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

2025

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

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.)
- [X] a single-employer plan
- [ ] a DFE (specify) _____

B This return/report is:
- [ ] the first return/report
- [ ] the final return/report
- [ ] an amended return/report
- [ ] a short plan year return/report (less than 12 months)

C If the plan is a collectively-bargained plan, check here. . . . . ▶ [X]

D Check box if filing under:
- [X] 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
HARLEY-DAVIDSON RETIREMENT PLAN

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 06/16/1981

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)
HARLEY-DAVIDSON MOTOR COMPANY, INC

P.O. BOX 653
3700 W JUNEAU AVE
MILWAUKEE, WI 53201-0653

2b Employer Identification Number (EIN)
39-1972791

2c Plan Sponsor's telephone number
414-342-4680

2d Business code (see instructions)
336100

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/08/2026	JONATHAN THEROUX
	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 [X] Same as Plan Sponsor

3b Administrator's EIN

3c Administrator's telephone number

4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:

a Sponsor's name

4b EIN

c Plan Name

4d PN

5	Total number of participants at the beginning of the plan year	**5**	7834
6	Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1)	Total number of active participants at the beginning of the plan year	**6a(1)**	1160
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	1061
b	Retired or separated participants receiving benefits	**6b**	4667
c	Other retired or separated participants entitled to future benefits	**6c**	1192
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	6920
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	745
f	Total. Add lines **6d** and **6e**.	**6f**	7665
g(1)	Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)	**6g(1)**	
g(2)	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g(2)**	
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.	**6h**	0
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 Characteristic Codes in the instructions:

1A 1E 3H 1B

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

9a Plan funding arrangement (check all that apply)

- **(1)** [ ] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] 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)** [X] 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)** [X] **R** (Retirement Plan Information)
- **(2)** [ ] **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- **(3)** [X] **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)** [X] **H** (Financial Information)
- **(2)** [ ] **I** (Financial Information – Small Plan)
- **(3)** [ ] **A** (Insurance Information) – Number Attached 0
- **(4)** [X] **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 2025 Form M-1 annual report. If the plan was not required to file the 2025 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 SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

2025

This Form is Open to Public Inspection

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of $1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan
HARLEY-DAVIDSON RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
HARLEY-DAVIDSON MOTOR COMPANY, INC

D Employer Identification Number (EIN)
39-1972791

E Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

F Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2025

2 Assets:

a Market value	**2a**	1839778732
b Actuarial value	**2b**	1841186563

3 Funding target/participant count breakdown

	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	5314	1103983834	1103983834
b For terminated vested participants	1360	143382410	143382410
c For active participants	1160	284826129	297085349
d Total	7834	1532192373	1544451593

4 If the plan is in at-risk status, check the box and complete lines (a) and (b) [ ]

a Funding target disregarding prescribed at-risk assumptions	**4a**	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	**4b**	

5 Effective interest rate	**5**	5.36 %
6 Target normal cost		
a Present value of current plan year accruals	**6a**	4189596
b Expected plan-related expenses	**6b**	1945000
c Target normal cost	**6c**	6134596

Statement by Enrolled Actuary

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

SIGN HERE

Signature of actuary

10/05/2026
Date

MATT PLOTHOW
Type or print name of actuary

26-07302
Most recent enrollment number

WILLIS TOWERS WATSON US LLC
Firm name

312-288-7700
Telephone number (including area code)

PO BOX 674401
HOUSTON, TX 77267
Address of the firm

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions [ ]

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	44045830	36645372
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	44045830	36645372
10	Interest on line 9 using prior year's actual return of 2.79 %	1228879	1022406
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 5.13 %		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	45274709	37667778

Part III Funding Percentages

14	Funding target attainment percentage	14	113.84 %
15	Adjusted funding target attainment percentage	15	119.21 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	126.69 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

Part IV Contributions and Liquidity Shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

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

19	Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
	a Contributions allocated toward unpaid minimum required contributions from prior years	19a	0
	b Contributions made to avoid restrictions adjusted to valuation date.	19b	0
	c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	0

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? ☐ Yes ☒ No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☐ Yes ☐ No

c If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th

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

21 Discount rate:

a Segment rates:	1st segment: 5.07 %	2nd segment: 5.31 %	3rd segment: 5.50 %	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	4
22 Weighted average retirement age	**22**	61

23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No

25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ☐ Yes ☒ No

26 Demographic and benefit information

a Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No

b Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment ☒ Yes ☐ No

27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	**27**	

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):

a Target normal cost (line 6c)	**31a**	6134596
b Excess assets, if applicable, but not greater than line 31a	**31b**	6134596

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	0	0
b Waiver amortization installment	0	0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____)_and the waived amount	**33**	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	0

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0

36 Additional cash requirement (line 34 minus line 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	0

38 Present value of excess contributions for current year (see instructions)

a Total (excess, if any, of line 37 over line 36)	**38a**	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

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

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

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	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.**	**2025** **This Form is Open to Public Inspection.**

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

A Name of plan
HARLEY-DAVIDSON RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
HARLEY-DAVIDSON MOTOR COMPANY, INC

D Employer Identification Number (EIN)
39-1972791

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).. . . . . [X] 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

MIDWEST INSTITUTIONAL TRUST COMPANY

93-1799133

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

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

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

TOWERS WATSON

23-1159360

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11	NONE	1064137	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PACIFIC INVESTMENT MNGMT

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	NONE	440632	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ROBERT W. BAIRD

39-6037917

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	NONE	410126	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

MIDWEST INSTITUTIONAL TRUST COMPANY

93-1799133

(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?
19	NONE	394909	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

LOOMIS SAYLES CO

04-3200030

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	NONE	394621	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NISA INVESTMENT ADVISORS, LLC

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	NONE	269616	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

METLIFE INVESTMENT MANAGEMENT

82-2405817

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	NONE	242872	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

EARNEST PARTNERS

58-0286669

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	NONE	196698	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MERCER HUMAN RESOURCE CONSULTING

PO BOX 730182
DALLAS, TX 75373-0182

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	NONE	170000	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

RHUMBLINE

04-3118582

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	NONE	25324	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 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

2025

This Form is Open to Public Inspection

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

A Name of plan
HARLEY-DAVIDSON RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
HARLEY-DAVIDSON MOTOR COMPANY, INC

D Employer Identification Number (EIN)
39-1972791

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		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	13323812	8618616
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities	1c(2)	132895436	65717572
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	772062549	569393734
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	152346506	165331687
(5) Partnership/joint venture interests	1c(5)	891851	373947
(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)		
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	724072527	1046888478
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	17996723	11733937

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities	1d(1)	38373327	26095900
(2) Employer real property	1d(2)		
1e Buildings and other property used in plan operation	1e		
1f Total assets (add all amounts in lines 1a through 1e)	1f	1851962731	1894153871
Liabilities			
1g Benefit claims payable	1g		
1h Operating payables	1h		
1i Acquisition indebtedness	1i		
1j Other liabilities	1j	5812508	5724693
1k Total liabilities (add all amounts in lines 1g through1j)	1k	5812508	5724693
Net Assets			
1l Net assets (subtract line 1k from line 1f)	1l	1846150223	1888429178

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)		
(B) U.S. Government securities	2b(1)(B)	2363609	
(C) Corporate debt instruments	2b(1)(C)	30970952	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	320530	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		33655091
(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	2988196	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	8422542	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		11410738
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	1493755880	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	1495219532	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		-1463652
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	17560919	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		17560919

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		
(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)		98405516
c Other income	2c		688693
d Total income. Add all **income** amounts in column (b) and enter total	2d		160257305
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	112767357	
(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)		112767357
f Corrective distributions (see instructions)	2f		25311
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)	2149889	
(6) Bank or trust company trustee/custodial fees	2i(6)	394909	
(7) Actuarial fees	2i(7)	1064137	
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	1576747	
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	2i(12)		5185682
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		117978350
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		42278955
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

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) [X] 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) [X] 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: BAKER TILLY US, LLP **(2)** EIN: 30-1413443

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**		X	
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.)	**4b**		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	**4c**		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	**4d**		X	
e Was this plan covered by a fidelity bond?	**4e**	X		10000000
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**		X	
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**		X	
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**		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	**4i**	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	**4j**	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	**4k**		X	
l Has the plan failed to provide any benefit when due under the plan?	**4l**		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	**4m**		X	
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 [X] 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.) ..... [X] Yes [ ] No [ ] Not determined

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 585685.

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2025

This Form is Open to Public Inspection.

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

A Name of plan
HARLEY-DAVIDSON RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
HARLEY-DAVIDSON MOTOR COMPANY, INC

D Employer Identification Number (EIN)
39-1972791

Part I Distributions

All references to distributions relate only to payments of benefits during the plan year.

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions ..... | 1 | 0

2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):

EIN(s): 93-1799133

Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.

3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year ..... | 3 | 57

Part II Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)

4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ..... ☐ Yes ☒ No ☐ N/A

If the plan is a defined benefit plan, go to line 8.

5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. **Date:** Month _____ Day _____ Year _____

If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.

6	a	Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)	6a	
	b	Enter the amount contributed by the employer to the plan for this plan year	6b	
	c	Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount)	6c	

If you completed line 6c, skip lines 8 and 9.

7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ..... ☐ Yes ☐ No ☐ N/A

8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ..... ☐ Yes ☐ No ☒ N/A

Part III Amendments

9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box. ..... ☐ Increase ☐ Decrease ☐ Both ☒ No

Part IV ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.

10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ..... ☐ Yes ☐ No

11 a Does the ESOP hold any preferred stock? ..... ☐ Yes ☐ No

b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ..... ☐ Yes ☐ No

12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ..... ☐ Yes ☐ No

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

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

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment)	**14a**	
b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14b**	
c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14c**	

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

a The corresponding number for the plan year immediately preceding the current plan year	**15a**	
b The corresponding number for the second preceding plan year	**15b**	

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

a Enter the number of employers who withdrew during the preceding plan year	**16a**	
b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	**16b**	

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

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

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

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

a Enter the percentage of plan assets held as:
Public Equity: 17.6 % Private Equity: 2.9 % Investment-Grade Debt and Interest Rate Hedging Assets: 77.0 %
High-Yield Debt: 0.1 % Real Assets: 0.0 % Cash or Cash Equivalents: 2.3 % Other: 0.1 %

b Provide the average duration of the Investment-Grade Debt and Interest Rate Hedging Assets:
☐ 0-5 years ☐ 5-10 years ☒ 10-15 years ☐ 15 years or more

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

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

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

☐ Yes.

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

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

☐ No. Other. Provide explanation._____

Part VII IRS Compliance Questions

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

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

☐ Design-based safe harbor method

☐ "Prior year" ADP test

☐ "Current year" ADP test

☒ N/A

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

Harley-Davidson Retirement Plan

Financial Statements and
Supplementary Information

December 31, 2025 and 2024

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Independent Auditors' Report

To the Participants and Plan Administrator of
Harley-Davidson Retirement Plan

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

We have performed audits of the financial statements of Harley-Davidson Retirement Plan (the Plan), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), as permitted by ERISA Section 103(a)(3)(C) (ERISA Section 103(a)(3)(C) audit). The financial statements comprise the statements of net assets available for benefits as of December 31, 2025 and 2024, and the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

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

Management has obtained certifications from a qualified institution as of and for the years ended December 31, 2025 and 2024, stating that the certified investment information, as described in Note 4 to the financial statements, is complete and accurate.

Opinion

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

- The amounts and disclosures in the accompanying financial statements, other than those agreed to or derived from the certified investment information, are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America.

- The information in the accompanying financial statements related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

Baker Tilly Advisory Group, LP and Baker Tilly US, LLP, trading as Baker Tilly, are members of the global network of Baker Tilly International Ltd., the members of which are separate and independent legal entities. Baker Tilly US, LLP is a licensed CPA firm that provides assurance services to its clients. Baker Tilly Advisory Group, LP and its subsidiary entities provide tax and consulting services to their clients and are not licensed CPA firms.

Basis for Opinion

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

Responsibilities of Management for the Financial Statements

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

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

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

Auditors' Responsibilities for the Audit of the Financial Statements

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

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for a reasonable period of time.

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

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

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

Other Matter — Supplemental Schedules Required by ERISA

The supplemental schedules, Schedule H, Line 4(i) - Schedule of Assets (Held at End of Year), as of December 31, 2025 and Schedule H, Line 4(j)- Schedule of Reportable Transactions, for the year ended December 31, 2025 are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the DOL's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information included in the supplemental schedules, other than that agreed to or derived from the certified investment information, has been subjected to auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS. For information included in the supplemental schedules that agreed to or is derived from the certified investment information, we compared such information to the related certified investment information.

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

In our opinion:

- The form and content of the supplemental schedules, other than the information in the supplemental schedules that agreed to or is derived from the certified investment information, are presented, in all material respects, in conformity with the DOL's Rules and Regulations for Reporting and Disclosure under ERISA.

- The information in the supplemental schedules related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).



Milwaukee, Wisconsin
September 25, 2026

Harley-Davidson Retirement Plan

Statements of Net Assets Available for Benefits

December 31, 2025 and 2024

	2025	2024
Assets		
Investments:		
Interest in Harley-Davidson Master Trust Fund, at fair value	$ 1,855,351,794	$ 1,801,272,101
Harley-Davidson, Inc. common stock, at fair value	26,095,900	38,373,327
Money market fund, at fair value	-	132,924
Total investments	1,881,447,694	1,839,778,352
Receivables		
Income receivable	498	381
Total assets available for pension benefits	1,881,448,192	1,839,778,733
Net assets held in 401(h) Account, at fair value (Note 5)	6,980,987	6,371,490
Total assets	1,888,429,179	1,846,150,223
Liabilities		
Amounts related to obligation of 401(h) account	6,980,987	6,371,490
Net assets available for benefits	$ 1,881,448,192	$ 1,839,778,733

See notes to financial statements

Harley-Davidson Retirement Plan

Statements of Changes in Net Assets Available for Benefits

Years Ended December 31, 2025 and 2024

	2025	2024
Investment Income		
Equity in the investment income of Harley-Davidson:		
Master Trust Fund (Note 4)	$ 170,872,059	$ 63,558,098
Net depreciation in fair value of Harley-Davidson, Inc. common stock	(12,277,427)	(8,545,802)
Dividend income from Harley-Davidson, Inc.	916,986	878,778
Other interest and dividend income	3,692	13,594
Total investment activity	159,515,310	55,904,668
Deductions		
Benefits paid to participants	112,659,423	112,297,575
Administrative expenses	5,186,428	5,652,046
Total deductions	117,845,851	117,949,621
Net increase (decrease)	41,669,459	(62,044,953)
Net assets available for benefits		
Beginning of year	1,839,778,733	1,901,823,686
End of year	$ 1,881,448,192	$ 1,839,778,733

See notes to financial statements

1. Description of Plan

The following brief description of the Harley-Davidson Retirement Plan (the Plan) provides only general information. Participants should refer to the Summary Plan Description for a more complete description of the Plan's provisions.

General

The Plan is a defined benefit plan covering the eligible current and former salaried employees of Harley-Davidson, Inc. and Harley-Davidson Motor Company, Inc. (collectively, the Company) who were hired prior to August 1, 2006 (Salaried Participants). The Plan covers eligible Milwaukee and Tomahawk hourly employees in job classifications represented by collective bargaining units of the Company who were hired prior to April 1, 2019 (Local 78) or April 15, 2019 (Local 02-209 and Local 460) (Wisconsin Hourly Participants), eligible Kansas City hourly employees in job classifications represented by collective bargaining units of the Company (Kansas City Participants) and eligible York hourly employees in job classifications represented by collective bargaining units of the Company who were hired prior to February 1, 2016 (York Participants). The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA), as amended.

The Company Retirement Plans Committee (the Committee) is responsible for the operation and administration of the Plan. The Committee determines the appropriateness of the Plan's investments and monitors investment performance.

Pension Benefits and Vesting

Salaried Participants

On October 8, 2021, the Committee approved a proposal to cease benefit accruals for eligible Salaried Employees of the Plan with respect to service and compensation, effective after December 31, 2022.

Eligible Salaried Participants are entitled to a monthly pension benefit at the normal retirement age of 65. The monthly benefit is equal to 1.2% of final average earnings below Covered Compensation, as defined in the plan document and 1.6% of final average earnings above Covered Compensation, multiplied by the years of credited service. Final average earnings are defined as the average of a Salaried Participant's highest five consecutive years of annual earnings (including bonuses, incentive compensation and amounts deferred under the Company's retirement savings plan) occurring during a participant's last ten years of service. Effective January 1, 2019, the Plan was amended to limit Salaried Participants' credited service years to the greater of thirty years or the years of credited service recognized as of December 31, 2018.

