.00		1,219,134.95
		Acquisitions	275,000.00	-192,088.05	
C07274NBH5	PVTPL BAYER US FIN II LLC 4.7% 07-15-2064	Dispositions	-840,000.00		608,722.95
		Acquisitions	200,000.00	-213,356.80	
C097023DU6	PVTPL BOEING CO THE 7.008% 05-01-2064	Dispositions	-310,000.00		345,967.50
		Free Receipt	180,000.00	194,836.88	
SBT25ZY4	PVTPL BOEING CO THE 7.008% 05-01-2064	Acquisitions	755,000.00	-821,056.35	
		Dispositions	-1,610,000.00		1,817,679.14
C10554TAE5	PVTPL BRASKEM NETH FIN B V 5.875% 01-31-2050	Acquisitions	1,385,000.00	-931,923.75	

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 198 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C10554TAJ4	PVTPL BRASKEM NETHERLANDS 8.0% 10-15-2034	Dispositions	-35,000.00		13,300.00
		Acquisitions	765,000.00	-687,443.75	
C11135FBV2	PVTPL BROADCOM INC NT 4.926% 05-15-2037	Dispositions	-235,000.00		91,496.25
		Acquisitions	350,000.00	-338,490.55	
SBPCTV84	PVTPL BROADCOM INC NT 4.926% 05-15-2037	Dispositions	-350,000.00		344,136.94
		Acquisitions	110,000.00	-101,583.20	
C11135FBP5	PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO	Dispositions	-330,000.00		327,855.00
		Acquisitions	720,000.00	-598,544.30	
C11135FBG5	PVTPL BROADCOM INC 3.75% DUE 02-15-2051	Dispositions	-875,000.00		753,126.25
		Acquisitions	290,000.00	-213,271.00	
C14071LAA6	PVTPL CAPSTONE COPPER CORP 6.75% 03-31-2033	Dispositions	-290,000.00		214,884.90
		Acquisitions	340,000.00	-328,447.74	
C22535WAN7	PVTPL CREDIT AGRICOLE SA 5.862% 01-09-2036	Dispositions	-340,000.00		350,200.00
		Acquisitions	850,000.00	-850,000.00	
C31428XCP9	PVTPL FEDEX CORP 3.875% 144A 1/8/2042 3.875% DUE 08-01-2042 BEO	Dispositions	-850,000.00		860,592.90
		Acquisitions	155,000.00	-122,157.05	
C31428XCW4	PVTPL FEDEX CORP 4.05% 02-15-2048	Free Delivery	-155,000.00		
		Acquisitions	235,000.00	-173,853.05	
C31428XCS3	PVTPL FEDEX CORP 4.1% 02-01-2045	Free Delivery	-377,000.00		
		Free Receipt	142,000.00	107,596.19	
C31428XCS3	PVTPL FEDEX CORP 4.1% 02-01-2045	Acquisitions	20,000.00	-15,128.20	
		Free Delivery	-446,000.00		
C31428XCQ7	PVTPL FEDEX CORP 4.1% 04-15-2043	Free Receipt	426,000.00	344,544.54	
		Acquisitions	275,000.00	-213,505.10	
C31428XCV6	PVTPL FEDEX CORP 4.4% 01-15-2047	Free Delivery	-720,000.00		
		Free Receipt	445,000.00	359,443.84	

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 199 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C31428XCU8	PVTPL FEDEX CORP 4.55% 04-01-2046	Acquisitions	180,000.00	-142,466.40	
		Free Delivery	-522,000.00		
		Free Receipt	342,000.00	279,552.60	
C31428XCT1	PVTPL FEDEX CORP 4.75% 11-15-2045	Free Delivery	-266,000.00		
		Free Receipt	266,000.00	225,479.69	
C31428XCX2	PVTPL FEDEX CORP 4.95% 10-17-2048	Free Delivery	-305,000.00		
		Free Receipt	305,000.00	262,019.24	
C31428XCY0	PVTPL FEDEX CORP 5.25% 05-15-2050	Acquisitions	25,000.00	-21,299.75	
		Free Delivery	-585,000.00		
		Free Receipt	560,000.00	490,711.25	
SBMZRC58	PVTPL FIRST QUANTUM MINERALS LTD SR NT 144A 6.875% 10-15-2027	Dispositions	-85,000.00		72,060.45
		Free Receipt	85,000.00	78,988.44	
C335934AX3	PVTPL FIRST QUANTUM MINERALS LTD 7.25% 02-15-2034	Acquisitions	1,905,000.00	-1,896,012.50	
		Dispositions	-1,905,000.00		1,917,194.20
C335934AW5	PVTPL FIRST QUANTUM MINERALS LTD 8.0% 03-01-2033	Acquisitions	1,220,000.00	-1,230,035.00	
		Dispositions	-280,000.00		287,722.40
C335934AU9	PVTPL FIRST QUANTUM MINERALS LTD 8.625% 06-01-2031	Acquisitions	360,000.00	-360,000.00	
		Dispositions	-360,000.00		364,412.50
SBRYPV73	PVTPL FOUNDRY JV HOLDCO LLC 6.3% 01-25-2039	Acquisitions	295,000.00	-308,212.50	
		Dispositions	-660,000.00		683,462.50
SBMTVRK6	PVTPL FRONTIER COMMUNICATIONS HLDGS LLC 6.0% 01-15-2030	Acquisitions	1,665,000.00	-1,725,933.50	
		Dispositions	-555,000.00		586,786.10
SBMHSGB3	PVTPL GLENCORE FDG LLC 5.673% 04-01-2035	Acquisitions	160,000.00	-160,087.50	
		Dispositions	-170,000.00		172,340.90
C459506AR2	PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.268% DUE 11-15-2040	Acquisitions	2,145,000.00	-2,131,260.40	
		Dispositions	-270,000.00		281,159.09

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 200 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C472140AJ1	PVTPL JBS USA HLDG LUX S A R L/JBS USA FOOD C 6.375% 04-15-2066	Acquisitions	400,000.00	-290,240.00	
		Dispositions	-620,000.00		448,322.00
C472140AG7	PVTPL JBS USA HOLD/FOOD GRP/CO 6.25% 03-01-2056	Acquisitions	480,000.00	-476,444.60	
		Dispositions	-105,000.00		107,084.20
C472140AC6	PVTPL JBS USA SARL/FOOD/GRP 6.375% 02-25-2055	Acquisitions	735,000.00	-733,943.75	
		Dispositions	-340,000.00		338,730.35
C476556DE2	PVTPL JERSEY CENT PWR & LT CO 5.1% 01-15-2035	Acquisitions	540,000.00	-531,138.60	
		Dispositions	-540,000.00		556,002.45
C571676BA2	PVTPL MARS INC 5.2% 03-01-2035	Acquisitions	160,000.00	-159,436.80	
		Dispositions	-160,000.00		160,462.40
C571676BB0	PVTPL MARS INC 5.65% 05-01-2045	Acquisitions	380,000.00	-379,335.00	
		Dispositions	-380,000.00		379,715.00
C571676BC8	PVTPL MARS INC 5.7% 05-01-2055	Acquisitions	2,135,000.00	-2,128,872.90	
		Dispositions	-1,710,000.00		1,740,788.10
SBR4XVL1	PVTPL MARS INC 5.7% 05-01-2055	Acquisitions	715,000.00	-708,412.95	
		Dispositions	-415,000.00		415,373.35
C571676BD6	PVTPL MARS INC 5.8% 05-01-2065	Acquisitions	1,205,000.00	-1,200,215.35	
		Dispositions	-95,000.00		95,291.65
SBR4XVN3	PVTPL MARS INC 5.8% 05-01-2065	Acquisitions	505,000.00	-507,602.15	
		Dispositions	-505,000.00		491,508.85
SBGPZ056	PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070	Acquisitions	320,000.00	-318,128.00	
		Dispositions	-320,000.00		321,395.20
C668138AF7	PVTPL NORTHWESTERN MUT LIFE INS CO 6.17%05-29-2055	Acquisitions	45,000.00	-29,893.05	
		Dispositions	-295,000.00		188,906.20
SBVFDKV1	PVTPL NORTHWESTERN MUT LIFE INS CO 6.17%05-29-2055	Acquisitions	170,000.00	-169,986.40	

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 201 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C62954WAV7	PVTPL NTT FIN CORP 5.502% 07-16-2035	Acquisitions	565,000.00	-578,991.95	
		Dispositions	-115,000.00		121,734.40
C68233JDA9	PVTPL ONCOR ELEC DELIVERY CO LLC 5.8% 04-01-2055	Acquisitions	1,005,000.00	-1,014,761.70	
		Dispositions	-200,000.00		207,182.00
C68560EAD0	PVTPL ORBIA ADVANCE CORP 7.5% 05-13-2035	Acquisitions	210,000.00	-212,459.10	
		Dispositions	-210,000.00		212,639.70
SBVZNBG3	PVTPL PACIFIC LIFE INS CO 5.95% 09-15-2055	Acquisitions	855,000.00	-856,302.00	
		Dispositions	-555,000.00		572,954.50
C806851AN1	PVTPL SCHLUMBERGER HLDGS CORP 5.0% 06-01-2034	Acquisitions	615,000.00	-614,907.75	
		Dispositions	-615,000.00		639,954.65
C82622RAE6	PVTPL SIEMENS FUNDING BV 5.2% 05-28-2035	Dispositions	-565,000.00		560,542.20
		Free Receipt	565,000.00	551,492.04	
C82622RAF3	PVTPL SIEMENS FUNDING BV 5.8% 05-28-2055	Acquisitions	1,110,000.00	-1,110,511.95	
		Dispositions	-1,110,000.00		1,145,064.80
C82622RAG1	PVTPL SIEMENS FUNDING BV 5.9% 05-28-2065	Acquisitions	840,000.00	-871,781.35	
		Dispositions	-840,000.00		888,286.45
C833794AD2	PVTPL SODEXO INC 5.8% 08-15-2035	Acquisitions	1,015,000.00	-1,042,986.80	
		Dispositions	-695,000.00		749,929.35
SBPCQL41	PVTPL STELLANTIS FIN US INC 6.45% 03-18-2035	Acquisitions	225,000.00	-224,550.00	
		Dispositions	-225,000.00		228,204.00
C893574AS2	PVTPL TRANSCONTINENTAL GAS PIPE LINE CORP 5.1% 03-15-2036	Acquisitions	590,000.00	-588,311.70	
		Dispositions	-590,000.00		592,740.80
C225401BP2	PVTPL UBS GROUP AG 5.01% 03-23-2037	Acquisitions	460,000.00	-460,549.35	
		Dispositions	-80,000.00		80,729.60
		Acquisitions	990,000.00	-989,826.60	
		Dispositions	-165,000.00		163,637.10

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 202 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
SBMG8799	PVTPL UNITED AIRLINES INC 4.375% DUE 04-15-2026 BEO	Acquisitions	845,000.00	-833,499.25	
		Dispositions	-845,000.00		842,428.00
SBQ99C69	PVTPL VENTURE GLOBAL LNG INC 9.875% 02-01-2032	Acquisitions	415,000.00	-442,912.50	
		Dispositions	-435,000.00		466,712.50
C973244AA4	PVTPL WINDFALL MNG GROUP INC 5.854% 05-13-2032	Acquisitions	265,000.00	-265,000.00	
		Dispositions	-265,000.00		274,375.00
C747525AV5	QUALCOMM INC 4.3% DUE 05-20-2047	Acquisitions	40,000.00	-33,876.00	
		Dispositions	-165,000.00		139,450.60
C760759BM1	REPUBLIC SVCS INC 5.15% 03-15-2035	Acquisitions	145,000.00	-144,021.25	
		Dispositions	-145,000.00		145,546.65
C76720AAT3	RIO TINTO FIN USA PLC 5.0% 03-14-2032	Acquisitions	270,000.00	-268,334.10	
		Dispositions	-270,000.00		270,791.10
SBT9P246	RIO TINTO FIN USA PLC 5.25% 03-14-2035	Acquisitions	350,000.00	-348,012.00	
		Dispositions	-350,000.00		351,046.50
C76720AAV8	RIO TINTO FIN USA PLC 5.75% 03-14-2055	Acquisitions	275,000.00	-274,755.25	
SBV6KMB5	RIO TINTO FIN USA PLC 5.75% 03-14-2055	Acquisitions	355,000.00	-350,949.45	
		Dispositions	-355,000.00		356,043.38
C76720AAW6	RIO TINTO FIN USA PLC 5.875% 03-14-2065	Acquisitions	165,000.00	-166,775.40	
		Dispositions	-40,000.00		41,168.40
SBV6KLG3	RIO TINTO FIN USA PLC 5.875% 03-14-2065	Acquisitions	240,000.00	-237,952.80	
		Dispositions	-240,000.00		242,145.60
SBQ998X8	ROGERS COMMUNICATIONS INC 7.0% 04-15-2055	Acquisitions	560,000.00	-560,765.00	
		Dispositions	-560,000.00		561,980.00
SBTJWTX5	ROGERS COMMUNICATIONS INC 7.125% 04-15-2055	Acquisitions	305,000.00	-305,000.00	
		Dispositions	-305,000.00		306,084.00

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 203 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C75513ECL3	RTX CORPORATION 2.82% 09-01-2051	Dispositions	-310,000.00		186,128.70
SBP2BTQ4	RTX CORPORATION 2.82% 09-01-2051	Acquisitions	580,000.00	-363,006.17	
C913017CP2	RTX CORPORATION 4.05% 05-04-2047	Acquisitions	190,000.00	-153,098.00	
		Dispositions	-135,000.00		109,741.50
C75513ECK5	RTX CORPORATION 4.35% DUE 04-15-2047	Acquisitions	120,000.00	-96,810.00	
		Dispositions	-65,000.00		55,385.20
SB8J6DZ0	RTX CORPORATION 4.5% 06-01-2042	Acquisitions	445,000.00	-388,163.79	
		Dispositions	-575,000.00		519,058.25
C79588YAA7	SAMARCO MINERACAO S A EM RECUPERACAO JUDPIK 9.0% 06-30-2031	Acquisitions	865,000.00	-852,686.25	
		Dispositions	-924,846.00		924,457.25
C797440CG7	SAN DIEGO GAS & ELEC CO 5.4% 04-15-2035	Acquisitions	325,000.00	-324,090.00	
		Dispositions	-325,000.00		328,152.50
SBMHSGR9	SAN DIEGO GAS & ELEC CO 5.4% 04-15-2035	Acquisitions	540,000.00	-538,680.60	
C822905AE5	SHELL FIN US INC 4.0% 05-10-2046	Acquisitions	45,000.00	-36,510.30	
		Dispositions	-290,000.00		245,554.60
C82622RAD8	SIEMENS FDG B V SR NT 144A 4.9% 05-28-2032	Acquisitions	690,000.00	-688,332.60	
		Dispositions	-690,000.00		699,931.30
C828807EA1	SIMON PPTY GROUP L P NT 5.125% 10-01-2035	Acquisitions	65,000.00	-64,639.25	
		Dispositions	-65,000.00		66,013.35
C83444MAR2	SOLVENTUM CORP 5.6% 03-23-2034	Dispositions	-215,000.00		213,486.40
		Free Receipt	215,000.00	214,090.74	
C83444MAS0	SOLVENTUM CORP 5.9% 04-30-2054	Acquisitions	115,000.00	-110,908.30	
		Dispositions	-115,000.00		111,343.00
C83444MAT8	SOLVENTUM CORP 6.0% 05-15-2064	Acquisitions	110,000.00	-105,438.30	

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 204 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C842400GK3	SOUTHERN CALIF EDISON CO 4.125% 03-01-2048	Dispositions	-505,000.00		526,558.45
		Free Receipt	395,000.00	385,922.00	
C842400JD6	SOUTHERN CALIF EDISON CO 5.75% 04-15-2054	Acquisitions	110,000.00	-82,739.80	
		Dispositions	-110,000.00		84,788.00
C842400HX4	SOUTHERN CALIF EDISON CO 5.875% 12-01-2053	Acquisitions	265,000.00	-249,884.20	
		Dispositions	-75,000.00		70,855.50
C842434CY6	SOUTHERN CALIF GAS CO 5.75% 06-01-2053	Acquisitions	200,000.00	-206,313.60	
		Dispositions	-260,000.00		247,237.30
SBP4Y3T2	SOUTHERN CALIF GAS CO 5.75% 06-01-2053	Acquisitions	125,000.00	-121,285.00	
		Dispositions	-215,000.00		207,292.25
C842434DD1	SOUTHERN CALIF GAS CO 6.0% 06-15-2055	Dispositions	-110,000.00		109,470.90
		Acquisitions	405,000.00	-412,706.45	
SBP6WPL0	SOUTHERN CALIF GAS CO 6.0% 06-15-2055	Dispositions	-80,000.00		82,722.40
		Acquisitions	350,000.00	-345,271.50	
C842400JG9	SOUTHERN CALIFORNIA EDISON CO 5.45% 03-01-2035	Acquisitions	690,000.00	-684,551.95	
		Dispositions	-690,000.00		674,059.20
C842400JH7	SOUTHERN CALIFORNIA EDISON CO 5.9% 03-01-2055	Acquisitions	310,000.00	-304,575.85	
		Dispositions	-310,000.00		297,996.10
C842587EB9	SOUTHERN CO 6.375% 03-15-2055	Acquisitions	385,000.00	-385,000.00	
		Dispositions	-385,000.00		390,643.40
C842400GG2	SOUTHN CAL EDISON 4% DUE 04-01-2047	Acquisitions	195,000.00	-148,767.15	
		Dispositions	-345,000.00		258,094.80
C842434DC3	SOUTHN CAL GAS CO 5.45% DUE 06-15-2035	Acquisitions	420,000.00	-418,184.35	
		Dispositions	-420,000.00		435,729.00
C845743BX0	SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054	Acquisitions	400,000.00	-403,959.60	

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 205 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C845743BY8	SOUTHWESTERN PUBLIC SERVICE CO 5.3% 05-15-2035	Dispositions	-280,000.00		280,415.50
		Acquisitions	545,000.00	-538,714.70	
C85440KAA2	STANFORD UNIV CAL 3.647% DUE 05-01-2048	Dispositions	-545,000.00		554,418.30
		Acquisitions	185,000.00	-153,233.65	
C855244AU3	STARBUCKS CORP FIXED 4.45% 08-15-2049	Dispositions	-100,000.00		79,557.00
		Acquisitions	110,000.00	-93,167.80	
C855244BA6	STARBUCKS CORP 3.5% DUE 11-15-2050	Dispositions	-185,000.00		155,092.05
		Acquisitions	60,000.00	-42,593.40	
C855244AM1	STARBUCKS CORP 3.75% 12-01-2047	Dispositions	-60,000.00		41,437.80
		Acquisitions	150,000.00	-105,840.00	
C855244AS8	STARBUCKS CORP 4.5% DUE 11-15-2048	Dispositions	-120,000.00		92,223.60
		Acquisitions	135,000.00	-108,888.30	
C86562MEB2	SUMITOMO MITSUI FINL GROUP INC 5.796% 07-08-2046	Dispositions	-135,000.00		107,651.70
		Acquisitions	1,475,000.00	-1,466,288.00	
C86765BAV1	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	Dispositions	-230,000.00		234,752.65
		Acquisitions	280,000.00	-255,144.80	
C86944BAQ6	SUTTER HEALTH TAXABLE BD SER 2025A 5.537% 08-15-2035	Dispositions	-130,000.00		116,885.60
		Acquisitions	350,000.00	-350,000.00	
SBVZNY97	SUZANO NETHERLANDS BV 5.5% 01-15-2036	Dispositions	-82,000.00		86,225.46
		Acquisitions	605,000.00	-597,219.70	
SBQT2Q00	SYMETRA LIFE INS CO NT 144A 6.55% 10-01-2055	Dispositions	-605,000.00		606,165.20
		Acquisitions	175,000.00	-174,020.00	
C871607AG2	SYNOPSYS INC 5.7% 04-01-2055	Dispositions	-175,000.00		178,032.75
		Acquisitions	100,000.00	-99,711.00	
SBTXWBT1	SYNOPSYS INC 5.7% 04-01-2055	Dispositions	-100,000.00		99,427.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C871829BD8	SYSCO CORP 4.5% DUE 04-01-2046	Acquisitions	670,000.00	-668,063.70	
		Dispositions	-670,000.00		659,138.13
C871829BR7	SYSCO CORPORATION 3.15% 12-14-2051	Acquisitions	85,000.00	-69,131.35	
		Dispositions	-85,000.00		70,086.75
C871911AV5	SYSTEM ENERGY RES INC FIRST MTG BD 5.3% 12-15-2034	Acquisitions	110,000.00	-68,242.90	
		Dispositions	-110,000.00		73,668.10
C87264ADX0	T MOBILE USA INC 4.95% 11-15-2025	Acquisitions	75,000.00	-74,826.00	
		Dispositions	-75,000.00		74,489.25
C87264ACX1	T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062	Acquisitions	415,000.00	-413,601.45	
		Dispositions	-275,000.00		273,916.50
C87264ABN4	T-MOBILE USA INC TMUS 3.3% 02-15-2051	Acquisitions	250,000.00	-237,337.50	
		Dispositions	-250,000.00		241,037.00
C87264ABL8	T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	Acquisitions	130,000.00	-89,222.90	
		Dispositions	-835,000.00		554,368.60
C87264ACT0	T-MOBILE USA INC 3.4% 10-15-2052	Acquisitions	220,000.00	-157,555.20	
		Dispositions	-310,000.00		225,571.50
C87264AAZ8	T-MOBILE USA INC 4.5% DUE 04-15-2050	Acquisitions	260,000.00	-172,125.20	
		Dispositions	-90,000.00		58,696.20
C87264ADN2	T-MOBILE USA INC 5.25% 06-15-2055	Acquisitions	100,000.00	-84,505.00	
		Dispositions	-1,050,000.00		883,627.50
C87264ADT9	T-MOBILE USA INC 5.3% 05-15-2035	Acquisitions	60,000.00	-55,843.20	
		Dispositions	-85,000.00		78,283.30
C87264ADY8	T-MOBILE USA INC 5.7% 01-15-2056	Acquisitions	180,000.00	-182,629.80	
		Dispositions	-180,000.00		184,959.00
		Acquisitions	915,000.00	-908,935.80	
		Dispositions	-310,000.00		303,808.85

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 207 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C87264ADB8	T-MOBILE USA INC 5.75% 01-15-2054	Acquisitions	355,000.00	-338,840.40	
		Dispositions	-185,000.00		180,388.20
C87264ADU6	T-MOBILE USA INC 5.875% DUE 11-15-2055	Acquisitions	705,000.00	-701,850.40	
		Dispositions	-590,000.00		588,096.85
C87264ADD4	T-MOBILE USA INC 6.0% 06-15-2054	Acquisitions	165,000.00	-162,902.85	
		Dispositions	-285,000.00		286,772.70
C874060AY2	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040	Acquisitions	669,000.00	-502,008.47	
		Dispositions	-285,000.00		218,113.35
C87406BAA0	TAKEDA US FIN 5.2% 07-07-2035	Acquisitions	460,000.00	-458,362.40	
		Dispositions	-460,000.00		470,219.45
C876030AL1	TAPESTRY INC 5.5% 03-11-2035	Acquisitions	100,000.00	-99,864.00	
		Dispositions	-100,000.00		96,494.00
C87612GAN1	TARGA RESOURCE CORP 6.125% 05-15-2055	Acquisitions	300,000.00	-297,996.90	
		Dispositions	-133,000.00		131,650.05
C87612GAM3	TARGA RESOURCES CORPORATION 5.55% 08-15-2035	Acquisitions	375,000.00	-371,189.70	
		Dispositions	-375,000.00		370,834.65
C87612EBN5	TARGET CORP SR NT 2.95% 01-15-2052	Acquisitions	520,000.00	-336,841.10	
		Dispositions	-520,000.00		328,414.90
C882508CC6	TEXAS INSTRS INC FIXED 5% 03-14-2053	Acquisitions	125,000.00	-116,126.50	
		Dispositions	-255,000.00		239,078.65
C882508CJ1	TEXAS INSTRS INC 5.15% 02-08-2054	Acquisitions	200,000.00	-181,756.60	
		Dispositions	-445,000.00		409,363.25
C882926AA6	TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063	Acquisitions	155,000.00	-144,108.15	
		Dispositions	-370,000.00		329,531.95
C883556DE9	THERMO FISHER SCIENTIFIC 4.794% 10-07-2035	Acquisitions	250,000.00	-250,000.00	

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 208 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-139,000.00		140,859.82
C88732JBB3	TIME WARNER CABLE 5.5% DUE 09-01-2041	Dispositions	-192,000.00		176,513.28
SB441BS1	TIME WARNER CABLE 5.5% DUE 09-01-2041	Acquisitions	38,000.00	-34,153.02	
C88732JAY4	TIME WARNER CABLE 5.875% DUE 11-15-2040	Acquisitions	145,000.00	-134,474.45	
		Dispositions	-780,000.00		726,262.41
SB66BW80	TIME WARNER CABLE 5.875% DUE 11-15-2040	Acquisitions	81,000.00	-76,823.92	
		Dispositions	-20,000.00		18,940.20
C89153VAX7	TOTAL CAP INTL 2.986% DUE 06-29-2041 REG	Acquisitions	95,000.00	-72,557.20	
		Dispositions	-95,000.00		68,646.43
C89157XAF8	TOTALENERGIES CAP 5.425% 09-10-2064	Acquisitions	215,000.00	-211,596.55	
		Dispositions	-162,000.00		151,498.44
C89157XAC5	TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064	Acquisitions	60,000.00	-60,109.80	
		Dispositions	-250,000.00		255,387.50
C893574AF0	TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG	Acquisitions	15,000.00	-12,701.55	
		Dispositions	-15,000.00		12,701.40
C89417EAU3	TRAVELERS COS INC 5.7% 07-24-2055	Acquisitions	560,000.00	-565,389.80	
		Dispositions	-80,000.00		81,822.40
C902494BD4	TYSON FOODS INC 4.55% DUE 06-02-2047	Acquisitions	200,000.00	-161,832.00	
		Dispositions	-200,000.00		169,594.00
C902613BU1	UBS GROUP AG 5.528% DUE 05-06-2047	Acquisitions	315,000.00	-315,000.00	
		Dispositions	-70,000.00		69,582.80
C904764BR7	UNILEVER CAP CORP 2.625% DUE 08-12-2051 BEO	Acquisitions	270,000.00	-163,874.10	
		Dispositions	-100,000.00		61,528.00
C907818FQ6	UNION PAC CORP 2.891% DUE 04-06-2036	Acquisitions	300,000.00	-244,057.95	
		Dispositions	-300,000.00		244,163.05

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 209 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C907818FG8	UNION PAC CORP 3.839% DUE 03-20-2060 BEO	Acquisitions	55,000.00	-38,925.70	
		Dispositions	-95,000.00		69,299.65
C907818GG7	UNION PAC CORP 5.1005% 02-20-2035	Acquisitions	65,000.00	-67,622.10	
		Dispositions	-65,000.00		67,247.70
C907818FY9	UNION PACIFIC CORP 3.375% 02-14-2042	Acquisitions	190,000.00	-142,584.40	
		Dispositions	-110,000.00		85,085.00
C911312CK0	UNITED PARCEL SERVICE 5.95% 05-14-2055	Acquisitions	415,000.00	-413,157.40	
		Dispositions	-195,000.00		207,249.15
C911312CL8	UNITED PARCEL SERVICE 6.05% 05-14-2065	Acquisitions	950,000.00	-967,504.45	
		Dispositions	-120,000.00		124,423.20
C911312CE4	UNITED PARCEL SVC INC 5.5% 05-22-2054	Acquisitions	115,000.00	-109,711.15	
		Dispositions	-115,000.00		108,876.25
SBT03SY1	UNITED PARCEL SVC INC 5.5% 05-22-2054	Dispositions	-425,000.00		437,903.89
C91324PDL3	UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	Acquisitions	240,000.00	-183,912.40	
		Dispositions	-120,000.00		98,770.80
SBG08PD3	UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	Dispositions	-520,000.00		419,893.10
C91324PDZ2	UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	Acquisitions	415,000.00	-254,454.00	
		Dispositions	-130,000.00		83,341.70
SBM95BD9	UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	Acquisitions	275,000.00	-169,878.50	
C91324PEF5	UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	Acquisitions	345,000.00	-222,673.80	
		Dispositions	-345,000.00		227,287.40
SBLPK6S1	UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	Acquisitions	565,000.00	-369,994.05	
C91324PEK4	UNITEDHEALTH GROUP INC 4.75% 05-15-2052	Acquisitions	105,000.00	-89,758.20	
		Dispositions	-270,000.00		225,460.80

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C91324PEL2	UNITEDHEALTH GROUP INC 4.95%	05-15-2062			
		Acquisitions	130,000.00	-116,685.40	
		Dispositions	-130,000.00		111,079.80
C91324PEW8	UNITEDHEALTH GROUP INC 5.05%	04-15-2053			
		Acquisitions	90,000.00	-80,684.10	
		Dispositions	-455,000.00		412,153.85
C91324PFC1	UNITEDHEALTH GROUP INC 5.375%	04-15-2054			
		Acquisitions	550,000.00	-506,952.15	
		Dispositions	-770,000.00		725,103.10
SBQB5GF2	UNITEDHEALTH GROUP INC 5.375%	04-15-2054			
		Dispositions	-1,915,000.00		1,770,644.31
C91324PDF6	UNITEDHEALTH GROUP 3.75% 10-15-2047				
		Acquisitions	370,000.00	-272,358.85	
		Dispositions	-100,000.00		76,617.00
C91324PCA8	UNITEDHEALTH GROUP 3.95 DUE 10-15-2042				
		Acquisitions	30,000.00	-24,105.30	
		Dispositions	-30,000.00		24,422.40
C91324PCD2	UNITEDHEALTH GROUP 4.25% DUE 03-15-2043				
		Acquisitions	160,000.00	-131,367.20	
		Dispositions	-40,000.00		35,329.20
C91324PBU5	UNITEDHEALTH GROUP 4.625% DUE 11-15-2041				
		Acquisitions	162,000.00	-142,453.08	
		Dispositions	-125,000.00		115,745.00
C91324PCR1	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045				
		Acquisitions	215,000.00	-181,281.55	
		Dispositions	-30,000.00		26,355.60
SBYTRVP1	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045				
		Dispositions	-990,000.00		891,944.40
C91324PES7	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053				
		Acquisitions	195,000.00	-196,725.75	
		Dispositions	-355,000.00		356,306.75
C927804FB5	VA ELEC & PWR CO 6% DUE 05-15-2037				
		Acquisitions	95,000.00	-97,692.30	
		Dispositions	-95,000.00		104,073.45
C91911TAS2	VALE OVERSEAS LTD 6.4%	06-28-2054			
		Acquisitions	65,000.00	-62,985.00	
		Dispositions	-220,000.00		226,371.15
SBNZHZ45	VALE OVERSEAS LTD 6.4%	06-28-2054			

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 211 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C92343VFW9	VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	Acquisitions	1,090,000.00	-1,092,083.30	
		Dispositions	-340,000.00		347,545.70
C92343VGZ1	VERIZON COMMUNICATIONS INC 5.25% 04-02-2035	Acquisitions	550,000.00	-333,909.20	
		Dispositions	-403,000.00		245,852.20
C92343VHH0	VERIZON COMMUNICATIONS INC 5.75% 11-30-2045	Acquisitions	1,485,000.00	-1,478,370.65	
		Dispositions	-1,485,000.00		1,492,751.70
C92343VGK4	VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	Acquisitions	2,860,000.00	-2,852,777.00	
		Dispositions	-320,000.00		319,351.90
SBKY5H21	VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	Acquisitions	280,000.00	-218,168.35	
		Dispositions	-1,525,000.00		1,143,643.25
C92343VGC2	VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO	Acquisitions	250,000.00	-190,514.20	
		Dispositions	-50,000.00	-34,497.00	
C92343VCX0	VERIZON COMMUNICATIONS 4.522% 09-15-2048	Dispositions	-50,000.00		34,766.00
		Acquisitions	30,000.00	-24,549.90	
C92343VHK3	VERIZON COMMUNICATIONS 6.0% 11-30-2065	Dispositions	-95,000.00		79,515.95
		Acquisitions	935,000.00	-936,796.70	
C92343VBT0	VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO	Dispositions	-70,000.00		70,030.80
		Acquisitions	100,000.00	-105,807.00	
C92343VFT6	VERIZON 2.65% DUE 11-20-2040	Dispositions	-175,000.00		194,521.35
		Dispositions	-1,410,000.00		987,778.70
SBMWBBK1	VERIZON 2.65% DUE 11-20-2040				
C92343VBG8	VERIZON 3.85% DUE 11-01-2042	Acquisitions	1,061,000.00	-754,273.27	
		Dispositions	240,000.00	-194,121.00	
C92343VDR2	VERIZON 4.812% DUE 03-15-2039	Dispositions	-235,000.00		185,039.00
		Acquisitions	805,000.00	-755,178.85	
		Dispositions	-790,000.00		748,396.15

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 212 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
SBDLJN4	VERIZON 4.812% DUE 03-15-2039	Dispositions	-290,000.00		272,895.80
C92343VFD1	VERIZON 4% DUE 03-22-2050	Acquisitions	345,000.00	-251,373.90	
		Dispositions	-345,000.00		270,259.20
C92343VCM4	VERIZON 5.012% DUE 08-21-2054	Acquisitions	211,000.00	-184,831.71	
		Dispositions	-190,000.00		174,751.80
C92343VHA5	VERIZON 5.401% DUE 07-02-2037	Acquisitions	2,230,000.00	-2,248,678.30	
		Dispositions	-435,000.00		440,010.05
SBWJDYJ0	VERIZON 5.875% DUE 11-30-2055	Acquisitions	1,601,000.00	-1,596,738.02	
		Dispositions	-155,000.00		154,671.40
C92553PAP7	VIACOM INC NEW 4.375% DUE 03-15-2043	Acquisitions	155,000.00	-118,351.80	
SBCHWWF1	VIACOM INC NEW 4.375% DUE 03-15-2043	Acquisitions	850,000.00	-640,645.55	
		Dispositions	-395,000.00		293,706.20
C927804GU2	VIRGINIA ELEC & PWR CO 5.65% 03-15-2055	Acquisitions	165,000.00	-163,041.15	
		Dispositions	-65,000.00		62,599.55
C92826CAQ5	VISA INC FIXED 2% DUE 08-15-2050	Acquisitions	190,000.00	-106,268.90	
		Dispositions	-190,000.00		101,467.60
C92826CAK8	VISA INC 2.7% DUE 04-15-2040	Acquisitions	145,000.00	-107,188.35	
		Dispositions	-370,000.00		279,858.85
C92826CAF9	VISA INC 4.3% DUE 12-14-2045	Acquisitions	250,000.00	-207,060.00	
		Dispositions	-145,000.00		126,922.85
C92976GAJ0	WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038	Acquisitions	105,000.00	-114,627.45	
		Dispositions	-105,000.00		114,685.20
C931142EC3	WALMART INC 4.05% DUE 06-29-2048 REG	Acquisitions	185,000.00	-153,386.50	
		Dispositions	-115,000.00		97,008.25
C931142FE8	WALMART INC 4.5% DUE 04-15-2053				

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 213 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C55903VBF9	WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062	Acquisitions	125,000.00	-110,045.00	
		Dispositions	-125,000.00		109,176.25
SBNQQCY0	WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062	Acquisitions	530,000.00	-397,810.60	
		Dispositions	-1,545,000.00		1,046,506.34
C55903VBE2	WARNERMEDIA HLDGS INC 5.141% 03-15-2052	Acquisitions	2,315,000.00	-1,623,063.29	
		Dispositions	-5,235,000.00		3,690,352.36
C55903VBU6	WARNERMEDIA HLDGS INC 5.141% 03-15-2052	Acquisitions	2,205,000.00	-1,634,453.30	
		Dispositions	-2,978,000.00		2,009,160.76
		Free Delivery	-242,000.00		
C55903VBW2	WARNERMEDIA HLDGS 5.05% 03-15-2042	Acquisitions	1,040,000.00	-652,202.95	
		Dispositions	-282,000.00		181,725.00
		Free Receipt	242,000.00	149,435.00	
SBTPF2W8	WARNERMEDIA HLDGS 5.05% 03-15-2042	Dispositions	-710,000.00		477,610.00
		Free Receipt	710,000.00	461,705.42	
C55903VBD4	WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042	Dispositions	-1,205,000.00		972,246.50
		Acquisitions	855,000.00	-645,130.14	
C95000U2M4	WELLS FARGO & CO FLTG RT 5.013% 04-04-2051	Free Delivery	-710,000.00		
		Acquisitions	475,000.00	-423,554.10	
C94974BGE4	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	Dispositions	-125,000.00		109,343.75
		Acquisitions	90,000.00	-73,935.00	
C95000U2Q5	WELLS FARGO & CO 3.068% 04-30-2041	Dispositions	-75,000.00		64,593.00
		Acquisitions	445,000.00	-339,969.65	
C94974BGK0	WELLS FARGO & CO 3.9% DUE 05-01-2045	Dispositions	-1,505,000.00		1,161,437.45
		Acquisitions	975,000.00	-785,361.00	
C95000U2Z5	WELLS FARGO & CO 4.611% 04-25-2053	Dispositions	-150,000.00		122,472.00
		Acquisitions	880,000.00	-746,735.85	

5500 Supplemental Schedules

01 DEC 24 - 30 NOV 25

Account number PHDALL
Account Name PHELPS DODGE PENSION

Page 214 of 465

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C94974BGQ7	WELLS FARGO & CO 4.9% DUE 11-17-2045	Dispositions	-375,000.00		307,442.75
		Acquisitions	115,000.00	-105,083.55	
C94974BFP0	WELLS FARGO & CO 5.375% DUE 11-02-2043	Dispositions	-490,000.00		436,983.80
		Acquisitions	110,000.00	-104,228.30	
C95000U3V3	WELLS FARGO & CO 5.605% 04-23-2036	Dispositions	-575,000.00		550,499.25
		Acquisitions	180,000.00	-180,000.00	
C960413BA9	WESTLAKE CHEM CORP SR NT 3.375% 08-15-2061	Dispositions	-180,000.00		181,873.80
		Acquisitions	235,000.00	-146,510.85	
C969457CS7	WILLIAMS COS INC 5.3% 09-30-2035	Dispositions	-75,000.00		45,414.75
		Acquisitions	565,000.00	-562,888.85	
C969457CP3	WILLIAMS COS INC 5.6% 03-15-2035	Dispositions	-135,000.00		136,772.55
		Acquisitions	140,000.00	-139,780.20	
C969457CQ1	WILLIAMS COS INC 6% DUE 03-15-2055	Dispositions	-140,000.00		139,371.40
		Acquisitions	245,000.00	-246,729.70	
C980236AV5	WOODSIDE FIN LTD 6% DUE 05-19-2035	Dispositions	-245,000.00		242,442.18
		Acquisitions	555,000.00	-550,485.60	
C98389BBE9	XCEL ENERGY INC 5.6% 04-15-2035	Dispositions	-309,000.00		322,625.45
		Acquisitions	335,000.00	-334,644.90	
C98978VAX1	ZOETIS INC SR NT 5% 08-17-2035	Dispositions	-335,000.00		340,209.25
		Acquisitions	140,000.00	-139,749.40	
C88579YBR1	3M COMPANY 5.15% 03-15-2035	Dispositions	-140,000.00		141,551.90
		Acquisitions	335,000.00	-334,634.85	
		Dispositions	-335,000.00		333,839.30

◆ 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>			
CAD - Canadian dollar	3,118.610	3,118.61	3,118.61
CHF - Swiss franc	33,158.350	33,158.35	33,158.35
EUR - Euro	7,802.350	7,802.35	7,802.35
GBP - British pound sterling	22,798.480	22,798.48	22,798.48
JPY - Japanese yen	85,393.760	85,393.76	85,393.76
SGD - Singapore dollar	0.010	0.01	0.01
USD - United States dollar	-114,358.670	-114,358.67	-114,358.67
USD - United States dollar	0.000	-52,011.61	-52,011.61
Total - all currencies		-14,098.72	-14,098.72
Total Non-Interest Bearing Cash - USD		-14,098.72	-14,098.72

Receivables - Other - USD

Pending trade sales: United States dollar	0.000	5,516,738.65	5,516,738.65
Total - all currencies		5,516,738.65	5,516,738.65
Total Receivables - Other - USD		5,516,738.65	5,516,738.65

U.S. Government Securities

United States - USD

FEDERAL HOME LN MTG CORP POOL #WN0126 3.95% 10-01-2037 CUSIP: 3132XED81	476,000.000	453,315.63	449,217.76
FNMA POOL #BL6933 1.89% 05-01-2035 CUSIP: 3140HYV39	2,864,000.000	2,157,845.00	2,321,499.77
FREDDIE MAC POOL FR WS8002 4.0% 02-01-2039 CUSIP: 3142GL3L5	247,000.000	226,159.38	230,601.01
FREDDIE MAC POOL# WA3243 4.83% 01-01-2039 CUSIP: 3132WWZH8	1,385,009.090	1,403,836.57	1,401,725.90
FREDDIE MAC WA2229 4.09% 11-01-2037 CUSIP: 3132WVVX9	1,951,628.830	1,901,008.47	1,884,066.68

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FREDDIE MAC WA2231 4% 10-01-2037 CUSIP: 3132WVZ4	1,931,649.230	1,865,626.07	1,854,781.28
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 CUSIP: 912810UD8	5,262,000.000	5,067,217.57	4,933,330.53
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5	715,000.000	670,198.02	652,018.55
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051 CUSIP: 912810SZ2	7,806,000.000	8,004,504.14	4,623,530.41
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9	7,000,000.000	6,644,973.23	5,833,242.17
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6	5,720,000.000	5,515,318.90	5,326,526.58
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP: 912810TZ1	4,445,000.000	4,392,355.34	4,391,868.38
UNITED STATES OF AMER TREAS BONDS 4.625%02-15-2055 CUSIP: 912810UG1	249,000.000	254,573.32	246,899.06
UNITED STATES OF AMER TREAS BONDS 4.75% 08-15-2055 SEDOL: BQT2LR2	13,484,000.000	13,464,406.85	13,652,550.00
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045 SEDOL: BVYLB35	12,049,000.000	12,267,884.29	12,425,531.25
UNITED STATES OF AMER TREAS NOTES 4.25% 05-15-2035 CUSIP: 91282CNC1	587,000.000	571,086.79	599,106.88
UNITED STATES OF AMER TREAS NOTES 1.125%DUE 10-31-2026 CUSIP: 91282CDG3	120,000.000	116,371.88	117,278.44
UNITED STATES OF AMER TREAS NOTES 3.625%10-31-2030 CUSIP: 91282CPD7	25,000.000	24,889.46	25,021.48
UNITED STATES OF AMER TREAS STRIP TBOND 0.0% 05-15-2053 CUSIP: 912803GS6	13,305,000.000	3,631,468.45	3,595,186.76
UNITED STATES OF AMER TREAS STRIP 0% 02-15-2054 CUSIP: 912803GY3	10,550,000.000	2,812,027.98	2,778,636.11
UNITED STATES OF AMER TREAS STRIP 0% 08-15-2053 CUSIP: 912803GU1	1,442,000.000	391,786.25	386,877.55
UNITED STATES OF AMER TREAS STRIP 0% DUE 11-15-2051 REG CUSIP: 912803GC1	9,375,000.000	2,660,711.06	2,699,938.97
UNITED STATES OF AMER TREAS STRIP 0%02-15-2053 CUSIP: 912803GP2	9,400,000.000	2,624,953.52	2,575,261.98

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES OF AMER 0% TBILL 12-30-2025 CUSIP: 912797RZ2	6,670,000.000	6,589,537.56	6,649,172.72
UNITED STATES TREAS BD STRIPPED 08-15-2052 CUSIP: 912803GK3	10,305,000.000	3,004,875.84	2,870,084.09
UNITED STATES TREAS BD STRIPPED PRIN 0.0% 08-15-2047 CUSIP: 912803EZ2	13,660,000.000	5,114,924.77	4,829,473.33
UNITED STATES TREAS BD STRIPPED PRIN PMT 0% DUE 05-15-2049 CUSIP: 912803FJ7	7,595,000.000	2,416,450.08	2,457,393.47
UNITED STATES TREAS BD STRIPPED PRIN PMT 05-15-2045 SEDOL: BZ1NLZ4	4,765,000.000	1,789,971.81	1,895,539.73
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP 11-15-2043 REG CUSIP: 912803EE9	1,895,000.000	808,087.60	815,562.39
UNITED STATES TREAS BD STRIPPED PRIN PMT0.0% 11-15-2052 CUSIP: 912803GM9	340,000.000	94,404.40	94,250.04
UNITED STATES TREAS BD STRIPPED PRIN PMT00110 02-15-2046 (UNDDATE) REG CUSIP: 912803ER0	1,920,000.000	725,390.46	733,022.25
UNITED STATES TREAS BD STRIPPED PRIN PMT00122 05-15-2048 (UNDDATE) REG CUSIP: 912803FD0	2,995,000.000	987,508.41	1,019,118.53
UNITED STATES TREAS BD STRIPPED PRIN PMT00123 08-15-2048 (UNDDATE) REG SEDOL: BFCBRB5	10,945,000.000	3,537,540.41	3,677,677.72
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG CUSIP: 912803EF6	8,275,000.000	3,736,267.46	3,510,035.80
UNITED STATES TREAS BD STRIPPED PRIN PMT15/02/2052 02-15-2052 (UNDDATE) BEO CUSIP: 912803GE7	25,711,000.000	8,253,306.15	7,317,368.08
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 CUSIP: 912810SP4	4,150,000.000	3,945,941.93	2,110,826.16
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050 CUSIP: 912810SS8	6,020,000.000	5,738,083.88	3,268,201.53
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 CUSIP: 912810TW8	4,003,000.000	4,203,742.25	4,085,249.16
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049 SEDOL: BJ7G9G2	6,870,000.000	5,233,626.57	5,197,316.03
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 CUSIP: 912810SN9	1,970,000.000	1,907,247.22	977,304.69
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG CUSIP: 912810SU3	4,550,000.000	4,181,000.48	2,627,625.00

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 SEDOL: BFZLQN7	2,300,000.000	1,668,774.58	1,747,820.32
UNITED STATES TREAS BDS 4.625% 11-15-2045 SEDOL: BS84F26	6,078,000.000	6,051,905.78	6,073,251.56
UNITED STATES TREAS BDS 4.625% 05-15-2044 CUSIP: 912810UB2	1,280,000.000	1,272,030.86	1,283,600.00
UNITED STATES TREAS BDS 4.625% 11-15-2044 CUSIP: 912810UF3	1,644,000.000	1,646,695.17	1,644,642.18
UNITED STATES TREAS NTS 4.25% 08-15-2035 CUSIP: 91282CNT4	264,000.000	264,660.00	269,115.00
UNITED STATES TREAS SEC STRIP 02-15-2046 CUSIP: 912834PZ5	1,250,000.000	522,048.61	464,531.61
UNITED STATES TREAS SEC STRIP DISC NT 02-15-2049 CUSIP: 912834UH9	1,590,000.000	576,440.01	510,455.81
UNITED STATES TREAS SEC STRIP 0% STRIP 02-15-2048 CUSIP: 912834TF5	1,905,000.000	649,482.98	643,088.80
UNITED STATES TREAS SEC STRIP 0% STRIP 11-15-2047 CUSIP: 912834SZ2	1,940,000.000	719,614.12	662,609.43
UNITED STATES TREAS SEC STRIP 0% 02-15-2054 CUSIP: 912834K56	95,000.000	24,276.30	24,422.36
UNITED STATES TREAS SEC STRIPPED INT PMT 00124 05-15-2046 CUSIP: 912834QH4	2,800,000.000	1,083,225.97	1,028,889.32
UNITED STATES TREAS SEC STRIPPED INT PMT 00130 08-15-2046 CUSIP: 912834QP6	2,295,000.000	884,591.17	833,279.91
UNITED STATES TREAS SEC STRIPPED 11-15-2048 CUSIP: 912834UB2	1,025,000.000	333,298.95	333,023.29
UNITED STATES TREAS SEC STRIPPED INT PMT 0.0% 05-15-2049 CUSIP: 912834UR7	605,000.000	207,779.38	191,821.24
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT ON 11-15-2046 (UNDDATE) REG CUSIP: 912834QV3	1,010,000.000	459,816.31	362,198.67
UNITED STATES TREAS SEC STRIPPED INT PMT0.0% 11-15-2049 CUSIP: 912834VE5	480,000.000	147,351.51	148,389.31
UNITED STATES TREAS SEC STRIPPED INT PMT0% DUE 08-15-2051 REG CUSIP: 912834XG8	245,000.000	73,431.40	69,681.34
UNITED STATES TREAS SEC STRIPPED INT PMT0% STRIP 15/05/2048 USD 05-15-2048 CUSIP: 912834TP3	675,000.000	262,342.65	224,895.58

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES TREAS SEC STRIPPED INT PMT0% STRIP 15/08/2049 USD 08-15-2049 CUSIP: 912834UY2	1,105,000.000	364,372.69	346,131.04
UNITED STATES TREAS SEC STRIPPED ZERO COUPON 08-15-2048 CUSIP: 912834TV0	515,000.000	217,021.86	169,489.65
US TREAS BD STRIPPED PRIN PMT 05-15-2043REG CUSIP: 912803EC3	3,900,000.000	1,735,654.27	1,725,394.09
US TREASURY N/B 4.25% 08-15-2054 CUSIP: 912810UC0	2,756,000.000	2,812,415.15	2,566,632.65
US TREASURY N/B 4.75% 02-15-2045 CUSIP: 912810UJ5	1,371,000.000	1,365,185.51	1,392,636.09
US TREASURY N/B 4.75% 05-15-2055 SEDOL: BPJK9V9	10,859,000.000	10,796,459.41	10,989,647.34
US TREASURY N/B 5.0% T-BOND 05-15-2045 CUSIP: 912810UL0	6,425,000.000	6,473,528.06	6,735,207.03
UTD STATES TREAS BD STRIPPED PRIN DTD 05/15/2025 0% 05-15-2055 CUSIP: 912803HL0	6,203,000.000	1,528,653.69	1,553,878.74
UTD STATES TREAS BD STRIPPED PRIN DTD 05/16/2022 0% 05-15-2052 CUSIP: 912803GH0	12,935,000.000	3,594,863.66	3,643,317.11
UTD STATES TREAS BD STRIPPED PRIN DTD 08/15/2024 0% 08-15-2054 CUSIP: 912803HD8	11,565,000.000	2,939,230.37	2,975,220.11
UTD STATES TREAS BD STRIPPED PRIN 0.0% 11-15-2054 CUSIP: 912803HF3	4,605,000.000	1,182,592.28	1,173,333.23
UTD STATES TREAS SEC STRIPPED INT GENERIC TINT PMT 0% 02-15-2050 CUSIP: 912834VM7	1,320,000.000	416,175.52	403,496.21
UTD STATES TREAS SEC STRIPPED INT GENERIC TINT PMT 0% 05-15-2050 CUSIP: 912834VV7	810,000.000	254,597.68	244,380.52
UTD STATES TREAS SEC STRIPPED INT ZERO CPN 0.0% 05-15-2052 CUSIP: 912834C55	315,000.000	97,960.13	86,460.86
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2047 CUSIP: 912834RB6	1,775,000.000	692,317.39	629,004.00
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2048 CUSIP: 912803FB4	2,720,000.000	919,086.96	937,208.15
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2049 CUSIP: 912803FG3	17,670,000.000	6,997,817.89	5,783,356.72
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2050 CUSIP: 912803FM0	3,850,000.000	1,202,029.13	1,202,542.61

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UTD STATES TREAS ZERO CPN 0% DUE CUSIP: 912803FV0	10,440,000.000	3,046,418.19	3,108,002.20
UTD STATES TREAS ZERO CPN 0% DUE CUSIP: 912834WR5	1,540,000.000	454,648.76	448,019.37
UTD STATES TREAS ZERO CPN 0% DUE CUSIP: 912834B56	1,165,000.000	343,413.99	324,108.79
UTD STATES TREAS ZERO CPN 0% DUE CUSIP: 912803HH9	255,000.000	63,499.22	64,516.47
UTD STATES TREAS ZERO CPN 0% DUE CUSIP: 912834RK6	1,050,000.000	410,775.81	367,831.35
UTD STATES TREAS ZERO CPN 0% DUE CUSIP: 912834WZ7	410,000.000	121,477.60	117,913.12
UTD STATES TREAS ZERO CPN 0% DUE CUSIP: 912803FY4	14,165,000.000	4,119,425.55	4,167,613.98
UTD STATES TREAS ZERO CPN 0% DUE CUSIP: 912834G93	120,000.000	31,330.80	31,634.86
UTD STATES TREAS ZERO CPN 0% DUE CUSIP: 912803HB2	16,900,000.000	4,396,765.23	4,419,269.73
UTD STATES TREAS ZERO CPN 0% DUE CUSIP: 912834RR1	470,000.000	175,270.09	162,698.84
UTD STATES TREAS ZERO CPN 0% DUE CUSIP: 912803FK4	470,000.000	147,871.40	150,352.89
UTD STATES TREAS ZERO CPN 0% DUE CUSIP: 912834WC8	1,025,000.000	325,739.77	305,404.13
UTD STATES TREAS ZERO CPN 0% DUE CUSIP: 912803GA5	12,970,000.000	3,717,113.20	3,774,112.41
UTD STATES TREAS ZERO CPN 0% DUE CUSIP: 912803HN6	9,520,000.000	2,353,367.24	2,360,300.17
UTD STATES TREAS ZERO CPN 0% DUE CUSIP: 912803FA6	2,575,000.000	895,216.25	898,692.69
UTD STATES TREAS ZERO CPN 0% DUE SEDOL: BG47HY1	10,722,000.000	3,431,291.51	3,555,620.95
UTD STATES TREAS ZERO CPN 0% DUE CUSIP: 912803FL2	12,440,000.000	4,577,504.21	3,929,794.38
UTD STATES TREAS ZERO CPN 0% DUE CUSIP: 912834WJ3	765,000.000	228,553.66	225,326.32

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2050 CUSIP: 912803FT5	11,045,000.000	3,297,416.29	3,330,397.19
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2051 CUSIP: 912834A65	245,000.000	69,133.70	68,994.73
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2055 CUSIP: 912803HQ9	3,325,000.000	811,540.05	815,977.54
WI TREASURY SEC 4.0% 11-15-2035 SEDOL: BMJ0P87	2,900,000.000	2,881,007.60	2,895,468.75
WI TREASURY SEC 4.625% 11-15-2055 SEDOL: BMJ0P76	5,475,000.000	5,385,892.80	5,435,648.44
Total United States - USD		241,112,825.77	227,170,669.40
Total U.S. Government Securities		241,112,825.77	227,170,669.40

Corporate Debt Instruments - Preferred

United States - USD			
ACE INA HLDGS INC 6.7% DUE 05-15-2036 CUSIP: 00440EAH0	100,000.000	118,523.00	115,713.87
AMEREN ILL CO 4.15% DUE 03-15-2046 CUSIP: 02361DAQ3	25,000.000	19,866.75	21,102.27
AMEREN ILL CO 4.5% 03-15-2049 CUSIP: 02361DAT7	135,000.000	149,403.15	117,088.68
AMEREN ILLINOIS CO 3.25% DUE 03-15-2050 CUSIP: 02361DAU4	150,000.000	165,873.42	105,505.90
ARCHER-DANIELS 4.5% DUE 03-15-2049 CUSIP: 039483BQ4	424,000.000	355,651.20	370,416.45
BURL NORTHN SANTA 6.2% DUE 08-15-2036 CUSIP: 12189TAX2	430,000.000	537,805.30	484,825.26
CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050 CUSIP: 15189XAU2	230,000.000	153,352.50	152,126.19
CENTERPOINT ENERGY HOUSTON ELEC LLC GENERAL MTG BD SER AF 3.35% 04-01-2051 CUSIP: 15189XAW8	145,000.000	105,684.70	103,943.18
CHUBB CORP 6.5% DUE 05-15-2038 CUSIP: 171232AS0	475,000.000	639,913.67	539,768.29
CONSUMERS ENERGY 4.35% DUE 04-15-2049 CUSIP: 210518DD5	250,000.000	297,315.00	213,707.65

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

◆ 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			
DTE ELEC CO FIXED 3.25% DUE 04-01-2051 CUSIP: 23338VAP1	125,000.000	83,787.50	88,501.24
DTE ELEC CO 3.75% DUE 08-15-2047 CUSIP: 23338VAG1	55,000.000	41,773.60	43,111.87
DTE ELEC CO 4.3% DUE 07-01-2044 CUSIP: 23338VAD8	265,000.000	297,714.00	231,168.19
ELI LILLY & CO 3.7% 03-01-2045 CUSIP: 532457BJ6	42,000.000	34,108.20	34,428.42
ELI LILLY AND COMPANY 3.95% 05-15-2047 CUSIP: 532457BR8	130,000.000	104,094.90	108,082.33
ENTERGY ARK LLC 2.65% DUE 06-15-2051 CUSIP: 29366MAB4	150,000.000	87,108.00	91,387.70
ENTERGY LOUISIANA LLC 4.2% 09-01-2048 CUSIP: 29364WBB3	85,000.000	66,022.90	70,002.93
KANSAS CITY PWR & LT CO 5.3 DUE 10-01-2041 CUSIP: 485134BM1	195,000.000	189,120.75	193,978.71
KY UTILS CO 4.65 DUE 11-14-2043 CUSIP: 491674BJ5	130,000.000	143,109.20	114,766.25
LOUISVILLE GAS & ELEC CO 4.25% 04-01-2049 CUSIP: 546676AY3	145,000.000	181,888.72	120,060.36
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047 CUSIP: 74456QBT2	105,000.000	122,357.55	80,603.63
PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG CUSIP: 74456QAZ9	60,000.000	50,692.80	51,309.10
PUBLIC SERVICE ELECTRIC & GAS CO 4.15% DUE 11-01-2045 BEO CUSIP: 74456QBN5	205,000.000	229,618.10	172,412.48
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM NTS BOOK ENTRY MTN 5.8% DUE 05-01-2037 CUSIP: 74456QAR7	87,000.000	107,291.88	94,351.31
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049 CUSIP: 74456QCA2	60,000.000	60,403.17	42,139.98
PUBLIC SVC ELEC GAS CO TRANCHE # TR 00025 3.65 09-01-2042 CUSIP: 74456QBA3	110,000.000	87,792.10	90,121.05
S CAROLINA ELEC & 5.45% DUE 02-01-2041 CUSIP: 837004CE8	235,000.000	242,480.05	239,023.40
SOUTHERN CALIF GAS CO 4.3% 01-15-2049 CUSIP: 842434CS9	130,000.000	101,042.50	108,503.48

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

◆ 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			
SOUTHERN CALIF GAS CO 5.75% 06-01-2053 SEDOL: BP4Y3T2	535,000.000	530,522.40	542,773.62
SOUTHN CAL GAS CO 4.125% DUE 06-01-2048 CUSIP: 842434CR1	140,000.000	108,047.80	114,096.99
TJX COS INC NEW FIXED 4.5% DUE 04-15-2050 CUSIP: 872540AU3	100,000.000	85,497.00	87,658.78
UNION ELEC CO 4.0% DUE 04-01-2048 CUSIP: 906548CN0	45,000.000	56,608.65	36,304.27
UNION ELEC CO 8.45% DUE 03-15-2039 CUSIP: 906548CH3	90,000.000	111,877.20	117,558.28
UNITEDHEALTH GROUP 5.95% DUE 02-15-2041 SEDOL: B45YNS3	500,000.000	755,770.00	535,405.08
Total United States - USD		6,422,117.66	5,631,947.19
Total Corporate Debt Instruments - Preferred		6,422,117.66	5,631,947.19
Corporate Debt Instruments - Other			
Australia - USD			
BARRICK PD 5.95% DUE 10-15-2039 SEDOL: BG48MX8	1,000,000.000	1,226,530.24	1,068,276.44
NATL AUSTRALIA BK 3.375% DUE 01-14-2026 CUSIP: 63254AAP3	755,000.000	736,857.35	754,278.58
PVTPL COMMONWEALTH BK AUSTRALIA FLTG RT 03-14-2046 CUSIP: 202712BX2	205,000.000	205,000.00	212,782.09
PVTPL CSL FINANCE PLC 4.625% DUE 04-27-2042/04-27-2022 BEO SEDOL: BPWCPX6	315,000.000	314,959.05	289,144.16
PVTPL CSL FINANCE PLC 4.75% DUE 04-27-2052 BEO CUSIP: 12661PAE9	900,000.000	873,590.20	789,285.45
PVTPL GLENCORE FDG LLC 5.673% 04-01-2035 SEDOL: BMHSGB3	1,875,000.000	1,862,989.86	1,971,295.86
PVTPL RE1 LTD IN ITS CAPACITY AS RESPONSIBLE E 5.125% 09-24-2080 CUSIP: 76025LAB0	2,660,000.000	2,789,475.92	2,683,256.38
RIO TINTO FIN USA LTD 2.75% 11-02-2051 CUSIP: 767201AT3	125,000.000	124,620.97	78,857.74
RIO TINTO FIN USA PLC 5.75% 03-14-2055 CUSIP: 76720AAV8	275,000.000	274,755.25	284,721.47

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Australia - USD			
RIO TINTO FIN USA PLC 5.875% 03-14-2065 CUSIP: 76720AAW6	125,000.000	126,345.00	130,572.06
RIO TINTO FIN USA 5.125% DUE 03-09-2053 CUSIP: 76720AAP1	320,000.000	317,700.98	303,786.95
WOODSIDE FIN LTD 6% DUE 05-19-2035 CUSIP: 980236AV5	246,000.000	243,999.02	258,211.29
Total Australia - USD		9,096,823.84	8,824,468.47
Belgium - USD			
ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG CUSIP: 03524BAF3	155,000.000	140,806.65	141,893.60
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 CUSIP: 03523TBV9	680,000.000	677,992.55	691,900.01
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 CUSIP: 03523TBT4	70,000.000	58,040.50	61,393.47
ANHEUSER BUSCH 5.8% DUE 01-23-2059 CUSIP: 03523TBW7	105,000.000	107,241.61	109,475.02
ANHEUSER BUSCH 8% DUE 11-15-2039 SEDOL: B3RQGZ8	660,000.000	1,108,291.80	852,605.02
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	5,241,000.000	5,250,081.84	4,936,090.31
ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039 SEDOL: B46LC31	260,000.000	427,018.80	338,412.56
ANHEUSER-BUSCH 4.9% DUE 02-01-2046 CUSIP: 035242AN6	990,000.000	893,779.81	929,166.24
ANHEUSER-BUSCH 4.95% DUE 01-15-2042 CUSIP: 035240AG5	644,000.000	624,222.78	625,880.49
Total Belgium - USD		9,287,476.34	8,686,816.72
Bermuda - USD			
DAVINCI RE HLDGS LTD SR NT 144A 5.95% 04-15-2035 CUSIP: 23879AAA5	35,000.000	34,974.80	36,072.76
RENAISSANCERE 5.75% DUE 06-05-2033 CUSIP: 75968NAE1	85,000.000	84,750.95	89,327.40
Total Bermuda - USD		119,725.75	125,400.16

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Brazil - USD			
PVTPL BRASKEM NETH FIN B V 4.5% 01-31-2030 CUSIP: 10554TAD7	270,000.000	109,433.75	95,850.00
PVTPL BRASKEM NETH FIN B V 5.875% 01-31-2050 CUSIP: 10554TAE5	1,350,000.000	908,373.33	459,177.42
PVTPL BRASKEM NETHERLANDS 8.0% 10-15-2034 CUSIP: 10554TAJ4	1,835,000.000	1,765,278.69	656,012.50
PVTPL VALE OVERSEAS LTD 6.0% 02-25-2056 CUSIP: 91911TAT0	395,000.000	392,977.60	393,226.45
RIO OIL FIN TR 9.75% 01-06-2027 CUSIP: 76716XAB8	314,332.260	329,387.63	323,598.66
VALE OVERSEAS LTD 6.4% 06-28-2054 SEDOL: BNZHZ45	750,000.000	751,433.46	773,254.50
Total Brazil - USD		4,256,884.46	2,701,119.53
Canada - USD			
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7	1,570,000.000	2,149,672.28	1,615,910.24
BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96	695,000.000	772,827.39	717,626.81
BELL CANADA 5.55% 02-15-2054 CUSIP: 0778FPAN9	312,000.000	303,984.72	301,941.46
BROOKFIELD ASSET MGMT LTD 6.077% 09-15-2055 CUSIP: 112586AB8	105,000.000	104,997.90	108,240.38
BROOKFIELD AST 5.298% DUE 01-15-2036 CUSIP: 113004AC9	65,000.000	64,990.90	65,399.93
BROOKFIELD FIN INC 5.33% 01-15-2036 CUSIP: 11271LAQ5	105,000.000	104,922.30	105,788.42
BROOKFIELD FIN INC 5.968% 03-04-2054 CUSIP: 11271LAL6	75,000.000	75,852.35	76,271.95
BROOKFIELD FIN LLC 3.45% DUE 04-15-2050 CUSIP: 11271RAB5	115,000.000	77,572.10	79,895.38
CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO CUSIP: 13645RBG8	510,000.000	363,817.70	385,390.69
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 CUSIP: 13645RBH6	875,000.000	868,735.00	590,526.45
CANADIAN PACIFIC RAILWAY COMPANY 3.5% 05-01-2050 CUSIP: 13648TAG2	405,000.000	292,586.85	296,772.90

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
CDN IMPERIAL BK COMM TORONTO BRH 5.986% 10-03-2028 CUSIP: 13607LWV1	140,000.000	140,000.00	147,313.24
CDN NAT RES LTD 6.25% DUE 03-15-2038 CUSIP: 136385AL5	270,000.000	346,649.48	289,985.53
CDN NAT RES LTD 6.75% DUE 02-01-2039 CUSIP: 136385AP6	315,000.000	411,471.00	351,088.25
CDN NATL RY CO 2.45% DUE 05-01-2050 CUSIP: 136375CZ3	35,000.000	22,025.15	21,064.79
CDN PAC RY CO NEW 5.95% DUE 05-15-2037 CUSIP: 13645RAF1	145,000.000	195,904.45	157,000.08
CDN PAC RY CO NEW 6.125% DUE 09-15-2115 CUSIP: 13645RAX2	70,000.000	73,304.70	71,464.79
CENOVUS ENERGY INC NT 3.75% 02-15-2052 CUSIP: 15135UAX7	116,000.000	104,995.29	82,419.76
CENOVUS ENERGY INC 6.75% DUE 11-15-2039 SEDOL: B43X0M5	575,000.000	672,413.34	640,899.88
CI FINANCIAL CORP 7.5% 05-30-2029 CUSIP: 125491AT7	720,000.000	768,577.75	764,454.78
CI FINL CORP 3.2% DUE 12-17-2030 SEDOL: BL6LGW7	425,000.000	382,205.85	382,652.28
FAIRFAX FINL HLDGS LTD 6.35% 03-22-2054 CUSIP: 303901BR2	395,000.000	423,763.60	413,000.32
NUTRIEN LTD FIXED 5.25% DUE 01-15-2045 CUSIP: 67077MAS7	100,000.000	119,312.00	95,050.61
PETRO-CDA 6.8% DUE 05-15-2038 CUSIP: 71644EAJ1	104,000.000	144,523.61	115,655.92
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052 CUSIP: 775109CK5	95,000.000	76,182.40	77,175.45
ROYAL BANK OF CANADA 4.65% DUE 01-27-2026 BEO CUSIP: 780082AD5	170,000.000	178,989.60	170,076.17
SUNCOR ENERGY INC 4% DUE 11-15-2047 CUSIP: 867224AB3	360,000.000	259,891.20	276,362.06
SUNCOR ENERGY INC 5.95 DUE12-01-2034 BEO SEDOL: B01YRG5	173,000.000	225,919.83	183,816.90
TORONTO-DOMINION 3.625% DUE 09-15-2031 CUSIP: 891160MJ9	100,000.000	97,784.00	99,382.06

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
TRANSCANADA TR FLTG RT 5.3% DUE 03-15-2077 CUSIP: 89356BAC2	725,000.000	705,656.25	722,191.57
TRANSCANADA TR FLTG RT 5.5% DUE 09-15-2079 CUSIP: 89356BAE8	250,000.000	241,562.50	247,836.25
TRANSCANADA TRUST 5.6% DUE 03-07-2082 CUSIP: 89356BAG3	175,000.000	175,000.00	172,305.56
TRANSCANADA 5.85% DUE 03-15-2036 CUSIP: 89352HAB5	130,000.000	170,049.30	136,865.12
TRANSCANADA 6.2% DUE 10-15-2037 CUSIP: 89352HAD1	280,000.000	384,751.45	301,879.84
Total Canada - USD		11,500,892.24	10,263,705.82
China - USD			
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051 CUSIP: 01609WAZ5	370,000.000	327,143.86	258,280.65
ALIBABA GROUP HLDG 4.4% DUE 12-06-2057 CUSIP: 01609WAW2	350,000.000	406,510.10	299,039.00
Total China - USD		733,653.96	557,319.65
Finland - USD			
NOKIA CORP 6.625% DUE 05-15-2039 SEDOL: B8X76W7	965,000.000	1,260,283.57	1,036,336.66
Total Finland - USD		1,260,283.57	1,036,336.66
France - USD			
PVTPL CREDIT AGRICOLE SA 5.134% 03-11-2027 CUSIP: 22534PAH6	250,000.000	250,000.00	253,510.82
PVTPL SOCIETE GENERALE 7.132% 01-19-2055 CUSIP: 83368RBY7	500,000.000	501,135.60	532,442.90
TOTAL CAP INTL 2.986% DUE 06-29-2041 REG CUSIP: 89153VAX7	95,000.000	72,557.20	72,596.73
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG CUSIP: 89153VAV1	375,000.000	306,540.86	256,863.84
TOTAL CAP INTL 3.386% DUE 06-29-2060 CUSIP: 89153VAW9	85,000.000	58,442.60	56,777.40