Salaried Participant benefits are paid in either the form of a monthly annuity calculated according to the option that is elected by the Salaried Participant or a lump-sum payment. Benefit payment annuity options include a life annuity, joint and survivor annuities and a life annuity with guaranteed options. The lump sum payment option will be equal to the actuarial equivalent single sum value of the Salaried Participant's vested benefit, when such benefit is expressed in the form of a life annuity without survivor benefits commencing on or after the Salaried Participant's normal retirement date.

The Plan permits Salaried Participants early retirement after completion of five years of service and within ten years of normal retirement age at specified benefit reduction rates, which range between 70% of normal retirement benefits at age 55 and 100% of normal retirement benefits at age 62 or later.

Wisconsin Hourly Participants

Wisconsin Hourly Participants become fully vested in the Plan's benefits upon the completion of five years of vesting service. Wisconsin Hourly Participants who terminate service before becoming fully vested forfeit all Company benefits under the Plan. Participants' contributions are fully vested immediately. Subsequent to April 1, 2012, participant contributions are no longer permitted.

Eligible Wisconsin Hourly Participants are entitled to a monthly pension benefit at the normal retirement age of 65. The monthly noncontributory benefit is based on a negotiated monthly benefit rate multiplied by years of service. Effective April 1, 2024, the Plan was amended whereby the monthly benefit multiplier increased from $57 to $65 for eligible Wisconsin Hourly Participants who were employed as of April 1, 2024. The monthly contributory benefit, which is only available with respect to contributions made prior to April 1, 2012, is based on 1/12 of 65% of Wisconsin Hourly Participant contributions. The maximum annual benefit is $45,000.

Wisconsin Hourly Participant benefits are paid in the form of a monthly annuity calculated according to the option that is elected by the participant (with 120 payments guaranteed unless a five or fifteen year guaranteed option is elected). Benefit payment options include a life annuity, joint and survivor annuities, a life annuity with guaranteed options period and, for certain participants, a lump sum. The monthly annuity payment under these options will be reduced if participants elect to receive a lump-sum distribution of their accumulated contributions and interest thereon.

The Plan permits Wisconsin Hourly Participants early retirement after completion of five years of service and within ten years of normal retirement age at specified benefit reduction rates which range between 75% of normal retirement benefits at age 55 and 100% of normal retirement benefits at age 62 or later. Effective April 1, 2001, the Plan was amended providing that employees who are members of Local 2-0209, United Steel Workers International Union, with at least 30 years of credited service, may retire with no reduction to their pension benefits.

Kansas City Participants

Eligible Kansas City Participants are entitled to a monthly pension benefit at the normal retirement age of 65. The monthly benefit is based on a negotiated monthly benefit rate multiplied by years of service.

Kansas City Participant benefits are paid in the form of a monthly annuity calculated according to the option that is elected by the Kansas City Participant (with 120 payments guaranteed unless a five or fifteen year guaranteed option is elected). Benefit payment options include a life annuity, joint and survivor annuities, a life annuity with guaranteed period options and, for certain participants, a lump sum.

The Plan permits Kansas City Participants early retirement after completion of five years of service and within ten years of normal retirement age at specified benefit reduction rates which range between 75% of normal retirement benefits at age 55 and 100% of normal retirement benefits at age 62 or later.

Effective January 1, 2019, the Plan was amended to allow for lump-sum and immediate annuity options for Kansas City Participants that have not yet commenced monthly retirement benefits, without regard to the normally applicable rules regarding timing of benefit commencement. Benefit payments may be paid as of any date following a Kansas City Participant's retirement or other termination of employment.

In 2019, the Company completed a multi-year manufacturing optimization plan which consolidated the motorcycle assembly plant in Kansas City, Missouri, into its plant in York, Pennsylvania. As a result, there are no remaining active Kansas City Participants in the Plan.

York Participants

York Participants become fully vested in the Plan's benefits upon the completion of five years of vesting service. York Participants who terminate service before becoming fully vested forfeit all Company benefits under the Plan. Participant contributions are fully vested immediately. Subsequent to February 28, 2010, participant contributions are no longer permitted.

Eligible York Participants are entitled to a monthly pension benefit at the normal retirement age of 65. The monthly noncontributory benefit is based on a negotiated monthly benefit rate multiplied by years of service. The monthly contributory benefit, which is only available with respect to contributions made prior to February 28, 2010, is based on 1/12 of 80% of York Participant contributions (for participants hired prior to February 2, 2007) and 1/12 of 60% of York Participant contributions (for participants hired on or after February 2, 2007).

York Participant benefits are paid in the form of a monthly annuity calculated according to the option that is elected by the York Participant. Benefit payment options include a life annuity, joint and survivor annuities, a life annuity with guaranteed period options, a level income option and, for certain participants, a lump sum. The monthly annuity payment under these options will be reduced if participants elect to receive a lump-sum distribution of their accumulated contributions and interest thereon.

The Plan permits York Participants early retirement after completion of five years of vesting service and within ten years of normal retirement age at specified benefit reduction rates which range between 75% of normal retirement benefits at age 55 and 100% of normal retirement benefits at age 62 or later. The Plan provides that employees who have at least 30 years of credited service may retire with no reduction to their pension benefits.

Death and Disability Benefits

Salaried Participants

The surviving spouse (married for at least 12 months) of an active vested Salaried Participant who, at the time of death, was at least age 55 with five or more years of vesting service or at least age 50 with 20 or more years of service or at least age 65, is entitled to pension benefits based on the 66-2/3% joint and survivor option. The surviving spouse of a vested Salaried Participant who was active, but did not meet the above requirements or who was inactive and had not commenced benefits, is entitled to pension benefits based on the 50% joint and survivor option.

The beneficiary of an unmarried or married less than 12 months active vested Salaried Participant is entitled to a single sum death benefit based on the single sum present value of the 120 month survivor benefit.

Wisconsin Hourly Participants

The surviving spouse (married for at least 12 months) of an active vested Wisconsin Hourly Participant is entitled to pension benefits equal to 55% of the Wisconsin Hourly Participant's accrued monthly benefit. The surviving spouse of an inactive vested Wisconsin Hourly Participant who dies prior to benefit commencement is entitled to pension benefits based on the 50% joint and survivor option.

If an unmarried active Wisconsin Hourly Participant dies with contributions in the Plan, the beneficiary will receive the full amount of contributions and interest earned, but is not entitled to receive survivor benefits under the Plan. Active Wisconsin Hourly Participants who have completed five years of vesting service and who become totally and permanently disabled prior to their normal retirement age may be eligible to receive disability retirement under the Plan.

Kansas City Participants

As of 2019, there are no remaining active Kansas City Participants in the Plan. The surviving spouse of an inactive vested participant who dies prior to benefit commencement is entitled to pension benefits based on the 50% joint and survivor option.

York Participants

The surviving spouse (married for at least 12 months) of an active vested participant or inactive vested participant that was eligible to commence benefits at the time of retirement but elected to defer commencement of benefit payments who, at the time of death, was at least age 55 with five or more years of vesting service or had completed at least 30 years of plan participation or was at least age 65, is entitled to pension benefits based on the 66-2/3% joint and survivor option. The surviving spouse (married for at least 12 months) of a vested participant who was active, but did not meet the above requirements or who was inactive with five or more years of vesting service and had not commenced benefits, is entitled to pension benefits based on the 50% joint and survivor option.

If an unmarried active York Participant dies with contributions in the Plan, the beneficiary will receive the full amount of contributions and interest earned, but is not entitled to receive survivor benefits under the Plan.

Active York Participants who have completed five years of vesting service and who become totally and permanently disabled prior to their normal retirement age may be eligible to receive disability retirement under the Plan.

Funding Policy

The Company contributes, at minimum, such amounts as are deemed necessary on an actuarial basis to provide the Plan with assets sufficient to meet the benefits to be paid to participants. The Company may also elect to contribute additional amounts to the Plan based on factors including, but not limited to, funded status, investment and tax strategies or other general economic conditions. No participant contributions are permitted. The Company met the minimum funding requirements of ERISA in both 2025 and 2024.

Although it has not expressed any intention to do so, the Company has the right under the Plan to discontinue its contributions at any time and to terminate the Plan subject to the provisions set forth in ERISA.

The Pension Protection Act of 2006 (PPA) as amended by the Worker, Retiree and Employer Recovery Act of 2008 (WRERA) imposes certain benefit restrictions for qualified defined benefit plans that do not meet certain funding thresholds. The "At-Risk" status is referred to as the Funding Target Attainment Percentage (FTAP). A plan's funded percentage is referred to as the Adjusted Funding Target Attainment Percentage (AFTAP). The 2025 AFTAP for the Plan is 119.21%. Because the Plan's AFTAP equals or exceeds 90%, the Plan is not subject to any benefit restrictions.

Participant Contributions

Wisconsin Hourly Participants

Prior to April 1, 2012, eligible Wisconsin Hourly Participants generally could elect to participate in the contributory portion of the Plan during one of two open enrollment periods when they first became eligible. Contributions were equal to 3.5% of a Wisconsin Hourly Participant's earnings. Records are maintained for each Wisconsin Hourly Participant's contributions. Total accumulated contributions and interest thereon for active Wisconsin Hourly Participants were $13,618,792 and $13,720,133 as of December 31, 2025 and 2024, respectively. Interest is credited based on beginning-of-year balances of participant contributions for those Wisconsin Hourly Participants with balances at the end of the plan year. Per the plan document, interest is based on 120% of the applicable federal mid-term rate in effect at the beginning of the plan year (5.10% and 5.25% for the years ended December 31, 2025 and 2024, respectively).

York Participants

Prior to February 28, 2010, York Participants could elect to participate in the contributory portion of the Plan no later than the first January 1 or July 1 following one year of service. Contributions were equal to 2.5% of monthly earnings in excess of $400. Records are maintained for each York Participant's contributions. Total accumulated contributions and interest thereon for active York Participants were $3,383,429 and $3,849,473 as of December 31, 2025 and 2024, respectively. Interest is credited based on beginning-of-year balances of participant contributions for those York Participants with balances at the end of the plan year. Per the plan document, interest is based on 120% of the applicable federal mid-term rate in effect at the beginning of the plan year (5.10% and 5.25% for the years ended December 31, 2025 and 2024, respectively).

Retiree Medical Benefits Account

The Plan also contains a retiree medical benefits account established pursuant to Section 401(h) of the Internal Revenue Code of 1986, as amended, (the Code). The 401(h) Account (or Retiree Medical Benefits Account) was established as a separate account, effective January 1, 2005, for the purposes of accumulating funds for the payment or reimbursement of post-retirement sickness, accident, hospitalization or medical benefits to Salaried Participants (and, if applicable, the eligible spouses and dependents of Salaried Participants) who have retired under the terms of the Plan and who are eligible for post-retirement coverage in accordance with the terms of the Group Insurance Plan for Retired Salaried Employees of Harley-Davidson Motor Company Group, Inc. (the Retiree Health Plan).

The benefits payable through the Retiree Medical Benefits Account shall be subordinate (as defined in Section 401(h) of the Code) to the retirement benefits provided by the Plan.

The Company shall make contributions to the Retiree Medical Benefits Account in such amounts and at such times as it, in its sole discretion, shall determine to fund the payment of such benefits. The amounts so contributed shall be reasonable and ascertainable and the Company shall identify separately that portion of any contribution to the Plan that is allocable to the funding of the Retiree Medical Benefits Account and the portion of any contribution that is allocable to the funding of retiree pension benefits.

Amounts in the Retiree Medical Benefits Account are commingled with other assets of the Plan for investment purposes and appropriate records are maintained to record the portion of any such investment (including the earnings on any such investment) that is allocable to the Retiree Medical Benefits Account and the portion that is allocable to the funding of retirement benefits.

The net assets of the Retiree Medical Benefits Account may not be used for any purpose other than the providing for such benefits and the payment of administrative expenses. Any amounts that are contributed to the Retiree Medical Benefits Account, together with income thereon, that remain in such account upon satisfaction of all liabilities under the Plan to provide for the payment of benefits under the Retiree Health Plan are to be returned to the Company.

Nothing herein described shall give retired participants, their spouses and dependents any right to receive health benefits other than as specifically provided in the Retiree Health Plan and the Company reserves the right at any time to amend, modify or discontinue the Retiree Health Plan. All payments or reimbursements from the Retiree Medical Benefits Account (including, as applicable, any reimbursements to the Company for benefit amounts paid directly by the Company, to the extent that such reimbursements are permissible) shall be made at the direction of the Company.

2. Summary of Accounting Policies

Basis of Accounting and Use of Estimates

The accompanying financial statements of the Plan are prepared on the accrual basis of accounting. The preparation of the financial statements in conformity with accounting principles generally accepted in the United States of America requires the Plan's management to make estimates and assumptions that affect the reported amounts of assets and liabilities and changes therein, disclosures of contingent assets and liabilities and the actuarial present value of accumulated plan benefits at the date of the financial statements and changes therein. Actual results could differ from those estimates.

Investments of the Harley-Davidson Retirement Plan

The Company, on behalf of the Plan, has a nondiscretionary trust agreement with Midwest Institutional Trust Company to maintain the Plan's assets. The Plan's investments consist of its interest in the net assets of the Harley-Davidson Master Trust Fund (Master Trust Fund), Harley-Davidson, Inc. common stock and a money market fund.

Investments are reported at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The Committee determines the Plan's valuation policies utilizing information provided by investment advisors and trustee. See Note 6 for a discussion of fair value measurements.

Purchases and sales of specific Master Trust Fund investments are recorded on a trade-date basis. Net appreciation or depreciation includes the gains and losses on investments bought and sold as well as held during the year. Interest income is recorded on an accrual basis and dividends are recorded on the ex-dividend date.

Actuarial Present Value of Accumulated Retirement (Pension) Plan Benefits

Accumulated plan benefits are those future benefit payments that are attributable under the Plan's provisions to employees' service rendered to the valuation date. Accumulated plan benefits include benefits expected to be paid to: (a) retired or terminated employees or their beneficiaries, (b) beneficiaries of employees who have died and (c) present employees or their beneficiaries. Benefits payable under all circumstances (retirement, death and termination of employment) are included to the extent they are deemed attributable to employees' service rendered to the valuation date.

Payment of Benefits

Benefits payments to participants are recorded upon distribution.

Administrative Expenses

The Plan's expenses are paid either by the Plan or the Company, as provided by the plan document. Expenses that are paid directly by the Company are excluded from these financial statements. Certain expenses incurred in connection with the general administration of the Plan that are paid by the Plan are recorded as deductions in the accompanying Statements of Changes in Net Assets Available for Benefits. In addition, certain investment related expenses are included in net appreciation or depreciation in fair value of investments presented in the accompanying Statements of Changes in Net Assets Available for Benefits.

Subsequent Events

The Plan has evaluated subsequent events for recognition or disclosure through September 25, 2026, the date the financial statements were available to be issued.

3. Actuarial Present Value Accumulated Pension Plan Benefits

Accumulated plan benefits are those future periodic payments, including lump-sum distributions that are attributable under the Plan's provisions to the service employees have rendered. Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated employees or their beneficiaries, (b) beneficiaries of employees who have died and (c) present employees or their beneficiaries. Benefits under the Plan are based on employees' compensation and years of credited service. The accumulated plan benefits for active employees will equal the accumulation, with interest, of the annual benefit accruals as of the benefit information date. Benefits payable under all circumstances such as retirement, death, disability and termination of employment are included, to the extent they are attributable to employee service rendered to the valuation date. Benefits to be provided via annuity contracts excluded from plan assets are excluded from accumulated plan benefits.

The Plan's actuary, Willis Towers Watson, estimated the present value of accumulated retirement (pension) plan benefits, which is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits earned by participants to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as for death, disability, withdrawal or retirement) between the valuation date and the expected date of payment. The actuarial information does not include the obligations for retiree medical benefits (see Note 5).

Significant actuarial assumptions used in the valuations are as follows:

Discount rate	6.4% for 2025 and 6.2% for 2024, which reflects the long-term rate of return on plan assets.
Mortality rate	Pri-2012 collar adjusted base mortality and modified MP-2021 with 2024 proxy SSA LTRMI projection for 2025 and Pri-2012 collar adjusted base mortality and modified MP-2021 with 2023 proxy SSA LTRMI projection for 2024.
Average retirement age	61 for 2025 and 2024

In late 2025, the Society of Actuaries released the 2025 Proxy SSA LTRMI projection. The 2025 Proxy SSA LTRMI projection updated mortality improvement scales to reflect changes in United States of America population mortality. The Plan's actuary estimates the effect of the changes on the plan obligation is a decrease of approximately 0.01%. The Plan intends to adopt the new projection for years ending after December 31, 2025. These actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated pension plan benefits.