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
France - USD			
TOTALENERGIES CAP 5.425% 09-10-2064 CUSIP: 89157XAF8	218,000.000	215,331.11	209,774.73
TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064 CUSIP: 89157XAC5	60,000.000	60,109.80	59,733.24
TOTALENERGIES CAPITAL SA 5.488% 04-05-2054 CUSIP: 89157XAB7	482,000.000	474,124.33	475,734.97
Total France - USD		1,938,241.50	1,917,434.63
Germany - USD			
BAYER US FIN II 4.875% DUE 06-25-2048 CUSIP: 07274NAQ6	1,100,000.000	1,182,903.57	931,312.84
PVTPL BAYER US FIN II LLC 3.95% DUE 04-15-2045 BEO SEDOL: BG1VP86	1,570,000.000	1,635,285.24	1,171,704.38
PVTPL BAYER US FIN II LLC 4.7% 07-15-2064 CUSIP: 07274NBH5	175,000.000	122,237.85	133,724.75
PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050 CUSIP: 251566AA3	320,000.000	236,899.20	235,704.62
PVTPL RWE FINANCE US LLC 5.125% 09-18-2035 SEDOL: BVN6QF8	285,000.000	283,458.15	283,521.80
PVTPL RWE FINANCE US LLC 5.875% 09-18-2055 SEDOL: BVPGL17	335,000.000	332,849.30	330,315.47
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V NT 4.4% 05-27-2045 BEO CUSIP: 82620KAF0	90,000.000	80,696.70	80,396.73
PVTPL SIEMENS FUNDING BV 5.9% 05-28-2065 CUSIP: 82622RAG1	320,000.000	333,570.14	342,322.83
Total Germany - USD		4,207,900.15	3,509,003.42
India - USD			
PVTPL BIOCON BIOLOGICS GLOBAL PLC 6.67% 10-09-2029 CUSIP: 090978AA5	865,000.000	853,521.25	852,273.97
Total India - USD		853,521.25	852,273.97
Ireland - USD			
AERCAP IRELAND CAP DESIGNATED 5.0% 11-15-2035 CUSIP: 00774MBS3	240,000.000	237,948.00	238,552.04

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Ireland - USD			
Total Ireland - USD		237,948.00	238,552.04
Italy - USD			
PVTPL FIBERCOF SPA 7.721% 06-04-2038 CUSIP: 683879AH3	334,000.000	351,535.00	331,587.18
PVTPL UNICREDIT SPA 5.459% DUE 06-30-2035/06-30-2030 BEO CUSIP: 904678AS8	650,000.000	683,897.00	661,277.24
PVTPL1 ENEL FINANCE INTL NV 6.0% 10-07-2039/10-07-2009 BEO CUSIP: 29268BAF8	725,000.000	835,519.00	769,130.61
UNICREDIT SPA 7.296% DUE 04-02-2034 CUSIP: 904678AQ2	350,000.000	350,000.00	375,365.12
Total Italy - USD		2,220,951.00	2,137,360.15
Japan - USD			
MITSUBISHI UFJ FINL GROUP INC 5.615% 04-24-2036 CUSIP: 606822DL5	1,080,000.000	1,082,304.97	1,141,803.91
MITSUBISHI UFJ 5.188% DUE 09-12-2036 CUSIP: 606822DQ4	9,000.000	9,000.00	9,237.16
MIZUHO FINL GROUP FLTG RT 4.254% DUE 09-11-2029 CUSIP: 60687YAT6	150,000.000	156,360.00	150,529.17
PVTPL NTT FIN CORP 5.502% 07-16-2035 CUSIP: 62954WAV7	805,000.000	812,819.07	841,186.20
SUMITOMO MITSUI FINL GROUP INC 5.796% 07-08-2046 CUSIP: 86562MEB2	1,245,000.000	1,237,646.48	1,283,216.92
SUMITOMO MITSUI FINL GROUP INC 5.836% 07-09-2044 CUSIP: 86562MDQ0	285,000.000	290,171.17	299,050.69
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040 CUSIP: 874060AY2	3,554,000.000	3,457,526.43	2,755,905.38
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050 CUSIP: 874060AZ9	1,005,000.000	752,097.49	686,940.99
TAKEDA PHARMACEUTICAL 5.8% 07-05-2064 SEDOL: BN11R01	610,000.000	610,987.10	613,213.25
Total Japan - USD		8,408,912.71	7,781,083.67

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Korea, Republic of - USD			
HANWHA Q CELLS 5% DUE 07-27-2028 CUSIP: 41136TAA5	205,000.000	203,499.40	210,115.58
Total Korea, Republic of - USD		203,499.40	210,115.58
Luxembourg - USD			
JAB HLDGS B V SUSTAINABILITY LKD SR NT 4.5% 04-08-2052 CUSIP: 46653KAC2	490,000.000	365,734.46	386,087.92
PVTPL GREENSAIF PIPELINES BIDCO S A R L 6.1027% 08-23-2042 SEDOL: BSQNSW6	740,000.000	740,000.00	770,318.82
Total Luxembourg - USD		1,105,734.46	1,156,406.74
Mexico - USD			
AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG CUSIP: 02364WAP0	340,000.000	380,870.20	369,458.11
AMER MOVIL SAB DE CV 6.125% 03-30-2040 CUSIP: 02364WAW5	180,000.000	222,465.66	194,869.98
AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG CUSIP: 02364WAJ4	350,000.000	426,335.00	387,778.97
GRUPO TELEVISA S A 5% DUE 05-13-2045 CUSIP: 40049JBA4	130,000.000	110,805.50	91,235.30
GRUPO TELEVISA S A 6.625% DUE 01-15-2040 CUSIP: 40049JAZ0	160,000.000	157,232.00	147,245.41
PVTPL ORBIA ADVANCE CORP 7.5% 05-13-2035 CUSIP: 68560EAD0	300,000.000	300,456.85	294,930.00
Total Mexico - USD		1,598,165.21	1,485,517.77
Netherlands - USD			
COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG CUSIP: 21684AAB2	165,000.000	164,500.05	168,956.49
COOPERATIEVE 5.25% DUE 05-24-2041 CUSIP: 21685WCJ4	450,000.000	444,222.00	455,276.01
ING GROEP N V FIXED 3.95% DUE 03-29-2027 CUSIP: 456837AH6	765,000.000	726,910.65	763,786.28
KONINKLIJKE 6.875% DUE 03-11-2038 CUSIP: 500472AC9	650,000.000	866,411.00	736,854.22

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Netherlands - USD			
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.125% 02-15-2042 CUSIP: 62954HAL2	220,000.000	159,584.36	162,668.63
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041 CUSIP: 62954HAU2	295,000.000	224,176.40	225,510.31
Total Netherlands - USD		2,585,804.46	2,513,051.94
Norway - USD			
EQUINOR ASA 3.25% DUE 11-18-2049 CUSIP: 29446MAC6	280,000.000	184,948.96	201,884.63
EQUINOR ASA 3.625% DUE 04-06-2040 CUSIP: 29446MAG7	245,000.000	260,958.83	210,981.90
STATOIL ASA 3.95% DUE 05-15-2043 CUSIP: 85771PAL6	460,000.000	391,504.68	394,658.63
STATOIL ASA 4.25% DUE 11-23-2041 CUSIP: 85771PAE2	80,000.000	68,647.20	72,334.29
STATOIL ASA 4.8% DUE 11-08-2043 CUSIP: 85771PAQ5	279,000.000	257,519.34	264,916.58
STATOIL ASA 5.1% DUE 08-17-2040 CUSIP: 85771PAC6	165,000.000	162,432.60	166,554.43
Total Norway - USD		1,326,011.61	1,311,330.46
Peru - USD			
SOUTHN COPPER CORP 5.25% DUE 11-08-2042 CUSIP: 84265VAG0	675,000.000	630,997.85	649,463.06
SOUTHN COPPER CORP 5.875% DUE 04-23-2045 CUSIP: 84265VAJ4	205,000.000	193,558.44	212,241.42
SOUTHN COPPER 6.75% DUE 04-16-2040 CUSIP: 84265VAE5	95,000.000	133,274.78	108,032.39
Total Peru - USD		957,831.07	969,736.87
South Africa - USD			
PVTPL PROSUS N V 3.832% DUE 02-08-2051/12-08-2020 BEO CUSIP: 74365PAE8	1,475,000.000	1,410,518.40	998,528.32
Total South Africa - USD		1,410,518.40	998,528.32

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Switzerland - USD			
PVTPL UBS GROUP AG 5.01% 03-23-2037 CUSIP: 225401BP2	825,000.000	824,855.50	825,143.73
PVTPL UBS GROUP AG 5.937% 05-09-2036 CUSIP: 902613BQ0	775,000.000	779,490.50	812,983.48
PVTPL UBS GROUP AG 6.246% 09-22-2029 CUSIP: 225401BE7	200,000.000	200,000.00	210,841.19
UBS AG LONDON BRH 4.5% 06-26-2048 CUSIP: 902674A26	110,000.000	95,812.20	98,137.05
UBS GROUP AG 5.528% DUE 05-06-2047 CUSIP: 902613BU1	245,000.000	245,000.00	245,769.16
Total Switzerland - USD		2,145,158.20	2,192,874.61
United Kingdom - USD			
AON PLC 4.6% DUE 06-14-2044 CUSIP: 00185AAG9	205,000.000	169,597.38	181,422.26
ASTRAZENECA PLC 6.45% DUE 09-15-2037 SEDOL: B7FFL50	995,000.000	1,404,203.42	1,148,170.49
B A T CAP CORP FIXED 3.734% DUE 09-25-2040 SEDOL: BM9MPG1	850,000.000	729,591.91	695,339.22
B A T CAP CORP NT 5.65% 03-16-2052 CUSIP: 05526DBV6	375,000.000	361,886.25	360,338.32
B A T CAP CORP 4.39% 08-15-2037 SEDOL: BLR99P4	4,570,000.000	4,938,866.40	4,233,275.59
B A T CAP CORP 4.54% 08-15-2047 CUSIP: 05526DBF1	870,000.000	778,481.98	733,982.79
B A T CAP CORP 4.758% DUE 09-06-2049 CUSIP: 05526DBK0	235,000.000	179,446.00	201,905.73
BARCLAYS PLC 5.86% 08-11-2046 CUSIP: 06738EDE2	700,000.000	705,052.99	726,929.11
HSBC HLDGS PLC FLTG RT 5.79% DUE 05-13-2036 CUSIP: 404280EX3	720,000.000	721,395.34	764,628.80
HSBC HLDGS PLC 5.133% DUE 11-06-2036 CUSIP: 404280FG9	545,000.000	545,000.00	549,904.54
HSBC HLDGS PLC 6.5% DUE 05-02-2036 CUSIP: 404280AG4	200,000.000	259,017.08	223,181.10
HSBC HLDGS PLC 6.5% DUE 09-15-2037 SEDOL: BFN0JF9	1,080,000.000	1,430,545.59	1,196,043.07

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

◆ 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 Kingdom - USD			
HSBC HLDGS PLC 6.8% DUE 06-01-2038 CUSIP: 404280AJ8	1,175,000.000	1,524,656.50	1,342,166.99
LLOYDS BKG GROUP FIXED 7.953% DUE 11-15-2033 CUSIP: 539439AW9	200,000.000	224,946.00	233,865.92
PVTPL HARBOUR ENERGY PLC 6.327% 04-01-2035 CUSIP: 411618AD3	890,000.000	890,823.90	913,583.92
PVTPL SWISS RE SUB FIN PLC 6.191% 04-01-2046 CUSIP: 87088QAB0	255,000.000	255,000.00	266,056.39
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 CUSIP: 761713BB1	360,000.000	325,874.20	358,901.93
REYNOLDS AMERN INC 7.25% DUE 06-15-2037 SEDOL: BG492J7	905,000.000	1,142,403.25	1,052,838.65
REYNOLDS AMERN INC 7% DUE 08-04-2041 SEDOL: BD6GWW8	900,000.000	1,207,035.00	961,493.83
SHELL INTL FIN B V 2.875% DUE 11-26-2041 CUSIP: 822582CK6	561,000.000	502,741.77	418,021.49
UNILEVER CAP CORP 2.625% DUE 08-12-2051 BEO CUSIP: 904764BR7	170,000.000	103,518.10	107,022.99
VODAFONE GROUP PLC 5.875% 06-28-2064 CUSIP: 92857WCB4	615,000.000	597,219.64	607,849.71
Total United Kingdom - USD		18,997,302.70	17,276,922.84
United States - USD			
ABBOTT LABS 4.75% 04-15-2043 CUSIP: 002824BN9	75,000.000	97,186.14	72,463.64
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL: BXDZFZ2	647,000.000	642,171.21	596,015.23
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL: BJDRSG2	2,580,000.000	2,472,594.12	2,334,347.28
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	685,000.000	572,957.49	578,270.49
ABBVIE INC 4.4% DUE 11-06-2042 SEDOL: BCZM189	1,898,000.000	2,172,466.98	1,724,255.16
ABBVIE INC 4.45% DUE 05-14-2046 CUSIP: 00287YAW9	440,000.000	401,566.00	390,384.17
ABBVIE INC 4.85% DUE 06-15-2044 REG CUSIP: 00287YDA4	310,000.000	338,758.07	292,691.33

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

◆ 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			
ABBVIE INC 4.875% DUE 11-14-2048 CUSIP: 00287YBD0	345,000.000	308,691.61	321,212.87
ABBVIE INC 5.35% 03-15-2044 CUSIP: 00287YDV8	100,000.000	94,832.00	100,555.54
ACE INA HLDGS INC 4.15% DUE 03-13-2043 CUSIP: 00440EAQ0	171,000.000	141,382.80	149,584.37
AEP TEX INC SR NT SER J 3.45% 05-15-2051 CUSIP: 00108WAN0	225,000.000	186,960.19	155,423.18
AEP TEX INC 3.45% DUE 01-15-2050 SEDOL: BKBFWN0	1,320,000.000	1,418,223.03	917,311.48
AEP TEX INC 4.15% DUE 05-01-2049 CUSIP: 00108WAJ9	300,000.000	329,316.00	235,303.50
AEP TEXAS INC 5.85% 10-15-2055 SEDOL: BV8DH73	575,000.000	572,148.00	573,112.71
AEP TRANSM CO LLC 3.15% DUE 09-15-2049 CUSIP: 00115AAL3	220,000.000	220,033.00	151,929.98
AEP TRANSM CO LLC 3.8% DUE 06-15-2049 CUSIP: 00115AAK5	80,000.000	60,569.60	61,577.54
AETNA INC NEW 4.5% DUE 05-15-2042 CUSIP: 00817YAJ7	85,000.000	70,808.40	73,768.13
AETNA INC NEW 4.75% DUE 03-15-2044 CUSIP: 00817YAP3	270,000.000	334,604.30	238,268.22
AETNA INC NEW 6.625 DUE 06-15-2036 BEO CUSIP: 00817YAF5	50,000.000	53,731.75	55,275.99
AFLAC INC 4.75% DUE 01-15-2049 CUSIP: 001055AY8	100,000.000	94,732.00	89,416.27
AFLAC INC 4% DUE 10-15-2046 CUSIP: 001055AR3	320,000.000	267,857.80	260,639.27
AGL CAP CORP 5.875% DUE 03-15-2041 CUSIP: 001192AH6	60,000.000	61,159.20	62,747.23
AHS HOSP CORP 5.024% DUE 07-01-2045 CUSIP: 001306AB5	125,000.000	144,117.50	119,842.12
AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040 CUSIP: 009158AZ9	250,000.000	173,339.70	189,869.33
ALABAMA POWER CO 3.7% 12-01-2047 CUSIP: 010392FR4	600,000.000	550,353.75	464,948.76

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

◆ 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			
ALABAMA PWR CO 3.75% DUE 03-01-2045 CUSIP: 010392FM5	450,000.000	423,173.22	359,753.29
ALABAMA PWR CO 3.85% DUE 12-01-2042 CUSIP: 010392FJ2	195,000.000	216,888.18	162,613.84
ALABAMA PWR CO 4.15% DUE 08-15-2044 CUSIP: 010392FL7	215,000.000	217,635.95	182,831.24
ALABAMA PWR CO 4.3% 07-15-2048 CUSIP: 010392FS2	250,000.000	248,117.50	211,717.90
ALABAMA PWR CO 4.3% DUE 01-02-2046 CUSIP: 010392FP8	250,000.000	248,547.25	214,584.85
ALEXANDRIA REAL ESTATE EQUITIES INC 5.625% 05-15-2054 CUSIP: 015271BD0	124,000.000	123,929.32	116,827.29
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051 CUSIP: 015271AX7	108,000.000	73,892.77	66,641.63
ALLSTATE CORP 4.5% DUE 06-15-2043 CUSIP: 020002BA8	160,000.000	203,766.33	142,290.49
ALPHABET INC SR BD 5.7% 11-15-2075 CUSIP: 02079KBB2	2,330,000.000	2,318,369.60	2,396,362.93
ALPHABET INC 1.9% DUE 08-15-2040 CUSIP: 02079KAE7	165,000.000	108,621.15	114,219.98
ALPHABET INC 5.25% 15 MAY 2055 CUSIP: 02079KAM9	1,125,000.000	1,102,624.51	1,117,677.44
ALPHABET INC 5.3% 05-15-2065 CUSIP: 02079KAN7	755,000.000	734,105.59	742,354.41
ALPHABET INC 5.35% 11-15-2045 CUSIP: 02079KAZ0	140,000.000	140,876.40	143,153.49
ALPHABET INC 5.45% 11-15-2055 CUSIP: 02079KBA4	2,785,000.000	2,776,617.10	2,831,099.41
ALTRIA GROUP INC 3.4% DUE 02-04-2041 SEDOL: BKPSXY3	4,626,000.000	3,365,035.98	3,605,564.59
ALTRIA GROUP INC 3.875% DUE 09-16-2046 CUSIP: 02209SAV5	565,000.000	414,972.56	431,493.30
ALTRIA GROUP INC 4.25% DUE 08-09-2042 SEDOL: B8K84P2	945,000.000	963,431.63	802,636.79
ALTRIA GROUP INC 4.5% DUE 05-02-2043 CUSIP: 02209SAQ6	185,000.000	198,461.04	160,585.62

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

◆ 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			
AMAZON COM INC NT 2.875% 05-12-2041 CUSIP: 023135CA2	365,000.000	279,334.50	282,048.18
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP: 023135CB0	760,000.000	540,700.14	525,106.47
AMAZON COM INC 2.5% DUE 06-03-2050 CUSIP: 023135BT2	1,765,000.000	1,107,939.03	1,088,838.10
AMAZON COM INC 4.05% 08-22-2047 CUSIP: 023135BJ4	315,000.000	332,218.00	265,218.76
AMAZON COM INC 4.95% DUE 12-05-2044 CUSIP: 023135AQ9	145,000.000	211,018.50	142,507.50
AMAZON COM INC 5.45% 11-20-2055 CUSIP: 023135CW4	1,945,000.000	1,948,659.00	1,961,665.96
AMAZON COM INC 5.55% 11-20-2065 CUSIP: 023135CY0	65,000.000	65,467.35	65,304.31
AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO SEDOL: 2888152	380,000.000	428,974.10	444,047.35
AMEREN ILL CO 3.7% 12-01-2047 CUSIP: 02361DAR1	126,000.000	122,786.34	97,881.88
AMEREN ILLINOIS CO 5.625% 03-01-2055 SEDOL: BQKT8P9	640,000.000	663,209.60	651,578.36
AMERICAN EXPRESS CO 4.804% 10-24-2036 CUSIP: 025816EM7	100,000.000	100,000.00	99,498.69
AMERICAN WTR CAP CORP 5.7% 09-01-2055 CUSIP: 03040WBG9	385,000.000	381,500.25	391,973.08
AMERN EXPRESS CO 4.05% DUE 12-03-2042 CUSIP: 025816BF5	130,000.000	108,672.20	112,799.17
AMERN INTL GROUP 4.75% DUE 04-01-2048 CUSIP: 026874DL8	65,000.000	59,730.45	58,395.51
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP: 031162CR9	335,000.000	278,985.54	268,008.13
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052 CUSIP: 031162DF4	860,000.000	701,081.74	695,938.72
AMGEN INC 2.77% 09-01-2053 CUSIP: 031162CY4	465,000.000	295,714.35	282,936.97
AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2	721,000.000	612,327.14	629,088.99

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

◆ 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			
AMGEN INC 4.663% DUE 06-15-2051 CUSIP: 031162CF5	450,000.000	415,701.00	394,407.33
AMGEN INC 4.95% DUE 10-01-2041 CUSIP: 031162BE9	555,000.000	709,992.43	532,646.60
AMGEN INC 5.15% DUE 11-15-2041 CUSIP: 031162BK5	225,000.000	259,622.95	220,506.01
AMGEN INC 5.65% 03-02-2053 SEDOL: BMTY5X4	1,310,000.000	1,338,135.15	1,316,116.10
AMGEN INC 5.65% DUE 06-15-2042 CUSIP: 031162BH2	95,000.000	95,491.15	97,556.44
AMGEN INC 6.375% DUE 06-01-2037 SEDOL: B2PVZR3	130,000.000	178,096.10	145,760.86
AMGEN INC 6.4% DUE 02-01-2039 SEDOL: B3L2H37	210,000.000	272,070.85	234,251.74
AMPHENOL CORP NEW SR NT 4.625% 02-15-2036 CUSIP: 032095BA8	610,000.000	609,347.30	604,248.99
AMPHENOL CORP 4.4% 02-15-2033 CUSIP: 032095AZ4	275,000.000	274,661.75	273,817.93
AMPHENOL CORP 5.3% 11-15-2055 CUSIP: 032095BB6	330,000.000	329,109.52	321,467.72
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO CUSIP: 032654AW5	205,000.000	151,962.40	153,039.39
ANHEUSER BUSCH COS 6.5% DUE 05-01-2042 CUSIP: 035229CM3	105,000.000	111,283.20	116,495.00
ANTHEM INC FIXED 3.7% 09-15-2049 CUSIP: 036752AK9	450,000.000	449,767.74	334,272.42
ANTHEM INC FIXED 4.625% DUE 05-15-2042 CUSIP: 94973VAY3	175,000.000	151,123.00	158,564.13
ANTHEM INC 4.375% 12-01-2047 CUSIP: 036752AD5	160,000.000	133,796.80	134,273.59
ANTHEM INC 4.55% 03-01-2048 CUSIP: 036752AH6	500,000.000	607,454.00	431,300.91
ANTHEM INC 4.55% 05-15-2052 CUSIP: 036752AU7	500,000.000	497,310.00	421,075.78
ANTHEM INC 4.65% DUE 01-15-2043 CUSIP: 94973VBB2	120,000.000	131,178.92	108,597.71

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

◆ 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			
AON CORP FIXED 2.9% DUE 08-23-2051 CUSIP: 03740LAB8	125,000.000	118,255.82	78,881.17
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052 CUSIP: 03740LAE2	245,000.000	192,645.95	186,487.39
APPALACHIAN PWR CO 4.4% DUE 05-15-2044 CUSIP: 037735CT2	185,000.000	220,527.40	157,789.42
APPALACHIAN PWR CO 4.45% DUE 06-01-2045 CUSIP: 037735CV7	195,000.000	190,904.35	166,273.79
APPLE INC FIXED 2.95% 09-11-2049 CUSIP: 037833DQ0	230,000.000	152,927.00	158,583.93
APPLE INC NT 2.4% 08-20-2050 CUSIP: 037833DZ0	180,000.000	105,436.80	110,257.20
APPLE INC 2.375% DUE 02-08-2041 CUSIP: 037833EE6	500,000.000	339,023.63	364,243.96
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP: 037833DW7	1,650,000.000	1,184,981.10	1,062,232.12
APPLE INC 3.45% DUE 02-09-2045 CUSIP: 037833BA7	615,000.000	519,310.80	490,204.67
APPLE INC 3.75% DUE 09-12-2047 CUSIP: 037833DD9	430,000.000	425,688.15	347,856.54
APPLE INC 3.85% DUE 08-04-2046 CUSIP: 037833CD0	400,000.000	349,309.12	331,266.94
APPLE INC 4.375% DUE 05-13-2045 CUSIP: 037833BH2	466,000.000	423,619.92	423,567.79
APPLIED MATLS INC 5.85% DUE 06-15-2041 CUSIP: 038222AG0	185,000.000	223,204.80	199,010.18
APTIV SWISS HOLDINGS LIMITED 5.75% 09-13-2054 CUSIP: 03837AAC4	170,000.000	159,181.92	165,237.08
AQUA AMER INC FIXED 4.276% 05-01-2049 CUSIP: 03836WAC7	85,000.000	61,722.75	69,028.73
ARIZONA PUB SVC CO NT 3.35% 05-15-2050 SEDOL: BJK0G71	640,000.000	713,733.60	448,320.91
ARIZONA PUB SVC CO 3.5% DUE 12-01-2049 BEO CUSIP: 040555DA9	165,000.000	118,928.70	119,187.32
ARIZONA PUB SVC CO 4.35% DUE 11-15-2045 CUSIP: 040555CT9	330,000.000	264,536.83	280,631.82

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

◆ 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			
ARTHUR J GALLAGHER & CO 5.55% 02-15-2055 CUSIP: 04316JAP4	245,000.000	239,737.40	238,456.81
ARTHUR J GALLAGHER & CO 5.75% 07-15-2054 CUSIP: 04316JAJ8	140,000.000	133,179.20	139,527.69
ARTHUR J GALLAGHER & CO 6.75% 02-15-2054 CUSIP: 04316JAG4	38,000.000	43,097.32	42,522.08
ARTHUR J GALLAGHER 5.75% DUE 03-02-2053 CUSIP: 04316JAE9	70,000.000	67,128.79	69,787.11
ASCENSION HLTH 3.945% DUE 11-15-2046 CUSIP: 04351LAB6	130,000.000	109,514.60	107,236.63
ASCENSION 3.106% DUE 11-15-2039 CUSIP: 04352EAB1	180,000.000	140,778.00	144,916.70
AT&T INC CORP 4.65% 06-01-2044 SEDOL: BJ11MN1	3,735,000.000	4,338,129.47	3,289,878.39
AT&T INC FIXED 4.85% DUE 07-15-2045 CUSIP: 00206RJJ7	60,000.000	52,998.60	54,137.22
AT&T INC FIXED 4.9% DUE 08-15-2037 SEDOL: BHQHNC6	880,000.000	1,104,180.00	866,865.38
AT&T INC FIXED 5.15% DUE 02-15-2050 CUSIP: 00206RFU1	80,000.000	72,260.00	73,727.37
AT&T INC 3.5% DUE 06-01-2041 SEDOL: BMHWTV6	400,000.000	311,282.20	319,009.89
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0	5,547,000.000	4,321,624.82	3,816,375.28
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLTY2	4,175,000.000	2,951,308.85	2,861,150.84
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2	250,000.000	167,246.00	170,432.39
AT&T INC 3.8% 12-01-2057 CUSIP: 00206RMN9	3,505,000.000	3,106,630.59	2,489,893.47
AT&T INC 3.85% DUE 06-01-2060 CUSIP: 00206RKB7	185,000.000	124,891.65	130,925.24
AT&T INC 4.35% DUE 06-15-2045 CUSIP: 00206RBK7	145,000.000	121,565.75	122,140.64
AT&T INC 4.5% DUE 03-09-2048 CUSIP: 00206RDJ8	430,000.000	361,405.81	362,549.11

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

◆ 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			
AT&T INC 4.75% DUE 05-15-2046 CUSIP: 00206RCQ3	95,000.000	82,431.50	84,446.03
AT&T INC 5.7% 11-01-2054 CUSIP: 00206RNE8	1,240,000.000	1,235,974.00	1,217,149.20
AT&T INC 6.3% DUE 01-15-2038 CUSIP: 00206RAG7	65,000.000	70,106.40	71,277.47
AT&T INC 6.375% DUE 03-01-2041 CUSIP: 00206RDG4	25,000.000	25,946.50	27,226.72
AT&T INC 6% DUE 08-15-2040 SEDOL: BD20MH9	260,000.000	330,237.80	274,353.39
ATMOS ENERGY CORP 5.45% 01-15-2056 CUSIP: 049560BE4	345,000.000	343,058.10	340,882.71
AVISTA CORP 4.35% DUE 06-01-2048 CUSIP: 05379BAQ0	270,000.000	222,051.70	227,497.02
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO CUSIP: 054561AM7	62,000.000	58,233.78	56,146.69
BALT GAS & ELEC CO 4.55% DUE 06-01-2052 CUSIP: 059165EP1	150,000.000	125,419.50	129,673.88
BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053 SEDOL: BQB7F28	560,000.000	559,725.60	548,823.70
BANK AMER CORP 2.831% 10-24-2051 CUSIP: 06051GJM2	140,000.000	88,871.22	91,292.66
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP: 06051GJW0	515,000.000	378,062.34	412,047.79
BANK AMER CORP 3.419% 12-20-2028 CUSIP: 06051GHD4	335,000.000	372,935.40	330,852.49
BANK AMER CORP 3.824% 01-20-2028 CUSIP: 06051GGF0	450,000.000	450,801.00	448,534.90
BANK AMER CORP 3.946% 01-23-2049 CUSIP: 06051GHA0	195,000.000	146,316.30	159,198.37
BANK AMER CORP 4.083% 03-20-2051 CUSIP: 06051GJA8	465,000.000	488,579.02	383,132.27
BANK AMER CORP 4.875% DUE 04-01-2044 CUSIP: 06051GFG9	115,000.000	104,692.55	111,249.64
BANK AMER CORP 5% DUE 01-21-2044 CUSIP: 06051GFC8	370,000.000	357,941.80	364,792.86

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

◆ 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			
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8	3,640,000.000	2,840,831.39	2,738,588.94
BANK OF AMERICA CORPORATION 4.078% 04-23-2040 CUSIP: 06051GHU6	150,000.000	133,597.50	135,740.20
BANK OF AMERICA CORPORATION 4.33% 03-15-2050 CUSIP: 06051GHS1	100,000.000	87,027.00	85,913.58
BANK OF AMERICA CORPORATION 4.443%01-20-2048 CUSIP: 06051GGG8	255,000.000	221,812.42	226,471.21
BANK OF AMERICA CORPORATION 5.288% 04-25-2034 CUSIP: 06051GLH0	225,000.000	218,412.00	234,436.23
BANK OF AMERICA CORPORATION 6.11% 01-29-2037 CUSIP: 59022CAJ2	520,000.000	642,998.00	565,931.50
BAPTIST HEALTHCARE SYS KY TAXABLE BD SER2020B 3.54% 08-15-2050 CUSIP: 06684QAB8	80,000.000	57,780.80	58,327.23
BARRICK INTL BK 6.35% DUE 10-15-2036 SEDOL: B4QBSK0	593,000.000	658,600.12	655,684.67
BAXTER INTL INC 5.65% 12-15-2035 CUSIP: 071813DE6	145,000.000	144,853.55	147,766.88
BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050 CUSIP: 072863AJ2	240,000.000	161,894.40	156,672.62
BECTON DICKINSON & 4.685% DUE 12-15-2044 CUSIP: 075887BG3	110,000.000	93,501.10	98,607.78
BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053 SEDOL: BNC3DJ7	475,000.000	426,986.95	407,183.59
BERKSHIRE HATHAWAY ENERGY CO 2.85% 05-15-2051 CUSIP: 084659BC4	125,000.000	80,828.75	79,052.50
BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG CUSIP: 084664CX7	1,240,000.000	746,256.80	762,603.78
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050 CUSIP: 084664CV1	1,390,000.000	1,101,971.50	915,124.60
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 CUSIP: 084664DB4	690,000.000	531,472.53	543,914.37
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049 CUSIP: 084659AR2	1,920,000.000	2,469,912.97	1,622,863.32
BIOGEN INC CORP 3.15% 05-01-2050 CUSIP: 09062XAG8	220,000.000	134,228.60	146,120.58

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

◆ 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			
BK OF AMER NA 6 DUE 10-15-2036 SEDOL: B8YB6B7	2,155,000.000	2,788,297.35	2,365,631.02
BLACKROCK FUNDING INC 5.25% 03-14-2054 CUSIP: 09290DAC5	785,000.000	782,090.10	767,238.77
BLACKSTONE REG FIN 4.95% DUE 02-15-2036 CUSIP: 092914AC4	170,000.000	169,836.80	169,420.32
BOEING CO FIXED 3.5% DUE 03-01-2039 CUSIP: 097023CE3	240,000.000	236,605.45	197,735.22
BOEING CO FIXED 3.55% DUE 03-01-2038 CUSIP: 097023BY0	345,000.000	297,351.95	292,684.26
BOEING CO FIXED 3.625% DUE 03-01-2048 CUSIP: 097023BZ7	40,000.000	35,302.00	28,988.54
BOEING CO FIXED 3.825% 03-01-2059 CUSIP: 097023CF0	100,000.000	64,443.00	70,526.92
BOEING CO FIXED 3.95% DUE 08-01-2059 CUSIP: 097023CR4	330,000.000	224,942.83	238,016.09
BOEING CO FIXED 5.805% DUE 05-01-2050 CUSIP: 097023CW3	95,000.000	95,275.50	94,605.98
BOEING CO SR NT 5.875 DUE 02-15-2040 CUSIP: 097023BA2	185,000.000	195,828.32	192,750.48
BOEING CO 3.375% DUE 06-15-2046 SEDOL: BD72429	300,000.000	204,785.30	214,599.33
BOEING CO 3.65% DUE 03-01-2047 CUSIP: 097023BV6	195,000.000	135,128.40	143,830.75
BOEING CO 3.75% DUE 02-01-2050 CUSIP: 097023CQ6	500,000.000	355,211.69	370,948.14
BOEING CO 3.85% DUE 11-01-2048 SEDOL: BGYTGR3	635,000.000	466,595.03	475,998.08
BOEING CO 3.9% 05-01-2049 SEDOL: BK1WFJ8	765,000.000	665,879.72	578,628.25
BOEING CO 5.93% DUE 05-01-2060 CUSIP: 097023CX1	1,370,000.000	1,295,442.76	1,360,096.34
BOEING CO 6.625 DEB DUE 02-15-2038 CUSIP: 097023AS4	55,000.000	58,163.05	61,875.72
BOEING CO 6.875% DUE 03-15-2039 SEDOL: BC7H609	725,000.000	790,380.05	823,687.61