The actuarial present value of accumulated pension plan benefits as of the most recent valuation date (January 1, 2025) is as follows:

Actuarial present value of accumulated pension plan benefits:	
Vested benefits:	
Active participants	$ 243,831,634
Retirees and beneficiaries currently receiving benefits	1,009,416,877
Terminated vested participants	123,823,479
Total	1,377,071,990
Nonvested benefits	11,343,916
Total actuarial present value of accumulated plan benefits	$ 1,388,415,906

The changes in accumulated plan benefits between the valuation dates (January 1, 2024 and 2025) are as follows:

Actuarial present value of accumulated pension plan benefits, January 1, 2024	$ 1,424,271,396
Increase (decrease) during the period attributable to:	
Benefits accumulated	4,206,242
Interest due to decrease in discount period	85,157,512
Benefits paid	(112,297,575)
Plan amendments	3,478,771
Change in actuarial assumptions	(16,400,440)
Actuarial present value of accumulated pension plan benefits, January 1, 2025	$ 1,388,415,906

4. Investments - Prepared and Certified by Trustee

The plan administrator has elected the method of compliance as permitted by 29 CFR 2520.103-8 of the DOL's Rules and Regulations for Reporting and Disclosure under ERISA for 2025 and 2024. Accordingly, Midwest Institutional Trust Company, the trustee of the Plan as of and for the years ended December 31, 2025 and 2024, has certified to the completeness and accuracy of all investments reported in the accompanying Statements of Net Assets Available for Benefits as of December 31, 2025 and 2024 and the supplemental Schedule H, Line 4(i) - Schedule of Assets (Held at End of Year) as of December 31, 2025 and the related investment activity reported in the Statements of Changes in Net Assets Available for Benefits for the years ended December 31, 2025 and 2024 and the information reported in the supplemental Schedule H, Line 4(j) - Schedule of Reportable Transactions for the year ended December 31, 2025. Such information was obtained by management and agreed to or derived from information certified as complete and accurate by a qualified institution.

Undivided Interest in Harley-Davidson, Inc. Master Trust Fund

A portion of the Plan's investments are held in the Master Trust Fund, which was established for the investment of assets of the Plan and other Harley-Davidson, Inc. sponsored plans. Each participating retirement plan has an undivided interest in the Master Trust. The assets of the Master Trust Fund are held by the trustee.

The value of the Plan's interest in the Master Trust Fund is based on the beginning of year value of the Plan's interest in the Master Trust Fund plus actual contributions and allocated investment income less actual distributions and allocated administrative expenses. At December 31, 2025 and 2024, the Plan's interest in the net assets of the Master Trust was approximately 99.63% and 99.65%, respectively. Total investment income, including net appreciation in the fair value of investments and administrative expenses of the Master Trust Fund are allocated to the individual plans based upon the amount of the time the Plan's assets were invested in the Master Trust Fund.

The following tables presents the investments and other assets and liabilities of the Master Trust Fund as of December 31, 2025 and 2024:

	2025	
	Master Trust Fund Balances	Plan's Interest in Master Trust Fund Balances
Investments, at fair value		
Debt securities	$ 640,294,462	$ 637,894,307
Fixed income mutual funds	816,506,185	813,445,497
Common stocks	165,361,454	164,741,594
Money market funds	34,665,282	34,535,339
Equity mutual funds	196,694,096	195,956,785
Real estate investment trust	373,947	372,545
Other	5,543,930	5,523,148
Total investments, at fair value	1,859,439,356	1,852,469,215
Accrued investment income	8,618,118	8,585,813
Due to broker and other	(5,724,694)	(5,703,234)
Total	$1,862,332,780	$1,855,351,794

	2024	
	Master Trust Fund Balances	Plan's Interest in Master Trust Fund Balances
Investments, at fair value		
Debt securities	$ 914,311,637	$ 911,088,918
Fixed income mutual funds	505,801,567	504,018,744
Common stocks	152,346,506	151,809,522
Limited partnership interests	334,862	333,682
Money market funds	25,966,391	25,874,866
Equity mutual funds	192,735,373	192,056,029
Real estate investment trust	556,989	555,026
Other	8,079,343	8,050,866
Total investments, at fair value	1,800,132,668	1,793,787,653
Accrued investment income	13,323,431	13,276,469
Due to broker and other	(5,812,509)	(5,792,021)
Total	$1,807,643,590	$1,801,272,101

The following are net appreciation in the fair value of investments and investment income for the Master Trust Fund for the years ended December 31, 2025 and 2024:

Master Trust Net Appreciation	2025	2024
Investment and dividend income	$ 44,583,234	$ 58,310,289
Net realized and unrealized appreciation in fair value of investments	126,910,902	5,459,621
Total	$ 171,494,136	$ 63,769,910

See Note 6 for description of the valuation techniques used.

5. 401(h) Account - Prepared and Certified by Trustee - Unaudited

The Plan includes a medical-benefit component in addition to the normal retirement benefits to fund a portion of the postretirement obligations for retirees and their beneficiaries in accordance with the Code. A separate account has been established and maintained in the trust for the net assets related to the medical-benefit component (401(h) Account). In accordance with the Code, the investments in the 401(h) Account may not be used for or diverted to, any purpose other than providing health benefits for retirees and their beneficiaries. The related obligations for health benefits are not liabilities of the Plan and therefore have not been included in the Plan's Statements of Net Assets Available for Benefits or in the actuarial information presented at Note 3 to the financial statements, but are reported as obligations in the financial statements of the Retiree Health Plan. The financial statements of the Plan reflect a liability equal to the value of net assets held in the 401(h) Account representing the Plan's obligation to use these assets to fund benefits under the Retiree Health Plan. Plan participants do not contribute to the 401(h) Account. Employer contributions or qualified transfers to the 401(h) Account are determined annually and are at the discretion of the plan sponsor.

6. Fair Value Measurement

The framework for measuring fair value provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). The three levels of the fair value hierarchy under authoritative guidance are described as follows:

> Level 1 - Inputs to the valuation methodology are unadjusted quoted prices for identical assets or liabilities in active markets that the Plan has the ability to access.

Level 2 - Inputs other than quoted prices included within Level 1 that are observable for the asset or liability, either directly or indirectly, such as:

- quoted prices for similar assets or liabilities in active markets;
- quoted prices for identical or similar assets or liabilities in inactive markets;
- inputs other than quoted prices that are observable for the asset or liability; and
- inputs that are derived principally from or corroborated by observable market data by correlation or other means.

If the asset or liability has a specified (contractual) term, the Level 2 input must be observable for substantially the full term of the asset or liability.

Level 3 - Inputs to the valuation methodology are unobservable and significant to the fair value measurement.

The asset or liability's fair value measurement level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement. Valuation techniques maximize the use of relevant observables and minimize the use of unobservable inputs.

The following is a description of the valuation methodologies used for assets measured at fair value. There have been no changes in the methodologies used at December 31, 2025 and 2024.

Debt securities are U.S. government and agency, corporate and foreign securities and state and municipal obligations, are valued at the average between the high and low price at bid and asked price for listed securities or using a matrix pricing system for similar or identical assets in inactive markets at year-end.

Fixed income mutual funds are valued at the net asset value (NAV) of shares held by the Master Trust Fund at year-end. The Plan has no unfunded commitments related to these investments. These investments are considered liquid with no redemption notice period.

Common stocks and exchange traded funds are valued at the closing price reported on the active market on which the individual securities are traded for shares held by the Master Trust Fund at year-end.

Money market funds are valued at cost, which approximates the fair value of shares held by the Plan at year-end. The investment objectives are to preserve the value of the investment and provide a high level of liquidity and interest income.

Harley-Davidson, Inc. common stock is valued at the closing price in an active market on which the securities are traded at year-end.

Equity mutual funds and other are valued at the NAV of shares held by the Master Trust Fund at year-end. The Plan has no unfunded commitments related to these investments. These investments are considered liquid with no redemption notice period.

Other investments consist of cash and cash equivalents held with third party investment managers for underlying investments in various investment types such as margin/futures/derivatives/swaps. These investments are valued based on information provided by the underlying investment managers.

Limited partnership interests are valued at estimated fair value, as determined by the respective general partners of each partnership, based on the NAV of the investment units held by the Master Trust Fund at year-end, which is subject to judgment. The NAV is used as a practical expedient to estimate fair value. The investment objective of the Century Capital Partners IV L.P. is to generate capital returns through investing primarily in risk management and financial services industries. The investment objective of the Ziegler Meditech Equity Partners, L.P., is to generate capital returns through equity investments in companies that develop, market or use medical devices. While no direct benchmark exists to measure performance, it is expected returns would equal or exceed the returns of the S&P 500 over a similar time frame. The limited partnership interests are illiquid. As of December 31, 2025 and 2024, the Master Trust Fund had no unfunded commitments to certain limited partnership interests.

Real estate investment trust is valued at the estimated fair value, as determined by the respective investment trust, based on the NAV of the investment units held by the Master Trust Fund at year-end, which is subject to judgment. The NAV is used as a practical expedient to estimate fair value. The investment objective of the Hutensky Capital Partners II, L.P., is to generate capital returns through equity investments through acquiring, owning, managing, selling and exchanging real estate. The investment objective of Townsquare Real Estate Alpha Fund is to identify, acquire, hold, manage and dispose of investments in real estate private equity funds for income and capital appreciation. The investment objective of the Crow Holdings Realty Partners VIII-A, L.P., is to acquire and invest in a diversified portfolio of real estate investments. While no direct benchmark exists to measure performance, it is expected returns would equal or exceed the returns of the S&P 500 over a similar time frame. The real estate investment trust is illiquid. As of December 31, 2025 and 2024, the Master Trust Fund had approximately $2,700,000 and $3,200,000, respectively, in unfunded commitments to the real estate investment trusts.

The methods described above may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, while the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

The following tables set forth by level, within the fair value hierarchy, the Master Trust Fund's assets measured as of December 31, 2025 and 2024:

Master Trust Fund's Investments at Fair Value as of December 31, 2025	**Level 1**	**Level 2**	**Level 3**	**Total**
Debt securities	$ 62,996,146	$ 577,298,316	$ -	$ 640,294,462
Fixed income mutual funds	-	816,506,185	-	816,506,185
Common stocks	165,282,580	78,874	-	165,361,454
Money market funds	34,665,282	-	-	34,665,282
Equity mutual funds	141,590,773	55,103,323	-	196,694,096
Other	-	5,543,930	-	5,543,930
Total assets in the fair value hierarchy	404,534,781	1,454,530,628	-	1,859,065,409
Investments measured at NAV as a practical expedient: (a)				
Real estate investment trust	-	-	-	373,947
Total Master Trust assets, at fair value	$ 404,534,781	$ 1,454,530,628	$ -	$ 1,859,439,356

Master Trust Fund's Investments at Fair Value as of December 31, 2024	**Level 1**	**Level 2**	**Level 3**	**Total**
Debt securities	$ 119,503,571	$ 794,808,066	$ -	$ 914,311,637
Fixed income mutual funds	-	505,801,567	-	505,801,567
Common stocks and exchange traded funds	152,291,180	55,326	-	152,346,506
Money market funds	25,966,391	-	-	25,966,391
Equity mutual funds	136,103,995	56,631,378	-	192,735,373
Other	-	8,079,343	-	8,079,343
Total assets in the fair value hierarchy	433,865,137	1,365,375,680	-	1,799,240,817
Investments measured at NAV as a practical expedient: (a)				
Limited partnership interests	-	-	-	334,862
Real estate investment trust	-	-	-	556,989
Total Master Trust assets, at fair value	$ 433,865,137	$ 1,365,375,680	$ -	$ 1,800,132,668

(a) In accordance with Subtopic 820-10, certain investments that were measured at NAV per share (or its equivalent) have not been classified in the fair value hierarchy. The fair value amounts presented in this table are intended to permit reconciliation of the fair value hierarchy to the line items presented in the Statements of Net Assets Available for Benefits.

Non-Master Trust Fund Investments at Fair Value as of December 31, 2025	**Level 1**	**Level 2**	**Level 3**	**Total**
Harley-Davidson, Inc. common stock	$ 26,095,900	$ -	$ -	$ 26,095,900
Total non-master trust fund investments at fair value	$ 26,095,900	$ -	$ -	$ 26,095,900

Non-Master Trust Fund Investments at Fair Value as of December 31, 2024	Level 1	Level 2	Level 3	Total
Money market fund	$ -	$ 132,924	$ -	$ 132,924
Harley-Davidson, Inc. common stock	38,373,327	-	-	38,373,327
Total non-master trust fund investments at fair value	$ 38,373,327	$ 132,924	$ -	$ 38,506,251

The availability of observable market data is monitored to assess the appropriate classification of financial instruments within the fair value hierarchy. Changes in economic conditions or model based valuation techniques may require the transfer of financial instruments from one fair value level to another. In such instances, the transfer is reported at the beginning of the reporting period.

We evaluate the significance of transfers between levels based upon the nature of the financial instrument and size of the transfer relative to total net assets available for benefits. For the year ended December 31, 2025, there were no significant transfers in or out of Levels 1, 2 or 3.

7. Reconciliation of Financial Statements to Form 5500, Schedule H

The following is a reconciliation of the net assets available for benefits as reported in the financial statements to the net assets as reported on line 1(l) of Form 5500, Schedule H, Part I:

	2025	2024
Net assets available for benefits as reported in the financial statements	$ 1,881,448,192	$ 1,839,778,733
Assets held in the 401(h) account included as investment assets and excluded from liabilities on Form 5500	6,980,987	6,371,490
Net assets as reported on Form 5500	1,888,429,179	1,846,150,223

The components of the changes in the net assets held in the 401(h) Account are not included in the Statements of Changes in Net Assets Available for Benefits for financial reporting purposes and are included in the applicable income and expense statement of Form 5500, Schedule H, Part II for reporting purposes.

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

The following is a reconciliation on the differences in the components of the changes in the net assets available for benefits as reported in the financial statements for the year ended December 31, 2025 to the amounts as reported on Form 5500, Schedule H, Part II:

	Amount Reported in the Financial Statements	401(h) Account	Amount Reported on Form 5500
Net increase	$41,669,459	$ 609,497	$ 42,278,956

8. Termination Provisions

In the event the Plan terminates, the net assets of the Plan will be allocated, as prescribed by ERISA and its related regulations, generally to provide the following benefits in the order indicated:

- Annuity benefits that former employees or their beneficiaries have been receiving for at least three years or that employees eligible to retire for that three-year period would have been receiving if they had retired with benefits in the normal form of annuity under the Plan. The priority amount is limited to the lowest benefit that was payable (or would have been payable) during those three years. The amount is further limited to the lowest benefit that would be payable under plan provisions in effect at any time during the five years preceding plan termination.

- Other vested benefits insured by the Pension Benefit Guaranty Corporation (PBGC) (a U.S. government agency) up to the applicable limitations.

- All other vested benefits (that is, vested benefits not insured by the PBGC).

- All nonvested benefits.

Certain benefits under the Plan are insured by the PBGC if the Plan terminates. Generally, the PBGC guarantees most vested normal age retirement benefits, early retirement benefits and certain disability and survivor's pensions. However, the PBGC does not guarantee all types of benefits under the Plan and the amount of benefit protection is subject to certain limitations. Vested benefits under the Plan are guaranteed at the level in effect on the date of the Plan's termination.

Whether all participants receive their benefits should the Plan terminate at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide for accumulated benefit obligations and may also depend on the financial condition of the plan sponsor and the level of benefits guaranteed by the PBGC.

9. Related-Party and Party in Interest Transactions

The Plan holds investments in Harley-Davidson, Inc. common stock and receives dividends thereon. Under ERISA, the Plan's investment in Harley-Davidson, Inc. common stock cannot exceed 10% of the value of the total Plan's assets. The Plan's investments are administered under a contract with Midwest Institutional Trust, the trustee of the Plan. Contributions are held and managed by the trustee, who invests cash received, interest and dividend income and makes distributions to participants. These transactions qualify are party in interest transactions under ERISA.

As described in Note 2, the Plan paid certain expenses related to plan operations and investment activity to various service providers. Additionally, certain administrative functions of the Plan are performed by officers or employees of the Company. No such officer or employee receives compensation from the Plan. These transactions are party in interest transactions under ERISA.

10. Tax Status

The Internal Revenue Service (IRS) has determined and informed the Company by a letter dated March 21, 2017, that the Plan and related trust are designed in accordance with applicable sections of the Code. The Plan has been amended since receiving the determination letter. However, the plan administrator believes that the Plan is designed and is currently being operated in compliance with the applicable requirements of the IRC.

Accounting principles generally accepted in the United States of America require management to evaluate tax positions taken by the Plan and recognize a tax liability if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

11. Risks and Uncertainties

Plan contributions are made and the actuarial present value of accumulated plan benefits are reported based on certain assumptions pertaining to interest rates, inflation rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimations and assumptions process, it is at least reasonably possible that changes in these estimates and assumptions in the near term would be material to the financial statements and accompanying notes.

As of December 31, 2025, the Plan had no concentration of investments. As of December 31, 2024, the Plan had investments of $300,848,133, that were concentrated in one fund. This fund comprised investments that were greater than 10% of net assets available for benefits as of December 31, 2024.

The Plan invests in various investment securities. Investment securities are exposed to various risks, such as interest rate, market and credit risks. Market risks include global events which could impact the value of the investment security such as a pandemic or international conflict. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the Statements of Net Assets Available for Benefits.

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	3M CO COM	1,285.00	Shares/Par Value	$ 189,476	$ 205,729
	3M CO FR	40,000.00	3.875% DTD 06/05/2014 DUE 06/15/2044	27,776	32,338
	3M CO FR	4,000.00	5.70% DTD 03/29/2007 DUE 03/15/2037	4,223	4,212
	3M CO SR NT	105,000.00	3.70% DTD 03/27/2020 DUE 04/15/2050	104,639	77,014
	7 ELEVEN INC DISC COML PAPER 4 GLBL	700,000.00	144A NT 2.50% DTD 02/10/2021 DUE	528,050	482,706
	ABBOTT LABORATORIES COM	4,892.00	Shares/Par Value	398,797	612,919
	ABBOTT LABORATORIES SR GLBL	35,000.00	4.90% DTD 11/22/2016 DUE 11/30/2046	32,807	32,954
	ABBOTT LABORATORIES SR GLBL NT	20,000.00	6.15% DTD 11/09/2007 DUE 11/30/2037	22,301	22,361
	ABBOTT LABORATORIES SR NT	490,000.00	5.30% DTD 05/27/2010 DUE 05/27/2040	616,023	505,871
	ABBVIE INC COM	4,998.00	Shares/Par Value	466,592	1,141,993
	ABBVIE INC GLBL NT	25,000.00	5.35% DTD 02/26/2024 DUE 03/15/2044	23,708	24,706
	ABBVIE INC SR GLBL NT	1,695,000.00	4.45% DTD 05/12/2016 DUE 05/14/2046	1,585,708	1,473,260
	ABBVIE INC SR GLBL NT	495,000.00	4.05% DTD 05/21/2020 DUE 11/21/2039	456,315	441,867
	ABBVIE INC SR GLBL NT	370,000.00	4.25% DTD 05/21/2020 DUE 11/21/2049	310,744	304,717
	ABBVIE INC SR GLBL NT	270,000.00	4.45% DTD 05/12/2016 DUE 05/14/2046	238,371	234,679
	ABBVIE INC SR GLBL NT	131,000.00	4.75% DTD 09/15/2020 DUE 03/15/2045	134,459	119,272
	ABBVIE INC SR GLBL NT	80,000.00	4.85% DTD 06/15/2020 DUE 06/15/2044	81,003	74,098
	ABBVIE INC SR GLBL NT	100,000.00	4.05% DTD 05/21/2020 DUE 11/21/2039	88,012	89,266
	ABBVIE INC SR GLBL NT	118,000.00	4.25% DTD 05/21/2020 DUE 11/21/2049	98,366	97,180
	ABBVIE INC SR NT	120,000.00	4.70% DTD 05/14/2015 DUE 05/14/2045	125,479	108,520
	ABBVIE INC SR NT	1,400,000.00	4.40% DTD 05/06/2013 DUE 11/06/2042	1,434,662	1,245,300
	ABBVIE INC SR NT	59,000.00	4.40% DTD 05/06/2013 DUE 11/06/2042	50,641	52,481
	ABBVIE INC SR NT	260,000.00	4.70% DTD 05/14/2015 DUE 05/14/2045	233,699	235,126
	ABBVIE INC SR NT	90,000.00	4.875% DTD 09/18/2018 DUE 11/14/2048	82,332	81,942
	ABBVIE INC SR NT	79,000.00	4.70% DTD 05/14/2015 DUE 05/14/2045	85,490	71,442
	ABBVIE INC SR SEC GLBL NT	35,000.00	4.625% DTD 10/01/2020 DUE 10/01/2042	32,220	31,885
	ABX FING CO GLBL B 144A NT	290,000.00	6.35% DTD 10/12/2006 DUE 10/15/2036	303,465	316,344
	ACCENTURE PLC CLASS A ORDINARY	1,695.00	SHARES	308,350	454,769
	ACE INA HLDG INC SR GLBL	50,000.00	6.70% DTD 05/22/2006 DUE 05/15/2036	59,262	57,265
	ACE INA HLDG INC SR NT	750,000.00	4.15% DTD 03/13/2013 DUE 03/13/2043	828,683	645,285
	ADOBE INC.	1,184.00	Shares/Par Value	249,538	414,388
	ADVANCED MICRO DEVICES INC COM	4,605.00	Shares/Par Value	381,805	986,207
	ADVANCED MICRO DEVICES INC SR NT	1,000.00	4.393% DTD 06/09/2022 DUE 06/01/2052	1,000	846
	ADVENTIST HEALTH SYS WEST	100,000.00	2.952% DTD 10/31/2019 DUE 03/01/2029	99,060	94,967
	ADVENTIST HEALTH SYS WEST 2019 BD	900,000.00	3.63% DTD 10/31/2019 DUE 03/01/2049	900,000	617,706
	AEP TEX INC G	35,000.00	4.15% DTD 05/01/2019 DUE 05/01/2049	40,005	26,906
	AEP TEX INC SR GLBL D NT	25,000.00	3.80% DTD 09/22/2017 DUE 10/01/2047	18,420	18,469
	AEP TEX INC SR GLBL H NT	510,000.00	3.45% DTD 12/05/2019 DUE 01/15/2050	464,804	348,238
	AEP TEX INC SR J NT	65,000.00	3.45% DTD 05/06/2021 DUE 05/15/2051	64,806	43,913
	AEP TEX INC SR P NT	50,000.00	5.85% DTD 09/24/2025 DUE 10/15/2055	49,752	49,068
	AEP TRANSMISSION CO LLC SR GLBL L	45,000.00	NT 3.15% DTD 09/11/2019 DUE	45,007	30,420
	AEP TRANSMISSION CO LLC SR J NT	70,000.00	4.25% DTD 09/07/2018 DUE 09/15/2048	60,432	57,506
	AEP TRANSMISSION CO LLC SR M NT	120,000.00	3.65% DTD 04/01/2020 DUE 04/01/2050	119,957	88,955
	AES CORP COM	2,384.00	Shares/Par Value	41,461	34,187
	AETNA INC NEW SR GLBL	114,000.00	4.50% DTD 05/04/2012 DUE 05/15/2042	99,792	97,719
	AETNA INC NEW SR NT	110,000.00	4.75% DTD 03/07/2014 DUE 03/15/2044	110,296	96,064
	AETNA INC NEW SR NT	24,000.00	6.75% DTD 12/04/2007 DUE 12/15/2037	28,543	26,422
	AFLAC INC	750,000.00	6.90% DTD 12/17/2009 DUE 12/17/2039	947,576	852,765
	AFLAC INC	59,000.00	4.75% DTD 10/31/2018 DUE 01/15/2049	50,228	51,996
	AFLAC INC COM	1,377.00	Shares/Par Value	45,454	151,842
	AFRICAN DEV BK MTN SB NTS BE ALT	200,000.00	TIER I PERP VAR RATE DTD 09/30/2025	200,000	199,556
	AGILENT TECHNOLOGIES INC COM	847.00	Shares/Par Value	110,933	115,251
	AGL CAP CORP GTD	25,000.00	5.875% DTD 03/21/2011 DUE 03/15/2041	25,483	25,807
	AIA GROUP LTD HONG KONG FR	100,000.00	5.40% DTD 09/30/2024 DUE 09/30/2054	99,456	95,726
	AIR PRODS & CHEMS INC COM	672.00	Shares/Par Value	119,187	165,997
	AIR PRODS & CHEMS INC SR NT	70,000.00	2.70% DTD 04/30/2020 DUE 05/15/2040	46,852	52,503
	AIRBNB INC COM CL A	1,040.00	Shares/Par Value	122,883	141,149
	AKAMAI TECHNOLOGIES INC COM	439.00	Shares/Par Value	47,983	38,303
	ALABAMA PWR CO SR 2015A NT	150,000.00	3.75% DTD 03/11/2015 DUE 03/01/2045	144,923	117,995
	ALABAMA PWR CO SR 2017B NT	1,000.00	3.70% DTD 11/08/2017 DUE 12/01/2047	803	763
	ALABAMA PWR CO SR 2019A NT	400,000.00	3.45% DTD 09/17/2019 DUE 10/01/2049	398,660	284,480
	ALABAMA PWR CO SR 2019A NT	30,000.00	3.45% DTD 09/17/2019 DUE 10/01/2049	28,525	21,336
	ALABAMA PWR CO SR GLBL 2016A	155,000.00	4.30% DTD 01/13/2016 DUE 01/02/2046	168,051	130,871
	ALABAMA PWR CO SR NT	240,000.00	3.00% DTD 11/18/2021 DUE 03/15/2052	239,578	155,402
	ALABAMA PWR CO SR NT C	1,085,000.00	3.85% DTD 12/05/2012 DUE 12/01/2042	997,164	887,226
	ALABAMA PWR CO SR NT C	144,000.00	3.85% DTD 12/05/2012 DUE 12/01/2042	117,467	117,752
	ALBEMARLE CORP COM	269.00	Shares/Par Value	34,493	38,047
	ALCON FIN CORP SR 144A	1,000,000.00	3.80% DTD 09/23/2019 DUE 09/23/2049	998,220	763,740
	ALEXANDRIA REAL EST EQUITIES INC COM	437.00	Shares/Par Value	56,492	21,387
	ALEXANDRIA REAL ESTATE EQ INC SR NT	175,000.00	5.50% DTD 02/13/2025 DUE 10/01/2035	174,533	177,844
	ALEXANDRIA REAL ESTATE EQ INC SR NT	1,250,000.00	3.55% DTD 02/16/2022 DUE 03/15/2052	1,009,756	849,238
	ALEXANDRIA REAL ESTATE EQ INC SR NT	23,000.00	5.15% DTD 02/16/2023 DUE 04/15/2053	20,196	20,031
	ALIBABA GROUP HLDG LTD SR GLBL	143,000.00	2.70% DTD 02/09/2021 DUE 02/09/2041	99,331	104,809
	ALIBABA GROUP HLDG LTD SR GLBL	112,000.00	4.40% DTD 12/06/2017 DUE 12/06/2057	130,853	93,055
	ALIBABA GROUP HLDG LTD SR NT	15,000.00	4.20% DTD 12/06/2017 DUE 12/06/2047	12,726	12,427
	ALIGN TECHNOLOGY INC COM	162.00	Shares/Par Value	28,686	25,296

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	ALIMENTATION COUCHE TARD INC SR 144A	700,000.00	NT 3.625% DTD 05/13/2021 DUE	$ 699,615	$ 502,047
	ALLIANT ENERGY CORP COM	923.00	Shares/Par Value	32,733	60,004
	ALLINA HEALTH SYS 2021 BD	50,000.00	2.902% DTD 11/10/2021 DUE	50,000	31,438
	ALLSTATE CORP COM	807.00	Shares/Par Value	62,933	167,977
	ALLSTATE CORP SR NT	260,000.00	3.85% DTD 06/10/2019 DUE 08/10/2049	274,399	197,938
	ALLSTATE CORP SR NT	1,000,000.00	4.20% DTD 12/08/2016 DUE 12/15/2046	1,166,339	823,300
	ALLSTATE CORP SR NT	70,000.00	4.50% DTD 06/07/2013 DUE 06/15/2043	57,918	61,270
	ALPHABET INC	300,000.00	4.375% DTD 11/06/2025 DUE 11/06/2064	341,149	336,758
	ALPHABET INC CAP STK CL A	16,454.00	Shares/Par Value	1,097,876	5,150,102
	ALPHABET INC CAP STK CL C	13,110.00	Shares/Par Value	830,849	4,113,918
	ALPHABET INC SR NT	200,000.00	5.25% DTD 05/01/2025 DUE 05/15/2055	198,084	191,558
	ALPHABET INC SR NT	475,000.00	5.45% DTD 11/06/2025 DUE 11/15/2055	471,865	465,961
	ALPHABET INC SR NT	50,000.00	1.90% DTD 08/05/2020 DUE 08/15/2040	32,916	33,844
	ALPHABET INC SR NT	185,000.00	4.70% DTD 11/06/2025 DUE 11/15/2035	185,720	185,046
	ALPHABET INC SR NT	345,000.00	5.25% DTD 05/01/2025 DUE 05/15/2055	341,710	330,438
	ALPHABET INC SR NT	321,000.00	5.30% DTD 05/01/2025 DUE 05/15/2065	311,990	301,894
	ALPHABET INC SR NT	55,000.00	5.35% DTD 11/06/2025 DUE 11/15/2045	55,278	54,652
	ALPHABET INC SR NT	195,000.00	5.45% DTD 11/06/2025 DUE 11/15/2055	193,888	191,289
	ALPHABET INC SR NT	249,000.00	5.70% DTD 11/06/2025 DUE 11/15/2075	249,759	245,078
	ALPHABET INC SR NT	420,000.00	5.45% DTD 11/06/2025 DUE 11/15/2055	416,378	412,007
	ALPHABET INC SR NT	395,000.00	5.70% DTD 11/06/2025 DUE 11/15/2075	392,081	388,779
	ALROSA FIN S A SR GLBL 144A	300,000.00	4.65% DTD 04/09/2019 DUE 04/09/2024	300,000	30,563
	ALTRIA GROUP INC COM	5,522.00	Shares/Par Value	247,507	318,399
	ALTRIA GROUP INC GTD SR NT	11,000.00	4.50% DTD 05/02/2013 DUE 05/02/2043	9,861	9,384
	ALTRIA GROUP INC NT	1,115,000.00	4.25% DTD 08/09/2012 DUE 08/09/2042	1,023,973	930,401
	ALTRIA GROUP INC NT	220,000.00	4.25% DTD 08/09/2012 DUE 08/09/2042	177,700	183,577
	ALTRIA GROUP INC SR GLBL NT	175,000.00	3.875% DTD 09/16/2016 DUE 09/16/2046	141,356	131,523
	ALTRIA GROUP INC SR NT	570,000.00	3.70% DTD 02/04/2021 DUE 02/04/2051	565,811	402,791
	ALTRIA GROUP INC SR NT	282,000.00	3.40% DTD 02/04/2021 DUE 02/04/2041	226,503	218,054
	ALTRIA GROUP INC SR NT	20,000.00	3.70% DTD 02/04/2021 DUE 02/04/2051	13,399	14,133
	ALTRIA GROUP INC SR NT	1,066,000.00	3.40% DTD 02/04/2021 DUE 02/04/2041	743,968	824,274
	AMAZON COM INC	705,000.00	3.875% DTD 02/22/2018 DUE 08/22/2037	703,245	646,612
	AMAZON COM INC NT	500,000.00	3.95% DTD 04/13/2022 DUE 04/13/2052	497,910	390,220
	AMAZON COM INC NT	20,000.00	2.70% DTD 06/03/2020 DUE 06/03/2060	12,029	11,307
	AMAZON COM INC SR NT	725,000.00	2.50% DTD 06/03/2020 DUE 06/03/2050	614,646	433,318
	AMAZON COM INC SR NT	295,000.00	4.95% DTD 12/05/2014 DUE 12/05/2044	299,991	283,687
	AMAZON COM INC SR NT	390,000.00	2.50% DTD 06/03/2020 DUE 06/03/2050	273,325	233,095
	AMAZON COM INC SR NT	110,000.00	2.875% DTD 05/12/2021 DUE 05/12/2041	83,144	83,466
	AMAZON COM INC SR NT	516,000.00	3.10% DTD 05/12/2021 DUE 05/12/2051	363,945	346,422
	AMAZON COM INC SR NT	80,000.00	3.25% DTD 05/12/2021 DUE 05/12/2061	51,691	51,183
	AMAZON COM INC SR NT	360,000.00	5.45% DTD 11/20/2025 DUE 11/20/2055	359,942	351,367
	AMAZON COM INC SR NT	365,000.00	5.55% DTD 11/20/2025 DUE 11/20/2065	361,815	354,050
	AMAZON.COM INC COM	27,513.00	Shares/Par Value	2,201,738	6,350,551
	AMCOR PLC ORD	2,631.00	Shares/Par Value	26,303	21,943
	AMEREN CORP COM	565.00	Shares/Par Value	27,676	56,421
	AMEREN ILL CO	30,000.00	4.50% DTD 11/15/2018 DUE 03/15/2049	35,395	25,548
	AMEREN ILL CO 1M BD	300,000.00	5.625% DTD 03/03/2025 DUE 03/01/2055	299,958	298,623
	AMEREN ILL CO 1M BD	251,000.00	5.625% DTD 03/03/2025 DUE 03/01/2055	259,230	249,848
	AMEREN ILL CO 1M BD	85,000.00	5.625% DTD 03/03/2025 DUE 03/01/2055	87,717	84,610
	AMEREN ILL CO 1ST MTG	75,000.00	2.90% DTD 06/29/2021 DUE 06/15/2051	49,456	47,377
	AMEREN ILL CO 1ST MTG	46,000.00	3.70% DTD 11/28/2017 DUE 12/01/2047	36,329	35,079
	AMEREN ILL CO SR SEC GLBL NT	10,000.00	4.15% DTD 12/14/2015 DUE 03/15/2046	7,947	8,258
	AMEREN UN ELEC SR SECD	40,000.00	5.30% DTD 07/21/2005 DUE 08/01/2037	46,218	40,774
	AMERICA MOVIL S A B DE C V	199,000.00	6.125% DTD 10/30/2007 DUE 11/15/2037	234,325	213,487
	AMERICA MOVIL SAB DE CV GTD SR	350,000.00	6.125% DTD 03/30/2010 DUE 03/30/2040	457,755	372,131
	AMERICAN ELEC PWR CO INC SR L NT	650,000.00	3.25% DTD 03/05/2020 DUE 03/01/2050	648,889	432,907
	AMERICAN ELEC PWR INC COM	1,158.00	Shares/Par Value	74,782	133,529
	AMERICAN EXPRESS CO COM	1,265.00	Shares/Par Value	181,744	467,987
	AMERICAN EXPRESS CO SR NT	300,000.00	VAR RATE DTD 01/30/2025 DUE	300,000	311,601
	AMERICAN EXPRESS CO SR NT	41,000.00	4.05% DTD 12/03/2012 DUE 12/03/2042	34,274	35,317
	AMERICAN INTERNATIONAL GROUP	500,000.00	SNR S* ICE	(9,451)	-
	AMERICAN INTL GROUP INC COM NEW	2,326.00	Shares/Par Value	128,516	198,989
	AMERICAN INTL GROUP INC SR NT	160,000.00	4.375% DTD 05/11/2020 DUE 06/30/2050	176,779	133,550
	AMERICAN INTL GROUP INC SR NT	645,000.00	4.75% DTD 03/26/2018 DUE 04/01/2048	636,417	573,379
	AMERICAN INTL GROUP INC SR NT	40,000.00	4.75% DTD 03/26/2018 DUE 04/01/2048	36,757	35,558
	AMERICAN TOWER CORP NEW SR GLBL	1,250,000.00	3.70% DTD 10/03/2019 DUE 10/15/2049	1,201,950	928,113
	AMERICAN TOWER CORPORATION	1,165.00	Shares/Par Value	178,486	204,539
	AMERICAN TRANSMISSION SYS INC SR NT	120,000.00	144A 5.00% DTD 09/25/2014 DUE	122,333	111,577
	AMERICAN WTR CAP CORP SR GLBL	104,000.00	5.70% DTD 08/08/2025 DUE 09/01/2055	103,058	104,136
	AMERICAN WTR CAP CORP SR NT	1,000,000.00	4.30% DTD 12/17/2012 DUE 12/01/2042	1,112,581	870,310
	AMERICAN WTR WKS CO INC NEW COM	604.00	Shares/Par Value	42,689	78,822
	AMERIPRISE FINL INC COM	369.00	Shares/Par Value	108,056	180,935
	AMETEK INC NEW COM	327.00	Shares/Par Value	27,213	67,136
	AMFAM HOLDINGS INC SR 144A NT	660,000.00	3.833% DTD 03/11/2021 DUE 03/11/2051	660,000	443,236
	AMGEN INC COM	1,541.00	Shares/Par Value	329,258	504,385
	AMGEN INC SR GLBL	30,000.00	6.40% DTD 01/16/2009 DUE 02/01/2039	32,309	33,208
	AMGEN INC SR GLBL NT	198,000.00	2.77% DTD 03/01/2021 DUE 09/01/2053	120,236	117,479