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

◆ 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			
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5	1,805,000.000	1,238,081.30	1,205,410.01
BP CAP MKTS AMER INC 3.119% 05-04-2026 CUSIP: 10373QAT7	550,000.000	530,749.50	549,777.20
BP CAP MKTS AMER 2.772% DUE 11-10-2050 SEDOL: BMF3XC0	1,194,000.000	880,600.80	756,377.69
BP CAP MKTS AMER 2.939% DUE 06-04-2051 SEDOL: BM9GT05	735,000.000	469,662.95	479,452.77
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 CUSIP: 110122CR7	355,000.000	280,751.10	297,117.45
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047 CUSIP: 110122DK1	165,000.000	137,822.70	142,710.19
BRISTOL MYERS FIXED 4.55% DUE 02-20-2048 CUSIP: 110122DL9	651,000.000	623,026.12	574,567.24
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044 CUSIP: 110122DH8	235,000.000	302,769.11	215,673.25
BRISTOL MYERS 2.55% DUE 11-13-2050 CUSIP: 110122DS4	1,400,000.000	885,733.43	850,638.39
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052 CUSIP: 110122DW5	710,000.000	533,679.12	536,507.56
BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062 CUSIP: 110122DX3	160,000.000	115,497.08	118,641.10
BROADCOM INC SR NT 3.5% 02-15-2041 CUSIP: 11135FCV1	395,000.000	329,772.27	328,256.79
BROADCOM INC SR NT 4.8% 02-15-2036 CUSIP: 11135FCY5	645,000.000	639,479.70	646,516.36
BROADCOM INC 4.9% 02-15-2038 CUSIP: 11135FCX7	435,000.000	433,942.95	434,183.45
BROWN & BROWN INC 5.55% 06-23-2035 CUSIP: 115236AM3	115,000.000	114,651.55	118,213.47
BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045 CUSIP: 12189LAX9	70,000.000	81,198.12	64,160.87
BURL NORTHN DEB 5.05 DUE 03-01-2041 CUSIP: 12189LAC5	380,000.000	451,315.74	376,337.86
BURL NORTHN SANTA FIXED 3.05% 02-15-2051 SEDOL: BK97PV7	310,000.000	208,624.50	209,820.30

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

◆ 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			
BURL NORTHN SANTA 4.15% DUE 04-01-2045 CUSIP: 12189LAW1	325,000.000	286,916.43	277,694.24
BURL NORTHN SANTA 4.375% DUE 09-01-2042 CUSIP: 12189LAK7	165,000.000	166,247.50	148,955.74
BURL NORTHN SANTA 4.45% DUE 03-15-2043 CUSIP: 12189LAN1	30,000.000	25,860.90	27,106.08
BURL NORTHN SANTA 4.95% DUE 09-15-2041 SEDOL: B61QXW1	785,000.000	1,029,421.23	765,192.16
BURL NORTHN SANTA 5.75% DUE 05-01-2040 CUSIP: 12189LAA9	300,000.000	357,642.00	321,018.39
BURL NORTHN SANTA 7% DUE 12-15-2025 CUSIP: 12189TAA2	180,000.000	229,167.00	180,235.68
BURL NORTHN 4.4 DUE 03-15-2042 CUSIP: 12189LAJ0	180,000.000	188,661.20	163,438.65
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048 CUSIP: 12189LBD2	250,000.000	274,945.61	209,167.18
BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055 SEDOL: BR3XVJ0	490,000.000	488,464.37	492,102.68
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043 CUSIP: 12189LAP6	310,000.000	399,475.47	305,126.14
BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052 CUSIP: 12189LBH3	340,000.000	225,347.00	218,528.91
BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051 CUSIP: 12189LBG5	825,000.000	824,654.55	583,353.74
BURLINGTON NORTHN SANTA FE LLC 4.45% DUE01-15-2053 BEO CUSIP: 12189LBJ9	415,000.000	355,674.43	356,892.92
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 SEDOL: BRBD9B0	765,000.000	753,968.30	736,645.30
BURLINGTON NORTHN SANTA FE 5.8% 03-15-2056 CUSIP: 12189LBM2	550,000.000	551,178.40	575,806.92
BURLINGTON NORTHN SANTA 4.55 09-01-2044 CUSIP: 12189LAU5	305,000.000	292,737.40	276,156.73
CALIFORNIA INSTITUTE OF TECHNOLOGY 3.65%09-01-2119 CUSIP: 13034VAD6	40,000.000	41,838.40	26,064.46
CAP 1 MULTI-ASSET 4.65% DUE 10-15-2037 CUSIP: 14041NGH8	2,529,000.000	2,528,054.15	2,558,947.41

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

◆ 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			
CAPITAL ONE FINL CORP 7.624% 10-30-2031 CUSIP: 14040HDC6	119,000.000	119,000.00	134,655.32
CARDINAL HLTH INC 4.6% DUE 03-15-2043 CUSIP: 14149YAW8	290,000.000	246,656.60	256,996.39
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 SEDOL: BMT6MR3	607,000.000	487,929.34	495,633.24
CASE WESTN RESV 5.405% DUE 06-01-2122 CUSIP: 14745XAA6	410,000.000	407,354.03	387,861.99
CATERPILLAR INC FIXED 3.25% DUE 09-19-2049 CUSIP: 149123CF6	513,000.000	366,308.68	372,620.65
CBS CORP NEW FIXED 4.9% DUE 08-15-2044 SEDOL: BQ3FWZ2	315,000.000	200,881.80	246,125.34
CBS CORP NEW 4.6% DUE 01-15-2045 CUSIP: 124857AN3	130,000.000	99,498.10	98,768.84
CBS CORP NEW 4.85% DUE 07-01-2042 CUSIP: 124857AJ2	265,000.000	215,499.15	212,585.71
CBS CORP NEW 5.9% DUE 10-15-2040 SEDOL: B4JS9F0	580,000.000	535,801.90	532,842.01
CENTENE CORP DEL SR NT 2.45% 07-15-2028 SEDOL: BP2Q6N5	400,000.000	371,704.00	372,900.40
CENTENE CORP DEL 2.5% 03-01-2031 SEDOL: BKP8G66	155,000.000	134,023.85	133,632.09
CENTENE CORP DEL 3% DUE 10-15-2030 SEDOL: BKVDKR4	1,470,000.000	1,317,591.30	1,311,541.35
CENTERPOINT ENER HOUSTON 4.95% 08-15-2035 CUSIP: 15189XBH0	150,000.000	149,436.00	152,022.68
CENTERPOINT ENERGY 3.95% 03-01-2048 CUSIP: 15189XAS7	130,000.000	104,172.90	105,286.54
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042 CUSIP: 161175CE2	12,000.000	8,368.44	8,422.26
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062 CUSIP: 161175CG7	1,010,000.000	613,903.44	621,199.13
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063 CUSIP: 161175CL6	425,000.000	421,833.75	341,962.36
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO CUSIP: 161175CC6	170,000.000	116,033.50	113,571.31

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

◆ 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			
CHARTER COMMUNICATIONS OPER LLC 6.7% 12-01-2055 CUSIP: 161175CT9	155,000.000	154,739.60	151,051.67
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP: 161175BY9	725,000.000	428,817.39	443,528.07
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	35,000.000	30,463.30	30,670.81
CHARTER 5.375% 05-01-2047 CUSIP: 161175BL7	150,000.000	184,476.00	125,821.55
CHARTER 6.484% DUE 10-23-2045 SEDOL: BYQ7R23	6,745,000.000	7,951,890.42	6,462,574.58
CHASE CAP II JR SUB DEFERRABLE INT DEB SER B FLTG DUE 02-01-2027/12-19-2017 REG SEDOL: BD2NLB5	420,000.000	399,525.00	418,267.45
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050 CUSIP: 166764CA6	174,000.000	117,838.08	120,882.81
CHEVRON U S A INC 4.85% 10-15-2035 CUSIP: 166756BL9	45,000.000	45,835.12	45,782.48
CHILDRENS HOSP 2.704% DUE 07-01-2050 CUSIP: 16877PAA8	145,000.000	87,033.35	92,271.36
CHUBB CORP 6% DUE 05-11-2037 CUSIP: 171232AQ4	167,000.000	194,359.45	183,309.50
CHUBB INA HLDGS INC 4.9% 08-15-2035 CUSIP: 171239AM8	1,230,000.000	1,230,768.90	1,244,473.09
CHUBB INA HOLDINGS INC 3.05% DUE 12-15-2061 CUSIP: 171239AJ5	270,000.000	169,886.70	169,744.61
CIGNA CORP NEW CORP 4.9% 12-15-2048 CUSIP: 125523AK6	95,000.000	87,436.57	86,166.78
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040 CUSIP: 125523CJ7	735,000.000	709,229.38	587,102.25
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 CUSIP: 125523CK4	380,000.000	295,048.17	270,292.13
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG CUSIP: 125523BK5	100,000.000	116,072.31	78,285.92
CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO CUSIP: 125523CF5	95,000.000	81,375.10	85,575.92
CIGNA CORP NEW 6.125% DUE 11-15-2041 BEO CUSIP: 125523CD0	120,000.000	131,625.60	128,262.88

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

◆ 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			
CIN GAS & ELEC CO 5.375% DUE 06-15-2033 CUSIP: 172070CQ5	60,000.000	56,919.00	61,375.96
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG CUSIP: 17275RAD4	165,000.000	214,838.19	180,111.94
CISCO SYS INC 5.3% 02-26-2054 CUSIP: 17275RBU5	395,000.000	391,646.95	387,110.09
CISCO SYS INC 5.5% 02-24-2055 CUSIP: 17275RCA8	300,000.000	290,945.60	302,945.92
CISCO SYSTEMS INC 5.35% 02-26-2064 CUSIP: 17275RBV3	440,000.000	441,179.20	427,818.70
CITIBANK N A 5.57% 04-30-2034 CUSIP: 17325FBG2	455,000.000	464,608.08	484,695.67
CITIGROUP CAP III 7.625% DUE 12-01-2036 SEDOL: 2301637	300,000.000	436,209.00	338,731.36
CITIGROUP INC FLTG RT 6.02% DUE 01-24-2036 CUSIP: 172967PU9	1,055,000.000	1,053,093.18	1,111,758.48
CITIGROUP INC 4.075% 04-23-2029 CUSIP: 172967LW9	110,000.000	102,628.90	109,937.70
CITIGROUP INC 4.65% DUE 07-23-2048 CUSIP: 172967MD0	239,000.000	203,063.96	214,774.40
CITIGROUP INC 4.65% DUE 07-30-2045 CUSIP: 172967JU6	190,000.000	169,936.20	173,418.08
CITIGROUP INC 4.75% DUE 05-18-2046 CUSIP: 172967KR1	140,000.000	124,299.60	124,787.88
CITIGROUP INC 5.612% 03-04-2056 SEDOL: BPDHP07	2,970,000.000	2,928,334.42	3,021,149.76
CITIGROUP INC 5.875 DUE 01-30-2042 CUSIP: 172967FX4	220,000.000	223,802.05	234,156.15
CITIGROUP INC 6.625 DUE 06-15-2032 BEO CUSIP: 172967BL4	600,000.000	736,735.85	667,820.32
CITIGROUP INC 6.875% DUE 02-15-2098 CUSIP: 172967AS0	25,000.000	44,722.50	29,574.97
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3	2,465,000.000	4,175,732.89	3,188,119.97
CITIZENS FINANCIAL GROUP 5.841% 01-23-2030 CUSIP: 174610BF1	188,000.000	188,000.00	195,884.89

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

◆ 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			
CLECO SECURITIZATION I 4.016% DUE 03-01-2031 REG CUSIP: 185512AA8	247,219.330	240,399.48	246,127.62
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114 CUSIP: 18600TAA0	200,000.000	213,566.00	174,791.12
CMS ENERGY CORP 3% DUE 05-15-2026 CUSIP: 125896BQ2	100,000.000	93,704.00	99,455.43
COCA COLA CO FIXED 2.5% DUE 06-01-2040 CUSIP: 191216CW8	115,000.000	82,540.10	86,708.74
COCA COLA CO 5.4% 05-13-2064 CUSIP: 191216DT4	300,000.000	301,481.90	299,591.52
COCA-COLA CO/THE 5.2% 01-14-2055 CUSIP: 191216DZ0	590,000.000	553,796.42	581,828.72
COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052 CUSIP: 20030NDP3	80,000.000	43,485.60	43,543.15
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL: BFWQ3V2	1,181,000.000	995,049.83	907,028.51
COMCAST CORP NEW SR NT 144A 5.168% 01-15-2037 CUSIP: 20030NES6	235,000.000	234,093.70	234,690.00
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG CUSIP: 20030NDL2	115,000.000	67,655.55	68,692.44
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3	5,914,000.000	4,485,476.26	3,578,197.75
COMCAST CORP NEW 2.937% 11-01-2056 CUSIP: 20030NDU2	3,640,000.000	2,760,794.20	2,112,684.75
COMCAST CORP NEW 2.987% 11-01-2063 CUSIP: 20030NDW8	170,000.000	94,392.45	94,868.73
COMCAST CORP NEW 3.4% DUE 07-15-2046 CUSIP: 20030NBU4	140,000.000	102,817.40	99,453.84
COMCAST CORP NEW 3.999% 11-01-2049 CUSIP: 20030NCE9	1,218,000.000	1,031,011.67	920,492.75
COMCAST CORP NEW 4.049% DUE 11-01-2052 CUSIP: 20030NCG4	40,000.000	31,181.20	29,917.72
COMCAST CORP NEW 4.95% DUE 10-15-2058 CUSIP: 20030NCN9	225,000.000	197,673.90	192,014.72
COMCAST CORP NEW 4% DUE 03-01-2048 CUSIP: 20030NCK5	406,000.000	305,623.74	312,581.96

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

◆ 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			
COMCAST CORP NEW 4% DUE 08-15-2047 CUSIP: 20030NBZ3	85,000.000	64,299.95	65,377.63
COMCAST CORP NEW 6.05% 05-15-2055 CUSIP: 20030NEQ0	50,000.000	50,969.50	50,610.69
COMMONSPIRIT HEALTH 4.975% 09-01-2035 SEDOL: BT04GS4	360,000.000	360,138.25	359,531.79
COMMONSPIRIT HEALTH 5.662% 09-01-2055 SEDOL: BV5CSY7	940,000.000	942,217.15	930,204.23
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 CUSIP: 20268JAG8	330,000.000	314,357.81	249,250.37
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049 CUSIP: 20268JAC7	360,000.000	285,761.72	288,656.14
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051 CUSIP: 202795JT8	340,000.000	257,050.56	231,335.98
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049 CUSIP: 202795JQ4	120,000.000	126,078.40	82,954.71
COMMONWEALTH EDISON CO 3.75% 08-15-2047 CUSIP: 202795JL5	290,000.000	332,937.18	226,521.34
COMMONWEALTH EDISON CO 3.85% 03-15-2052 CUSIP: 202795JV3	155,000.000	119,022.95	119,575.99
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG SEDOL: BFYRPY0	940,000.000	1,110,680.02	761,216.80
COMMONWEALTH EDISON CO 4.7 DUE 01-15-2044 SEDOL: BHZ7X72	1,770,000.000	2,265,411.83	1,623,213.88
COMMONWEALTH EDISON CO 5.65% 06-01-2054 CUSIP: 202795KA7	145,000.000	144,391.00	147,523.91
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO SEDOL: BHQ3TB5	215,000.000	173,647.94	171,377.81
COMWLTH EDISON CO FIXED 3% DUE 03-01-2050 CUSIP: 202795JS0	575,000.000	574,206.50	385,550.41
COMWLTH EDISON CO 2.75% DUE 09-01-2051 CUSIP: 202795JU5	145,000.000	92,281.90	91,613.09
COMWLTH EDISON CO 3.65% DUE 06-15-2046 CUSIP: 202795JJ0	225,000.000	223,539.75	175,607.40
COMWLTH EDISON CO 4.35% DUE 11-15-2045 CUSIP: 202795JG6	855,000.000	967,802.50	737,994.13

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

◆ 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			
COMWLTH EDISON CO 4.6% DUE 08-15-2043 CUSIP: 202795JB7	290,000.000	355,115.21	263,573.71
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038 CUSIP: 205887CD2	345,000.000	384,436.66	333,137.22
CONAGRA BRANDS INC 5.4% 11-01-2048 CUSIP: 205887CE0	205,000.000	181,701.99	188,540.24
CONNECTICUT LIGHT & POWER CO 4.95% 08-15-2034 CUSIP: 207597ES0	20,000.000	19,911.00	20,312.81
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062 CUSIP: 20826FBD7	400,000.000	288,635.85	298,288.93
CONOCOPHILLIPS CO 3.8% 03-15-2052 CUSIP: 20826FAV8	170,000.000	127,069.90	127,732.43
CONOCOPHILLIPS CO 5.7% 09-15-2063 CUSIP: 20826FBH8	542,000.000	539,816.17	539,191.72
CONOCOPHILLIPS 5.3% 05-15-2053 CUSIP: 20826FBE5	89,000.000	88,363.06	84,725.22
CONS EDISON CO N Y 3.2% DUE 12-01-2051 CUSIP: 209111GC1	255,000.000	163,507.40	173,311.20
CONS EDISON CO N Y 3.875% DUE 06-15-2047 CUSIP: 209111FL2	635,000.000	672,408.32	504,494.97
CONS EDISON CO N Y 4.5% DUE 05-15-2058 CUSIP: 209111FQ1	190,000.000	154,019.82	158,751.32
CONS EDISON CO N Y 4.5% DUE 12-01-2045 CUSIP: 209111FG3	320,000.000	397,354.87	281,712.07
CONS EDISON CO N Y 4.65% DUE 12-01-2048 CUSIP: 209111FT5	90,000.000	90,888.30	79,804.31
CONS EDISON CO N Y 5.1% DUE 06-15-2033 CUSIP: 209111ED1	40,000.000	37,126.40	40,757.86
CONS EDISON CO N Y 5.5% DUE 12-01-2039 CUSIP: 209111EY5	250,000.000	288,715.00	257,801.47
CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059 CUSIP: 209111FW8	160,000.000	133,834.96	114,296.04
CONSOLIDATED EDISON CO N Y INC 5.9% 11-15-2053 SEDOL: BQXRSK5	360,000.000	356,706.00	375,550.22
CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO SEDOL: BLGXL73	215,000.000	213,688.50	230,738.35

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

◆ 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			
CONSTELLATION BRANDS INC 4.95% 11-01-2035 CUSIP: 21036PBT4	155,000.000	154,559.80	153,876.32
CONSTELLATION 4.5% DUE 05-09-2047 CUSIP: 21036PAT5	180,000.000	182,466.25	151,870.86
CORNING INC 5.45% DUE 11-15-2079 CUSIP: 219350BQ7	165,000.000	219,993.52	152,587.56
CORNING INC 5.75% DUE 08-15-2040 CUSIP: 219350AV7	165,000.000	166,133.55	173,139.90
CORNING INC 5.85% DUE 11-15-2068 CUSIP: 219350BL8	90,000.000	107,978.40	89,484.64
COTERRA ENERGY INC 5.4% 02-15-2035 CUSIP: 127097AM5	70,000.000	69,675.90	71,407.49
COTERRA ENERGY INC 5.9% 02-15-2055 CUSIP: 127097AN3	95,000.000	94,387.25	92,530.68
CRH AMER INC 5.125% DUE 05-18-2045 CUSIP: 12626PAN3	325,000.000	322,451.28	310,329.34
CROWN CASTLE INTL 4% DUE 11-15-2049 CUSIP: 22822VAP6	205,000.000	212,384.10	156,411.97
CSX CORP FIXED 4.65% DUE 03-01-2068 CUSIP: 126408HL0	473,000.000	467,480.01	397,045.85
CSX CORP 3.35% 09-15-2049 CUSIP: 126408HR7	105,000.000	87,526.95	75,499.23
CSX CORP 4.1 DUE 03-15-2044 CUSIP: 126408GY3	25,000.000	20,770.00	21,251.41
CSX CORP 4.5% DUE 08-01-2054 CUSIP: 126408HA4	145,000.000	120,086.10	124,553.74
CSX CORP 4.75% DUE 05-30-2042 CUSIP: 126408GW7	700,000.000	739,165.00	658,371.89
CSX CORP 6.15% DUE 05-01-2037 CUSIP: 126408GK3	555,000.000	685,225.27	616,245.61
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG CUSIP: 126650DK3	258,000.000	228,258.86	223,105.37
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	3,465,000.000	4,139,060.57	3,293,578.83
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	5,638,000.000	5,227,214.80	5,058,495.74

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

◆ 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			
CVS HEALTH CORP 5.125% DUE 07-20-2045 CUSIP: 126650CN8	885,000.000	803,540.47	810,599.52
CVS HEALTH CORP 6.125% DUE 09-15-2039 CUSIP: 126650BR0	175,000.000	177,426.55	184,746.99
DEVON ENERGY CORP 4.75% DUE 05-15-2042 CUSIP: 25179MAN3	440,000.000	415,725.87	384,207.74
DEVON ENERGY CORP 5.6 DUE 07-15-2041 CUSIP: 25179MAL7	135,000.000	130,572.00	131,722.28
DH EUROPE FIN II S FIXED 3.25% 11-15-2039 CUSIP: 23291KAJ4	790,000.000	717,659.36	656,092.28
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053 SEDOL: BPG3Z35	1,347,000.000	1,360,349.99	1,382,790.34
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO CUSIP: 25278XAT6	416,000.000	313,006.06	329,812.43
DICKS SPORTING GOODS INC 4.1% 01-15-2052 CUSIP: 253393AG7	220,000.000	162,400.30	162,887.39
DISCOVERY COMMUNICATIONS LLC 6.35% 06-01-2040 SEDOL: BQKR637	545,000.000	769,178.11	491,344.75
DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042 CUSIP: 25468PCX2	125,000.000	99,593.75	102,737.29
DISNEY WALT CO NEW 4.375% DUE 08-16-2041 CUSIP: 25468PCP9	371,000.000	326,786.58	337,083.28
DISNEY WALT CO SR NT 4.75% 09-15-2044 CUSIP: 254687EV4	190,000.000	179,379.00	175,950.53
DISNEY WALT CO SR NT 4.75% 11-15-2046 CUSIP: 254687FB7	75,000.000	60,858.75	69,147.53
DISNEY WALT CO SR NT 6.15% 02-15-2041 CUSIP: 254687ER3	55,000.000	58,836.80	60,775.88
DISNEY WALT CO SR NT 6.65% 11-15-2037 CUSIP: 254687EH5	273,000.000	410,489.10	315,779.74
DISNEY WALT CO 2.75% DUE 09-01-2049 CUSIP: 254687FM3	880,000.000	574,245.25	570,840.71
DISNEY WALT CO 3.6% DUE 01-13-2051 REG CUSIP: 254687FZ4	295,000.000	223,704.87	223,979.50
DISNEY WALT CO 3% DUE 07-30-2046 CUSIP: 25468PDN3	70,000.000	48,326.60	49,404.57

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

◆ 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			
DISNEY WALT CO 4.125 DUE 12-01-2041 CUSIP: 25468PCR5	220,000.000	263,114.50	194,737.49
DISNEY WALT CO 7.125% DUE 04-08-2028 CUSIP: 254687DM5	80,000.000	107,974.74	85,485.50
DOMINION RES INC 4.05% DUE 09-15-2042 CUSIP: 25746UBQ1	115,000.000	91,406.60	94,656.74
DOMINION RES INC 4.7% DUE 12-01-2044 CUSIP: 25746UCC1	500,000.000	498,160.00	446,611.18
DOW CHEM CO NT 9.4 DUE 05-15-2039 CUSIP: 260543BY8	376,000.000	561,584.05	490,654.68
DOW CHEM CO 5.25% DUE 11-15-2041 CUSIP: 260543CE1	260,000.000	248,892.80	239,152.97
DOW CHEMICAL CO FIXED 5.55% DUE 11-30-2048 CUSIP: 260543CR2	165,000.000	159,447.75	148,252.89
DOW CHEMICAL CO NT 4.8% 05-15-2049 CUSIP: 260543CV3	243,000.000	212,324.44	196,100.51
DOW CHEMICAL CO 4.375% DUE 11-15-2042 CUSIP: 260543CG6	270,000.000	315,929.82	218,043.74
DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO CUSIP: 260543DH3	255,000.000	267,690.40	267,522.29
DOWDUPONT INC 5.319% DUE 11-15-2038 CUSIP: 26078JAE0	175,000.000	175,447.40	178,399.71
DOWDUPONT INC 5.419% DUE 11-15-2048 CUSIP: 26078JAF7	22,000.000	21,337.80	20,956.42
DR PEPPER SNAPPLE 4.5% DUE 11-15-2045 CUSIP: 26138EAT6	160,000.000	136,349.01	135,965.09
DTE ELEC CO 5.25% 05-15-2035 CUSIP: 23338VAY2	385,000.000	384,716.15	398,669.34
DTE ELECTRIC COMP 5.85% 05-15-2055 CUSIP: 23338VAZ9	420,000.000	423,321.48	441,472.67
DUKE ENERGY CAROLINAS LLC 3.45% DUE 04-15-2051 BEO CUSIP: 26442CBC7	115,000.000	95,849.05	83,133.31
DUKE ENERGY CORP 3.75% DUE 09-01-2046 CUSIP: 26441CAT2	65,000.000	49,454.60	50,198.22
DUKE ENERGY CORP 3.95% DUE 08-15-2047 CUSIP: 26441CAY1	495,000.000	516,392.30	389,110.06

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

◆ 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			
DUKE ENERGY CORP 4.2% DUE 06-15-2049 SEDOL: BJN4JZ9	75,000.000	55,017.00	60,255.35
DUKE ENERGY CORP 4.95% 09-15-2035 SEDOL: BVK9S65	330,000.000	328,917.60	329,841.52
DUKE ENERGY CORP 5% DUE 08-15-2052 SEDOL: BNG9CJ4	255,000.000	234,475.55	230,080.49
DUKE ENERGY FIXED 3.7% DUE 12-01-2047 CUSIP: 26442CAT1	150,000.000	122,446.50	115,979.50
DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO CUSIP: 26444HAN1	15,000.000	15,909.45	15,770.31
DUKE ENERGY FLA PROJ FIN LLC 2.858% 03-01-2035 CUSIP: 26444GAD5	215,000.000	189,406.40	200,468.00
DUKE ENERGY FLA 3.4% DUE 10-01-2046 CUSIP: 26444HAA9	170,000.000	137,748.08	126,499.93
DUKE ENERGY FLA 4.2% DUE 07-15-2048 CUSIP: 26444HAF8	1,100,000.000	1,256,721.18	914,057.44
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050 SEDOL: BL6BZT7	1,066,000.000	921,688.37	676,498.75
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 SEDOL: BKDP7D3	380,000.000	338,942.47	265,362.83
DUKE ENERGY IND LLC 5.9% 05-15-2055 CUSIP: 26443TAF3	150,000.000	149,686.50	156,924.68
DUKE ENERGY IND 4.2% DUE 03-15-2042 CUSIP: 263901AD2	30,000.000	34,993.50	26,093.19
DUKE ENERGY IND 4.9 DUE 07-15-2043 CUSIP: 263901AF7	170,000.000	216,512.45	159,897.31
DUKE ENERGY IND 6.35% DUE 08-15-2038 CUSIP: 263901AA8	450,000.000	613,838.75	503,267.39
DUKE ENERGY IND 6.45% DUE 04-01-2039 CUSIP: 263901AB6	370,000.000	498,212.05	413,850.40
DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053 SEDOL: BRRFZJ0	355,000.000	354,680.50	345,363.05
DUKE ENERGY OH INC 3.7% DUE 06-15-2046 CUSIP: 26442EAE0	465,000.000	436,033.90	361,542.80
DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050 SEDOL: BMTV8X6	555,000.000	324,541.80	333,788.55

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

◆ 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			
DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047 CUSIP: 26442UAE4	290,000.000	235,114.23	221,733.53
DUKE ENERGY 3.7% DUE 10-15-2046 CUSIP: 26442UAC8	485,000.000	517,383.53	377,192.77
DUKE ENERGY 3.75% DUE 06-01-2045 CUSIP: 26442CAP9	110,000.000	85,850.60	87,944.16
DUKE ENERGY 4 DUE 09-30-2042 CUSIP: 26442CAN4	270,000.000	224,964.00	230,368.22
DUKE ENERGY 4.15% DUE 12-01-2044 CUSIP: 26442RAD3	110,000.000	91,998.50	93,217.81
DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL: BJZD6S6	2,904,000.000	3,543,171.49	2,536,025.42
DUKE ENERGY 6.05% DUE 04-15-2038 CUSIP: 26442CAE4	100,000.000	103,936.00	109,371.23
DUKE UNIV 2.832% 10-01-2055 CUSIP: 26442TAH0	380,000.000	254,087.80	243,128.34
EASTERN ENERGY GAS HLDGS LLC 6.2% 01-15-2055 SEDOL: BSZBFY2	310,000.000	308,828.20	326,058.82
EASTMAN CHEM CO 4.65% DUE 10-15-2044 CUSIP: 277432AP5	135,000.000	164,119.66	115,737.57
ECOLAB INC 2.75% 08-18-2055 BEO CUSIP: 278865BJ8	665,000.000	595,825.68	409,154.83
ECOLAB INC 5.0% 09-01-2035 CUSIP: 278865BS8	305,000.000	304,878.00	313,163.25
EL PASO PIPELN 4.7% DUE 11-01-2042 CUSIP: 28370TAF6	373,000.000	319,635.62	330,713.54
EL PASO PIPELN 7.5% DUE 11-15-2040 SEDOL: B3V36S8	540,000.000	730,205.60	645,568.46
ELEVANCE HEALTH INC 5.125% DUE 02-15-2053 CUSIP: 28622HAC5	595,000.000	551,366.37	545,221.93
ELEVANCE HEALTH INC 5.65% 06-15-2054 CUSIP: 036752BA0	110,000.000	109,402.24	108,295.59
ELEVANCE HEALTH INC 5.7% 02-15-2055 SEDOL: BT25B13	825,000.000	812,045.69	817,136.07
ELEVANCE HEALTH INC 5.85% 11-01-2064 SEDOL: BT25B35	775,000.000	769,648.55	770,001.48

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

◆ 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			
ELEVANCE HLTH INC 4.65% DUE 08-15-2044 SEDOL: BR17WN5	605,000.000	759,782.75	538,174.21
ELI LILLY & CO 4.875% 02-27-2053 CUSIP: 532457CG1	395,000.000	411,623.95	370,652.43
ELI LILLY & CO 4.95% 02-27-2063 CUSIP: 532457CH9	315,000.000	289,703.70	293,301.81
ELI LILLY & CO 5.05% 08-14-2054 CUSIP: 532457CS5	480,000.000	473,363.65	460,089.99
ELI LILLY & CO 5.1% 02-09-2064 CUSIP: 532457CN6	220,000.000	218,300.41	208,664.83
ELI LILLY & CO 5.6% 02-12-2065 CUSIP: 532457CZ9	72,000.000	71,828.64	74,099.69
ELI LILLY & CO 5.65% 10-15-2065 CUSIP: 532457DG0	255,000.000	255,433.16	263,903.97
ELI LILLY AND CO 4.15% 03-15-2059 CUSIP: 532457BU1	240,000.000	278,303.00	193,962.24
ELI LILLY AND COMPANY 3.95% 03-15-2049 CUSIP: 532457BT4	150,000.000	124,136.40	123,453.75
ELI LILLY AND COMPANY 5.0% 02-09-2054 CUSIP: 532457CM8	895,000.000	876,726.85	855,278.60
ELI LILLY AND COMPANY 5.2% 08-14-2064 CUSIP: 532457CT3	35,000.000	34,988.10	33,824.99
ENBRIDGE ENERGY 5.5% DUE 09-15-2040 CUSIP: 29250RAT3	190,000.000	242,666.77	190,983.25
ENBRIDGE ENERGY 7.375% DUE 10-15-2045 CUSIP: 29250RAX4	365,000.000	452,943.10	431,562.58
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047 CUSIP: 29273RBL2	800,000.000	723,862.26	722,053.33
ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041 SEDOL: B4LTG94	1,365,000.000	1,564,452.59	1,390,399.01
ENERGY TRANSFER OPER L P 5.0% 05-15-2050 SEDOL: BL3BQC0	655,000.000	557,872.21	556,966.23
ENERGY TRANSFER 5.15% DUE 02-01-2043 CUSIP: 29273RAT6	190,000.000	172,806.38	171,822.51
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL: BXVMC65	2,750,000.000	3,177,315.20	2,458,822.85

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

◆ 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			
ENERGY TRANSFER 6.25% DUE 04-15-2049 CUSIP: 29279FAA7	350,000.000	341,969.10	351,780.97
ENERGY TRANSFER 6% DUE 06-15-2048 CUSIP: 29278NAE3	340,000.000	323,694.51	333,799.65
ENERGY ARKANSAS LLC 4.2% 04-01-2049 CUSIP: 29366MAA6	260,000.000	210,775.55	213,697.37
ENERGY LA LLC 4.2% 04-01-2050 CUSIP: 29364WBC1	120,000.000	89,768.40	97,892.71
ENERGY LOUISIANA LLC 5.8% 03-15-2055 CUSIP: 29364WBQ0	370,000.000	369,683.50	380,481.62
ENERGY MISS LLC 3.85% DUE 06-01-2049 CUSIP: 29366WAA4	160,000.000	133,926.98	124,554.02
ENERGY MISS LLC 5.8% 04-15-2055 CUSIP: 29366WAG1	260,000.000	259,312.20	267,468.70
ENERGY MISS LLC 5.85% 06-01-2054 CUSIP: 29366WAE6	41,000.000	40,981.14	42,279.56
ENERGY TEX INC 1ST MTG BD 1.5% 09-01-2026 CUSIP: 29365TAL8	40,000.000	39,905.20	39,171.26
ENERGY TEX INC 3.55% DUE 09-30-2049 SEDOL: BKTPNZ1	370,000.000	422,438.90	269,588.78
ENERGY TEX INC 4.5% 03-30-2039 CUSIP: 29365TAH7	280,000.000	338,031.85	263,838.71
ENTERPRISE PRODS FIXED 3.2% 02-15-2052 SEDOL: BLD57S5	315,000.000	198,899.10	213,595.06
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 CUSIP: 29379VBj1	60,000.000	55,108.20	55,324.75
ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042 CUSIP: 29379VAW3	340,000.000	399,997.11	318,115.20
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 CUSIP: 29379VBQ5	86,000.000	65,826.98	71,984.13
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049 CUSIP: 29379VBU6	61,000.000	50,607.85	54,951.87
ENTERPRISE PRODS OPER LLC 5.2% 01-15-2036 SEDOL: BVDD8P3	635,000.000	632,872.75	651,549.41
ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055 CUSIP: 29379VCH4	260,000.000	248,421.64	257,434.85