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	AMGEN INC SR GLBL NT	27,000.00	4.563% DTD 12/15/2016 DUE 06/15/2048	$ 23,555	$ 23,096
	AMGEN INC SR GLBL NT	15,000.00	4.663% DTD 12/15/2016 DUE 06/15/2051	12,922	12,834
	AMGEN INC SR GLBL NT	470,000.00	2.77% DTD 03/01/2021 DUE 09/01/2053	372,954	278,865
	AMGEN INC SR GLBL NT	125,000.00	4.663% DTD 12/15/2016 DUE 06/15/2051	115,473	106,949
	AMGEN INC SR NT	1,715,000.00	3.375% DTD 02/21/2020 DUE 02/21/2050	1,660,589	1,220,445
	AMGEN INC SR NT	175,000.00	5.75% DTD 03/02/2023 DUE 03/02/2063	173,194	170,744
	AMGEN INC SR NT	550,000.00	4.20% DTD 02/22/2022 DUE 02/22/2052	546,931	436,299
	AMGEN INC SR NT	900,000.00	5.65% DTD 03/02/2023 DUE 03/02/2053	887,819	881,280
	AMGEN INC SR NT	60,000.00	3.15% DTD 02/21/2020 DUE 02/21/2040	47,558	47,290
	AMGEN INC SR NT	455,000.00	4.20% DTD 02/22/2022 DUE 02/22/2052	370,206	360,938
	AMGEN INC SR NT	52,000.00	4.95% DTD 09/16/2010 DUE 10/01/2041	45,886	49,136
	AMGEN INC SR NT	39,000.00	5.15% DTD 11/10/2011 DUE 11/15/2041	-	37,736
	AMGEN INC SR NT	10,000.00	5.65% DTD 06/30/2011 DUE 06/15/2042	10,052	10,127
	AMGEN INC SR NT	230,000.00	4.40% DTD 05/01/2015 DUE 05/01/2045	195,602	196,717
	AMGEN INC SR NT	258,000.00	5.65% DTD 03/02/2023 DUE 03/02/2053	259,234	252,634
	AMPHENOL CORP CL A	3,635.00	Shares/Par Value	104,776	491,234
	AMPHENOL CORP SR NT	240,000.00	4.625% DTD 11/10/2025 DUE 02/15/2036	237,287	235,133
	AMPHENOL CORP SR NT	115,000.00	5.30% DTD 11/10/2025 DUE 11/15/2055	114,951	109,861
	ANALOG DEVICES INC COM	1,078.00	Shares/Par Value	140,971	292,354
	ANALOG DEVICES INC SR NT	76,000.00	2.80% DTD 10/05/2021 DUE 10/01/2041	56,613	56,055
	ANGLO AMERICAN CAPITAL PLC SR GLBL	300,000.00	144A 3.95% DTD 09/10/2020 DUE	295,689	225,060
	ANHEUSER BUSCH COS INC SR GLBL	45,000.00	6.50% DTD 05/02/2002 DUE 05/01/2042	47,693	48,037
	ANHEUSER BUSCH COS LLC ANHEU	1,340,000.00	4.70% DTD 02/01/2019 DUE 02/01/2036	1,294,188	1,326,399
	ANHEUSER BUSCH COS LLC ANHEU SR GLBL	470,000.00	4.90% DTD 02/01/2019 DUE 02/01/2046	447,091	434,698
	ANHEUSER BUSCH COS LLC ANHEU SR GLBL	2,444,000.00	4.90% DTD 02/01/2019 DUE 02/01/2046	2,388,408	2,260,431
	ANHEUSER BUSCH COS LLC ANHEU SR GLBL	835,000.00	4.90% DTD 02/01/2019 DUE 02/01/2046	777,166	772,283
	ANHEUSER BUSCH COS LLC ANHEU SR GLBL	1,193,000.00	4.90% DTD 02/01/2019 DUE 02/01/2046	1,222,414	1,103,394
	ANHEUSER BUSCH INBEV SR NT	55,000.00	4.625% DTD 01/27/2014 DUE 02/01/2044	49,964	49,419
	ANHEUSER BUSCH INBEV WLDW INC SR NT	555,000.00	4.95% DTD 07/15/2016 DUE 01/15/2042	579,108	529,925
	ANHEUSER BUSCH INBEV WLDW INC SR NT	202,000.00	4.95% DTD 07/15/2016 DUE 01/15/2042	195,078	192,874
	ANHEUSER BUSCH INBEV WORLDWIDE	170,000.00	5.55% DTD 01/23/2019 DUE 01/23/2049	170,928	169,628
	ANHEUSER BUSCH INBEV WORLDWIDE GTD	75,000.00	SR 3.75% DTD 07/16/2012 DUE	61,322	61,507
	ANHEUSER BUSCH INBEV WORLDWIDE GTD	45,000.00	NT 8.00% DTD 11/15/2010 DUE	55,433	57,129
	ANHEUSER BUSCH INBEV WORLDWIDE GTD	335,000.00	NT 8.20% DTD 01/15/2011 DUE	417,732	432,056
	ANHEUSER BUSCH INBEV WORLDWIDE SR	12,000.00	GLBL NT 4.439% DTD 04/06/2017 DUE	10,107	10,324
	ANHEUSER-BUSCH INBEV FIN INC GTD NT	70,000.00	4.70% DTD 01/25/2016 DUE 02/01/2036	68,318	69,290
	ANHEUSER-BUSCH INBEV FIN INC GTD NT	360,000.00	4.90% DTD 01/25/2016 DUE 02/01/2046	324,178	332,298
	ANTHEM INC GLBL NT	260,000.00	4.55% DTD 04/29/2022 DUE 05/15/2052	258,601	215,153
	ANTHEM INC GLBL NT	4,000.00	4.55% DTD 04/29/2022 DUE 05/15/2052	3,341	3,310
	ANTHEM INC SR GLBL	35,000.00	3.60% DTD 03/17/2021 DUE 03/15/2051	26,407	24,918
	ANTHEM INC SR GLBL	225,000.00	3.70% DTD 09/09/2019 DUE 09/15/2049	216,517	165,512
	ANTHEM INC SR NT	500,000.00	4.375% DTD 11/21/2017 DUE 12/01/2047	499,995	415,020
	ANTHEM INC SR NT	82,000.00	4.375% DTD 11/21/2017 DUE 12/01/2047	69,889	68,063
	ANTHEM INC SR NT	5,000.00	4.55% DTD 03/02/2018 DUE 03/01/2048	4,333	4,252
	AON CORP AON GLOBAL HLDGS SR NT	620,000.00	3.90% DTD 02/28/2022 DUE 02/28/2052	610,613	463,847
	AON CORP AON GLOBAL HLDGS SR NT	1,200,000.00	3.90% DTD 02/28/2022 DUE 02/28/2052	1,181,832	897,768
	AON CORP AON GLOBAL HLDGS SR NT	84,000.00	2.90% DTD 08/23/2021 DUE 08/23/2051	82,996	52,246
	AON PLC SHS CL A	637.00	Shares/Par Value	207,431	224,785
	AON PLC SR NT	40,000.00	4.45% DTD 05/24/2013 DUE 05/24/2043	38,377	34,413
	AON PLC SR NT	80,000.00	4.60% DTD 05/28/2014 DUE 06/14/2044	74,757	69,944
	APA CORPORATION COM	1,229.00	Shares/Par Value	42,634	30,061
	APA CORPORATION GLBL NT	600,000.00	6.75% DTD 08/15/2025 DUE 02/15/2055	597,930	597,576
	APA CORPORATION SR GLBL	300,000.00	5.10% DTD 09/01/2025 DUE 09/01/2040	338,121	266,571
	APA CORPORATION SR GLBL NT	255,000.00	5.25% DTD 08/01/2025 DUE 02/01/2042	313,329	216,449
	APACHE CORP SR NT	1,000,000.00	5.25% DTD 12/03/2010 DUE 02/01/2042	997,090	870,860
	APOLLO GLOBAL MGMT INC COM	1,131.00	Shares/Par Value	193,153	163,724
	APPALACHIAN PWR CO SR GLBL Z NT	285,000.00	3.70% DTD 05/14/2020 DUE 05/01/2050	283,316	206,728
	APPALACHIAN PWR CO SR NT	31,000.00	4.45% DTD 05/18/2015 DUE 06/01/2045	34,339	25,852
	APPALACHIAN PWR CO SR P NT	25,000.00	6.70% DTD 08/17/2007 DUE 08/15/2037	28,668	27,605
	APPALACHIAN PWR CO SR U NT	150,000.00	4.40% DTD 05/08/2014 DUE 05/15/2044	158,450	125,841
	APPALACHIAN PWR CO Y	65,000.00	4.50% DTD 03/06/2019 DUE 03/01/2049	65,490	53,258
	APPLE INC COM	41,477.00	Shares/Par Value	2,862,007	11,275,937
	APPLE INC NT	820,000.00	2.40% DTD 08/20/2020 DUE 08/20/2050	713,550	486,465
	APPLE INC NT	235,000.00	3.45% DTD 02/09/2015 DUE 02/09/2045	183,520	182,228
	APPLE INC NT	65,000.00	3.85% DTD 05/03/2013 DUE 05/04/2043	54,942	54,904
	APPLE INC SR	145,000.00	4.375% DTD 05/13/2015 DUE 05/13/2045	131,021	129,263
	APPLE INC SR GLBL	715,000.00	4.50% DTD 02/23/2016 DUE 02/23/2036	724,212	721,635
	APPLE INC SR GLBL NT	735,000.00	4.65% DTD 02/23/2016 DUE 02/23/2046	798,511	674,796
	APPLE INC SR GLBL NT	475,000.00	4.65% DTD 02/23/2016 DUE 02/23/2046	472,259	436,093
	APPLE INC SR GLBL NT	393,000.00	2.375% DTD 02/08/2021 DUE 02/08/2041	264,107	283,459
	APPLE INC SR GLBL NT	95,000.00	3.85% DTD 08/04/2016 DUE 08/04/2046	80,638	76,979
	APPLE INC SR NT	540,000.00	2.65% DTD 05/11/2020 DUE 05/11/2050	422,817	337,576
	APPLE INC SR NT	13,000.00	2.85% DTD 08/05/2021 DUE 08/05/2061	7,967	7,674
	APPLE INC SR NT	265,000.00	2.95% DTD 09/11/2019 DUE 09/11/2049	176,351	177,081
	APPLE INC SR NT	180,000.00	3.75% DTD 09/12/2017 DUE 09/12/2047	195,652	142,189
	APPLIED MATLS INC COM	2,254.00	Shares/Par Value	229,555	579,255
	APPLIED MATLS INC SR NT	9,000.00	5.85% DTD 06/08/2011 DUE 06/15/2041	11,325	9,565