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

◆ 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			
ENTERPRISE PRODS 3.7% DUE 01-31-2051 CUSIP: 29379VBY8	190,000.000	130,229.80	141,990.31
ENTERPRISE PRODS 4.45% DUE 02-15-2043 CUSIP: 29379VAY9	410,000.000	367,920.50	367,003.83
ENTERPRISE PRODS 4.85% DUE 03-15-2044 CUSIP: 29379VBA0	90,000.000	79,800.30	83,583.02
ENTERPRISE PRODS 5.1% DUE 02-15-2045 CUSIP: 29379VBC6	130,000.000	124,343.70	124,481.87
ENTERPRISE PRODS 5.95% DUE 02-01-2041 SEDOL: B3P4VB5	454,000.000	619,938.59	483,020.84
ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053 SEDOL: BMHBC36	662,000.000	438,895.45	452,967.68
EOG RES INC 4.95% DUE 04-15-2050 CUSIP: 26875PAT8	95,000.000	86,094.70	86,493.54
EOG RES INC 5.35% 01-15-2036 CUSIP: 26875PAZ4	170,000.000	169,858.90	176,337.36
EOG RES INC 5.95% 07-15-2055 CUSIP: 26875PBA8	270,000.000	272,008.30	280,978.30
EOG RESOURCES INC 5.65% 12-01-2054 CUSIP: 26875PAW1	560,000.000	539,829.18	560,117.49
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG CUSIP: 29444UBJ4	60,000.000	44,472.40	39,162.57
ERP OPER LTD 4.5% DUE 07-01-2044 CUSIP: 26884ABB8	725,000.000	793,226.25	647,357.47
ESSENTIAL UTILITIES INC 5.25% 08-15-2035 CUSIP: 29670GAK8	175,000.000	174,646.50	179,253.30
ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020 CUSIP: 29670GAE2	560,000.000	490,523.47	389,250.37
ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052 CUSIP: 29670GAG7	120,000.000	106,695.60	112,921.18
ESTEE LAUDER COS 4.15% DUE 03-15-2047 CUSIP: 29736RAK6	160,000.000	219,675.20	130,466.08
EVERGY KANS CENT 3.45% DUE 04-15-2050 SEDOL: BMC45B9	290,000.000	344,824.50	208,487.63
EVERGY METRO INC 5.125% 08-15-2035 CUSIP: 30037DAE5	460,000.000	459,007.90	467,912.43

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

◆ 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			
EXELON CORP 4.1% DUE 03-15-2052 CUSIP: 30161NBH3	650,000.000	541,477.98	507,227.25
EXELON CORP 4.7% DUE 04-15-2050 CUSIP: 30161NAY7	350,000.000	464,688.00	304,624.25
EXELON CORP 5.1% DUE 06-15-2045 CUSIP: 30161NAS0	575,000.000	642,001.88	540,276.15
EXELON CORP 5.625% DUE 06-15-2035 CUSIP: 30161NAC5	100,000.000	129,942.18	105,328.78
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 CUSIP: 30231GBG6	580,000.000	511,026.88	496,675.98
EXXON MOBIL CORP 2.995% DUE 08-16-2039 CUSIP: 30231GAY8	325,000.000	332,221.71	263,397.13
EXXON MOBIL CORP 3.095% DUE 08-16-2049 CUSIP: 30231GAZ5	120,000.000	80,636.40	83,979.12
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG CUSIP: 30231GBM3	550,000.000	405,187.24	404,226.36
EXXON MOBIL CORP 4.114% DUE 03-01-2046 CUSIP: 30231GAW2	400,000.000	348,429.46	341,150.37
FARMERS EXCHANGE FLTG RT 5.454% DUE 10-15-2054 SEDOL: BRFJY97	2,190,000.000	2,647,530.75	2,065,163.21
FEDEX CORP NT 3.875% 08-01-2042 CUSIP: 31428XDM5	155,000.000	121,476.48	123,273.94
FEDEX CORP NT 4.55% 04-01-2046 CUSIP: 31428XDS2	21,000.000	17,617.00	17,713.77
FEDEX CORP 4.05% 02-15-2048 CUSIP: 31428XDU7	377,000.000	286,846.53	290,987.43
FEDEX CORP 4.1% 02-01-2045 CUSIP: 31428XDQ6	446,000.000	350,359.17	355,706.03
FEDEX CORP 4.1% 04-15-2043 CUSIP: 31428XDN3	590,000.000	469,646.75	478,555.41
FEDEX CORP 4.4% 01-15-2047 CUSIP: 31428XDT0	412,000.000	334,878.31	338,873.14
FEDEX CORP 4.75% 11-15-2045 CUSIP: 31428XDR4	305,000.000	263,625.89	265,398.57
FEDEX CORP 4.95% 10-17-2048 CUSIP: 31428XDV5	585,000.000	507,053.55	513,716.41

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

◆ 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			
FEDEX PASS THRU TR FIXED 1.875% 08-20-2035 CUSIP: 314353AA1	124,548.300	124,548.30	109,276.67
FID NATL 4.5% DUE 08-15-2046 CUSIP: 31620MAU0	75,000.000	63,459.75	63,705.78
FIRSTENERGY CORP 3.4% DUE 03-01-2050 CUSIP: 337932AM9	120,000.000	80,937.60	84,179.75
FISERV INC 4.4% DUE 07-01-2049 CUSIP: 337738AV0	194,000.000	166,859.67	154,571.48
FL PWR & LT CO 1ST MTG BD 5.96 DUE 04-01-2039 CUSIP: 341081FB8	260,000.000	285,944.20	283,110.84
FL PWR & LT CO 3.15% DUE 10-01-2049 CUSIP: 341081FX0	215,000.000	157,070.95	150,543.65
FL PWR & LT CO 3.7% 12-01-2047 CUSIP: 341081FP7	440,000.000	387,489.60	344,240.41
FL PWR & LT CO 3.95% 03-01-2048 CUSIP: 341081FQ5	280,000.000	227,802.40	228,333.23
FL PWR & LT CO 4.125% DUE 06-01-2048 CUSIP: 341081FR3	155,000.000	135,744.35	128,843.07
FL PWR & LT CO 5.625% DUE 04-01-2034 CUSIP: 341081EQ6	110,000.000	133,359.60	117,902.59
FL PWR & LT CO 5.65% DUE 02-01-2037 CUSIP: 341081EV5	475,000.000	589,683.75	510,817.43
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051 CUSIP: 341081GE1	895,000.000	586,528.19	583,280.80
FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053 CUSIP: 341081GM3	40,000.000	36,924.40	39,224.91
FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054 CUSIP: 341081GV3	275,000.000	274,397.75	280,844.80
FLORIDA PWR CORP 6.4% DUE 06-15-2038 CUSIP: 341099CL1	470,000.000	524,515.66	532,126.71
FMC CORP 4.5% DUE 10-01-2049 CUSIP: 302491AV7	108,000.000	92,451.35	71,773.63
FMC CORP 6.375% 05-18-2053 SEDOL: BNDT811	706,000.000	646,375.39	570,259.07
FMC CORP 8.45% 11-01-2055 CUSIP: 302491AZ8	1,500,000.000	1,507,757.50	1,167,379.20

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

◆ 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			
FRED HUTCHINSON 4.966% DUE 01-01-2052 CUSIP: 35561RAA5	290,000.000	290,000.00	267,360.05
FREEPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1	970,000.000	983,935.90	944,492.22
FRONTIER COMMUNICATIONS HLDGS LLC 5.875%11-01-2029 SEDOL: BNZFBY1	725,000.000	721,112.50	735,679.25
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042 CUSIP: 373334JW2	180,000.000	138,241.80	160,064.93
GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051 CUSIP: 363576AB5	160,000.000	143,314.23	113,773.68
GE CAP INTL FDG CO 4.418% DUE 11-15-2035 CUSIP: 36164QNA2	164,000.000	148,247.02	162,075.69
GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052 CUSIP: 36267VAM5	300,000.000	326,131.61	332,729.27
GE HEALTHCARE TECHNOLOGIES INC 5.5% 06-15-2035 CUSIP: 36266GAC1	260,000.000	260,202.40	271,532.66
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 CUSIP: 369550BH0	115,000.000	100,348.75	106,969.98
GENERAL MTRS CO 5.2% DUE 04-01-2045 CUSIP: 37045VAJ9	400,000.000	346,558.74	363,659.71
GENERAL MTRS CO 6.25% DUE 10-02-2043 CUSIP: 37045VAF7	85,000.000	84,428.80	87,276.21
GEORGIA PWR CO 3.7% 01-30-2050 CUSIP: 373334KN0	225,000.000	251,455.50	172,188.34
GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO CUSIP: 373334KR1	400,000.000	397,080.00	379,614.97
GILEAD SCIENCES 4.5% DUE 02-01-2045 CUSIP: 375558BA0	345,000.000	344,536.61	310,774.23
GILEAD SCIENCES 4.8% DUE 04-01-2044 CUSIP: 375558AX1	743,000.000	794,623.75	696,377.75
GLAXOSMITHKLINE 6.375% DUE 05-15-2038 CUSIP: 377372AE7	945,000.000	1,124,372.96	1,075,399.87
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO CUSIP: 37940XAR3	80,000.000	79,646.40	76,866.68
GLOBE LIFE INC 5.85% 09-15-2034 CUSIP: 37959EAC6	70,000.000	69,859.30	73,550.72

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

◆ 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			
GOLDMAN SACHS CAP I 6.345% DUE 02-15-2034 BEO SEDOL: BG48W61	3,380,000.000	4,034,374.25	3,605,864.41
GOLDMAN SACHS GROUP INC 3.436% 02-24-2043 CUSIP: 38141GZN7	175,000.000	138,052.25	138,549.86
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO CUSIP: 38141GYC2	645,000.000	577,358.33	503,211.67
GOLDMAN SACHS GROUP INC 4.411% 04-23-2039 CUSIP: 38141GXA7	1,770,000.000	2,048,082.24	1,659,760.91
GOLDMAN SACHS GROUP INC 4.939% 10-21-2036 CUSIP: 38141GD43	885,000.000	885,000.00	888,295.94
GOLDMAN SACHS GROUP INC 5.561% 11-19-2045 SEDOL: BT6NWN2	2,800,000.000	2,762,743.98	2,853,600.74
GOLDMAN SACHS GROUP INC 5.734% 01-28-2056 SEDOL: BS893Z0	3,173,000.000	3,191,119.48	3,296,706.54
GOLDMAN SACHS 3.85% DUE 01-26-2027 CUSIP: 38141GWB6	600,000.000	578,644.00	598,832.19
GOLDMAN SACHS 4.75% DUE 10-21-2045 CUSIP: 38141GVS0	285,000.000	257,387.06	262,635.75
GOLDMAN SACHS 4.8% DUE 07-08-2044 CUSIP: 38141EC31	130,000.000	113,399.35	122,171.21
GOLDMAN SACHS 5.15% DUE 05-22-2045 CUSIP: 38148LAF3	480,000.000	444,018.40	457,077.96
GOLDMAN SACHS 6.25% DUE 02-01-2041 CUSIP: 38141GGM0	352,000.000	373,591.71	389,030.76
HACKENSACK MERIDIAN HEALTH INC 2.875% 09-01-2050 CUSIP: 404530AD9	95,000.000	61,845.00	61,960.23
HALLIBURTON CO 4.75% DUE 08-01-2043 CUSIP: 406216BE0	390,000.000	385,375.57	348,686.93
HARTFORD FINL SVCS 6.625 DUE 04-15-2042 CUSIP: 416518AC2	135,000.000	147,116.25	149,488.93
HCA INC SR SECD NT 4.625% 03-15-2052 SEDOL: BPLJR21	2,053,000.000	1,665,706.12	1,715,717.62
HCA INC 3.5% DUE 07-15-2051 BEO CUSIP: 404119CB3	835,000.000	597,549.41	580,764.54
HCA INC 4.375% 03-15-2042 CUSIP: 404119CS6	130,000.000	112,266.70	112,925.53

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

◆ 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			
HCA INC 5.25% DUE 06-15-2049 CUSIP: 404119BZ1	855,000.000	827,503.71	787,977.11
HCA INC 5.9% 06-01-2053 CUSIP: 404119CR8	195,000.000	187,145.40	194,805.09
HCA INC 5.95% 09-15-2054 CUSIP: 404121AL9	470,000.000	462,815.24	473,149.30
HCA INC 6.1% 04-01-2064 SEDOL: BLD74Y6	460,000.000	457,148.00	467,830.39
HCA INC 6.2% 03-01-2055 CUSIP: 404119DC0	65,000.000	64,464.40	67,734.55
HCA INC. 5.7% 11-15-2055 CUSIP: 404119DH9	200,000.000	199,394.00	195,161.64
HESS CORP 5.6% DUE 02-15-2041 SEDOL: B4TV238	1,110,000.000	1,143,967.54	1,162,312.55
HESS CORP 5.8% DUE 04-01-2047 CUSIP: 42809HAH0	70,000.000	70,371.00	73,026.70
HESS CORP 6% DUE 01-15-2040 SEDOL: B55GWZ6	3,575,000.000	4,355,833.62	3,914,263.71
HLTH CARE SVC CORP 3.2% DUE 06-01-2050 SEDOL: BMXNK76	1,390,000.000	1,474,393.43	905,576.44
HOME DEPOT INC SR NT 2.75% 09-15-2051 CUSIP: 437076CK6	135,000.000	83,582.55	85,180.36
HOME DEPOT INC 2.375% 03-15-2051 SEDOL: BNRQN46	585,000.000	333,678.15	342,887.82
HOME DEPOT INC 3.125% DUE 12-15-2049 SEDOL: BKDX1Q8	820,000.000	658,493.96	569,913.00
HOME DEPOT INC 3.35% DUE 04-15-2050 REG CUSIP: 437076CD2	311,000.000	224,049.14	224,689.21
HOME DEPOT INC 3.9% DUE 06-15-2047 CUSIP: 437076BS0	375,000.000	442,537.44	302,818.32
HOME DEPOT INC 4.2% DUE 04-01-2043 CUSIP: 437076BA9	565,000.000	596,301.62	496,432.40
HOME DEPOT INC 4.25% DUE 04-01-2046 CUSIP: 437076BH4	130,000.000	171,672.80	112,157.98
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SEDOL: BR30BC4	819,000.000	923,673.96	725,547.76

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

◆ 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			
HOME DEPOT INC 4.5% DUE 12-06-2048 CUSIP: 437076BX9	150,000.000	212,818.50	131,748.11
HOME DEPOT INC 4.875 DUE 02-15-2044 CUSIP: 437076BD3	202,000.000	189,694.11	191,467.45
HOME DEPOT INC 5.95% DUE 04-01-2041 CUSIP: 437076AV4	70,000.000	75,525.10	75,593.83
HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054 CUSIP: 438516CT1	80,000.000	75,876.00	77,479.65
HONEYWELL INTERNATIONAL INC 5.35% 03-01-2064 CUSIP: 438516CU8	40,000.000	35,945.20	38,994.45
HONEYWELL INTL INC 5.7 DUE 03-15-2036 BEO CUSIP: 438516AR7	175,000.000	181,703.65	187,899.82
HOWARD UNIV 5.209% DUE 10-01-2052 CUSIP: 442851BH3	290,000.000	290,000.00	252,195.20
HP ENTERPRISE CO 5.6% 10-15-2054 CUSIP: 42824CBW8	270,000.000	265,750.84	252,703.11
HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035 SEDOL: BG48WF0	290,000.000	343,887.80	305,341.75
HSBC BK USA N A 7 DUE 01-15-2039 SEDOL: BG48WG1	2,740,000.000	4,092,610.53	3,237,759.99
HUMANA INC FIXED 3.95% DUE 08-15-2049 CUSIP: 444859BL5	30,000.000	20,836.80	22,631.21
HUMANA INC 4.8% DUE 03-15-2047 CUSIP: 444859BG6	30,000.000	25,955.70	25,816.85
HUMANA INC 4.95% DUE 10-01-2044 CUSIP: 444859BE1	100,000.000	86,047.00	89,405.65
HUMANA INC 5.5% 03-15-2053 CUSIP: 444859BX9	110,000.000	107,130.85	101,890.58
HUMANA INC 5.75% 04-15-2054 SEDOL: BRC6GS4	900,000.000	884,890.04	863,669.30
HUMANA INC 6% DUE 05-01-2055 SEDOL: BV0V1K6	550,000.000	544,230.50	545,653.28
HUMANA INC 8.15% DUE 06-15-2038 SEDOL: B6TRO7	210,000.000	245,206.50	254,761.11
HUNTINGTON INGALLS INDS INC 5.749% 01-15-2035 SEDOL: BTPH0S6	914,000.000	911,092.19	969,279.61

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

◆ 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			
IBM CORP 5.7% 02-10-2055 CUSIP: 459200LK5	65,000.000	65,017.68	65,701.17
IMB INTERNAT CAPITAL 5.3% 02-05-2054 CUSIP: 449276AG9	852,000.000	819,382.25	811,942.90
IN MICH PWR CO 3.75% DUE 07-01-2047 CUSIP: 454889AR7	255,000.000	211,880.55	198,650.87
IN UNIV HLTH INC 2.852% DUE 11-01-2051 CUSIP: 455170AB6	235,000.000	158,159.70	152,649.13
INDIANA MICH PWR CO 3.25% DUE 05-01-2051BEO CUSIP: 454889AU0	125,000.000	131,063.70	85,220.90
INDIANAPOLIS PWR & LT CO 1ST MTG BD SER 144A 5.7% 04-01-2054 SEDOL: BQKW0H4	345,000.000	344,467.50	346,084.38
INDIANAPOLIS PWR & LT CO 1ST MTG BD 144A5.05% 08-15-2035 SEDOL: BVMWZF0	770,000.000	766,378.18	781,448.86
INTEL CORP SR NT 3.05% 08-12-2051 CUSIP: 458140BW9	395,000.000	248,433.40	249,619.18
INTEL CORP 3.1% DUE 02-15-2060 CUSIP: 458140BK5	100,000.000	53,976.00	58,855.22
INTEL CORP 3.25% DUE 11-15-2049 CUSIP: 458140BJ8	1,380,000.000	1,186,374.28	908,196.87
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6	1,291,000.000	989,536.28	944,033.85
INTEL CORP 4.1% DUE 05-11-2047 CUSIP: 458140AY6	450,000.000	418,806.48	348,365.28
INTEL CORP 4.1% DUE 05-19-2046 CUSIP: 458140AV2	390,000.000	292,832.10	305,730.43
INTEL CORP 4.25% DUE 12-15-2042 CUSIP: 458140AP5	235,000.000	193,763.45	194,010.71
INTEL CORP 4.9% 07-29-2045 CUSIP: 458140AT7	115,000.000	99,632.55	101,101.63
INTEL CORP 4.9% 08-05-2052 CUSIP: 458140CB4	110,000.000	86,828.50	93,803.86
INTEL CORP 5.05% DUE 08-05-2062 BEO CUSIP: 458140CC2	325,000.000	319,789.77	272,985.29
INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040 CUSIP: 45866FAP9	128,000.000	95,731.37	96,334.90

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

◆ 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			
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO CUSIP: 45866FAL8	435,000.000	294,037.93	291,780.60
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062 CUSIP: 45866FAY0	180,000.000	182,460.60	169,774.25
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000 CUSIP: 459200HF1	105,000.000	87,405.10	89,781.63
INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039 SEDOL: BK5CT25	1,090,000.000	1,179,270.87	986,617.54
INTL BUSINESS FIXED 2.85% DUE 05-15-2040 CUSIP: 459200KK6	410,000.000	409,418.57	312,549.69
INTL BUSINESS MACHS CORP 7.125 DEB DUE 12-01-2096 CALL CUSIP: 459200AP6	80,000.000	94,803.20	96,351.72
INTL BUSINESS 3.43% DUE 02-09-2052 CUSIP: 459200KP5	345,000.000	269,376.14	243,151.32
INTL PAPER CO 5.15% DUE 05-15-2046 CUSIP: 460146CN1	100,000.000	124,561.25	93,200.91
INTL PAPER CO 6 DUE 11-15-2041 CUSIP: 460146CH4	429,000.000	512,340.39	446,043.45
INTST PWR & LT CO 3.7% DUE 09-15-2046 CUSIP: 461070AN4	345,000.000	395,256.38	263,590.55
INTUIT INC 5.5% 09-15-2053 CUSIP: 46124HAH9	155,000.000	153,716.60	155,838.40
JBS USA LUX S A / JBS USA FOOD CO 7.25% 11-15-2053 CUSIP: 47214BAD0	250,000.000	272,137.65	284,602.00
JBS USA LUX S A 6.5% DUE 12-01-2052 CUSIP: 46590XAX4	465,000.000	467,821.49	485,888.01
JBS USA/FOOD/FINANCE 4.375% 02-02-2052 CUSIP: 46590XAX9	245,000.000	188,728.40	193,098.17
JOHNS HOPKINS UNIV 2.813% DUE 01-01-2060 CUSIP: 478115AF5	115,000.000	68,735.50	68,679.99
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG CUSIP: 478160CR3	325,000.000	311,976.50	232,550.19
JOHNSON & JOHNSON 3.4% 01-15-2038 CUSIP: 478160CL6	150,000.000	125,761.50	133,569.72
JOHNSON & JOHNSON 3.55% DUE 03-01-2036 CUSIP: 478160BU7	195,000.000	177,238.45	180,960.12

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

◆ 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			
JOHNSON & JOHNSON 3.7% DUE 03-01-2046 CUSIP: 478160BV5	304,000.000	250,310.10	250,840.89
JOHNSON & JOHNSON 3.75% DUE 03-03-2047 CUSIP: 478160CG7	380,000.000	462,892.62	312,814.42
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016 CUSIP: 478375AN8	290,000.000	390,692.73	255,153.78
JOHNSON CTLS INTL 5.125% DUE 09-14-2045 CUSIP: 478375AS7	154,000.000	156,486.37	144,357.80
JOHNSONVILLE AEROD COM TUR GEN LLC 5.078% 10-01-2054 CUSIP: 479281AA5	414,801.150	415,078.87	402,839.38
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO CUSIP: 46625HHF0	915,000.000	1,098,498.75	1,047,416.11
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 CUSIP: 46647PBN5	200,000.000	170,561.20	139,531.14
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG CUSIP: 46647PBM7	585,000.000	459,335.25	467,133.77
JPMORGAN CHASE & CO 3.157% 04-22-2042 SEDOL: BKVKPW5	1,220,000.000	1,034,197.52	960,589.47
JPMORGAN CHASE & CO 3.897% 01-23-2049 CUSIP: 46647PAN6	435,000.000	349,486.99	354,306.95
JPMORGAN CHASE & CO 3.964% 11-15-2048 CUSIP: 46647PAL0	1,695,000.000	1,459,796.64	1,396,796.70
JPMORGAN CHASE & CO 4.005% 04-23-2029 CUSIP: 46647PAR7	120,000.000	111,363.60	119,884.35
JPMORGAN CHASE & CO 4.032% 07-24-2048 CUSIP: 46647PAK2	320,000.000	310,141.36	267,474.11
JPMORGAN CHASE & CO 4.26% 02-22-2048 CUSIP: 46647PAA4	245,000.000	211,427.65	212,121.16
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000 CUSIP: 48126BAA1	325,000.000	307,521.75	334,371.01
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040 CUSIP: 46625HHV5	275,000.000	320,669.25	290,380.44
JPMORGAN CHASE & CO 5.534% 11-29-2045 CUSIP: 46647PES1	602,000.000	592,915.95	623,069.25
JPMORGAN CHASE & CO. 5.35% 06-01-2034 CUSIP: 46647PDR4	900,000.000	923,305.50	944,809.84

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

◆ 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			
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 SEDOL: BNDQ298	2,348,000.000	1,676,762.91	1,715,837.49
JPMORGAN CHASE & 4.95% DUE 06-01-2045 CUSIP: 46625HLL2	395,000.000	364,212.46	378,712.80
JPMORGAN CHASE & 5.6% DUE 07-15-2041 CUSIP: 46625HJB7	340,000.000	350,588.10	359,167.93
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG CUSIP: 48305QAG8	435,000.000	452,063.04	291,576.15
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049 CUSIP: 48305QAE3	100,000.000	69,331.00	71,480.45
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047 CUSIP: 48305QAD5	430,000.000	362,544.30	364,110.01
KAISER FNDTN HOSPS 4.875 DUE 04-01-2042 CUSIP: 48305QAB9	660,000.000	748,348.70	634,508.56
KELLANOVA SR NT 5.75% 05-16-2054 CUSIP: 487836CA4	340,000.000	333,641.60	343,691.34
KENTUCKY UTILITIES CO 5.85% 08-15-2055 CUSIP: 491674BP1	170,000.000	170,494.30	175,194.29
KENTUCKY UTILS CO 4.375% DUE 10-01-2045 CUSIP: 491674BL0	200,000.000	246,534.33	172,541.19
KENVUE INC 5.05% 03-22-2053 CUSIP: 49177JAP7	40,000.000	37,658.40	37,154.63
KENVUE INC 5.2% 03-22-2063 CUSIP: 49177JAR3	590,000.000	538,993.23	545,619.34
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO CUSIP: 49271VAK6	135,000.000	98,053.20	99,291.21
KEURIG DR PEPPER 5.085% DUE 05-25-2048 CUSIP: 49271VAD2	25,000.000	22,558.25	22,494.72
KIMBERLY-CLARK 3.2% DUE 07-30-2046 CUSIP: 494368BV4	180,000.000	219,760.20	131,254.48
KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043 SEDOL: B83ZS69	434,000.000	455,921.12	400,201.97
KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051 CUSIP: 49456BAT8	265,000.000	180,327.70	188,775.87
KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050 CUSIP: 49456BAS0	180,000.000	117,812.60	120,102.46

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

◆ 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			
KINDER MORGAN INC 5.2% 03-01-2048 CUSIP: 49456BAQ4	75,000.000	66,303.75	69,450.27
KINDER MORGAN INC 5.45% DUE 08-01-2052 CUSIP: 49456BAW1	170,000.000	164,320.30	160,735.96
KINDER MORGAN INC 5.55% DUE 06-01-2045 SEDOL: BSXNP73	735,000.000	885,127.97	718,075.11
KINDER MORGAN 5.5 DUE 03-01-2044 CUSIP: 494550BU9	315,000.000	269,718.71	306,970.89
KINDER MORGAN 6.375% DUE 03-01-2041 CUSIP: 494550BH8	165,000.000	168,138.30	177,426.45
KINDER MORGAN 6.5% DUE 02-01-2037 CUSIP: 494550AV8	250,000.000	213,837.50	274,327.79
KINDER MORGAN 6.55% DUE 09-15-2040 CUSIP: 494550BF2	70,000.000	86,594.25	76,690.23
KINDER MORGAN 6.95% DUE 01-15-2038 CUSIP: 494550AW6	965,000.000	1,106,203.60	1,097,809.33
KLA CORP 3.3% 03-01-2050 CUSIP: 482480AJ9	105,000.000	87,807.19	74,754.75
KLA CORP 5.25% 07-15-2062 CUSIP: 482480AN0	325,000.000	315,260.77	311,325.22
KLA CORP 5% DUE 03-15-2049 CUSIP: 482480AH3	60,000.000	80,991.00	56,214.12
KRAFT FOODS GROUP 5% DUE 06-04-2042 CUSIP: 50076QAE6	20,000.000	18,358.40	18,554.48
KRAFT FOODS GROUP 6.5% DUE 02-09-2040 CUSIP: 50076QAN6	210,000.000	223,715.10	228,288.35
KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039 CUSIP: 50077LAX4	654,000.000	590,675.12	599,498.44
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8	190,000.000	174,197.41	177,195.86
KROGER CO 3.875% DUE 10-15-2046 CUSIP: 501044DF5	455,000.000	516,775.85	358,129.37
KROGER CO 4.45% DUE 02-01-2047 CUSIP: 501044DG3	190,000.000	155,693.60	162,606.73
KROGER CO 5.65% 09-15-2064 CUSIP: 501044DX6	420,000.000	402,183.83	409,396.26

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

◆ 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			
LAM RESH CORP 4.875% DUE 03-15-2049 CUSIP: 512807AT5	220,000.000	200,834.95	205,231.61
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053 CUSIP: 539830BS7	625,000.000	531,430.34	510,245.12
LOCKHEED MARTIN CORP SR NT 4.3% 06-15-2062 CUSIP: 539830BT5	145,000.000	117,174.96	117,710.50
LOCKHEED MARTIN CORP 4.09% 09-15-2052 CUSIP: 539830BN8	355,000.000	276,113.71	288,669.83
LOCKHEED MARTIN CORP 5.0% 08-15-2035 CUSIP: 539830CM9	80,000.000	79,810.40	82,162.33
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050 CUSIP: 539830BQ1	395,000.000	240,222.50	256,280.82
LOCKHEED MARTIN 3.8% DUE 03-01-2045 CUSIP: 539830BD0	525,000.000	501,235.40	429,667.57
LOCKHEED MARTIN 4.07% DUE 12-15-2042 CUSIP: 539830BB4	845,000.000	745,915.85	733,482.99
LOCKHEED MARTIN 4.7% DUE 05-15-2046 CUSIP: 539830BL2	100,000.000	87,885.30	92,054.32
LOUISVILLE GAS & ELEC 5.85% 08-15-2055 CUSIP: 546676BA4	310,000.000	314,578.60	318,421.12
LOWE'S COMPANIES FIXED 3.5% DUE 04-01-2051 CUSIP: 548661EB9	260,000.000	279,665.74	184,635.50
LOWE'S COMPANIES INC 2.8% 09-15-2041 CUSIP: 548661EE3	290,000.000	200,129.05	210,352.91
LOWES COS INC FIXED 4.55% 04-05-2049 CUSIP: 548661DS3	250,000.000	211,535.30	214,696.35
LOWES COS INC 3.7% DUE 04-15-2046 CUSIP: 548661DN4	475,000.000	350,465.95	364,199.68
LOWES COS INC 4.25% 04-01-2052 CUSIP: 548661EJ2	85,000.000	68,404.60	68,157.50
LOWES COS INC 5.125% DUE 04-15-2050 BEO CUSIP: 548661DW4	89,000.000	81,799.01	82,317.82
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG CUSIP: 50249AAD5	598,000.000	482,512.06	435,969.94
LYB INTL FIN III LLC 4.2% DUE 10-15-2049 CUSIP: 50249AAA1	705,000.000	722,310.36	516,596.17

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

◆ 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			
MA INST TECH FIXED 2.294% DUE 07-01-2051 CUSIP: 575718AH4	115,000.000	68,566.45	66,807.64
MA INST TECH FIXED 2.989% DUE 07-01-2050 CUSIP: 575718AG6	225,000.000	164,610.00	155,222.03
MA INST TECH 3.067% DUE 04-01-2052 CUSIP: 575718AJ0	105,000.000	75,326.10	72,524.01
MA INST TECH 5.618% DUE 06-01-2055 CUSIP: 575718AK7	415,000.000	414,717.97	436,737.48
MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048 CUSIP: 56585ABE1	345,000.000	292,391.95	279,987.24
MARATHON PETE CORP 5.85% DUE 12-15-2045 CUSIP: 56585AAM4	9,000.000	11,404.03	8,836.56
MARKEL GROUP INC 6.0% 05-16-2054 CUSIP: 570535AY0	63,000.000	62,773.83	64,865.15
MARSH & MCLENNAN COMPANIES INC 5.45% 03-15-2053 CUSIP: 571748BT8	65,000.000	66,489.80	63,830.38
MARSH & MCLENNAN COS INC 4.2% 03-01-2048 CUSIP: 571748BD3	145,000.000	119,318.90	121,810.53
MARSH & MCLENNAN 4.9% DUE 03-15-2049 CUSIP: 571748BJ0	285,000.000	394,121.83	261,418.65
MASTERCARD INC 3.65% DUE 06-01-2049 CUSIP: 57636QAL8	370,000.000	432,593.74	288,459.43
MASTERCARD INC 3.8% DUE 11-21-2046 CUSIP: 57636QAH7	155,000.000	120,235.05	126,901.74
MASTERCARD INC 3.95% DUE 02-26-2048 CUSIP: 57636QAK0	165,000.000	134,950.20	136,324.70
MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048 CUSIP: 58013MFH2	240,000.000	194,203.20	207,011.76
MCDONALD'S CORP 3.625 DUE 05-01-2043 CUSIP: 58013MER1	90,000.000	68,252.40	72,630.41
MCDONALDS CORP 4.45% DUE 03-01-2047 REG CUSIP: 58013MFC3	250,000.000	208,685.00	217,234.30
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045 CUSIP: 58013MEV2	160,000.000	145,680.00	143,533.44
MCDONALDS CORP MEDIUM TERM NTS BOOK TRANCHE # TR 00147 5% 02-13-2036 CUSIP: 58013MGC2	280,000.000	278,675.60	284,408.80

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

◆ 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			
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 CUSIP: 58013MFK5	200,000.000	153,468.00	149,972.23
MEMORIAL SLOAN-KETTERING 5 7-1-2042 CUSIP: 586054AA6	550,000.000	641,624.50	535,764.89
MERCK & CO INC 2.9% DUE 12-10-2061 CUSIP: 58933YBG9	260,000.000	155,010.90	156,295.71
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050 CUSIP: 58933YBB0	230,000.000	139,091.95	138,944.67
MERCK & CO INC NEW 2.35% DUE 06-24-2040 SEDOL: BMBQJY7	1,661,000.000	1,266,697.74	1,217,043.57
MERCK & CO INC NEW 3.7% DUE 02-10-2045 SEDOL: BVG7BV9	325,000.000	243,476.35	263,961.30
MERCK & CO INC NEW 4.0% 03-07-2049 CUSIP: 58933YAW5	155,000.000	124,286.75	126,858.10
MERCK & CO INC NEW 5.7% DUE 09-15-2055 CUSIP: 58933YBT1	85,000.000	87,916.35	88,064.94
MERCK & CO INC 2.75% DUE 12-10-2051 BEO SEDOL: BLHM7Q0	2,098,000.000	1,372,499.55	1,334,930.42
MERCK & CO INC 3.6 DUE 09-15-2042 CUSIP: 589331AS6	150,000.000	121,395.00	123,056.42
MERCK & CO INC 4.15% DUE 05-18-2043 CUSIP: 58933YAJ4	170,000.000	143,204.60	149,450.41
MERCK & CO INC 5.85% DUE 06-30-2039 CUSIP: 589331AQ0	150,000.000	163,903.54	163,825.73
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052 SEDOL: BMGK096	1,125,000.000	1,040,332.01	947,572.93
META PLATFORMS INC SR NT 5.75% 11-15-2065 CUSIP: 30303M8Y1	4,535,000.000	4,527,655.88	4,515,766.07
META PLATFORMS INC 4.65% 08-15-2062 CUSIP: 30303M8K1	745,000.000	616,811.44	625,366.39
META PLATFORMS INC 5.4% 08-15-2054 SEDOL: BT3NPB4	1,490,000.000	1,473,488.67	1,445,138.78
META PLATFORMS INC 5.5% 11-15-2045 CUSIP: 30303M8X3	655,000.000	652,151.29	655,213.68
META PLATFORMS INC 5.55% 08-15-2064 CUSIP: 30303M8W5	1,980,000.000	1,986,642.15	1,915,358.84