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	APPLOVIN CORP COM CL A	783.00	Shares/Par Value	$ 508,633	$ 527,601
	APTIV PLC	45,000.00	5.40% DTD 03/14/2019 DUE 03/15/2049	39,362	41,402
	APTIV PLC APTIV GLOBAL FING SR NT	500,000.00	5.75% DTD 09/13/2024 DUE 09/13/2054	497,380	482,155
	APTIV PLC APTIV GLOBAL FING SR NT	37,000.00	5.75% DTD 09/13/2024 DUE 09/13/2054	34,487	35,679
	APTIV PLC COM SHS	816.00	Shares/Par Value	70,243	62,089
	APTIV PLC SR NT	300,000.00	3.10% DTD 11/23/2021 DUE 12/01/2051	293,442	192,690
	AQUA AMERICA INC SR NT	262,000.00	4.276% DTD 04/26/2019 DUE 05/01/2049	301,047	211,680
	AQUA AMERICA INC SR NT	45,000.00	4.276% DTD 04/26/2019 DUE 05/01/2049	36,312	36,357
	ARCELORMITTAL SA LUXEMBOURG CR SEN	800,000.00	STEP CPN DTD 10/08/2009 DUE	999,472	902,624
	ARCH CAPITAL GROUP LTD	1,242.00	Shares/Par Value	48,580	119,133
	ARCHER DANIELS MIDLAND CO	105,000.00	4.50% DTD 12/03/2018 DUE 03/15/2049	88,074	89,801
	ARCHER DANIELS MIDLAND CO COM	1,647.00	Shares/Par Value	83,447	94,686
	ARCHER DANIELS MIDLAND CO SR DEB	100,000.00	4.016% DTD 10/16/2012 DUE 04/16/2043	83,951	83,651
	ARES FIN CO II LLC SR 144A NT	100,000.00	3.25% DTD 06/15/2020 DUE 06/15/2030	99,771	94,805
	ARES FINANCE CO III LLC SUB 144A NT	200,000.00	VAR RATE DTD 06/30/2021 DUE	200,000	197,396
	ARES FINANCE CO IV LLC SR 144A NT	200,000.00	3.65% DTD 01/21/2022 DUE 02/01/2052	195,566	139,196
	ARES MANAGEMENT CORPORATION CL A CO	608.00	STK	108,403	98,271
	ARISTA NETWORKS INC COM NEW	2,957.00	Shares/Par Value	61,573	387,456
	ARIZONA PUB SVC CO SR GLBL	42,000.00	4.20% DTD 08/09/2018 DUE 08/15/2048	33,467	33,752
	ARIZONA PUB SVC CO SR GLBL NT	60,000.00	4.35% DTD 11/06/2015 DUE 11/15/2045	53,183	49,996
	ARIZONA PUB SVC CO SR NT	380,000.00	3.35% DTD 05/22/2020 DUE 05/15/2050	378,218	260,600
	ARTHUR J GALLAGHER & CO SR NT	900,000.00	3.05% DTD 11/09/2021 DUE 03/09/2052	890,694	569,403
	ASCENSION 2019B	25,000.00	3.106% DTD 10/23/2019 DUE 11/15/2039	19,102	19,894
	ASCENSION HEALTH ALLIANCE GLBL 2025	125,000.00	BD 4.294% DTD 11/25/2025 DUE	125,000	125,194
	ASCENSION HEALTH ALLIANCE GLBL 2025	25,000.00	BD 4.923% DTD 11/25/2025 DUE	25,000	25,038
	ASCENSION HEALTH ALLIANCE TAX BD	65,000.00	2016A 3.945% DTD 05/11/2016 DUE	52,132	52,875
	ASSURANT INC COM	142.00	Shares/Par Value	11,685	34,201
	ASSURED GTY US HLDGS INC SR NT	200,000.00	3.60% DTD 08/20/2021 DUE 09/15/2051	199,630	141,054
	ASTRAZENECA PLC	55,000.00	6.45% DTD 09/12/2007 DUE 09/15/2037	60,707	62,689
	ASTRAZENECA PLC	40,000.00	6.45% DTD 09/12/2007 DUE 09/15/2037	44,026	45,592
	ASTRAZENECA PLC GLBL NT	300,000.00	3.00% DTD 05/28/2021 DUE 05/28/2051	277,428	201,801
	AT&T INC	910,000.00	4.90% DTD 08/14/2018 DUE 08/15/2037	1,020,301	884,647
	AT&T INC COM	23,380.00	Shares/Par Value	604,038	580,759
	AT&T INC GLBL NT	1,250,000.00	3.85% DTD 05/28/2020 DUE 06/01/2060	1,170,955	857,588
	AT&T INC GLBL NT	12,000.00	3.30% DTD 08/04/2020 DUE 02/01/2052	7,923	7,811
	AT&T INC GLBL NT	45,000.00	3.50% DTD 05/28/2020 DUE 06/01/2041	35,323	35,397
	AT&T INC GLBL NT	8,000.00	3.65% DTD 05/28/2020 DUE 06/01/2051	5,872	5,622
	AT&T INC GLBL NT	12,000.00	5.35% DTD 03/01/2011 DUE 09/01/2040	11,849	11,783
	AT&T INC GLBL NT	45,000.00	5.55% DTD 09/24/2025 DUE 11/01/2045	44,046	43,336
	AT&T INC GLBL NT	255,000.00	5.70% DTD 09/24/2025 DUE 11/01/2054	253,684	244,588
	AT&T INC NT	55,000.00	4.35% DTD 06/15/2013 DUE 06/15/2045	46,023	45,381
	AT&T INC SR GLBL	4,305,000.00	3.50% DTD 03/15/2021 DUE 09/15/2053	4,278,840	2,880,992
	AT&T INC SR GLBL	12,000.00	3.50% DTD 03/15/2021 DUE 09/15/2053	11,927	8,031
	AT&T INC SR GLBL	500,000.00	3.80% DTD 06/01/2021 DUE 12/01/2057	429,661	343,920
	AT&T INC SR GLBL	3,398,000.00	3.80% DTD 06/01/2021 DUE 12/01/2057	3,516,812	2,337,280
	AT&T INC SR GLBL	290,000.00	3.50% DTD 03/15/2021 DUE 09/15/2053	196,184	194,074
	AT&T INC SR GLBL	1,167,000.00	3.80% DTD 06/01/2021 DUE 12/01/2057	915,097	802,709
	AT&T INC SR GLBL	150,000.00	4.50% DTD 09/07/2016 DUE 03/09/2048	124,522	123,849
	AT&T INC SR GLBL	54,000.00	4.80% DTD 06/10/2014 DUE 06/15/2044	48,714	47,483
	AT&T INC SR GLBL	18,000.00	5.70% DTD 02/09/2017 DUE 03/01/2057	17,762	17,249
	AT&T INC SR GLBL	1,750,000.00	3.50% DTD 03/15/2021 DUE 09/15/2053	1,519,182	1,171,135
	AT&T INC SR GLBL NT	1,759,000.00	3.55% DTD 03/15/2021 DUE 09/15/2055	1,681,353	1,170,861
	AT&T INC SR GLBL NT	1,258,000.00	3.65% DTD 03/15/2021 DUE 09/15/2059	1,260,251	829,601
	AT&T INC SR GLBL NT	300,000.00	6.05% DTD 06/03/2025 DUE 08/15/2056	298,092	301,764
	AT&T INC SR GLBL NT	562,000.00	3.65% DTD 03/15/2021 DUE 09/15/2059	563,003	370,617
	AT&T INC SR GLBL NT	1,265,000.00	3.55% DTD 03/15/2021 DUE 09/15/2055	1,060,324	842,035
	AT&T INC SR GLBL NT	252,000.00	3.65% DTD 03/15/2021 DUE 09/15/2059	168,452	166,184
	AT&T INC SR GLBL NT	65,000.00	4.65% DTD 06/01/2019 DUE 06/01/2044	63,739	56,275
	AT&T INC SR GLBL NT	21,000.00	5.15% DTD 08/14/2018 DUE 02/15/2050	18,968	18,840
	AT&T INC SR GLBL NT	100,000.00	5.45% DTD 02/09/2017 DUE 03/01/2047	95,864	94,413
	AT&T INC SR GLBL NT	285,000.00	3.55% DTD 03/15/2021 DUE 09/15/2055	198,185	189,707
	AT&T INC SR GLBL NT	390,000.00	4.65% DTD 06/01/2019 DUE 06/01/2044	418,396	337,650
	ATMOS ENERGY CORP COM	556.00	Shares/Par Value	43,334	93,202
	ATMOS ENERGY CORP SR GLBL NT	120,000.00	5.45% DTD 10/01/2025 DUE 01/15/2056	119,318	116,093
	AUSTRALIAN DOLLAR	7,780.00	Shares/Par Value	5,062	5,187
	AUTODESK INC COM	657.00	Shares/Par Value	105,902	194,479
	AUTODESK INC SR NT	300,000.00	5.30% DTD 06/06/2025 DUE 06/15/2035	299,211	307,626
	AUTOMATIC DATA PROCESSING INC COM	1,014.00	Shares/Par Value	143,752	260,831
	AUTOZONE INC COM	59.00	Shares/Par Value	113,166	200,099
	AVALONBAY CMNTYS INC COM	187.00	Shares/Par Value	31,147	33,905
	AVERY DENNISON CORP COM	221.00	Shares/Par Value	28,544	40,195
	AVISTA CORP 1M BD	1,125,000.00	4.35% DTD 05/22/2018 DUE 06/01/2048	1,246,957	923,805
	AVISTA CORP 1M BD	61,000.00	4.35% DTD 05/22/2018 DUE 06/01/2048	48,292	50,091
	AXON ENTERPRISE INC COM	236.00	Shares/Par Value	35,075	134,031
	BAE SYSTEMS PLC SR 144A	600,000.00	5.50% DTD 03/26/2024 DUE 03/26/2054	590,046	601,068
	BAKER HUGHES COMPANY	3,433.00	Shares/Par Value	131,927	156,339
	BALL CORP COM	914.00	Shares/Par Value	65,134	48,415

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	BALTIMORE GAS & ELEC CO SR GLBL	535,000.00	3.50% DTD 08/18/2016 DUE 08/15/2046	$ 500,497	$ 396,317
	BALTIMORE GAS & ELEC CO SR GLBL	115,000.00	5.40% DTD 05/10/2023 DUE 06/01/2053	114,944	110,567
	BALTIMORE GAS & ELEC CO SR NT	75,000.00	3.20% DTD 09/12/2019 DUE 09/15/2049	61,659	50,678
	BANK AMER CORP FR	50,000.00	4.875% DTD 04/01/2014 DUE 04/01/2044	45,519	47,424
	BANK AMER CORP FR	14,000.00	VAR RATE DTD 01/23/2018 DUE	11,226	11,203
	BANK AMER CORP FR	145,000.00	VAR RATE DTD 03/20/2020 DUE	119,001	116,180
	BANK AMER CORP NT	98,000.00	5.00% DTD 01/21/2014 DUE 01/21/2044	95,430	94,494
	BANK AMER CORP NT	30,000.00	5.875% DTD 02/07/2012 DUE 02/07/2042	31,991	31,877
	BANK AMER CORP SR GLBL N NT	55,000.00	VAR RATE DTD 03/15/2019 DUE	46,650	46,204
	BANK AMER CORP SR GLBL NT	720,000.00	VAR RATE DTD 12/20/2017 DUE	661,357	710,942
	BANK AMER CORP SR N	540,000.00	VAR RATE DTD 06/19/2020 DUE	429,869	398,158
	BANK AMER CORP SR N	280,000.00	VAR RATE DTD 06/19/2020 DUE	197,571	206,452
	BANK AMER CORP SR NT M FLT	55,000.00	VAR RATE DTD 01/20/2017 DUE	47,905	47,770
	BANK AMER N A CHARLOTTE N C MEDIUM	915,000.00	TERM BK NTS TRANCHE # TR 00216 6.00%	1,086,966	992,812
	BANK AMERICA CORP FR	10,000.00	4.75% DTD 04/21/2015 DUE 04/21/2045	8,995	9,006
	BANK AMERICA CORP SR NT	500,000.00	FLTG RATE DTD 09/15/2023 DUE	500,000	533,575
	BANK NEW YORK MELLON CORP COM	2,007.00	Shares/Par Value	82,180	232,993
	BANK OF AMERICA CORP COM	20,488.00	Shares/Par Value	394,638	1,126,840
	BARCLAYS PLC SNR GBP	400,000.00	5.851% DTD 03/21/2024 DUE 03/21/2035	502,204	554,506
	BARCLAYS PLC SR GLBL NT	235,000.00	VAR RATE DTD 08/11/2025 DUE	238,023	240,732
	BARCLAYS PLC SR NT	440,000.00	VAR RATE DTD 11/24/2021 DUE	328,922	339,482
	BARCLAYS PLC SR NT	200,000.00	VAR RATE DTD 02/25/2025 DUE	200,000	209,358
	BARCLAYS PLC SR NT	1,100,000.00	4.95% DTD 01/10/2017 DUE 01/10/2047	1,103,913	1,012,396
	BARRICK AUSTRALIA FIN PTY LTD GTD NT	110,000.00	5.95% DTD 10/16/2009 DUE 10/15/2039	97,187	115,557
	BARRICK AUSTRALIA FIN PTY LTD GTD NT	55,000.00	5.95% DTD 10/16/2009 DUE 10/15/2039	58,329	57,779
	BARRICK NORTH AMERICA FIN LLC GTD NT	80,000.00	5.70% DTD 06/01/2011 DUE 05/30/2041	69,700	81,513
	BARRICK NORTH AMERICA FIN LLC GTD NT	45,000.00	5.70% DTD 06/01/2011 DUE 05/30/2041	45,443	45,851
	BARRICK NORTH AMERICA FIN LLC GTD NT	1,240,000.00	5.70% DTD 06/01/2011 DUE 05/30/2041	1,532,218	1,263,448
	BARRICK NORTH AMERICA FIN LLC SR NT	10,000.00	5.75% DTD 05/02/2013 DUE 05/01/2043	9,749	10,171
	BASIN ELECTRIC POWER COOP 1M 144A BD	40,000.00	5.85% DTD 10/14/2025 DUE 10/15/2055	39,938	39,177
	BASIN ELECTRIC POWER COOP 1M 144A BD	130,000.00	5.85% DTD 10/14/2025 DUE 10/15/2055	130,722	127,325
	BAT CAP CORP	1,015,000.00	4.39% DTD 08/15/2018 DUE 08/15/2037	986,475	934,977
	BAT CAP CORP	1,795,000.00	4.39% DTD 08/15/2018 DUE 08/15/2037	1,726,234	1,653,482
	BAT CAP CORP SR GLBL NT	267,000.00	4.54% DTD 08/15/2018 DUE 08/15/2047	247,715	221,485
	BAT CAP CORP SR GLBL NT	131,000.00	4.54% DTD 08/15/2018 DUE 08/15/2047	105,788	108,668
	BAT CAP CORP SR GLBL NT	28,000.00	4.758% DTD 09/06/2019 DUE 09/06/2049	21,486	23,657
	BAT CAP CORP SR NT	325,000.00	5.282% DTD 04/02/2020 DUE 04/02/2050	345,968	293,072
	BAT CAPITAL CORP SR GLBL NT	300,000.00	6.25% DTD 03/13/2025 DUE 08/15/2055	298,521	309,357
	BAT CAPITAL CORP SR NT	188,000.00	3.734% DTD 09/25/2020 DUE 09/25/2040	178,930	152,088
	BAT CAPITAL CORP SR NT	16,000.00	3.984% DTD 09/25/2020 DUE 09/25/2050	11,426	11,654
	BAT CAPITAL CORP SR NT	100,000.00	3.734% DTD 09/25/2020 DUE 09/25/2040	75,200	80,898
	BAXALTA INC SR NT	27,000.00	5.25% DTD 12/23/2015 DUE 06/23/2045	26,886	25,768
	BAXTER INTL INC COM	1,833.00	Shares/Par Value	107,194	35,029
	BAXTER INTL INC SR NT	300,000.00	5.65% DTD 12/04/2025 DUE 12/15/2035	299,697	303,606
	BAXTER INTL INC SR NT	85,000.00	5.65% DTD 12/04/2025 DUE 12/15/2035	85,043	86,022
	BAYER US FIN II LLC SR GLBL 144A	650,000.00	4.40% DTD 01/15/2018 DUE 07/15/2044	609,824	524,414
	BAYER US FIN II LLC SR GLBL 144A	40,000.00	3.95% DTD 04/15/2018 DUE 04/15/2045	27,872	29,837
	BAYER US FIN II LLC SR GLBL 144A	24,000.00	4.70% DTD 01/15/2018 DUE 07/15/2064	16,901	18,033
	BAYER US FIN LLC SR 144A NT	575,000.00	6.875% DTD 11/21/2023 DUE 11/21/2053	574,744	620,684
	BAYLOR SCOTT & WHITE HLDGS SR SEC	235,000.00	GLBL BD 2.839% DTD 01/21/2021 DUE	161,617	148,788
	BECTON DICKINSON & CO COM	378.00	Shares/Par Value	88,544	73,358
	BECTON DICKINSON & CO NT	1,000.00	4.685% DTD 12/15/2014 DUE	882	886
	BECTON DICKINSON & CO SR NT	500,000.00	4.875% DTD 11/15/2014 DUE 05/15/2044	496,575	443,770
	BEIGNET INV LLC 144A BD	710,000.00	6.581% DTD 10/21/2025 DUE 05/30/2049	710,000	750,115
	BELL TEL CO CDA BELL SR GLBL US2 NT	1,075,000.00	4.30% DTD 05/13/2019 DUE 07/29/2049	1,072,872	848,723
	BELL TEL CO CDA BELL SR US 1 NT	225,000.00	4.464% DTD 03/29/2018 DUE 04/01/2048	224,965	185,558
	BELL TEL CO CDA BELL SR US 10 NT	10,000.00	5.55% DTD 02/15/2024 DUE 02/15/2054	9,734	9,500
	BERKLEY W R CORP COM	826.00	Shares/Par Value	14,914	57,919
	BERKLEY W R CORP SR NT	3,000.00	3.55% DTD 03/16/2021 DUE 03/30/2052	2,147	2,102
	BERKSHIRE HATHAWAY ENERGY CO SR BD	1,730,000.00	5.95% DTD 05/11/2007 DUE 05/15/2037	2,509,175	1,854,491
	BERKSHIRE HATHAWAY ENERGY CO SR GLBL	1,425,000.00	NT 4.45% DTD 07/25/2018 DUE	1,441,864	1,188,265
	BERKSHIRE HATHAWAY ENERGY CO SR GLBL	85,000.00	NT 2.85% DTD 10/29/2020 DUE	52,450	52,727
	BERKSHIRE HATHAWAY ENERGY CO SR GLBL	190,000.00	4.60% DTD 11/01/2022 DUE 05/01/2053	181,689	159,974
	BERKSHIRE HATHAWAY ENERGY CO SR GLBL	790,000.00	NT 4.45% DTD 07/25/2018 DUE	858,967	658,757
	BERKSHIRE HATHAWAY FIN CORP SR GLBL	595,000.00	NT 4.25% DTD 01/11/2019 DUE	598,052	498,884
	BERKSHIRE HATHAWAY FIN CORP SR GLBL	413,000.00	4.20% DTD 08/15/2018 DUE 08/15/2048	338,191	344,665
	BERKSHIRE HATHAWAY FIN CORP SR NT	345,000.00	3.85% DTD 03/15/2022 DUE 03/15/2052	343,782	265,478
	BERKSHIRE HATHAWAY FIN CORP SR NT	75,000.00	4.30% DTD 05/15/2013 DUE 05/15/2043	65,087	66,677
	BERKSHIRE HATHAWAY FIN CORP SR NT	280,000.00	4.40% DTD 05/15/2012 DUE 05/15/2042	289,182	257,132
	BERKSHIRE HATHAWAY FIN CORP SR NT	395,000.00	2.85% DTD 10/15/2020 DUE 10/15/2050	344,678	254,076
	BERKSHIRE HATHAWAY FIN CORP SR NT	409,000.00	3.85% DTD 03/15/2022 DUE 03/15/2052	311,695	314,726
	BERKSHIRE HATHAWAY INC DEL CL B NEW	4,938.00	Shares/Par Value	942,619	2,482,086
	BEST BUY INC COM	676.00	Shares/Par Value	37,025	45,245
	BHP BILLITON FIN USA LTD SR GLBL NT	300,000.00	5.75% DTD 09/05/2025 DUE 09/05/2055	297,921	305,826
	BHP BILLITON FIN USA LTD SR GLBL NT	135,000.00	5.75% DTD 09/05/2025 DUE 09/05/2055	139,069	137,622
	BIO TECHNE CORP COM	417.00	Shares/Par Value	18,101	24,524
	BIOGEN INC SR GLBL NT	23,000.00	3.25% DTD 02/15/2022 DUE 02/15/2051	14,521	15,134