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

◆ 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			
META PLATFORMS INC 5.6% DUE 05-15-2053 CUSIP: 30303M8Q8	150,000.000	153,201.00	149,419.33
META PLATFORMS INC 5.625% 11-15-2055 CUSIP: 30303MAE2	3,090,000.000	3,089,342.13	3,082,171.95
META PLATFORMS INC 5.75% 05-15-2063 CUSIP: 30303M8R6	690,000.000	691,163.64	689,428.89
METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG CUSIP: 591539AA9	310,000.000	284,216.80	195,698.53
METLIFE INC STEP CPN 4.721% DUE 12-15-2044 CUSIP: 59156RBL1	220,000.000	192,381.20	201,400.87
METLIFE INC 10.75% DUE 08-01-2039 CUSIP: 59156RAV0	185,000.000	248,825.00	246,480.68
METLIFE INC 4.125% DUE 08-13-2042 CUSIP: 59156RBD9	475,000.000	371,653.00	409,419.48
METLIFE INC 4.875% DUE 11-13-2043 CUSIP: 59156RBG2	250,000.000	299,577.50	234,854.92
METLIFE INC 5.875% DUE 02-06-2041 CUSIP: 59156RAY4	288,000.000	302,818.34	304,393.98
MICROSOFT CORP SR NT 2.5% 09-15-2050 CUSIP: 594918CW2	200,000.000	122,110.00	125,646.66
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO CUSIP: 594918CC6	2,246,000.000	1,812,569.56	1,419,821.63
MICROSOFT CORP 2.921% 03-17-2052 USD CUSIP: 594918CE2	210,000.000	139,167.00	142,755.64
MICROSOFT CORP 3.7% DUE 08-08-2046 CUSIP: 594918BT0	895,000.000	919,759.13	736,920.34
MICROSOFT CORP 3.95% DUE 08-08-2056 CUSIP: 594918BU7	80,000.000	64,134.40	64,814.36
MICROSOFT CORP 4.75% DUE 11-03-2055 CUSIP: 594918BM5	281,000.000	249,820.24	263,869.57
MIDAMERICAN ENERGY CO C CRP BRK 5.75% DUE 11-01-2035/11-01-2005 CUSIP: 595620AE5	790,000.000	978,425.68	850,926.55
MIDAMERICAN ENERGY CO 1ST MTG BD 5.5% 11-15-2056 SEDOL: BVSDFS7	405,000.000	401,889.60	403,716.78
MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050 CUSIP: 595620AV7	85,000.000	58,650.85	58,827.08

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

◆ 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			
MIDAMERICAN ENERGY CO 3.65% 08-01-2048 CUSIP: 595620AS4	180,000.000	138,560.40	136,382.26
MIDAMERICAN ENERGY CO 3.95% 08-01-2047 CUSIP: 595620AR6	250,000.000	276,759.00	201,115.16
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 CUSIP: 595620AU9	145,000.000	118,018.40	121,126.13
MIDAMERICAN ENERGY CO 4.25% 05-01-2046 CUSIP: 595620AP0	340,000.000	292,628.80	290,313.27
MIDAMERICAN ENERGY CO 5.3% 02-01-2055 CUSIP: 595620AZ8	225,000.000	224,046.00	217,446.09
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044 CUSIP: 595620AN5	480,000.000	559,484.30	421,978.85
MIDAMERICAN ENERGY 4.8% DUE 09-15-2043 SEDOL: BDWGXXK7	990,000.000	1,289,103.33	920,304.00
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043 CUSIP: 59562VBD8	1,105,000.000	1,237,745.81	1,074,162.27
MIDAMERICAN ENERGY 5.858% 09-15-2054 SEDOL: BNSP5G8	825,000.000	823,509.55	864,159.15
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 SEDOL: B1FTHZ2	270,000.000	371,076.85	294,941.49
MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051 CUSIP: 605417CD4	60,000.000	45,566.87	40,211.79
MISSISSIPPI PWR CO 4.25 DUE 03-15-2042 CUSIP: 605417BZ6	370,000.000	390,285.59	323,063.51
MOLSON COORS 4.2% DUE 07-15-2046 CUSIP: 60871RAH3	535,000.000	424,137.92	438,101.13
MOODY'S CORPORATION 4.875% 12-17-2048 BEO CUSIP: 615369AQ8	350,000.000	429,717.75	316,636.79
MOODYS CORP 3.75% 02-25-2052 CUSIP: 615369AY1	135,000.000	117,095.62	102,198.51
MOODYS CORP 5.25% DUE 07-15-2044 CUSIP: 615369AE5	95,000.000	97,584.00	91,845.26
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042 CUSIP: 61772BAC7	300,000.000	216,063.00	237,115.72
MORGAN STANLEY FIXED 5.516% 11-19-2055 SEDOL: BRWK9T8	3,090,000.000	3,065,730.30	3,126,210.44

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

◆ 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			
MORGAN STANLEY SR NT FIXED / FLTG 5.664%04-17-2036 CUSIP: 61747YGA7	1,855,000.000	1,909,164.52	1,969,244.81
MORGAN STANLEY 2.802% 01-25-2052 CUSIP: 6174468Y8	220,000.000	137,779.40	142,895.00
MORGAN STANLEY 3.971% 07-22-2038 CUSIP: 61744YAL2	100,000.000	89,970.00	90,951.71
MORGAN STANLEY 4.3% DUE 01-27-2045 CUSIP: 61747YDY8	710,000.000	607,121.96	622,589.22
MORGAN STANLEY 4.375% DUE 01-22-2047 CUSIP: 61746BEG7	555,000.000	472,155.20	488,491.18
MORGAN STANLEY 4.431% 01-23-2030 CUSIP: 6174468G7	200,000.000	206,976.00	201,498.03
MORGAN STANLEY 4.892% 10-22-2036 CUSIP: 61748UAN2	655,000.000	655,000.00	657,122.40
MORGAN STANLEY 5.597% 03-24-2051 CUSIP: 6174468N2	133,000.000	133,673.73	135,923.89
MPLX LP FIXED 5.2% DUE 03-01-2047 CUSIP: 55336VAL4	185,000.000	164,452.05	166,667.38
MPLX LP FIXED 5.2% 12-01-2047 CUSIP: 55336VBP4	60,000.000	71,198.41	54,126.77
MPLX LP 4.5% 04-15-2038 SEDOL: BYZGJX6	1,796,000.000	1,909,322.78	1,647,772.96
MPLX LP 4.7% 04-15-2048 CUSIP: 55336VAN0	390,000.000	322,587.99	327,519.91
MPLX LP 5.5% DUE 02-15-2049 CUSIP: 55336VAT7	100,000.000	89,718.00	92,806.94
MPLX LP 5.65% 03-01-2053 CUSIP: 55336VBW9	250,000.000	236,866.15	234,543.62
MPLX LP 5.95% 04-01-2055 CUSIP: 55336VBZ2	335,000.000	329,736.65	328,328.18
MPLX LP 6.2% 09-15-2055 SEDOL: BVWSG00	1,075,000.000	1,061,861.66	1,087,099.50
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048 CUSIP: 628530BJ5	125,000.000	114,986.85	102,133.18
MYLAN N V FIXED 5.25% DUE 06-15-2046 CUSIP: 62854AAP9	160,000.000	128,216.00	132,519.00

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

◆ 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			
NARRAGANSETT ELEC 5.638% DUE 03-15-2040 CUSIP: 631005BC8	135,000.000	133,131.60	140,235.12
NASDAQ INC 6.1% 06-28-2063 CUSIP: 63111XAL5	505,000.000	511,341.34	531,024.15
NATURE CONSERVANCY 3.957% DUE 03-01-2052 CUSIP: 63902HBF5	85,000.000	85,575.91	68,017.71
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 CUSIP: 63946BAJ9	345,000.000	293,997.70	296,745.48
NETFLIX INC 5.4% 08-15-2054 CUSIP: 64110LBA3	190,000.000	192,675.20	189,008.67
NEVADA PWR CO GEN & REF NT 5.9% 05-01-2053 CUSIP: 641423CF3	150,000.000	157,461.00	153,192.91
NEVADA PWR CO 6.0% 03-15-2054 CUSIP: 641423CG1	385,000.000	389,760.04	400,807.85
NEVADA PWR CO 6.65% DUE 04-01-2036 CUSIP: 641423BP2	300,000.000	433,846.80	339,540.34
NEW ENGLAND PWR CO 3.8% DUE 12-05-2047 CUSIP: 644188BF0	28,000.000	31,956.67	21,889.45
NEW YORK & PRESBYTERIAN HOSP 4.063% DUE 08-01-2056 BEO CUSIP: 649322AD6	705,000.000	698,414.20	562,498.04
NEXTERA ENERGY CAP HLDGS INC 5.55% 03-15-2054 CUSIP: 65339KCV0	375,000.000	372,618.75	367,316.25
NEXTERA ENERGY CAP HLDGS INC 5.9% 03-15-2055 SEDOL: BTCCJ76	670,000.000	658,111.29	689,296.01
NIAGARA MOHAWK PWR CORP NEW SR NT 144A 5.783% 09-16-2052 CUSIP: 65364UAS5	286,000.000	285,101.96	286,783.22
NIKE INC 3.375% DUE 11-01-2046 CUSIP: 654106AG8	90,000.000	72,414.90	67,564.90
NIKE INC 3.625% DUE 05-01-2043 CUSIP: 654106AD5	390,000.000	316,420.70	315,523.29
NIKE INC 3.875% DUE 11-01-2045 CUSIP: 654106AE3	110,000.000	131,091.65	90,182.63
NISOURCE FIN CORP 4.8% DUE 02-15-2044 CUSIP: 65473QBC6	510,000.000	437,481.84	463,668.19
NISOURCE FIN CORP 5.65% DUE 02-01-2045 CUSIP: 65473QBD4	255,000.000	279,591.42	254,699.76

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

◆ 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			
NISOURCE INC 5.85% SEDOL: BTWS9Z2 04-01-2055	325,000.000	324,174.50	329,971.83
NORDSTROM INC 5% DUE 01-15-2044 CUSIP: 655664AR1	1,150,000.000	968,738.86	865,276.45
NORFOLK SOUTHN CORP SR NT 2.9% CUSIP: 655844CL0 08-25-2051	200,000.000	202,650.00	129,218.27
NORFOLK SOUTHN FIXED 3.942% DUE CUSIP: 655844BX5 11-01-2047	435,000.000	433,480.40	350,965.16
NORFOLK SOUTHN 3.4% DUE 11-01-2049 CUSIP: 655844CD8	950,000.000	941,345.50	682,689.60
NORFOLK SOUTHN 3.95 DUE 10-01-2042 CUSIP: 655844BM9	255,000.000	210,433.65	215,662.39
NORFOLK SOUTHN 4.45% DUE 06-15-2045 CUSIP: 655844BQ0	305,000.000	260,098.55	268,775.32
NORFOLK SOUTHN 4.837% DUE 10-01-2041 CUSIP: 655844BH0	560,000.000	613,454.30	534,788.07
NORTHERN STS PWR CO MINN 4.5% DUE CUSIP: 665772CV9 06-01-2052 BEO	85,000.000	70,717.45	73,878.97
NORTHERN STS PWR CO MINN 5.65% CUSIP: 665772DA4 05-15-2055	20,000.000	19,890.80	20,490.92
NORTHN STS PWR CO MINN NORTHN ST PWR CUSIP: 665772CB3 6.25 DUE 06-01-2036 BEO	770,000.000	1,009,163.25	856,677.29
NORTHN STS PWR CO 3.4 DUE 08-15-2042 CUSIP: 665772CJ6	250,000.000	274,841.17	198,420.13
NORTHN STS PWR CO 3.6% DUE 05-15-2046 CUSIP: 665772CP2	100,000.000	77,195.00	78,215.94
NORTHN STS PWR CO 4.125% DUE 05-15-2044 CUSIP: 665772CL1	200,000.000	161,382.00	171,264.23
NORTHROP GRUMMAN CORP 3.85% DUE CUSIP: 666807BJ0 04-15-2045	55,000.000	43,561.10	44,896.25
NORTHROP GRUMMAN CORP 4.95% CUSIP: 666807CJ9 03-15-2053	140,000.000	134,121.47	128,717.64
NORTHROP GRUMMAN CORP 5.2% SEDOL: BS2G0M3 06-01-2054	698,000.000	683,246.20	667,299.49
NORTHROP GRUMMAN FIXED 5.25% DUE CUSIP: 666807BU5 05-01-2050	60,000.000	59,705.40	57,839.74

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

◆ 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			
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 CUSIP: 666807BP6	995,000.000	887,787.39	815,968.79
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 CUSIP: 666807BH4	85,000.000	76,908.85	79,253.88
NORTHROP GRUMMAN 5.15% DUE 05-01-2040 CUSIP: 666807BT8	101,000.000	134,481.54	101,567.33
NORTHWESTERN UNIV 2.64% DUE 12-01-2050 CUSIP: 668444AS1	265,000.000	175,504.20	169,385.86
NORTHWESTERN UNIV 3.662% DUE 12-01-2057 CUSIP: 668444AQ5	20,000.000	25,900.80	14,877.15
NORTHWESTERN UNIV 4.94% 12-01-2035 CUSIP: 668444AT9	155,000.000	154,359.85	159,929.22
NOVANT HEALTH INC 3.168% DUE 11-01-2051 CUSIP: 66988AAH7	355,000.000	275,947.17	243,403.53
NOVANT HEALTH INC 3.318% DUE 11-01-2061 CUSIP: 66988AAJ3	30,000.000	19,699.50	19,848.87
NOVARTIS CAP CORP 3.7% DUE 09-21-2042 CUSIP: 66989HAF5	170,000.000	135,382.90	143,042.18
NOVARTIS CAP CORP 4% DUE 11-20-2045 CUSIP: 66989HAK4	365,000.000	310,590.65	310,322.38
NSTAR ELECTRIC CO 4.55% DUE 06-01-2052 BEO CUSIP: 67021CAS6	65,000.000	54,425.80	56,097.90
NUCOR CORP FIXED 2.979% DUE 12-15-2055 CUSIP: 670346AU9	185,000.000	143,637.05	116,962.62
NUCOR CORP NT 3.85% 04-01-2052 CUSIP: 670346AW5	210,000.000	205,363.82	162,858.35
NVIDIA CORP 3.5% DUE 04-01-2050 CUSIP: 67066GAH7	135,000.000	101,798.72	102,969.33
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036 SEDOL: BK8VN61	1,503,000.000	1,514,227.42	1,604,865.83
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 SEDOL: BKVKRK7	1,350,000.000	1,525,681.59	1,405,300.06
OCCIDENTAL PETE 4.4% DUE 04-15-2046 SEDOL: BDBFN16	170,000.000	127,396.80	135,162.67
OCCIDENTAL PETE 4.625% DUE 06-15-2045 CUSIP: 674599CF0	200,000.000	153,730.40	160,214.68

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

◆ 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			
OCCIDENTAL PETE 6.2% DUE 03-15-2040 CUSIP: 674599DJ1	240,000.000	229,511.95	245,427.84
OCCIDENTAL PETE 7.95% DUE 06-15-2039 CUSIP: 674599DH5	110,000.000	119,171.19	130,474.30
OGLETHORPE PWR CORP 1ST MTG BD SER 2024A5.8% 06-01-2054 CUSIP: 677050AW6	90,000.000	84,685.66	89,362.79
OGLETHORPE PWR CORP 3.75% 08-01-2050 SEDOL: BN77TJ6	895,000.000	687,851.69	649,789.51
OGLETHORPE PWR CORP 4.5% 04-01-2047 CUSIP: 677050AS5	350,000.000	288,718.97	296,479.65
OGLETHORPE PWR CORP 5.05% DUE 10-01-2048 CUSIP: 677050AN6	275,000.000	278,676.15	250,460.50
OGLETHORPE PWR 5.25% DUE 09-01-2050 SEDOL: B677P66	375,000.000	449,996.85	344,889.56
OKLAHOMA GAS & ELEC CO 5.8% 04-01-2055 CUSIP: 678858BZ3	95,000.000	94,518.35	97,355.88
ONCOR ELEC DELIVERY CO LLC CORP 3.8% 06-01-2049 CUSIP: 68233JBP8	165,000.000	185,749.62	127,330.45
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049 CUSIP: 68233JBR4	1,005,000.000	836,621.01	683,158.72
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG SEDOL: BMTTWT4	390,000.000	435,637.20	291,076.76
ONCOR ELEC DELIVERY CO LLC 5.55% 06-15-2054 SEDOL: BSRJHL5	420,000.000	419,823.60	416,201.06
ONCOR ELEC FIXED 2.7% DUE 11-15-2051 CUSIP: 68233JCD4	50,000.000	32,130.50	30,620.11
ONCOR ELEC FIXED 4.1% DUE 11-15-2048 CUSIP: 68233JBG8	125,000.000	103,651.25	102,329.55
ONCOR ELEC 3.75% DUE 04-01-2045 CUSIP: 68233JBB9	380,000.000	335,909.88	303,381.40
ONEOK INC NEW 3.95% 03-01-2050 CUSIP: 682680CA9	365,000.000	267,377.10	267,856.97
ONEOK INC NEW 4.2% 10-03-2047 CUSIP: 682680BY8	175,000.000	133,262.50	137,609.80
ONEOK INC NEW 4.25% 09-15-2046 CUSIP: 682680BX0	35,000.000	24,952.55	27,910.14

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

◆ 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			
ONEOK INC NEW 6.25% 10-15-2055 CUSIP: 682680DD2	335,000.000	332,161.37	339,976.39
ONEOK INC 5.7% 11-01-2054 CUSIP: 682680CF8	330,000.000	321,762.67	311,167.95
ORACLE CORP FIXED 3.65% DUE 03-25-2041 CUSIP: 68389XBZ7	360,000.000	299,887.93	273,896.09
ORACLE CORP FIXED 3.85% DUE 04-01-2060 CUSIP: 68389XBY0	430,000.000	306,584.20	280,517.49
ORACLE CORP FIXED 4.1% DUE 03-25-2061 CUSIP: 68389XCB9	170,000.000	123,080.20	114,798.26
ORACLE CORP FIXED 6.9% DUE 11-09-2052 CUSIP: 68389XCK9	240,000.000	255,506.80	249,276.11
ORACLE CORP 3.6% DUE 04-01-2040 REG SEDOL: BM5M628	5,280,000.000	4,986,793.81	4,072,430.47
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02	1,975,000.000	1,449,099.33	1,306,440.24
ORACLE CORP 3.8% 11-15-2037 SEDOL: BF4ZFF5	543,000.000	499,854.63	451,622.29
ORACLE CORP 3.85% DUE 07-15-2036 CUSIP: 68389XBH7	65,000.000	57,748.60	55,971.73
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL: BMYLXC5	1,566,000.000	1,197,494.92	1,089,758.43
ORACLE CORP 4.125% DUE 05-15-2045 SEDOL: BWTM334	1,715,000.000	1,568,406.70	1,293,409.76
ORACLE CORP 4.375% DUE 05-15-2055 CUSIP: 68389XBG9	80,000.000	58,567.60	58,597.18
ORACLE CORP 4.5% DUE 07-08-2044 CUSIP: 68389XAW5	20,000.000	16,383.00	16,051.88
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	1,462,000.000	1,333,699.19	1,067,476.61
ORACLE CORP 4% 11-15-2047 SEDOL: BD390R1	1,544,000.000	1,163,393.94	1,122,331.84
ORACLE CORP 5.375 DUE 07-15-2040 CUSIP: 68389XAM7	60,000.000	60,747.60	56,005.43
ORACLE CORP 5.375% 09-27-2054 CUSIP: 68389XCU7	1,025,000.000	924,182.38	875,550.22

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

◆ 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			
ORACLE CORP 5.5% 09-27-2064 CUSIP: 68389XCV5	715,000.000	697,692.75	601,958.06
ORACLE CORP 5.55% 02-06-2053 CUSIP: 68389XCQ6	395,000.000	362,491.64	345,912.47
ORACLE CORP 5.875% 09-26-2045 CUSIP: 68389XDP7	45,000.000	45,165.60	42,431.23
ORACLE CORP 5.95% 09-26-2055 SEDOL: BVBFJS1	664,000.000	645,621.31	622,191.91
ORACLE CORP 6.1% 09-26-2065 SEDOL: BVBG0Z8	1,655,000.000	1,644,056.97	1,541,251.44
ORACLE CORP 6.125% DUE 07-08-2039 CUSIP: 68389XAH8	505,000.000	660,067.65	510,066.14
ORACLE CORP 6.125% 08-03-2065 CUSIP: 68389XDC6	195,000.000	187,541.42	181,909.52
ORACLE CORP 6.5% DUE 04-15-2038 CUSIP: 68389XAE5	245,000.000	328,767.95	256,434.02
ORACLE CORP 6% 08-03-2055 SEDOL: BRXZ1B8	152,000.000	140,600.00	141,221.85
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040 SEDOL: BMVV6C9	1,130,000.000	904,810.82	993,281.44
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 CUSIP: 694308JN8	580,000.000	493,149.11	500,589.76
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 CUSIP: 694308JJ7	305,000.000	208,700.60	209,922.37
PAC GAS & ELEC CO 4.2% DUE 06-01-2041 SEDOL: BN93099	610,000.000	568,414.80	507,517.70
PAC GAS & ELEC CO 5.9% DUE 10-01-2054 CUSIP: 694308KT3	95,000.000	88,897.39	92,895.47
PAC LIFE INS CO 4.3% 10-24-2067 SEDOL: BZ3CYH2	565,000.000	656,605.61	459,735.02
PACIFIC GAS & ELEC CO 1ST MTG BD 6% 08-15-2035 SEDOL: BQNK47	710,000.000	706,549.40	750,099.66
PACIFIC GAS & ELEC CO 4.0% 12-01-2046 CUSIP: 694308HR1	95,000.000	72,830.80	72,464.85
PACIFIC GAS & ELEC CO 4.25% 03-15-2046 CUSIP: 694308HN0	290,000.000	227,880.65	230,171.09

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

◆ 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			
PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042 SEDOL: B80L9N4	2,145,000.000	2,154,792.90	1,801,614.61
PACIFIC GAS & ELEC CO 4.5% 12-15-2041 CUSIP: 694308GY7	170,000.000	119,178.97	141,798.31
PACIFIC GAS & ELEC CO 4.6% 06-15-2043 CUSIP: 694308HD2	245,000.000	183,124.65	208,150.95
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 CUSIP: 694308HH3	470,000.000	369,107.12	403,789.61
PACIFIC GAS & ELEC CO 5.25% 03-01-2052 SEDOL: BPP37W9	255,000.000	206,277.01	226,360.98
PACIFIC GAS & ELEC CO 6.7% 04-01-2053 CUSIP: 694308KK2	195,000.000	200,148.15	209,416.86
PACIFIC GAS & ELEC CO 6.75% 01-15-2053 CUSIP: 694308KH9	385,000.000	401,971.49	417,874.48
PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042 CUSIP: 694308HA8	435,000.000	307,388.26	333,400.54
PACIFIC GAS & ELECTRIC CO 6.1% 10-15-2055 CUSIP: 694308KZ9	200,000.000	200,370.00	201,173.80
PACIFIC GAS & ELECTRIC 4.3% 03-15-2045 CUSIP: 694308HL4	335,000.000	267,342.00	270,180.02
PACIFIC GAS & ELECTRIC 6.15% 03-01-2055 SEDOL: BPJKZZ5	765,000.000	750,932.31	774,979.85
PACIFICORP 2.9% 06-15-2052 USD CUSIP: 695114CY2	210,000.000	144,832.80	125,323.41
PACIFICORP 4.125% DUE 01-15-2049 CUSIP: 695114CT3	240,000.000	175,557.60	183,193.56
PACIFICORP 4.15% 02-15-2050 CUSIP: 695114CV8	525,000.000	538,988.49	400,110.00
PACIFICORP 5.8% 01-15-2055 CUSIP: 695114DE5	260,000.000	259,623.74	247,337.25
PACKAGING CORP OF AMERICA 4.05% DUE 12-15-2049 CUSIP: 695156AV1	205,000.000	169,971.65	165,372.72
PARAMOUNT GLOBAL FIXED 6.25% DUE SEDOL: BD6V825	2,985,000.000	3,358,520.61	2,905,524.38
PARAMOUNT GLOBAL SUB DEB FIXED TO FIXED NC5 6.375% 03-30-2062 SEDOL: BMXHJH1	165,000.000	134,262.50	161,677.92

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

◆ 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			
PAYPAL HLDGS INC 5.25% 06-01-2062 CUSIP: 70450YAN3	38,000.000	34,841.06	35,635.57
PEACEHEALTH 3.218% DUE 11-15-2050 CUSIP: 70462GAC2	310,000.000	226,708.10	205,727.22
PECO ENERGY CO FIXED 3.7% 09-15-2047 CUSIP: 693304AV9	585,000.000	630,042.58	455,722.16
PECO ENERGY CO FIXED 3.9% DUE 03-01-2048 CUSIP: 693304AW7	300,000.000	256,252.10	240,452.66
PECO ENERGY CO FIXED 4.375% DUE 08-15-2052 CUSIP: 693304BE6	110,000.000	95,257.80	92,793.08
PECO ENERGY CO 1ST & REF MTG BD 2.85% 09-15-2051 CUSIP: 693304BC0	325,000.000	205,806.25	208,391.35
PECO ENERGY CO 2.8% DUE 06-15-2050 CUSIP: 693304AY3	115,000.000	64,440.25	73,948.69
PECO ENERGY CO 5.65% 09-15-2055 CUSIP: 693304BJ5	150,000.000	155,973.00	153,157.18
PECO ENERGY CO 5.95% DUE 10-01-2036 CUSIP: 693304AH0	163,000.000	206,708.45	178,299.61
PEPCO HLDGS LLC 7.45% DUE 08-15-2032 CUSIP: 713291AH5	75,000.000	105,683.25	86,802.12
PEPSICO INC FIXED 2.625% 10-21-2041 CUSIP: 713448FF0	510,000.000	363,128.11	375,444.47
PEPSICO INC SR NT 4 DUE 03-05-2042 CUSIP: 713448BZ0	360,000.000	308,714.40	314,819.97
PEPSICO INC SR NT 4.875 DUE 11-01-2040 CUSIP: 713448BS6	95,000.000	94,886.53	93,837.12
PEPSICO INC 2.875% DUE 10-15-2049 CUSIP: 713448EP9	445,000.000	307,358.63	300,413.96
PEPSICO INC 3.375% DUE 07-29-2049 CUSIP: 713448EM6	145,000.000	106,193.65	106,850.56
PEPSICO INC 3.45% DUE 10-06-2046 CUSIP: 713448DP0	285,000.000	277,529.45	219,847.64
PEPSICO INC 7.29% 09-15-2026 CUSIP: 713448EE4	130,000.000	167,967.80	132,549.38
PFIZER INC 2.55% DUE 05-28-2040 CUSIP: 717081EZ2	590,000.000	540,437.46	439,347.36

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

◆ 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			
PFIZER INC 4.125% DUE 12-15-2046 CUSIP: 717081ED1	90,000.000	75,879.90	75,609.06
PFIZER INC 5.6% DUE 09-15-2040 CUSIP: 717081DT7	440,000.000	548,803.20	460,899.69
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 CUSIP: 716973AG7	1,365,000.000	1,351,081.58	1,323,023.61
PFIZER INVESTMENT ENTER 5.34% 05-19-2063 CUSIP: 716973AH5	1,555,000.000	1,508,628.27	1,475,632.50
PG&E RECOVERY FDG LLC SR SECD NT CL A-2 2.28% 01-15-2038 CUSIP: 71710TAB4	15,000.000	12,437.85	12,776.00
PG&E RECOVERY FDG LLC 5.256% 01-15-2038 CUSIP: 71710TAE8	85,000.000	84,998.86	87,573.45
PG&E RECOVERY FDG LLC 5.529% 06-01-2049 CUSIP: 71710TAJ7	670,000.000	670,487.07	684,790.81
PG&E RECOVERY FDG 5.231% DUE 06-01-2042 CUSIP: 71710TAH1	410,000.000	410,296.90	422,605.13
PG&E RECOVERY FDG 5.536% DUE 07-15-2049 CUSIP: 71710TAF5	400,000.000	399,991.31	407,057.12
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054 CUSIP: 693342AK3	555,000.000	553,229.36	528,878.17
PG&E WILDFIRE RECOVERY FDG LLC 4.022% DUE 06-01-2031 CUSIP: 693342AF4	51,042.310	51,041.00	51,004.47
PG&E WILDFIRE RECOVERY FDG LLC 4.377% 06-01-2039 CUSIP: 693342AC1	165,000.000	164,995.00	157,700.32
PG&E WILDFIRE RECOVERY FDG LLC 4.451% 12-01-2047 CUSIP: 693342AD9	1,255,000.000	1,163,313.76	1,125,284.61
PG&E WILDFIRE RECOVERY FDG LLC 4.674% 12-01-2051 CUSIP: 693342AE7	420,000.000	415,226.27	378,222.59
PG&E WILDFIRE RECOVERY FDG LLC 4.722% 06-01-2037 CUSIP: 693342AG2	305,000.000	304,980.81	303,259.60
PG&E WILDFIRE RECOVERY FDG LLC 5.212% 12-01-2047 CUSIP: 693342AJ6	650,000.000	649,990.84	637,079.32
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 SEDOL: B90G0K0	255,000.000	215,166.45	212,783.52
PHILIP MORRIS INTL INC 4.625% 10-29-2035 SEDOL: BRCDK27	690,000.000	682,065.00	679,292.54

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

◆ 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			
PHILIP MORRIS INTL 4.125% DUE 03-04-2043 CUSIP: 718172AW9	625,000.000	652,612.50	538,009.25
PHILIP MORRIS INTL 4.25% DUE 11-10-2044 CUSIP: 718172BL2	150,000.000	126,568.20	129,356.50
PHILIP MORRIS INTL 4.375% DUE 11-15-2041 CUSIP: 718172AM1	515,000.000	645,943.90	462,138.99
PHILIP MORRIS INTL 4.5% DUE 03-20-2042 CUSIP: 718172AP4	205,000.000	241,272.30	185,440.51
PHILLIPS 66 CO 4.68% 02-15-2045 CUSIP: 718547AM4	255,000.000	223,043.40	217,759.00
PHILLIPS 66 CO 4.9% DUE 10-01-2046 CUSIP: 718547AP7	335,000.000	293,231.04	292,583.22
PHILLIPS 66 4.875% DUE 11-15-2044 CUSIP: 718546AL8	145,000.000	128,858.10	129,021.50
PIEDMONT NAT GAS 3.64% DUE 11-01-2046 CUSIP: 720186AK1	60,000.000	62,294.40	45,522.51
PIEDMONT NAT GAS 5.1% DUE 02-15-2035 SEDOL: BMYDZ58	310,000.000	309,823.30	317,250.24
PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG CUSIP: 72650RBA9	140,000.000	123,706.80	128,121.35
PLAINS ALL AMERN 4.3% DUE 01-31-2043 CUSIP: 72650RBC5	140,000.000	104,792.80	115,274.20
POTOMAC ELEC PWR 4.15% DUE 03-15-2043 CUSIP: 737679DE7	165,000.000	136,983.00	141,903.76
PPL CAP FDG INC 4% DUE 09-15-2047 CUSIP: 69352PAM5	45,000.000	44,856.45	33,137.99
PRAXAIR INC 3.55% DUE 11-07-2042 CUSIP: 74005PBD5	105,000.000	120,105.77	85,301.55
PRECISION 3.9% DUE 01-15-2043 CUSIP: 740189AH8	80,000.000	66,899.20	68,145.65
PRES & FELLOWS OF HARVARD 3.745% 11-15-2052 CUSIP: 740816AQ6	130,000.000	101,647.00	102,068.56
PRESBYTERIAN 4.875% DUE 08-01-2052 CUSIP: 74071PAB9	60,000.000	52,745.40	54,669.90
PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG CUSIP: 740816AP8	140,000.000	88,051.60	86,730.25

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

◆ 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			
PRESIDENT & 5.259% DUE 03-15-2036 CUSIP: 740816AT0	220,000.000	220,000.00	230,924.10
PRESIDENT TAXABLE BD SER 2010C 4.875 DUE10-15-2040 CUSIP: 740816AH6	50,000.000	46,776.00	50,055.37
PRIN FINL GROUP 4.625% DUE 09-15-2042 CUSIP: 74251VAF9	355,000.000	369,421.74	325,050.27
PROGRESSIVE CORP 4.2% DUE 03-15-2048 CUSIP: 743315AT0	695,000.000	856,904.61	590,556.06
PROLOGIS L P SR NT 3.05% 03-01-2050 CUSIP: 74340XCC3	140,000.000	93,158.80	94,995.91
PROLOGIS L P 5.25% 03-15-2054 CUSIP: 74340XCK5	54,000.000	52,254.99	52,190.84
PROLOGIS L P 5.25% 06-15-2053 CUSIP: 74340XCF6	122,000.000	120,097.27	117,823.21
PROVID HLTH & SVCS 2.746% DUE 10-01-2026 CUSIP: 743756AB4	660,000.000	620,096.40	652,028.34
PROVID ST JOSEPH 2.7% DUE 10-01-2051 CUSIP: 743820AB8	35,000.000	20,459.60	21,085.32
PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048 CUSIP: 74432QCD5	55,000.000	46,842.40	47,334.56
PRUDENTIAL FINL INC DTD 06-21-2010 6.62506-21-2040 CUSIP: 74432QBN4	60,000.000	67,326.00	69,253.30
PRUDENTIAL FINL INC 3.935% DUE 12-07-2049 CUSIP: 744320BA9	475,000.000	422,537.69	375,411.99
PRUDENTIAL FINL 3.905% DUE 12-07-2047 CUSIP: 744320AY8	380,000.000	319,961.60	303,811.23
PUB SVC ELEC GAS 3.8% DUE 03-01-2046 CUSIP: 74456QBQ8	175,000.000	198,908.50	140,846.18
PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052 CUSIP: 744448CX7	110,000.000	90,204.40	93,701.28
PUBLIC SERVICE COLORADO 5.15% 09-15-2035 CUSIP: 744448DC2	495,000.000	494,034.75	504,421.57
PUBLIC SERVICE COLORADO 5.75% 05-15-2024 SEDOL: BPRBV18	555,000.000	553,595.85	564,182.40
PUBLIC SERVICE COLORADO 5.85% 05-15-2055 CUSIP: 744448DB4	645,000.000	636,593.47	664,157.69

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

◆ 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			
PUBLIC SERVICE ELECTRIC 5.5% 03-01-2055 CUSIP: 74456QCV6	255,000.000	255,527.85	255,927.58
PUBLIC STORAGE 5.35% 08-01-2053 CUSIP: 74460WAH0	218,000.000	213,860.03	214,267.10
PUBLIC SVC COLORADO 3.8% 06-15-2047 CUSIP: 744448CN9	245,000.000	226,157.50	190,641.10
PUBLIC SVC CO COLO 4.05% 09-15-2049 CUSIP: 744448CR0	590,000.000	570,952.27	467,248.53
PUBLIC SVC CO COLO 6.25% DUE 09-01-2037 CUSIP: 744448BZ3	50,000.000	54,709.50	55,228.64
PUBLIC SVC CO N H 3.6% DUE 07-01-2049 CUSIP: 744482BM1	90,000.000	77,020.04	67,671.93
PUBLIC SVC CO OKLA 5.45% 01-15-2036 SEDOL: BT212Q3	895,000.000	894,248.20	922,238.31
PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049 CUSIP: 745332CJ3	325,000.000	347,438.60	225,938.24
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048 CUSIP: 745332CH7	285,000.000	351,634.59	237,832.76
PUGET SOUND ENERGY INC 5.598% 09-15-2055 CUSIP: 745332CP9	280,000.000	281,031.90	278,361.33
PUGET SOUND ENERGY INC 5.685% 15/06/2054 5.685% 06-15-2054 CUSIP: 745332CN4	275,000.000	275,666.50	278,967.85
PVPTL FARMERS INS EXCHANGE 4.747% DUE 11-01-2057 BEO SEDOL: BF15KL9	330,000.000	275,371.80	282,526.30
PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044 CUSIP: 030288AB0	260,000.000	337,433.20	246,755.09
PVTPL BASIN ELEC PWR COOP 5.85% 10-15-2055 SEDOL: BVZH9Q1	620,000.000	622,527.40	620,737.30
PVTPL BOEING CO THE 7.008% 05-01-2064 CUSIP: 097023DU6	70,000.000	77,682.55	80,157.82
PVTPL BRIGHTHOUSE FINANCIAL GLOBAL FDG 5.55% 04-09-2027 CUSIP: 10921U2J6	90,000.000	89,973.00	91,290.21
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	1,445,000.000	1,143,625.48	1,247,893.47
PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84	2,640,000.000	2,445,075.70	2,653,393.43

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

◆ 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			
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO CUSIP: 11135FBP5	360,000.000	297,704.49	315,301.90
PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO CUSIP: 133434AC4	155,000.000	171,688.85	135,341.02
PVTPL CARGILL INC 5.375% 10-23-2055 CUSIP: 141781CG7	415,000.000	409,111.70	407,727.04
PVTPL CIVITAS RES INC 8.375% 07-01-2028 SEDOL: BRT7527	969,000.000	1,003,864.50	999,371.37
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053 CUSIP: 19828TAC0	115,000.000	126,221.70	124,080.18
PVTPL CONSTELLATION INSURANCE INC 6.8% 01-24-2030 SEDOL: BKDS163	830,000.000	835,686.10	841,768.46
PVTPL COSERV SECURITIZATION 2022 LLC 5.058% 08-15-2038 CUSIP: 18977CAA2	185,827.150	182,937.02	192,156.72
PVTPL COX COMMUNICATIONS INC NEW COXENT 3.6 2051-06-15 CUSIP: 224044CP0	175,000.000	176,111.25	110,403.63
PVTPL COX COMMUNICATIONS INC NEW GTD NT 2.95% 10-01-2050 SEDOL: BM8TGT3	800,000.000	448,455.45	453,005.31
PVTPL COX COMMUNICATIONS INC NEW NT 144A8.375% DUE 03-01-2039 BEO CUSIP: 224044BV8	405,000.000	560,382.70	474,808.34
PVTPL COX COMMUNICATIONS INC 5.8% 12-15-2053 SEDOL: BQXH7X1	120,000.000	106,320.00	104,197.27
PVTPL COX COMMUNICATIONS INC 5.95% 09-01-2054 SEDOL: BTCK8Z1	1,155,000.000	1,047,997.16	1,028,407.47
PVTPL FARMERS INS EXCHANGE 7.0% 10-15-2064 SEDOL: BS6TY48	270,000.000	270,000.00	279,202.41
PVTPL FOUNDRY JV HOLDCO LLC 6.1% 01-24-2036 SEDOL: BRXZ561	715,000.000	729,355.05	759,532.95
PVTPL FOUNDRY JV HOLDCO LLC 6.3% 01-25-2039 SEDOL: BRYPV73	1,110,000.000	1,158,641.77	1,191,884.74
PVTPL FRONTIER COMMUNICATIONS CORP 6.75%DUE 05-01-2029 BEO SEDOL: BMF4PV6	360,000.000	363,075.00	363,376.80
PVTPL FRONTIER COMMUNICATIONS HLDGS LLC 6.0% 01-15-2030 SEDOL: BMTVRK6	475,000.000	473,045.69	482,255.15
PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054 CUSIP: 37959GAF4	90,000.000	89,393.40	92,191.23

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

◆ 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			
PVTPL HEALTH CARE SERVICE CORP 5.875% 06-15-2054 SEDOL: BSLST78	390,000.000	388,794.90	382,567.72
PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO SEDOL: B3VJFD4	700,000.000	1,001,616.00	798,927.65
PVTPL HOLCIM FINANCE US LLC 4.75% 09-22-2046 CUSIP: 43475RAK2	275,000.000	226,884.55	244,168.90
PVTPL HOLCIM FINANCE US LLC 7.125% 07-15-2036 CUSIP: 43475RAG1	375,000.000	410,571.91	434,166.20
PVTPL HORIZON MUT HOLDING INC 6.2% 11-15-2034 SEDOL: BMWGGS9	870,000.000	860,725.40	865,520.38
PVTPL JBS USA HLDG LUX S A R L/JBS USA FOOD C 6.375% 04-15-2066 CUSIP: 472140AJ1	375,000.000	372,222.34	381,587.55
PVTPL JBS USA HOLD/FOOD GRP/CO 6.25% 03-01-2056 CUSIP: 472140AG7	395,000.000	394,630.72	400,260.99
PVTPL LAREDO PETE INC NEW SR NT 7.75% 07-31-2029 SEDOL: BNNTD61	405,000.000	403,481.25	399,456.89
PVTPL LBJ INFRASTRUCTURE GROUP LLC SR SECD NT 144A 3.797% 12-31-2057 CUSIP: 50203UAA1	285,000.000	285,000.00	202,648.29
PVTPL MARS INC 5.65% 05-01-2045 CUSIP: 571676BB0	425,000.000	423,653.90	434,872.74
PVTPL MARS INC 5.7% 05-01-2055 SEDOL: BR4XVL1	1,410,000.000	1,403,969.56	1,437,272.77
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077 SEDOL: BYXK3K5	240,000.000	309,936.25	199,627.58
PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375% 04-15-2050 SEDOL: BLB4M78	155,000.000	131,860.05	106,772.99
PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070 CUSIP: 575767AN8	771,000.000	764,337.64	512,304.23
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO CUSIP: 61980AAD5	206,000.000	254,193.85	223,945.46
PVTPL MUTUAL OF OMAHA INS CO 6.144% 01-16-2064 CUSIP: 628312AE0	105,000.000	105,000.00	110,318.33
PVTPL NATIONAL SECS CLEARING CORP 4.9% 06-26-2029 CUSIP: 637639AM7	250,000.000	249,550.00	257,588.37
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG SEDOL: B3YCMZ1	190,000.000	328,670.12	258,316.08

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

◆ 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			
PVTPL NATIONWIDE MUT INS CO 4.35% DUE 04-30-2050/04-30-2020 BEO SEDOL: BMF6KC8	690,000.000	525,144.50	548,068.51
PVTPL NEW ENGLAND PWR CO 2.807% DUE 10-06-2050/10-06-2020 BEO CUSIP: 644188BG8	100,000.000	96,877.60	62,380.20
PVTPL NORTHWESTERN MUT LIFE INS CO 6.17%05-29-2055 SEDOL: BVFDKV1	620,000.000	631,130.43	667,394.74
PVTPL NRG ENERGY INC 5.407% 10-15-2035 SEDOL: BVBFJP8	300,000.000	299,997.00	300,381.30
PVTPL POLAR TANKERS INC NT 144A 5.951% DUE 05-10-2037/05-10-2007 BEO CUSIP: 73102QAA4	4,192.070	5,354.33	4,487.34
PVTPL PROLOGIS TARGETED U S LOG FD LP 4.75% 01-15-2036 SEDOL: BRCDKD8	915,000.000	900,337.00	899,881.98
PVTPL PROLOGIS TARGETED US 5.25% 01-15-2035 CUSIP: 74350LAC8	55,000.000	54,645.80	56,551.28
PVTPL ROCHE HOLDINGS INC 4.666% 12-02-2035 CUSIP: 771196CU4	400,000.000	400,413.10	401,484.10
PVTPL ROCHESTER GAS & ELEC CORP 1.85% DUE 12-01-2030/11-23-2020 BEO CUSIP: 771367CE7	45,000.000	39,537.90	39,456.52
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6	425,000.000	557,930.88	392,007.25
PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 4.966% DUE 02-01-2042 BEO CUSIP: 88240TAB7	130,000.000	129,987.61	131,045.21
PVTPL TRANSCONTINENTAL GAS PIPE LINE CORP 5.1% 03-15-2036 CUSIP: 893574AS2	380,000.000	380,453.81	386,329.06
PVTPL VENTURE GLOBAL LNG INC 9.875% 02-01-2032 SEDOL: BQ99C69	770,000.000	837,838.28	801,671.64
PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO SEDOL: BMG20H0	1,415,000.000	1,159,765.00	984,164.82
QUALCOMM INC 4.3% DUE 05-20-2047 CUSIP: 747525AV5	220,000.000	186,583.36	188,332.59
QUALCOMM INC 4.5% 05-20-2052 CUSIP: 747525BR3	105,000.000	94,140.90	90,688.57
QUALCOMM INC 4.8% DUE 05-20-2045 CUSIP: 747525AK9	250,000.000	227,521.55	233,064.55
QUALCOMM INC 6% 05-20-2053 CUSIP: 747525BT9	105,000.000	109,154.99	112,683.38

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

◆ 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			
REGENERON FIXED 2.8% DUE 09-15-2050 CUSIP: 75886FAF4	125,000.000	82,237.03	78,679.18
REINSURANCE GROUP AMER INC SUB NT FIXED RATE RESET 6.65% 09-15-2055 CUSIP: 759351AT6	75,000.000	75,000.00	77,390.93
REPUBLIC N Y CORP 7.2% DUE 07-15-2097 CUSIP: 760719BH6	65,000.000	116,904.30	80,441.18
ROCKEFELLER FNDTN 2.492% DUE 10-01-2050 CUSIP: 77310VAA2	320,000.000	194,981.61	198,148.13
ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050 CUSIP: 78081BAM5	140,000.000	96,783.40	98,495.11
ROYALTY PHARMA PLC 3.3% 09-02-2040 CUSIP: 78081BAL7	201,000.000	151,225.27	157,785.19
ROYALTY PHARMA PLC 5.2% 09-25-2035 CUSIP: 78081BAU7	760,000.000	744,716.40	768,324.54
RTX CORPORATION 2.82% 09-01-2051 SEDOL: BP2BTQ4	980,000.000	608,725.58	625,396.60
RTX CORPORATION 3.125% 07-01-2050 CUSIP: 75513EAC5	105,000.000	61,506.90	71,963.10
RTX CORPORATION 3.75% 11-01-2046 SEDOL: BZ1JMC6	355,000.000	261,301.95	279,558.96
RTX CORPORATION 4.05% 05-04-2047 CUSIP: 913017CP2	730,000.000	752,867.20	601,278.77
RTX CORPORATION 4.15% 05-15-2045 SEDOL: BWTZ6W3	460,000.000	382,947.75	390,263.08
RTX CORPORATION 4.35% DUE 04-15-2047 CUSIP: 75513ECK5	445,000.000	511,362.27	383,818.44
RTX CORPORATION 4.5% 06-01-2042 SEDOL: B8J6DZ0	3,265,000.000	3,909,760.46	2,979,276.72
RTX CORPORATION 4.625% 11-16-2048 SEDOL: BYVN9P3	370,000.000	315,124.90	329,099.37
RTX CORPORATION 4.7% DUE 12-15-2041 CUSIP: 75513ECB5	266,000.000	246,765.92	250,626.35
RTX CORPORATION 6.125% DUE 07-15-2038 SEDOL: B2RJSL0	490,000.000	508,935.10	543,187.25
S CAROLINA ELEC & 4.6% DUE 06-15-2043 CUSIP: 837004CG3	275,000.000	350,950.73	250,109.47

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

◆ 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			
S CAROLINA ELEC & 5.1% DUE 06-01-2065 SEDOL: BY58YK4	170,000.000	260,807.85	154,319.18
S&P GLOBAL INC 3.25% DUE 12-01-2049 CUSIP: 78409VAQ7	41,000.000	30,982.06	29,509.32
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO CUSIP: 79466LAL8	355,000.000	235,560.35	230,433.11
SAN DIEGO GAS & ELEC CO 5.4% 04-15-2035 SEDOL: BMHSGR9	540,000.000	538,680.60	562,969.68
SAN DIEGO GAS & ELEC CO 5.55% 04-15-2054 CUSIP: 797440CF9	640,000.000	621,818.10	633,491.21
SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049 SEDOL: BHTBS75	400,000.000	482,070.67	321,851.82
SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050 SEDOL: BM7SRR6	370,000.000	423,712.90	260,467.39
SAN DIEGO GAS & 4.15% DUE 05-15-2048 CUSIP: 797440BW3	15,000.000	12,277.20	12,210.73
SCE RECOVERY FDG LLC 4.697% 06-15-2040 CUSIP: 78433LAG1	166,723.560	166,708.57	169,734.71
SEMPRA ENERGY 3.8% DUE 02-01-2038 SEDOL: BFWJJY6	1,290,000.000	1,452,762.90	1,116,359.42
SEMPRA 4% DUE 02-01-2048 CUSIP: 816851BJ7	625,000.000	487,289.32	483,684.01
SHELL FIN US INC NT 4.55% 08-12-2043 CUSIP: 822905AD7	860,000.000	796,820.81	780,886.07
SHELL FIN US INC 4.0% 05-10-2046 CUSIP: 822905AE5	205,000.000	170,083.76	169,486.87
SHELL FIN US INC 4.375% 05-11-2045 CUSIP: 822905AA3	530,000.000	470,131.28	464,335.00
SHELL FINANCE US INC 3.75% 09-12-2046 CUSIP: 822905AH8	465,000.000	373,435.03	369,156.78
SHELL INTL FIN B V 3.125% DUE 11-07-2049 CUSIP: 822582CE0	20,000.000	13,006.24	13,815.13
SHELL INTL FIN B V 3.625% DUE 08-21-2042 CUSIP: 822582AT9	225,000.000	214,505.58	183,866.67
SHELL INTL FIN B V 6.375% DUE 12-15-2038 CUSIP: 822582AD4	345,000.000	462,955.50	385,382.02

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

◆ 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			
SHERWIN-WILLIAMS 4.55% DUE 08-01-2045 CUSIP: 824348AS5	95,000.000	113,482.25	83,013.07
SIERRA PAC PWR CO 5.9% 03-15-2054 CUSIP: 826418BQ7	365,000.000	378,041.40	369,081.78
SIGECO SECURITIZATION I 5.026% 11-15-2036 CUSIP: 82655KAA9	99,009.530	99,004.98	102,492.56
SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022E 5.45% 06-01-2052 CUSIP: 842400HR7	225,000.000	223,905.20	206,555.12
SOUTHERN CALIF EDISON CO 4.875% 03-01-2049 CUSIP: 842400GR8	145,000.000	113,626.35	124,613.92
SOUTHERN CALIF EDISON CO 5.75% 04-15-2054 CUSIP: 842400JD6	230,000.000	219,480.18	221,021.65
SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053 CUSIP: 842400HV8	255,000.000	240,581.25	241,521.55
SOUTHERN CALIF GAS CO 6.0% 06-15-2055 SEDOL: BP6WPL0	675,000.000	676,455.69	707,084.91
SOUTHERN CO 4.4% DUE 07-01-2046 CUSIP: 842587CX3	420,000.000	400,760.94	359,721.11
SOUTHN CAL EDISON 4.05% DUE 03-15-2042 CUSIP: 842400FV0	330,000.000	287,935.80	266,934.63
SOUTHN CAL EDISON 4% DUE 04-01-2047 CUSIP: 842400GG2	355,000.000	282,716.07	272,109.49
SOUTHN CAL EDISON 5.95% DUE 02-01-2038 CUSIP: 842400FH1	130,000.000	127,838.10	133,949.32
SOUTHN CAL GAS CO 3.95% DUE 02-15-2050 CUSIP: 842434CT7	315,000.000	342,784.36	244,979.51
SOUTHN CAL GAS CO 5.125% DUE 11-15-2040 CUSIP: 842434CJ9	140,000.000	187,481.00	138,991.30
SOUTHN CAL GAS 3.75 DUE 09-15-2042 CUSIP: 842434CK6	70,000.000	78,121.40	56,973.32
SOUTHN CO GAS CAP 3.95% DUE 10-01-2046 SEDOL: BD30007	320,000.000	367,098.88	255,122.68
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051 CUSIP: 845437BT8	195,000.000	177,151.01	130,517.46
SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054 SEDOL: BR4MSS4	485,000.000	483,935.70	503,600.93

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

◆ 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			
SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO SEDOL: BD93QB3	510,000.000	558,251.10	387,850.75
SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049 CUSIP: 845743BT9	65,000.000	77,077.23	48,774.05
SOUTHWESTN ELEC 3.85% DUE 02-01-2048 CUSIP: 845437BQ4	205,000.000	225,687.19	155,105.66
SOUTHWESTN ELEC 3.9% DUE 04-01-2045 CUSIP: 845437BN1	215,000.000	236,358.80	169,792.07
SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048 CUSIP: 845743BS1	240,000.000	199,485.60	201,817.73
SOUTHWESTN PUB SVC 3.4% DUE 08-15-2046 CUSIP: 845743BQ5	220,000.000	240,592.70	159,606.48
SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041 CUSIP: 845743BN2	245,000.000	205,356.55	221,638.40
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038 CUSIP: 36962G3P7	390,000.000	405,186.45	428,518.62
SPRINT CAP CORP 8.75% DUE 03-15-2032 SEDOL: BG49327	720,000.000	862,447.23	876,366.99
ST PAUL TRAVELERS COS INC FORMERLY ST P ST PAUL TRAVELERS 6.75 06-20-2036 BEO CUSIP: 792860AK4	100,000.000	137,682.66	116,049.43
STANFORD HEALTH CARE TAXABLE BD SER 20213.027% 08-15-2051 CUSIP: 85434VAC2	120,000.000	81,356.40	80,296.24
STANFORD HLTH CARE 3.795% DUE 11-15-2048 CUSIP: 85434VAA6	210,000.000	169,875.80	165,729.72
STANFORD UNIV CAL 2.413% DUE 06-01-2050 CUSIP: 85440KAD6	160,000.000	98,555.20	98,100.65
STANFORD UNIV CAL 3.647% DUE 05-01-2048 CUSIP: 85440KAA2	385,000.000	338,851.57	309,328.39
STARBUCKS CORP FIXED 4.45% 08-15-2049 CUSIP: 855244AU3	65,000.000	55,053.70	54,892.95
STARBUCKS CORP 3.75% 12-01-2047 CUSIP: 855244AM1	145,000.000	107,753.08	110,872.86
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047 CUSIP: 86765BAV1	720,000.000	653,181.63	655,680.50
SUNOCO LOGISTICS 4.95% DUE 01-15-2043 CUSIP: 86765BAM1	220,000.000	226,692.75	195,688.44

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

◆ 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			
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 CUSIP: 86765BAQ2	385,000.000	352,195.30	353,742.55
SUTTER HEALTH TAXABLE BD SER 2025A 5.537% 08-15-2035 CUSIP: 86944BAQ6	268,000.000	268,000.00	283,588.34
SWPECO STORM RECOVERY FU 4.88% 09-01-2041 CUSIP: 870696AA9	62,848.510	62,817.53	63,937.49
SYSCO CORP 6.6% DUE 04-01-2040 CUSIP: 871829BM8	255,000.000	264,828.10	286,698.09
T MOBILE USA INC 4.95% 11-15-2025 CUSIP: 87264ADX0	140,000.000	139,528.20	140,750.51
T-MOBILE US INC 5.5% 01-15-2055 CUSIP: 87264ADG7	285,000.000	272,184.10	275,470.97
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062 CUSIP: 87264ACX1	475,000.000	471,779.50	479,681.45
T-MOBILE USA INC TMUS 3.3% 02-15-2051 CUSIP: 87264ABN4	660,000.000	473,344.58	450,961.38
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO CUSIP: 87264ABL8	60,000.000	43,268.79	45,266.64
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0	870,000.000	605,474.51	598,253.77
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAZ8	100,000.000	84,505.00	84,180.50
T-MOBILE USA INC 5.25% 06-15-2055 CUSIP: 87264ADN2	270,000.000	265,383.30	251,269.66
T-MOBILE USA INC 5.7% 01-15-2056 CUSIP: 87264ADY8	605,000.000	600,990.33	602,563.66
T-MOBILE USA INC 5.75% 01-15-2054 CUSIP: 87264ADB8	450,000.000	435,948.94	450,605.14
T-MOBILE USA INC 5.875% DUE 11-15-2055 CUSIP: 87264ADU6	115,000.000	114,461.91	117,174.14
T-MOBILE USA INC 6.0% 06-15-2054 CUSIP: 87264ADD4	85,000.000	86,387.41	88,312.26
TAKEDA US FIN 5.9% 07-07-2055 CUSIP: 87406BAB8	45,000.000	47,454.75	46,755.60
TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050 CUSIP: 875127BG6	90,000.000	67,939.20	66,496.16

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

◆ 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			
TAMPA ELEC CO 4.1% DUE 06-15-2042 CUSIP: 875127BA9	140,000.000	121,751.00	119,806.33
TAMPA ELEC CO 4.3% DUE 06-15-2048 CUSIP: 875127BE1	185,000.000	227,657.60	156,384.25
TAMPA ELEC CO 4.45% DUE 06-15-2049 CUSIP: 875127BF8	450,000.000	469,708.50	383,168.40
TARGA RES CORP 6.5% DUE 02-15-2053 CUSIP: 87612GAD3	265,000.000	261,021.45	279,743.38
TARGA RESOURCE CORP 6.125% DUE 05-15-2055 CUSIP: 87612GAN1	167,000.000	165,884.94	167,914.64
TARGET CORP FIXED 3.9% DUE 11-15-2047 CUSIP: 87612EBG0	100,000.000	80,248.00	79,876.31
TARGET CORP 3.625% DUE 04-15-2046 CUSIP: 87612EBF2	106,000.000	81,836.24	82,279.14
TEACHERS INS & 3.3% DUE 05-15-2050 SEDOL: BMQ57B2	340,000.000	349,813.20	236,617.79
TEACHERS INS & 4.27% DUE 05-15-2047 CUSIP: 878091BF3	300,000.000	293,247.00	251,005.78
TEACHERS INS & 6.85% DUE 12-16-2039 CUSIP: 878091BC0	153,000.000	205,989.00	176,999.58
TEXAS INSTRS INC FIXED 5% DUE 03-14-2053 CUSIP: 882508CC6	70,000.000	65,146.88	65,569.67
TEXAS INSTRS INC 2.7% DUE 09-15-2051 CUSIP: 882508BM5	105,000.000	64,023.55	65,968.58
TEXAS INSTRS INC 4.15% DUE 05-15-2048 CUSIP: 882508BD5	315,000.000	254,050.50	264,697.98
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063 CUSIP: 882926AA6	155,000.000	144,108.15	142,538.01
THE HARTFORD INSURANCE GROUP INC 6.1% DUE 10-01-2041 CUSIP: 416515AP9	35,000.000	51,306.50	37,920.60
THERMO FISHER SCIENTIFIC INC 2.8% DUE 10-15-2041 CUSIP: 883556CM2	400,000.000	359,226.91	298,806.36
THERMO FISHER SCIENTIFIC 4.794% DUE 10-07-2035 CUSIP: 883556DE9	111,000.000	111,000.00	112,115.03
THOMAS JEFFSON UNIV 3.847% DUE 11-01-2057 CUSIP: 88444NAS7	189,000.000	165,963.26	135,539.81

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

◆ 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			
TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL: B8N2417	795,000.000	620,350.45	620,147.18
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	361,000.000	363,650.23	319,962.46
TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL: B66BW80	206,000.000	192,357.73	191,365.52
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20	1,035,000.000	1,404,072.36	1,058,050.64
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	1,490,000.000	2,018,277.90	1,517,213.11
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7	1,370,000.000	1,828,474.13	1,458,427.35
TRANS-ALLEGHENY INTST LINE CO SR NT 144A5% 01-15-2031 CUSIP: 893045AF1	35,000.000	34,964.65	36,060.61
TRANSATLANTIC 8% DUE 11-30-2039 CUSIP: 893521AB0	85,000.000	104,737.00	108,231.42
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050 CUSIP: 893574AR4	450,000.000	416,920.50	352,683.14
TRAVELERS COS INC FIXED 3.05% DUE 06-08-2051 CUSIP: 89417EAR0	305,000.000	205,597.45	205,884.59
TRAVELERS COS INC 4.05% DUE 03-07-2048 CUSIP: 89417EAN9	500,000.000	545,873.50	412,565.84
TRAVELERS COS INC 4.3% 08-25-2045 CUSIP: 89417EAK5	105,000.000	132,962.55	91,189.94
TRAVELERS COS INC 4.6% DUE 08-01-2043 CUSIP: 89417EAJ8	300,000.000	277,803.00	273,471.76
TRAVELERS COS INC 5.7% 07-24-2055 CUSIP: 89417EAU3	480,000.000	484,192.38	498,832.22
TRAVELERS FIXED 2.55% DUE 04-27-2050 CUSIP: 89417EAQ2	245,000.000	149,288.30	151,505.26
TRCNTNTL GAS PIPE 5.4 DUE 08-15-2041 CUSIP: 893574AB9	108,000.000	101,960.64	107,735.08
TRCNTNTL GAS PIPE 5.75% DUE 03-15-2056 CUSIP: 893574AT0	170,000.000	169,002.10	171,977.22
TRUSTEES OF 2.516% DUE 07-01-2050 CUSIP: 89837LAG0	110,000.000	111,333.83	69,422.48

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

◆ 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			
UMASS MEM HLTH 5.363% DUE 07-01-2052 CUSIP: 90407JAA6	260,000.000	260,000.00	247,726.61
UNION ELEC CO 3.25% DUE 10-01-2049 CUSIP: 906548CQ3	125,000.000	133,305.98	87,646.77
UNION ELEC CO 3.9 DUE 09-15-2042 CUSIP: 906548CJ9	100,000.000	118,818.46	83,294.16
UNION ELECTRIC COMPANY 5.25% 01-15-2054 CUSIP: 906548CX8	335,000.000	332,485.58	320,313.49
UNION PAC CORP FIXED 2.95% 03-10-2052 CUSIP: 907818FW3	1,215,000.000	1,150,116.33	795,574.95
UNION PAC CORP FIXED 2.973% DUE 09-16-2062 CUSIP: 907818FN3	160,000.000	89,982.40	95,962.88
UNION PAC CORP FIXED 4% DUE 04-15-2047 CUSIP: 907818EN4	115,000.000	136,096.07	94,139.37
UNION PAC CORP 3.25% DUE 02-05-2050 CUSIP: 907818FK9	358,000.000	259,522.69	252,882.93
UNION PAC CORP 3.35% DUE 08-15-2046 CUSIP: 907818EK0	285,000.000	311,469.69	211,936.50
UNION PAC CORP 3.55% DUE 05-20-2061 CUSIP: 907818FV5	415,000.000	382,002.33	286,939.35
UNION PAC CORP 3.839% DUE 03-20-2060 BEO CUSIP: 907818FG8	1,048,000.000	1,079,165.57	776,802.35
UNION PAC CORP 3.95% DUE 08-15-2059 CUSIP: 907818FE3	85,000.000	75,125.55	64,606.56
UNION PAC CORP 4.05% DUE 11-15-2045 CUSIP: 907818EF1	330,000.000	344,192.96	275,704.78
UNION PAC CORP 4.3% 03-01-2049 CUSIP: 907818FC7	135,000.000	127,218.45	114,017.21
UNION PAC CORP 4.5% 09-10-2048 CUSIP: 907818EW4	149,000.000	125,651.70	130,236.17
UNION PAC CORP 4.75 DUE 12-15-2043 CUSIP: 907818DU9	55,000.000	48,877.40	49,140.12
UNION PAC CORP 5.6% 12-01-2054 CUSIP: 907818GH5	150,000.000	149,881.50	152,487.81
UNION PACIFIC CORP 3.375% 02-14-2042 CUSIP: 907818FY9	80,000.000	60,035.54	63,988.27

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

◆ 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			
UNITED AIR 2023-1 A PTT 5.8% 07-15-2037 CUSIP: 90932LAJ6	111,956.520	111,956.52	118,163.06
UNITED PARCEL SERVICE 5.95% 05-14-2055 CUSIP: 911312CK0	220,000.000	219,023.20	231,556.41
UNITED PARCEL SERVICE 6.05% 05-14-2065 CUSIP: 911312CL8	830,000.000	845,293.36	873,433.48
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SEDOL: BG08PD3	1,200,000.000	987,998.82	1,000,927.40
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG CUSIP: 91324PDY5	570,000.000	514,912.72	432,659.34
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG SEDOL: BM95BD9	865,000.000	560,211.04	562,116.28
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO CUSIP: 91324PEE8	600,000.000	482,649.80	461,601.49
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO SEDOL: BLPK6S1	565,000.000	369,994.05	389,913.34
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG CUSIP: 91324PBW1	174,000.000	147,496.32	155,639.87
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG CUSIP: 91324PDQ2	170,000.000	139,763.80	145,820.79
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 CUSIP: 91324PEK4	225,000.000	193,201.38	198,838.31
UNITEDHEALTH GROUP INC 4.95% 05-15-2062 CUSIP: 91324PEL2	200,000.000	198,040.00	176,339.29
UNITEDHEALTH GROUP INC 5.05% 04-15-2053 CUSIP: 91324PEW8	775,000.000	744,692.18	714,891.44
UNITEDHEALTH GROUP INC 5.2% 04-15-2063 CUSIP: 91324PEX6	195,000.000	172,697.85	178,933.56
UNITEDHEALTH GROUP INC 5.5% 04-15-2064 CUSIP: 91324PFD9	350,000.000	351,468.23	337,029.77
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 CUSIP: 91324PDU3	525,000.000	387,867.75	397,725.60
UNITEDHEALTH GROUP 3.75% 10-15-2047 CUSIP: 91324PDF6	520,000.000	413,841.54	404,241.68
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 CUSIP: 91324PDV1	180,000.000	136,314.00	133,062.52

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

◆ 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			
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047 CUSIP: 91324PCX8	115,000.000	94,252.85	95,865.61
UNITEDHEALTH GROUP 4.25% DUE 03-15-2043 CUSIP: 91324PCD2	120,000.000	98,525.40	104,547.56
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047 CUSIP: 91324PCZ3	80,000.000	69,729.60	67,049.11
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041 CUSIP: 91324PBU5	37,000.000	32,535.58	34,296.52
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045 CUSIP: 91324PCR1	185,000.000	155,986.45	169,276.00
UNITEDHEALTH GROUP 5.7% DUE 10-15-2040 CUSIP: 91324PBN1	95,000.000	115,343.30	100,247.19
UNITEDHEALTH GROUP 5.75% DUE 07-15-2064 CUSIP: 91324PFM9	75,000.000	76,320.61	75,183.67
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 CUSIP: 91324PAR3	475,000.000	578,227.00	511,100.01
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 CUSIP: 91324PET5	400,000.000	395,280.00	418,510.25
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037 SEDOL: B2PPW63	575,000.000	902,762.39	657,672.08
UNIV SOUTHN CAL 5.25% DUE 10-01-2111 CUSIP: 914886AA4	25,000.000	31,671.00	24,011.67
UNIVERSITY CHICAGO FIXED 2.761% DUE 04-01-2045 CUSIP: 91412NBD1	95,000.000	71,216.75	76,027.28
UNIVERSITY CHICAGO TAXABLE BD SER 2021B 3% 10-01-2052 CUSIP: 91412NBG4	40,000.000	26,337.20	27,603.30
UNIVERSITY CHICAGO 2.547% DUE 04-01-2050 CUSIP: 91412NBE9	305,000.000	306,095.92	201,844.06
UNIVERSITY PA TRUSTEES 4.674 DUE 09-01-2112 REG CUSIP: 91481CAA8	285,000.000	268,564.05	239,637.66
UTD PARCEL SVC INC 3.4% DUE 09-01-2049 CUSIP: 911312BS4	105,000.000	73,699.50	75,817.71
UTD PARCEL SVC INC 3.625% DUE 10-01-2042 CUSIP: 911312AR7	30,000.000	33,487.80	24,421.63
UTD PARCEL SVC INC 4.25% DUE 03-15-2049 CUSIP: 911312BQ8	245,000.000	210,031.70	206,170.00