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	BIOGEN INC SR NT	135,000.00	6.45% DTD 05/12/2025 DUE 05/15/2055	$ 134,537	$ 141,943
	BIOGEN INC SR NT	105,000.00	3.15% DTD 04/30/2020 DUE 05/01/2050	64,064	67,827
	BIOGEN INC SR NT	12,000.00	6.45% DTD 05/12/2025 DUE 05/15/2055	12,283	12,617
	BIOGEN, INC.	437.00	Shares/Par Value	116,102	76,908
	BK OF AMERICA CORP FR	695,000.00	VAR RATE DTD 04/22/2021 DUE	695,000	548,286
	BK OF AMERICA CORP FR	510,000.00	VAR RATE DTD 07/21/2021 DUE	446,678	334,172
	BK OF AMERICA CORP FR	282,000.00	VAR RATE DTD 04/22/2021 DUE	210,757	222,470
	BK OF AMERICA CORP SR GLBL NT	135,000.00	VAR RATE DTD 10/21/2020 DUE	85,434	85,928
	BK OF AMERICA CORP SR NT	500,000.00	VAR RATE DTD 03/11/2021 DUE	506,259	360,990
	BLACK HILLS CORP SR GLBL	60,000.00	4.20% DTD 08/19/2016 DUE 09/15/2046	45,217	47,900
	BLACKROCK FUNDING SR NT	299,000.00	5.25% DTD 03/14/2024 DUE 03/14/2054	298,208	286,565
	BLACKROCK INC COM	415.00	Shares/Par Value	187,657	444,191
	BLACKROCK INTERMEDIATE GOVERNMENT	3,211,786.17	BOND INDEX FUND	149,979,070	159,734,029
	BLACKSTONE INC.	2,199.00	Shares/Par Value	227,762	338,954
	BLACKSTONE REG FINANCE CO LLC SR	200,000.00	GLBL NT 4.95% DTD 11/03/2025 DUE	199,808	198,538
	BLACKSTONE REG FINANCE CO LLC SR	50,000.00	GLBL NT 4.95% DTD 11/03/2025 DUE	49,952	49,635
	BLOCK,INC.	1,682.00	Shares/Par Value	133,357	109,481
	BMS IRELAND CAPITAL FUNDING	300,000.00	DESIGNATED ACTIVITY COMPANY 4.581%	347,119	344,419
	BNP PARIBAS FR	400,000.00	VAR RATE DTD 11/19/2024 DUE	397,112	415,324
	BOEING CO	275,000.00	3.825% DTD 02/15/2019 DUE 03/01/2059	262,837	190,897
	BOEING CO	130,000.00	3.50% DTD 02/15/2019 DUE 03/01/2039	100,253	106,059
	BOEING CO	35,000.00	3.825% DTD 02/15/2019 DUE 03/01/2059	35,422	24,296
	BOEING CO	130,000.00	3.85% DTD 10/31/2018 DUE 11/01/2048	112,818	95,880
	BOEING CO	80,000.00	3.90% DTD 05/02/2019 DUE 05/01/2049	74,722	59,586
	BOEING CO	575,000.00	3.85% DTD 10/31/2018 DUE 11/01/2048	409,676	424,086
	BOEING CO	185,000.00	3.90% DTD 05/02/2019 DUE 05/01/2049	140,720	137,794
	BOEING CO COM	2,215.00	Shares/Par Value	380,379	480,921
	BOEING CO CR SEN SR GLBL	300,000.00	STEP CPN DTD 11/01/2024 DUE	300,246	340,875
	BOEING CO CR SEN SR GLBL	45,000.00	STEP CPN DTD 11/01/2024 DUE	47,790	51,131
	BOEING CO CR SEN SR NT	1,820,000.00	STEP CPN DTD 05/04/2020 DUE	1,916,999	1,790,134
	BOEING CO CR SEN SR NT	125,000.00	STEP CPN DTD 02/04/2021 DUE	125,000	124,763
	BOEING CO CR SEN SR NT	175,000.00	STEP CPN DTD 05/04/2020 DUE	167,781	172,128
	BOEING CO CR SEN SR NT	9,000.00	STEP CPN DTD 05/04/2020 DUE	8,960	9,187
	BOEING CO DEB	103,000.00	6.875% DTD 10/19/1993 DUE 10/15/2043	144,237	110,792
	BOEING CO DEB	60,000.00	6.875% DTD 10/19/1993 DUE 10/15/2043	84,578	64,539
	BOEING CO NT	120,000.00	3.55% DTD 02/23/2018 DUE 03/01/2038	119,287	101,010
	BOEING CO SR GLBL NT	30,000.00	3.65% DTD 02/16/2017 DUE 03/01/2047	21,298	21,839
	BOEING CO SR GLBL NT	47,000.00	6.875% DTD 03/13/2009 DUE 03/15/2039	51,269	52,875
	BOEING CO SR NT	500,000.00	3.95% DTD 07/31/2019 DUE 08/01/2059	495,325	353,840
	BOEING CO SR NT	500,000.00	5.93% DTD 05/04/2020 DUE 05/01/2060	561,269	490,280
	BOEING CO SR NT	55,000.00	3.30% DTD 02/20/2015 DUE 03/01/2035	49,331	47,743
	BOEING CO SR NT	22,000.00	3.375% DTD 05/18/2016 DUE	14,593	15,559
	BOEING CO SR NT	50,000.00	3.625% DTD 02/23/2018 DUE 03/01/2048	46,704	35,700
	BOEING CO SR NT	149,000.00	3.75% DTD 07/31/2019 DUE 02/01/2050	106,563	108,362
	BOEING CO SR NT	135,000.00	3.95% DTD 07/31/2019 DUE 08/01/2059	93,019	95,537
	BOEING CO SR NT	65,000.00	5.875% DTD 07/28/2009 DUE 02/15/2040	66,594	66,895
	BOEING CO SR NT	485,000.00	5.93% DTD 05/04/2020 DUE 05/01/2060	462,695	475,572
	BOOKING HLDGS INC COM	106.00	Shares/Par Value	168,075	567,665
	BOSTON SCIENTIFIC CORP COM	4,712.00	Shares/Par Value	179,964	449,289
	BP CAP MKTS AMER INC GLBL NT	65,000.00	2.772% DTD 08/10/2020 DUE 11/10/2050	43,029	40,019
	BP CAP MKTS AMER INC GLBL NT	741,000.00	2.772% DTD 08/10/2020 DUE 11/10/2050	514,313	456,211
	BP CAP MKTS AMER INC SR GLBL NT	178,000.00	3.00% DTD 02/24/2020 DUE 02/24/2050	133,108	116,049
	BP CAP MKTS AMER INC SR GLBL NT	90,000.00	3.00% DTD 02/24/2020 DUE 02/24/2050	57,895	58,676
	BP CAP MKTS AMER INC SR NT	130,000.00	2.939% DTD 12/04/2020 DUE 06/04/2051	82,183	82,716
	BPCE FR	500,000.00	VAR RATE DTD 01/14/2025 DUE	500,000	533,455
	BRISTOL MYERS SQUIBB CO COM	6,764.00	Shares/Par Value	402,019	364,850
	BRISTOL MYERS SQUIBB CO SR GLBL	35,000.00	4.50% DTD 10/31/2013 DUE 03/01/2044	30,460	30,953
	BRISTOL MYERS SQUIBB CO SR GLBL NT	750,000.00	4.35% DTD 05/15/2020 DUE 11/15/2047	738,686	634,275
	BRISTOL MYERS SQUIBB CO SR GLBL NT	467,000.00	4.25% DTD 04/26/2020 DUE 10/26/2049	374,128	381,567
	BRISTOL MYERS SQUIBB CO SR GLBL NT	4,000.00	4.35% DTD 05/15/2020 DUE 11/15/2047	3,375	3,383
	BRISTOL MYERS SQUIBB CO SR GLBL NT	145,000.00	4.55% DTD 02/20/2020 DUE 02/20/2048	163,158	125,444
	BRISTOL MYERS SQUIBB CO SR GLBL NT	153,000.00	4.625% DTD 05/15/2020 DUE 05/15/2044	162,801	137,625
	BRISTOL MYERS SQUIBB CO SR NT	320,000.00	3.70% DTD 03/02/2022 DUE 03/15/2052	318,614	235,120
	BRISTOL MYERS SQUIBB CO SR NT	450,000.00	5.55% DTD 02/22/2024 DUE 02/22/2054	445,212	441,932
	BRISTOL MYERS SQUIBB CO SR NT	480,000.00	2.55% DTD 11/13/2020 DUE 11/13/2050	315,367	283,843
	BRISTOL MYERS SQUIBB CO SR NT	15,000.00	3.90% DTD 03/02/2022 DUE 03/15/2062	10,544	10,875
	BRISTOL MYERS SQUIBB CO SR NT	13,000.00	5.55% DTD 02/22/2024 DUE 02/22/2054	12,717	12,767
	BRITISH POUND STERLING	1,178.02	Shares/Par Value	1,552	1,584
	BROADCOM INC COM	13,355.00	Shares/Par Value	653,623	4,622,166
	BROADCOM INC SR GLBL	101,000.00	3.50% DTD 08/15/2025 DUE 02/15/2041	81,886	82,162
	BROADCOM INC SR GLBL 144A	25,000.00	3.187% DTD 09/30/2021 DUE 11/15/2036	24,324	21,202
	BROADCOM INC SR GLBL 144A	322,000.00	4.926% DTD 04/18/2022 DUE 05/15/2037	440,897	317,817
	BROADCOM INC SR GLBL 144A	490,000.00	3.137% DTD 09/30/2021 DUE 11/15/2035	410,345	421,983
	BROADCOM INC SR GLBL 144A	156,000.00	3.187% DTD 09/30/2021 DUE 11/15/2036	113,043	132,302
	BROADCOM INC SR GLBL 144A	35,000.00	4.926% DTD 04/18/2022 DUE 05/15/2037	34,676	34,545
	BROADCOM INC SR GLBL 144A	165,000.00	3.187% DTD 09/30/2021 DUE 11/15/2036	141,204	139,935
	BROADCOM INC SR GLBL 144A	1,022,000.00	4.926% DTD 04/18/2022 DUE 05/15/2037	936,425	1,008,724