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

◆ 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			
VA ELEC & PWR CO 2.45% DUE 12-15-2050 CUSIP: 927804GD0	405,000.000	294,384.73	237,045.78
VA ELEC & PWR CO 3.8% DUE 09-15-2047 CUSIP: 927804FY5	230,000.000	256,143.50	180,076.56
VA ELEC & PWR CO 4.6% DUE 12-01-2048 CUSIP: 927804GA6	550,000.000	725,411.50	481,512.97
VA ELEC & PWR CO 6.35% DUE 11-30-2037 SEDOL: B29R964	710,000.000	1,010,890.90	790,904.87
VALERO ENERGY CORP NEW 3.65% 12-01-2051 CUSIP: 91913YBD1	285,000.000	204,239.82	200,180.92
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG SEDOL: BYZKXZ8	644,000.000	854,318.15	655,235.73
VERIZON COMMUNICATIONS INC NT 5% 01-15-2036 CUSIP: 92343VHG2	240,000.000	237,979.20	240,312.88
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 CUSIP: 92343VGL2	120,000.000	82,585.20	87,666.87
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO CUSIP: 92343VFU3	120,000.000	77,085.60	75,943.41
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD CUSIP: 92343VFW9	1,062,000.000	756,381.81	648,819.36
VERIZON COMMUNICATIONS INC 5.75% 11-30-2045 CUSIP: 92343VHH0	2,540,000.000	2,533,546.78	2,561,994.17
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	915,000.000	798,011.93	724,400.77
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO CUSIP: 92343VGB4	570,000.000	573,727.86	413,815.99
VERIZON COMMUNICATIONS 6.0% 11-30-2065 CUSIP: 92343VHK3	865,000.000	866,800.49	874,810.14
VERIZON 2.65% DUE 11-20-2040 SEDOL: BMWBBK1	1,061,000.000	754,273.27	770,435.25
VERIZON 3.85% DUE 11-01-2042 CUSIP: 92343VBG8	130,000.000	107,494.40	105,420.54
VERIZON 4.125% DUE 08-15-2046 CUSIP: 92343VDC5	147,000.000	117,218.04	119,943.08
VERIZON 4.672% DUE 03-15-2055 CUSIP: 92343VCZ5	105,000.000	91,275.45	89,419.04

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

◆ 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			
VERIZON 4.812% DUE 03-15-2039 SEDOL: BDFLJN4	180,000.000	189,009.50	173,092.99
VERIZON 4.862% DUE 08-21-2046 CUSIP: 92343VCK8	160,000.000	145,040.60	144,655.71
VERIZON 5.012% DUE 08-21-2054 CUSIP: 92343VCM4	191,000.000	182,002.00	172,236.25
VERIZON 5.401% DUE 07-02-2037 CUSIP: 92343VHA5	1,795,000.000	1,810,034.77	1,836,218.39
VERIZON 5.875% DUE 11-30-2055 SEDOL: BWJDYJ0	1,446,000.000	1,442,150.64	1,459,444.34
VIACOM INC NEW 4.375% DUE 03-15-2043 SEDOL: BCHWWF1	2,590,000.000	2,357,853.45	1,949,036.28
VIACOM INC NEW 5.25% DUE 04-01-2044 CUSIP: 92553PAW2	675,000.000	549,303.36	546,556.34
VIACOM INC NEW 5.85% DUE 09-01-2043 CUSIP: 92553PAU6	80,000.000	109,228.92	71,960.68
VIACOM INC 6.875% DUE 04-30-2036 CUSIP: 925524AX8	250,000.000	246,495.85	262,397.80
VIATRIS INC SR NT 3.85% 06-22-2040 CUSIP: 92556VAE6	600,000.000	448,818.25	458,860.37
VIRGINIA ELEC & PWR CO 2.95% 11-15-2051 CUSIP: 927804GF5	300,000.000	292,131.00	193,324.30
VIRGINIA ELEC & PWR CO 4.625% 05-15-2052 CUSIP: 927804GJ7	630,000.000	608,463.05	543,010.85
VIRGINIA ELEC & PWR CO 5.45% 04-01-2053 SEDOL: BN7K3X7	970,000.000	963,471.90	942,257.20
VIRGINIA ELEC & PWR CO 5.6% 09-15-2055 CUSIP: 927804GW8	210,000.000	209,512.80	208,974.12
VIRGINIA ELEC & PWR CO 5.65% 03-15-2055 CUSIP: 927804GU2	100,000.000	98,359.00	100,184.23
VIRGINIA ELECTRIC & POWER CO 5.05% 08-15-2034 CUSIP: 927804GR9	21,000.000	20,952.54	21,430.36
VIRGINIA PWR FUEL SECURITIZATION LLC 4.877% 05-01-2033 CUSIP: 92808VAB8	35,000.000	34,998.79	35,934.70
VISA INC 2.7% DUE 04-15-2040 CUSIP: 92826CAK8	45,000.000	33,265.35	35,004.23

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

◆ 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			
VISA INC 4.3% DUE 12-14-2045 CUSIP: 92826CAF9	855,000.000	819,557.44	756,919.80
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 SEDOL: B7XGYR8	2,145,000.000	3,036,886.01	2,431,507.33
WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO SEDOL: B1PB082	1,731,000.000	1,998,849.37	1,843,064.51
WACHOVIA CORP NEW 5.5% DUE 08-01-2035 CUSIP: 929903AM4	45,000.000	46,686.15	46,894.27
WAL-MART STORES INC 4.75 DUE 10-02-2043 CUSIP: 931142DK6	140,000.000	128,723.00	133,962.27
WALMART INC 2.5% DUE 09-22-2041 BEO CUSIP: 931142EU3	150,000.000	109,201.50	109,671.08
WALMART INC 2.95% DUE 09-24-2049 CUSIP: 931142EP4	40,000.000	29,924.00	27,880.49
WALMART INC 3.625% DUE 12-15-2047 CUSIP: 931142DW0	150,000.000	131,881.50	118,839.51
WALMART INC 4.05% DUE 06-29-2048 REG CUSIP: 931142EC3	70,000.000	58,038.14	59,549.75
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBU6	1,000,000.000	627,322.12	748,000.00
WARNERMEDIA HLDGS 5.05% 03-15-2042 SEDOL: BTPF2W8	255,000.000	199,875.14	203,966.85
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052 CUSIP: 94106BAD3	334,000.000	292,802.78	220,755.53
WASTE CONNECTIONS INC SR NT 5.25% 09-01-2035 CUSIP: 94106BAJ0	145,000.000	144,817.30	151,299.29
WASTE MANAGEMENT INC 5.35% 10-15-2054 CUSIP: 94106LCF4	470,000.000	469,588.32	466,612.73
WELLPOINT INC 5.1% DUE 01-15-2044 SEDOL: BCSCZN9	135,000.000	174,762.90	128,308.20
WELLS FARGO & CO FLTGT RT 5.013% 04-04-2051 CUSIP: 95000U2M4	350,000.000	316,484.10	328,577.56
WELLS FARGO & CO NEW JR SUB DEFERRABLE INT DEB FLTGT RT 01-15-2027 SEDOL: BQS97L0	245,000.000	232,137.50	244,146.00
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 CUSIP: 94974BGE4	490,000.000	553,714.04	436,848.94

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

◆ 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			
WELLS FARGO & CO NEW 5.95% 12-01-2086 SEDOL: BL96P55	705,000.000	736,031.10	737,326.68
WELLS FARGO & CO 3.068% 04-30-2041 CUSIP: 95000U2Q5	2,490,000.000	2,067,374.16	1,966,324.29
WELLS FARGO & CO 3.9% DUE 05-01-2045 CUSIP: 94974BGK0	990,000.000	799,439.03	817,094.52
WELLS FARGO & CO 4.611% 04-25-2053 CUSIP: 95000U2Z5	505,000.000	434,019.63	445,111.04
WELLS FARGO & CO 4.9% DUE 11-17-2045 CUSIP: 94974BGQ7	275,000.000	248,280.22	250,931.72
WELLS FARGO BK 5.95% DUE 08-26-2036 SEDOL: B1CL665	545,000.000	599,744.40	586,143.19
WESTAR ENERGY INC 4.1% DUE 04-01-2043 CUSIP: 95709TAJ9	340,000.000	374,906.09	287,904.08
WESTAR ENERGY INC 4.125 DUE 03-01-2042 CUSIP: 95709TAH3	195,000.000	229,642.10	167,129.28
WESTLAKE CHEM CORP SR NT 3.375% 08-15-2061 CUSIP: 960413BA9	265,000.000	194,102.09	159,350.65
WESTLAKE CHEM CORP 3.125% 08-15-2051 CUSIP: 960413AZ5	80,000.000	49,632.00	49,336.06
WI PUB SVC CORP 3.671% DUE 12-01-2042 CUSIP: 976843BH4	60,000.000	68,401.20	48,404.63
WI PWR & LT CO FIXED 3.65% 04-01-2050 SEDOL: BM5W5Z4	350,000.000	420,483.00	259,058.71
WILLIAMS COS INC 5.3% 09-30-2035 CUSIP: 969457CS7	430,000.000	428,393.28	440,367.76
WILLIAMS COS INC 5.75% DUE 06-24-2044 CUSIP: 969457BV1	154,000.000	202,710.49	155,764.94
WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048 CUSIP: 96949LAE5	75,000.000	62,405.25	66,863.59
WILLIAMS PARTNERS 5.8 DUE 11-15-2043 CUSIP: 96950FAK0	440,000.000	433,219.60	445,109.87
WILLIS N AMER INC 3.875% DUE 09-15-2049 CUSIP: 970648AK7	275,000.000	303,922.11	208,790.25
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO CUSIP: 983024AN0	235,000.000	318,838.44	256,467.11

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

◆ 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			
WYETH 6% DUE 02-15-2036 CUSIP: 983024AL4	180,000.000	210,076.20	197,383.00
ZOETIS INC 4.7 02-01-2043 CUSIP: 98978VAH6	925,000.000	985,968.49	859,996.52
3M CO MEDIUM TERM 5.7% DUE 03-15-2037 CUSIP: 88579EAC9	150,000.000	158,279.60	160,530.21
Total United States - USD		577,705,395.54	528,370,706.00
Zambia - USD			
PVTPL FIRST QUANTUM MINERALS LTD 7.25% 02-15-2034 CUSIP: 335934AX3	940,000.000	947,731.89	969,365.60
PVTPL FIRST QUANTUM MINERALS LTD 8.625% 06-01-2031 CUSIP: 335934AU9	295,000.000	308,212.50	309,552.35
Total Zambia - USD		1,255,944.39	1,278,917.95
Total Corporate Debt Instruments - Other		663,414,580.21	606,394,983.97
<i>Corporate Stock - Common</i>			
United States - USD			
CORECIVIC INC COM CUSIP: 21871N101	94.000	1,040.82	1,696.70
KYNDRYL HLDGS INC COM SEDOL: BP6JW21	1,180.000	41,316.10	30,479.40
UTD GAS HLDG CORP COM CUSIP: 910490101	7,428.000	104,791.39	0.00
Total United States - USD		147,148.31	32,176.10
Total Corporate Stock - Common		147,148.31	32,176.10

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Partnership/Joint Venture Interests</i>			
United States - USD			
HARBOURVEST PARTNERS VI -DIRECT FUND, LP CUSIP: 000082792	4,783,774.860	4,783,774.86	343,857.00
HARBOURVEST PTNRS VI-CAYMAN PSHIP CUSIP: 000134247	8,696,817.220	8,696,817.22	1.00
KKR Diversified Core Infrastructure Fund CUSIP: 994DP1993	33,692,546.590	33,692,546.59	36,462,535.00
PEG EUROPEAN POOLED CORP FIN INSTL INV III LLC CUSIP: 000440776	3,942,374.000	3,942,374.00	75,594.00
PEG POOLED VC INSTL INV III CUSIP: 000440800	6,428,441.000	6,428,441.00	2,002,479.00
PEG US POOLED CORP FIN INSTL INV III LLC CUSIP: 000440792	7,531,482.000	7,531,482.00	322,056.00
SCULPTOR CREDIT OPPORTUNITIES OVERSEAS INTERNATIONAL FUND LP OMBZ CUSIP: 993LPX996	1.000	1.00	1.00
Total United States - USD		65,075,436.67	39,206,523.00
Total Partnership/Joint Venture Interests		65,075,436.67	39,206,523.00
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
CF IR & M LONG GOVERNMENT CREDIT LLC FUND CUSIP: 725990BR5	10,536,030.930	121,811,509.24	135,512,322.62
CF WTC CIF II CORE BOND SERIES 4 PORTFOLIO CUSIP: 85T999Z13	21,248,509.360	198,625,668.56	180,187,359.37
MFB NT COLLECTIVE AGGREGATE BOND INDEX FUND-NON LENDING CUSIP: COB9989C3	569,810.310	86,855,163.88	91,950,289.72
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	26,618,222.540	26,618,222.54	26,618,222.54
Total United States - USD		433,910,564.22	434,268,194.25
Total Value of Interest in Common/Collective Trusts		433,910,564.22	434,268,194.25

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Canada - USD			
B.C PROV CDA 7.25 BD DUE 09-01-2036 BEO CUSIP: 110709EC2	45,000.000	81,162.45	55,135.67
Total Canada - USD		81,162.45	55,135.67
Chile - USD			
CHILE ELECTRICITY LUX 5.58% DUE 10-20-2035 BEO CUSIP: 16882LAA0	1,050,817.880	1,051,677.98	1,082,342.42
Total Chile - USD		1,051,677.98	1,082,342.42
France - USD			
PVTPL ELECTRICITE DE FRANCE SA 4.95% 10-13-2045 CUSIP: 268317AQ7	70,000.000	69,728.97	63,144.57
PVTPL ELECTRICITE DE FRANCE SA 6.0% 04-22-2064 CUSIP: 268317BB9	95,000.000	92,660.15	94,324.54
PVTPL ELECTRICITE DE FRANCE 6.375% 01-13-2055 CUSIP: 28504DAG8	140,000.000	137,296.70	147,788.61
PVTPL ELECTRICITE DE FRANCE 6.9% 05-23-2053 CUSIP: 28504DAD5	65,000.000	67,471.62	73,196.32
Total France - USD		367,157.44	378,454.04
Global Region - USD			
IIF ERISA HEDGE FUND LP CUSIP: 994P99997	34,898,875.060	34,898,875.06	38,048,931.00
Total Global Region - USD		34,898,875.06	38,048,931.00
Hungary - USD			
PVTPL HUNGARY 6.75% 09-23-2055 CUSIP: 445545AX4	965,000.000	953,109.23	1,016,112.16
Total Hungary - USD		953,109.23	1,016,112.16
Indonesia - USD			
INDONESIA REP BDS 4.45% DUE 04-15-2070 REG CUSIP: 455780CU8	75,000.000	61,583.25	61,420.73

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Indonesia - USD			
INDONESIA(REPUBLIC OF) 4.2% 10-15-2050 CUSIP: 455780CT1	385,000.000	320,126.60	319,481.07
INDONESIA(REPUBLIC OF) 5.45% DUE 09-20-2052 REG CUSIP: 455780DP8	40,000.000	39,795.20	39,914.41
REPUBLIC OF INDONESIA 4.3% DUE 03-31-2052 REG CUSIP: 455780DK9	535,000.000	443,798.62	448,363.87
Total Indonesia - USD		865,303.67	869,180.08
Israel - USD			
ISRAEL ST 3.375% DUE 01-15-2050 REG CUSIP: 46513JXN6	515,000.000	367,849.16	351,746.41
STATE OF ISRAEL BD 4.125% DUE 01-17-2048REG CUSIP: 46513YJJ8	245,000.000	207,626.94	193,455.87
STATE OF ISRAEL 6.043% 03-12-2054 CUSIP: 46514BRM1	535,000.000	510,416.82	521,843.99
Total Israel - USD		1,085,892.92	1,067,046.27
Kuwait - USD			
PVTPL KUWAIT INTL BOND 4.652% 10-09-2035 CUSIP: 501499AF4	1,115,000.000	1,115,000.00	1,117,798.37
Total Kuwait - USD		1,115,000.00	1,117,798.37
Mexico - USD			
MEXICO(UNITED MEXICAN STATES) 5.75% DUE 10-12-2110 CUSIP: 91086QAZ1	296,000.000	249,972.00	254,619.20
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG CUSIP: 71654QDD1	3,325,000.000	2,691,371.23	2,967,807.55
UNITED MEXICAN STATES 4.28% 08-14-2041 CUSIP: 91087BAQ3	915,000.000	720,144.09	740,015.40
UNITED MEXICAN STATES 6.338% DUE 05-04-2053 CUSIP: 91087BAX8	1,870,000.000	1,773,609.79	1,807,729.00
UNITED MEXICAN STATES 6.4% 05-07-2054 CUSIP: 91087BBA7	1,280,000.000	1,270,933.78	1,247,654.40
UNITED MEXICAN STATES 6.625% 01-29-2038 CUSIP: 91087BBF6	1,685,000.000	1,716,114.84	1,772,114.50

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Mexico - USD			
UNITED MEXICAN STATES 6.875% 05-13-2037 CUSIP: 91087BBC3	1,660,000.000	1,668,114.99	1,781,844.00
UNITED MEXICAN STS 4.6% DUE 01-23-2046 CUSIP: 91086QBF4	900,000.000	682,830.99	718,488.00
UNITED MEXICAN STS GLOBAL NT 3.771% 05-24-2061 CUSIP: 91087BAN0	225,000.000	130,218.75	140,382.00
UNITED MEXICAN STS GLOBAL NT 4.6% DUE 02-10-2048 REG CUSIP: 91087BAD2	435,000.000	354,500.10	340,996.50
UNITED MEXICAN 7.375% 05-13-2055 CUSIP: 91087BBD1	5,345,000.000	5,423,093.37	5,856,837.20
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3	1,810,000.000	1,457,822.63	1,496,508.00
Total Mexico - USD		18,138,726.56	19,124,995.75
Norway - USD			
EQUINOR ASA 4.75% 11-14-2035 CUSIP: 29446MAP7	5,000.000	4,970.55	5,030.30
EQUINOR ASA 5.125% 06-03-2035 CUSIP: 29446MAN2	80,000.000	79,968.80	83,050.27
Total Norway - USD		84,939.35	88,080.57
Panama - USD			
PANAMA(REPUBLIC OF) 8.0% 03-01-2038 CUSIP: 698299BY9	996,000.000	1,158,070.75	1,146,495.60
REPUBLIC OF PANAMA 4.5% 04-01-2054 CUSIP: 698299BM5	275,000.000	209,880.00	203,940.00
Total Panama - USD		1,367,950.75	1,350,435.60
Peru - USD			
PERU REP 2.78% 12-01-2060 CUSIP: 715638DQ2	485,000.000	261,157.62	271,624.25
REPUBLIC OF PERU 6.2% 06-30-2055 CUSIP: 715638FD9	235,000.000	246,488.06	245,739.50
Total Peru - USD		507,645.68	517,363.75

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Philippines - USD			
PHILIPPINES REP GLOBAL BD 2.65% 12-10-2045 CUSIP: 718286CL9	675,000.000	430,395.00	451,932.68
PHILIPPINES REP GLOBAL BD 5.6% 05-14-2049 CUSIP: 718286DB0	70,000.000	70,090.28	71,421.64
PHILIPPINES REP 3.2% 07-06-2046 CUSIP: 718286CP0	880,000.000	757,038.34	640,776.34
PHILIPPINES(REPUBLIC OF) 5.9% 02-04-2050 CUSIP: 718286DH7	640,000.000	646,218.53	678,930.50
REPUBLIC OF PHILIPPINES 4.2% DUE 03-29-2047 REG CUSIP: Y6972HLP9	460,000.000	374,870.39	389,627.08
Total Philippines - USD		2,278,612.54	2,232,688.24
Qatar - USD			
STATE OF QATAR 144A 4.817% 03-14-2049 CUSIP: 74727PBB6	790,000.000	790,395.00	763,369.83
Total Qatar - USD		790,395.00	763,369.83
Romania - USD			
PVTPL ROMANIA 7.5% 02-10-2037 CUSIP: 77586RAW0	835,000.000	898,634.50	917,050.20
Total Romania - USD		898,634.50	917,050.20
Saudi Arabia - USD			
PVTPL SAUDI ARABIA (KINGDOM OF) 5.75% 01-16-2054 CUSIP: 80413TBH1	790,000.000	772,418.23	806,716.14
PVTPL SAUDI ARABIAN OIL CO 5.875% 07-17-2064 CUSIP: 80414L2Q7	735,000.000	661,636.50	725,210.54
PVTPL SAUDI ARABIAN OIL CO 6.375% 06-02-2055 SEDOL: BPSMGR1	2,745,000.000	2,761,473.54	2,926,459.32
Total Saudi Arabia - USD		4,195,528.27	4,458,386.00
United States - USD			
&&CLAY FINLAY GLOBAL FUND RECOVERABLE TAXES CUSIP: 000081208	3,961.280	3,961.28	3,961.28

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
&&&130.430 SHS GLASTONBURY PROPERTIES INC CAPITAL NO PHYSICAL RECEIVED FR**INC CUSIP: 000081745	1.000	0.00	1.00
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 3.126% 04-01-2055 BEO TAXABLE CUSIP: 072024XW7	110,000.000	110,000.00	74,443.28
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.263 04-01-2049 BEO CUSIP: 072024ND0	120,000.000	130,237.20	129,267.16
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.907% 10-01-2050 BEO TAXABLE CUSIP: 072024PY2	115,000.000	143,140.50	133,083.03
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE CUSIP: 072024NV0	330,000.000	594,116.49	384,837.75
CALIFORNIA HEALTH FACS FING AUTH REV 4.19% 06-01-2037 BEO TAXABLE CUSIP: 13032UD88	385,000.000	385,000.00	371,320.37
CALIFORNIA HEALTH FACS FING AUTH REV 4.353% 06-01-2041 BEO TAXABLE CUSIP: 13032UD96	385,000.000	385,000.00	360,342.29
CALIFORNIA ST UNIV REV 5.183% 11-01-2053BEO TAXABLE CUSIP: 13077DTS1	165,000.000	160,242.90	160,165.52
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE CUSIP: 13063A7D0	2,100,000.000	2,968,716.50	2,479,362.06
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE CUSIP: 13063A5E0	360,000.000	513,561.60	423,867.56
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE CUSIP: 13063BJC7	810,000.000	987,232.30	1,007,844.69
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE CUSIP: 13063BFR8	745,000.000	948,497.08	912,291.91
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 CUSIP: 13063A5G5	1,140,000.000	1,483,859.88	1,403,464.95
CHICAGO ILL TRAN AUTH SALES & TRANSFER T 6.899% 12-01-2022 CUSIP: 167725AF7	1,004,255.800	1,004,255.80	1,133,247.03
CHICAGO ILL TRAN AUTH SALES & TRF TAX RCPTS REV TAX-PE FDG-SER A 6.899% 12-01-40 CUSIP: 167725AC4	140,782.400	153,537.29	158,757.75
CITY OF NEW YORK 5.517 DUE 10-01-2037 CUSIP: 64966H4K3	175,000.000	199,630.70	180,230.84
CURATORS UNIV MO SYS FACS REV 2.012% 11-01-2027 BEO TAXABLE CUSIP: 231266MN4	65,000.000	56,668.30	62,883.55
DALLAS TEX AREA RAPID TRAN SALES TAX REV2.613% 12-01-2048 BEO TAXABLE CUSIP: 235241WM4	240,000.000	237,596.04	167,197.92

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
DALLAS TEX AREA RAPID TRAN SALES TAX REV5.999% 12-01-2044 BEO TAXABLE CUSIP: 235241LS3	365,000.000	388,918.00	381,926.88
ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW CUSIP: 524ESC7M6	600,000.000	599,556.00	6.00
FUT MAR 26 CBT UL T-BONDS CUSIP: 999599GH0	-196.000	-23,652,913.42	-23,703,750.00
FUT MAR 26 CBT UL T-BONDS CUSIP: 999599GH0	196.000	23,652,913.42	23,703,750.00
FUT MAR 26 CBT ULT TNOTE CUSIP: 999599GH0	-32.000	-3,711,092.80	-3,718,500.00
FUT MAR 26 CBT ULT TNOTE CUSIP: 999599GH0	32.000	3,711,092.80	3,718,500.00
FUT MAR 26 5 YR T NOTE CUSIP: 999599GH0	95.000	10,426,121.75	10,427,734.38
FUT MAR 26 5 YR T NOTE CUSIP: 999599GH0	-95.000	-10,426,121.75	-10,427,734.38
GOLDEN ST TOB SECURITIZATION CORP CALIF 3.293% DUE 06-01-2042 BEO CUSIP: 38122NB68	55,000.000	55,000.00	46,482.33
GOLDEN ST TOBACCO 2.746% MUN 06/01/2034 USD CUSIP: 38122NB50	370,000.000	374,021.31	339,857.77
IDAHO ENERGY RES AUTH TRANSMISSION FACS REV 2.861% 09-01-2046 BEO TAXABLE CUSIP: 451174AX4	240,000.000	240,000.00	175,186.22
INDIANA ST FIN AUTH REV 3.051% 01-01-2051 BEO TAXABLE CUSIP: 45506ECL5	220,000.000	228,338.00	163,024.93
KANSAS ST DEV FIN AUTH REV 2.774% 05-01-2051 BEO TAXABLE CUSIP: 48542RSV7	305,000.000	307,312.45	220,292.23
LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039 CUSIP: 54627RAP5	935,000.000	936,410.50	920,570.61
LOS ANGELES CAL DEPT ARPTS CUSTOMER FAC CHARGE REV 4.242 05-15-2048 BEO TAXABLE CUSIP: 54445CAK9	40,000.000	40,000.00	35,144.10
LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE CUSIP: 54438CPA4	135,000.000	160,096.50	152,665.95
LOUISIANA LOC GOVT ENVRNMNTL FACS & TAX-LA UTILS RESTRTN CORP 5.048% 12-01-2034 CUSIP: 54627RAS9	75,000.000	75,489.00	77,982.29
MA ST SCH BLDG AUTH DEDICATED TAX BUILD AMER BDS-B 5.715 DUE 08-15-2039 CUSIP: 576000KV4	95,000.000	97,844.30	100,043.45

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
MARICOPA CNTY ARIZ INDL DEV AUTH ED 7.375% 10-01-2029 CUSIP: 56681NJD0	450,000.000	450,000.00	473,271.03
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.052% 07-01-2040 BEO TAXABLE CUSIP: 57421CAV6	50,000.000	39,050.00	39,768.81
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.197% 07-01-2050 BEO TAXABLE CUSIP: 57421CAW4	320,000.000	329,711.20	221,929.31
MASSACHUSETTS ST TAXABLE-CONS LN-SER E- 5.456% DUE 12-01-2039 REG TAXABLE CUSIP: 57582PUE8	135,000.000	132,300.00	140,262.53
METROPOLITAN TRANSN AUTH N Y REV UNREFUNDED BALANCE 6.814% 11-15-2040 CUSIP: 59261A6J1	35,000.000	38,916.85	39,859.59
METROPOLITAN WASH D C ARPTS AUTH DULLES TOLL RD REV 7.462 10-01-2046 BEO TAXABLE CUSIP: 592643AA8	175,000.000	213,833.70	211,435.74
MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040 CUSIP: 59447TXX6	365,000.000	387,988.00	311,199.99
MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE SEDOL: B65K4T3	1,269,000.000	1,895,742.75	1,396,873.83
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE CUSIP: 646139X83	2,115,000.000	3,072,930.82	2,473,812.71
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE CUSIP: 646139W35	260,000.000	348,612.60	313,558.96
NEW YORK N Y CITY MUN WTR FIN AUTH WTR &SWR SYS REV 5.44% 06-15-2043 BEO TAXABLE CUSIP: 64972FT63	800,000.000	1,014,496.00	793,105.76
NEW YORK N Y TAXABLE-FISCAL 2024-SUBSER B-1 5.828% DUE 10-01-2053 REG TAXABLE CUSIP: 64966Q7G9	150,000.000	159,685.50	156,418.80
NEW YORK N Y TAXABLE-FISCAL 2025-SUBSER D-1 5.094% 10-01-2049 CUSIP: 64966SHM1	225,000.000	225,000.00	215,211.08
NEW YORK N Y 5.114% 10-01-2054 CUSIP: 64966SHN9	190,000.000	183,342.25	182,367.91
NEW YORK N Y 5.263% 10-01-2052 CUSIP: 64966QL65	125,000.000	116,313.75	121,573.75
NEW YORK N Y 5.935% 02-01-2055 BEO TAXABLE CUSIP: 64966SNK8	640,000.000	654,356.51	687,796.93
NEW YORK N Y 6.291% 02-01-2045 BEO TAXABLE CUSIP: 64966SNH5	155,000.000	166,330.50	163,960.52
NEW YORK ST DORM AUTH REVS NON ST 5.832%07-01-2055 CUSIP: 64985SFG3	100,000.000	100,000.00	106,041.27

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE CUSIP: 650035TD0	275,000.000	280,214.00	285,192.88
NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE CUSIP: 66285WFB7	360,000.000	617,403.00	406,855.62
NY N Y CY MUN WTR FIN AUTH WTR&TAXABLE 2ND GENSER EE 6.011 6-15-2042BEO TAXABLE CUSIP: 64972FL20	85,000.000	93,542.50	89,566.68
NY N Y TAXABLE-BUILD AMER BDS-F-1 6.271 DUE 12-01-2037 CUSIP: 64966JAR7	65,000.000	70,727.80	70,524.04
OHIO UNIV GEN RCPTS ATHENS 5.59% 12-01-2114 BEO TAXABLE CUSIP: 677704A65	230,000.000	354,826.50	220,925.33
OKLAHOMA DEV FIN AUTH REV 4.135% 12-01-2033 BEO TAXABLE CUSIP: 6789084F8	58,404.640	58,404.64	58,134.67
OKLAHOMA DEV FIN AUTH REV 4.285% 02-01-2034 BEO TAXABLE CUSIP: 6789083Z5	29,207.170	29,207.17	29,166.22
PORT AUTH N Y & N J MUNI 5.072% DUE 07-15-2053 CUSIP: 73358XJB9	420,000.000	420,000.00	410,667.31
PORT AUTH N Y & N J 3.287% DUE 08-01-2069 REG TAXABLE CUSIP: 73358W3L6	80,000.000	59,837.60	52,266.06
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE CUSIP: 73358WJA3	1,500,000.000	1,547,516.00	1,288,983.90
PORT AUTH N Y & N J 4.81% 10-15-2065 BEOTAXABLE CUSIP: 73358WXQ2	145,000.000	152,293.50	132,957.05
PORT AUTH N Y & N J 5.31% 08-01-2046 BEOTAXABLE CUSIP: 73358WRQ9	240,000.000	234,511.20	238,119.41
PORT AUTH N Y & N J 5.647 ONE HUNDRED SIXTY(FIFTH) 11-01-40 CUSIP: 73358WCX0	115,000.000	140,622.00	123,488.20
PORT AUTH N Y & N J 5.647 TAXABLE ONE HUNDRED SIXTYFOURTH 11-01-40 CUSIP: 73358WCW2	275,000.000	336,270.00	295,297.86
REGIONAL TRANSN DIST COLO SALES TAX REV 5.844% 11-01-2050 BEO TAXABLE CUSIP: 759136QP2	65,000.000	69,282.85	67,012.40
SAN ANTONIO TEX ELEC & GAS REV TAXABLE 5.808 02-01-41 CUSIP: 796253Y30	305,000.000	318,877.50	319,584.83
SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX REV 5.911% 04-01-2048 REG CUSIP: 797400FN3	225,000.000	233,698.65	231,457.79
SAN DIEGO CNTY CALIF WTR AUTH FING AGY WTR REV 6.138% 05-01-2049 BEO TAXABLE CUSIP: 79741TAR5	395,000.000	516,565.20	413,358.10

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
SOUTH CAROLINA ST PUB SVC AUTH REV 6.454% 01-01-2050 BEO TAXABLE CUSIP: 837151AA7	90,000.000	93,685.50	97,758.31
TEXAS A & M UNIV PERM UNIV FD 3.66% 07-01-2047 BEO TAXABLE CUSIP: 8821175V2	230,000.000	179,229.80	191,814.83
TEXAS NAT GAS SECURITIZATION FIN CORP RE0.0% SER 23-1 CL A1 04-01-2035 CUSIP: 88258MAA3	427,026.770	422,471.83	440,143.50
TEXAS PRIVATE ACTIVITY BD SURFACE TRANSNCORP REV 3.922% 12-31-2049 BEO TAXABLE CUSIP: 882667AZ1	125,000.000	142,918.75	101,107.28
TEXAS ST 5.517% 04-01-2039 BEO TAXABLE CUSIP: 882722KF7	496,773.910	537,817.46	520,573.26
TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041 CUSIP: 88258MAB1	1,020,000.000	1,033,809.07	1,051,653.04
UNITED NATIONS DEV CORP N Y REV 6.536% 08-01-2055 BEO TAXABLE CUSIP: 911157MF9	210,000.000	210,000.00	223,537.00
UNIV CALIF REGTS MED CTR POOLED REV 3.256% 05-15-2060 BEO TAXABLE CUSIP: 913366KC3	1,075,000.000	1,147,366.00	707,309.80
UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG CUSIP: 913366KW9	825,000.000	825,000.00	722,344.43
UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE CUSIP: 913366EP1	325,000.000	511,535.10	354,967.44
UNIV CALIF REGTS MED CTR POOLED REV 6.583% 05-15-2049 BEO TAXABLE CUSIP: 913366DF4	275,000.000	429,486.25	298,818.03
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE CUSIP: 91412GHA6	115,000.000	95,605.25	97,751.38
UNIVERSITY MICH UNIV REVS TAXABLE-GEN-SER A 4.454% 04-01-2122 CUSIP: 914455UJ7	430,000.000	430,000.00	346,047.75
UNIVERSITY MICH UNIV REVS 3.599% 04-01-2047 CUSIP: 914455VJ6	415,000.000	415,000.00	350,289.51
UNIVERSITY TEX UNIV REVS 2.439% 08-15-2049 BEO TAXABLE CUSIP: 91514AKD6	250,000.000	154,992.90	158,585.93
UNIVERSITY VA UNIV REVS 6.2% 09-01-2039 BEO TAXABLE CUSIP: 915217RY1	60,000.000	94,498.20	67,391.08
Total United States - USD		35,754,066.57	30,671,852.14
Uruguay - USD			
REPUBLICA ORIENT URUGUAY 5.25% T-BOND 09-10-2060 CUSIP: 760942BG6	305,000.000	277,868.04	289,292.50

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Uruguay - USD			
REPUBLICA ORIENT URUGUAY 5.442% T-BOND 02-14-2037 CUSIP: 760942BH4	65,000.000	68,087.50	67,827.50
REPUBLICA ORIENTAL DEL URUGUAY BD 4.975%DUE 04-20-2055 REG CUSIP: 760942BD3	460,000.000	424,701.90	423,200.00
Total Uruguay - USD		770,657.44	780,320.00
EUR - Euro	0.000	0.00	0.00
JPY - Japanese yen	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		105,205,335.41	104,539,542.09
<i>Other Liabilities</i>			
Pending trade purchases: United States dollar	0.000	-5,695,289.96	-5,695,289.96
Total - all currencies		-5,695,289.96	-5,695,289.96
Pending trade purchases: United States dollar	0.000	-5,775,203.04	-5,775,203.04
Total - all currencies		-5,775,203.04	-5,775,203.04
Total Other Liabilities		-11,470,493.00	-11,470,493.00
Total		1,509,320,155.18	1,411,276,182.93

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