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	BROADCOM INC SR GLBL NT	1,145,000.00	3.75% DTD 08/15/2025 DUE 02/15/2051	$ 1,050,460	$ 863,204
	BROADCOM INC SR GLBL NT	202,000.00	4.15% DTD 05/08/2020 DUE 11/15/2030	-	201,172
	BROADCOM INC SR NT	431,000.00	4.80% DTD 09/29/2025 DUE 02/15/2036	426,670	425,289
	BROADCOM INC SR NT	105,000.00	4.90% DTD 09/29/2025 DUE 02/15/2038	103,070	102,935
	BROADCOM INC SR NT	160,000.00	5.20% DTD 07/11/2025 DUE 07/15/2035	164,601	163,931
	BROADCOM INC SR NT	115,000.00	4.90% DTD 09/29/2025 DUE 02/15/2038	114,721	112,738
	BROADRIDGE FINL SOLUTIONS INC COM	367.00	Shares/Par Value	35,304	81,903
	BROOKFIELD ASSET MANAGMT LTD SR NT	30,000.00	5.298% DTD 11/18/2025 DUE 01/15/2036	29,996	29,964
	BROOKFIELD ASSET MANAGMT LTD SR NT	30,000.00	6.077% DTD 09/09/2025 DUE 09/15/2055	29,999	30,666
	BROOKFIELD FIN INC SR GLBL NT	300,000.00	5.813% DTD 03/03/2025 DUE 03/03/2055	300,000	295,950
	BROOKFIELD FIN INC SR GLBL NT	35,000.00	3.625% DTD 02/04/2022 DUE 02/15/2052	24,650	24,642
	BROOKFIELD FIN INC SR GLBL NT	99,000.00	5.33% DTD 08/20/2025 DUE 01/15/2036	98,786	99,142
	BROOKFIELD FIN LLC SR GLBL NT	57,000.00	3.45% DTD 02/21/2020 DUE 04/15/2050	38,675	39,258
	BROWN & BROWN INC COM	847.00	Shares/Par Value	30,132	67,506
	BROWN & BROWN INC SR GLBL NT	125,000.00	6.25% DTD 06/23/2025 DUE 06/23/2055	124,698	129,978
	BROWN & BROWN INC SR GLBL NT	15,000.00	6.25% DTD 06/23/2025 DUE 06/23/2055	15,277	15,597
	BROWN & BROWN INC SR NT	650,000.00	4.95% DTD 03/17/2022 DUE 03/17/2052	641,102	566,885
	BROWN FORMAN CORP CL B	633.00	Shares/Par Value	36,397	16,496
	BROWN FORMAN CORP SR NT	275,000.00	4.00% DTD 03/26/2018 DUE 04/15/2038	271,851	247,387
	BROWN FORMAN CORP SR NT	35,000.00	4.50% DTD 06/29/2015 DUE 07/15/2045	31,415	30,420
	BROWN UNIV SR 2020A BD	105,000.00	2.924% DTD 05/27/2020 DUE 09/01/2050	73,380	68,993
	BUILDERS FIRSTSOURCE INC COM	354.00	Shares/Par Value	18,250	36,423
	BUNGE GLOBAL SA COM SHS	535.00	Shares/Par Value	46,269	47,658
	BURLINGTON NORTHN SANTA FE CP GLBL	60,000.00	DEB 3.30% DTD 04/06/2021 DUE	44,271	41,419
	BURLINGTON NORTHN SANTA FE CP SR	80,000.00	GLBL DEB 3.05% DTD 04/13/2020 DUE	53,726	52,722
	BURLINGTON NORTHN SANTA FE CP SR DEB	210,000.00	2.875% DTD 12/08/2021 DUE 06/15/2052	208,814	131,821
	BURLINGTON NORTHN SANTA FE CP SR DEB	1,155,000.00	4.95% DTD 08/22/2011 DUE 09/15/2041	1,273,946	1,115,430
	BURLINGTON NORTHN SANTA FE CP SR DEB	500,000.00	3.55% DTD 07/24/2019 DUE 02/15/2050	527,088	366,170
	BURLINGTON NORTHN SANTA FE CP SR DEB	40,000.00	2.875% DTD 12/08/2021 DUE 06/15/2052	25,278	25,109
	BURLINGTON NORTHN SANTA FE CP SR DEB	70,000.00	4.15% DTD 08/02/2018 DUE 12/15/2048	68,349	57,301
	BURLINGTON NORTHN SANTA FE CP SR DEB	295,000.00	4.375% DTD 08/23/2012 DUE 09/01/2042	327,243	261,559
	BURLINGTON NORTHN SANTA FE CP SR DEB	50,000.00	4.45% DTD 03/12/2013 DUE 03/15/2043	43,817	44,460
	BURLINGTON NORTHN SANTA FE CP SR DEB	80,000.00	4.45% DTD 06/07/2022 DUE 01/15/2053	71,334	67,457
	BURLINGTON NORTHN SANTA FE CP SR DEB	170,000.00	4.55% DTD 08/18/2014 DUE 09/01/2044	170,486	150,975
	BURLINGTON NORTHN SANTA FE CP SR DEB	65,000.00	4.70% DTD 08/20/2015 DUE 09/01/2045	66,646	58,663
	BURLINGTON NORTHN SANTA FE CP SR DEB	150,000.00	4.95% DTD 08/22/2011 DUE 09/15/2041	195,395	144,861
	BURLINGTON NORTHN SANTA FE CP SR DEB	10,000.00	5.05% DTD 09/10/2010 DUE 03/01/2041	11,481	9,806
	BURLINGTON NORTHN SANTA FE CP SR DEB	75,000.00	5.20% DTD 06/09/2023 DUE 04/15/2054	69,655	70,583
	BURLINGTON NORTHN SANTA FE CP SR DEB	70,000.00	5.55% DTD 12/05/2025 DUE 03/15/2056	69,570	69,002
	BURLINGTON NORTHN SANTA FE CP SR DEB	175,000.00	2.875% DTD 12/08/2021 DUE 06/15/2052	111,804	109,851
	BURLINGTON NORTHN SANTA FE CP SR DEB	120,000.00	4.45% DTD 06/07/2022 DUE 01/15/2053	102,098	101,185
	BURLINGTON NORTHN SANTA FE CP SR DEB	225,000.00	5.20% DTD 06/09/2023 DUE 04/15/2054	224,879	211,750
	BURLINGTON NORTHN SANTA FE CP SR NT	320,000.00	5.80% DTD 06/06/2025 DUE 03/15/2056	322,516	326,717
	BURLINGTON NORTHN SANTA FE LLC DEB	900,000.00	3.90% DTD 05/16/2016 DUE 08/01/2046	880,056	719,685
	BURLINGTON NORTHN SANTA FE LLC DEB	100,000.00	4.15% DTD 03/09/2015 DUE 04/01/2045	81,248	83,996
	BXP INC	578.00	Shares/Par Value	71,241	39,003
	C H ROBINSON WORLDWIDE INC COM NEW	323.00	Shares/Par Value	27,158	51,925
	CABOT CORP SR GLBL NT	370,000.00	5.00% DTD 06/22/2022 DUE 06/30/2032	367,521	375,746
	CADENCE DESIGN SYS INC COM	902.00	Shares/Par Value	68,071	281,947
	CALIFORNIA ENDOWMENT 2021 BD	200,000.00	2.498% DTD 01/27/2021 DUE	200,000	118,042
	CALIFORNIA MUN FIN AUTH REV TAXABLE	1,200,000.00	BDS 2021 B TAXABLE 3.28% DTD	1,200,000	935,772
	CALIFORNIA ST GO BDS TAXABLE	750,000.00	7.30% DTD 10/15/2009 DUE 10/01/2039	886,125	872,828
	CALIFORNIA WTR SVC CO GTD 1MTG PPP	785,000.00	5.50% DTD 11/22/2010 DUE 12/01/2040	961,182	786,005
	CAMDEN PPTY TR COM	428.00	Shares/Par Value	35,952	47,114
	CAMERON LNG LLC SR SEC 144A NT	200,000.00	3.701% DTD 12/13/2019 DUE 01/15/2038	199,736	173,616
	CAMERON LNG LLC SR SEC 144A NT	120,000.00	3.302% DTD 12/13/2019 DUE 01/15/2035	120,000	104,954
	CAMPBELL SOUP CO SR NT	535,000.00	3.125% DTD 04/24/2020 DUE 04/24/2050	533,550	349,660
	CAMPBELL SOUP CO SR NT	500,000.00	4.80% DTD 03/16/2018 DUE 03/15/2048	497,635	432,355
	CANADIAN DOLLAR	14,793.31	Shares/Par Value	10,491	10,795
	CANADIAN DOLLAR CONTRACT DUE	1,000.00	01/05/2026	(730)	(730)
	CANADIAN DOLLAR CONTRACT DUE	484,329.18	01/14/2026	(344,124)	(353,091)
	CANADIAN NAT RES LTD NT	160,000.00	4.95% DTD 05/30/2017 DUE 06/01/2047	159,875	140,816
	CANADIAN NAT RES LTD NT	350,000.00	6.75% DTD 01/17/2008 DUE 02/01/2039	466,503	384,668
	CANADIAN NAT RES LTD NT	675,000.00	6.50% DTD 08/17/2006 DUE 02/15/2037	886,626	724,754
	CANADIAN NAT RES LTD NT	180,000.00	6.25% DTD 03/19/2007 DUE 03/15/2038	225,447	190,912
	CANADIAN NAT RES LTD NT	65,000.00	6.50% DTD 08/17/2006 DUE 02/15/2037	86,824	69,791
	CANADIAN NAT RES LTD NT	15,000.00	6.75% DTD 01/17/2008 DUE 02/01/2039	20,915	16,486
	CANADIAN NATL RY CO SR NT	355,000.00	2.45% DTD 05/01/2020 DUE 05/01/2050	347,442	210,128
	CANADIAN PAC RY CO NEW SR GLBL	80,000.00	3.50% DTD 04/19/2023 DUE 05/01/2050	57,744	57,590
	CANADIAN PAC RY CO NEW SR GLBL NT	1,000,000.00	4.95% DTD 04/19/2023 DUE 08/15/2045	957,713	930,370
	CANADIAN PAC RY CO NEW SR NT	595,000.00	3.10% DTD 12/02/2021 DUE 12/02/2051	590,740	394,729
	CANADIAN PAC RY CO NEW SR NT	500,000.00	3.00% DTD 12/02/2021 DUE 12/02/2041	367,479	373,715
	CANADIAN PAC RY CO NEW SR NT	750,000.00	6.125% DTD 09/11/2015 DUE 09/15/2115	750,000	747,450
	CANADIAN PAC RY CO NEW SR NT	247,000.00	3.00% DTD 12/02/2021 DUE 12/02/2041	176,439	184,615
	CANADIAN PAC RY CO NEW SR NT	60,000.00	4.80% DTD 09/11/2015 DUE 09/15/2035	60,956	59,494
	CANADIAN PAC RY CO NEW SR NT	65,000.00	6.125% DTD 09/11/2015 DUE 09/15/2115	66,541	64,779
	CAPITAL ONE FINL CORP COM	1,677.00	Shares/Par Value	139,148	406,438

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	CAPITAL ONE FINL CORP SR NT	300,000.00	VAR RATE DTD 02/01/2024 DUE	$ 300,000	$ 319,347
	CAPITAL ONE FINL CORP SR NT	200,000.00	VAR RATE DTD 09/11/2025 DUE	200,000	198,992
	CARDINAL HEALTH INC COM	672.00	Shares/Par Value	51,518	138,096
	CARDINAL HEALTH INC SR NT	45,000.00	4.50% DTD 11/19/2014 DUE 11/15/2044	47,831	38,731
	CARDINAL HEALTH INC SR NT	75,000.00	4.60% DTD 02/22/2013 DUE 03/15/2043	64,671	65,783
	CARGILL INC SR GLBL 144A	30,000.00	4.76% DTD 11/23/2015 DUE 11/23/2045	27,231	27,100
	CARGILL INC SR GLBL 144A	40,000.00	5.375% DTD 10/23/2025 DUE 10/23/2055	39,982	38,496
	CARLISLE COS INC SR NT	100,000.00	5.55% DTD 08/20/2025 DUE 09/15/2040	99,299	101,339
	CARLISLE COS INC SR NT	46,000.00	5.25% DTD 08/20/2025 DUE 09/15/2035	46,128	46,950
	CARNIVAL CORP PAIRED CTF	3,639.00	Shares/Par Value	114,863	111,135
	CAROLINA PWR & LT CO 1MTG BD	149,000.00	4.10% DTD 05/18/2012 DUE 05/15/2042	131,435	126,668
	CARRIER GLOBAL CORPORATION COM	2,430.00	Shares/Par Value	70,853	128,401
	CARRIER GLOBAL CORPORATION GLBL NT	555,000.00	3.377% DTD 10/05/2020 DUE 04/05/2040	444,769	448,434
	CARVANA CO CL A	362.00	Shares/Par Value	168,600	152,771
	CASE WESTN RESV UNIV 2022C	149,000.00	5.405% DTD 06/15/2022 DUE 06/01/2122	148,779	135,073
	CASH COLLATERAL DOM MSF UBS USD	301,000.00	Shares/Par Value	301,000	301,000
	CASH COLLATERAL DOM MSF UBS USD	290,000.00	Shares/Par Value	(290,000)	(290,000)
	CASH COLLATERAL FUT BOS	578,000.00	Shares/Par Value	578,000	578,000
	CASH COLLATERAL HELD AT JP MORGAN	370,000.00	ISDA USD	(370,000)	(370,000)
	CASH COLLATERAL ICE BOS USD	221,000.00	Shares/Par Value	221,000	221,000
	CASH COLLATERAL ISDA BOA USD	270,000.00	Shares/Par Value	(270,000)	(270,000)
	CASH EFFECT OF PENDING PURCHASES	-	Shares/Par Value	(246,238)	(246,238)
	CATERPILLAR INC COM	1,193.00	Shares/Par Value	264,088	683,434
	CATERPILLAR INC DEL SR GLBL NT	82,000.00	3.25% DTD 09/19/2019 DUE 09/19/2049	59,176	58,327
	CATERPILLAR INC DEL SR NT	265,000.00	5.20% DTD 05/27/2011 DUE 05/27/2041	285,533	267,189
	CATERPILLAR INC DEL SR NT	200,000.00	4.75% DTD 05/08/2014 DUE 05/15/2064	199,352	176,026
	CBOE GLOBAL MARKETS, INC	389.00	Shares/Par Value	42,339	97,639
	CBRE GROUP INC CL A	593.00	Shares/Par Value	35,393	95,348
	CBS CORP NEW GTD SRNT	80,000.00	4.85% DTD 06/20/2012 DUE 07/01/2042	64,851	58,974
	CBS CORP NEW SR NT	94,000.00	4.60% DTD 01/12/2015 DUE 01/15/2045	84,412	65,185
	CBS CORP NEW SR NT	35,000.00	4.90% DTD 08/19/2014 DUE 08/15/2044	40,493	25,117
	CDW CORP COM	406.00	Shares/Par Value	32,925	55,297
	CDX ITRAXX XOV44 5Y	900,000.00	35-100% SP BOA	205,336	208,636
	CDX ITRAXX XOV44 5Y	500,000.00	35-100% SP JPM	112,688	115,909
	CDXITRAXX XOV42	1,352,967.22	5Y 35-100% JPM	274,561	270,178
	CENCORA INC COM	510.00	Shares/Par Value	83,779	172,253
	CENOVUS ENERGY INC SR GLBL	72,000.00	5.40% DTD 04/07/2017 DUE 06/15/2047	87,277	65,622
	CENOVUS ENERGY INC SR NT	300,000.00	3.75% DTD 09/13/2021 DUE 02/15/2052	193,503	209,718
	CENOVUS ENERGY INC SR NT	185,000.00	6.75% DTD 05/15/2010 DUE 11/15/2039	211,565	203,691
	CENTENE CORP DEL COM	1,941.00	Shares/Par Value	122,328	79,872
	CENTENE CORP DEL SR GLBL	635,000.00	2.50% DTD 02/17/2021 DUE 03/01/2031	635,000	548,367
	CENTENE CORP DEL SR GLBL NT	280,000.00	3.375% DTD 02/13/2020 DUE 02/15/2030	280,000	257,664
	CENTERPOINT ENERGY HOUSTON ELE 1M	73,000.00	AF 3.35% DTD 03/11/2021 DUE	51,174	51,285
	CENTERPOINT ENERGY HOUSTON ELE 1M	52,000.00	GLBL AB BD 3.95% DTD 02/28/2018 DUE	40,264	41,367
	CENTERPOINT ENERGY HOUSTON ELE 1M	115,000.00	GLBL AD BD 2.90% DTD 06/05/2020 DUE	79,435	74,073
	CENTERPOINT ENERGY INC COM	1,747.00	Shares/Par Value	42,217	66,980
	CENTERPOINT ENERGY INC JR SB GLBL A	200,000.00	VAR RATE DTD 08/14/2024 DUE	200,000	208,572
	CF INDS HLDGS INC COM	665.00	Shares/Par Value	47,240	51,431
	CGI INC SR GLBL	300,000.00	2.30% DTD 03/14/2022 DUE 09/14/2031	297,537	265,872
	CHARLES RIV LABORATORIES INTL INC	189.00	COM	39,310	37,702
	CHARTER COMMUNICATIONS INC NEW CL A	176.00	Shares/Par Value	57,370	36,740
	CHARTER COMMUNICATIONS OPER SR 144A	135,000.00	NT 5.375% DTD 11/01/2017 DUE	19,295	111,206
	CHARTER COMMUNICATIONS OPER SR 144A	174,000.00	NT 5.375% DTD 11/01/2017 DUE	145,085	143,333
	CHARTER COMMUNICATIONS OPER SR NT	33,000.00	5.75% DTD 04/17/2018 DUE 04/01/2048	27,453	28,149
	CHARTER COMMUNICATIONS OPER SR SEC	1,220,000.00	NT 3.70% DTD 04/17/2020 DUE	1,169,627	767,905
	CHARTER COMMUNICATIONS OPER SR SEC	410,000.00	NT 3.90% DTD 03/04/2021 DUE	391,870	264,622
	CHARTER COMMUNICATIONS OPER SR SEC	550,000.00	3.85% DTD 12/04/2020 DUE 04/01/2061	320,600	327,751
	CHARTER COMMUNICATIONS OPER SR SEC	400,000.00	NT 4.40% DTD 06/02/2021 DUE	307,047	261,612
	CHARTER COMMUNICATIONS OPER SR SEC	1,700,000.00	NT 6.834% DTD 10/23/2016 DUE	2,385,151	1,631,745
	CHARTER COMMUNICATIONS OPER SR SEC	80,000.00	3.85% DTD 12/04/2020 DUE 04/01/2061	48,388	47,673
	CHARTER COMMUNICATIONS OPER SR SEC	477,000.00	3.95% DTD 10/12/2021 DUE 06/30/2062	289,111	287,025
	CHARTER COMMUNICATIONS OPER SR SEC	48,000.00	NT 3.50% DTD 10/12/2021 DUE	33,199	33,300
	CHARTER COMMUNICATIONS OPER SR SEC	154,000.00	NT 4.40% DTD 06/02/2021 DUE	102,942	100,721
	CHARTER COMMUNICATIONS OPER SR SEC	260,000.00	NT 6.484% DTD 10/23/2016 DUE	248,226	244,444
	CHARTER COMMUNICATIONS OPER SR SEC	32,000.00	NT 6.834% DTD 10/23/2016 DUE	30,770	30,715
	CHARTER COMMUNICATIONS OPER SR SEC	175,000.00	NT 4.80% DTD 10/24/2019 DUE	124,931	131,460
	CHARTER COMMUNICATIONS OPER SR SEC	1,420,000.00	NT 6.484% DTD 10/23/2016 DUE	1,334,845	1,335,041
	CHENIERE ENERGY PARTNERS L P SR GLBL	200,000.00	NT 5.75% DTD 05/22/2024 DUE	199,640	208,824
	CHEVRON CORP NEW COM	5,105.00	Shares/Par Value	609,986	778,053
	CHEVRON CORP NEW SR NT	160,000.00	3.078% DTD 05/11/2020 DUE 05/11/2050	160,000	108,488
	CHEVRON USA INC SR GLBL NT	65,000.00	4.85% DTD 08/13/2025 DUE 10/15/2035	65,429	65,755
	CHILDRENS HEALTH SYS TEX 2020 BD	295,000.00	2.511% DTD 08/04/2020 DUE	168,020	173,764
	CHILDRENS HOSPITAL OF PHILADE SR SEC	40,000.00	2020 BD 2.704% DTD 10/13/2020 DUE	24,009	24,858
	CHILE ELECTRICITY LUX MPC II S SR	263,926.35	SEC GLBL 5.58% DTD 10/24/2024 DUE	264,567	270,477
	CHILEREP OF SNR EUR	-	1.25% DTD 01/29/2020 DUE 01/29/2040	33,029	-
	CHIPOTLE MEXICAN GRILL INC CL A	4,950.00	Shares/Par Value	100,221	183,150
	CHUBB CORP SR NT	105,000.00	6.50% DTD 05/06/2008 DUE 05/15/2038	125,746	118,715

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	CHUBB INA HLDGS INC SR GLBL	230,000.00	4.90% DTD 08/06/2025 DUE 08/15/2035	$ 229,429	$ 230,975
	CHUBB INA HLDGS INC SR NT	120,000.00	6.00% DTD 05/11/2007 DUE 05/11/2037	153,521	130,259
	CHUBB LTD COM	1,011.00	Shares/Par Value	125,681	315,553
	CHURCH & DWIGHT CO INC SR NT	290,000.00	5.00% DTD 06/02/2022 DUE 06/15/2052	289,858	264,686
	CHURCH & DWIGHT INC COM	907.00	Shares/Par Value	83,687	76,052
	CI FINL CORP SR GLBL 144A	145,000.00	7.50% DTD 05/30/2024 DUE 05/30/2029	154,632	154,247
	CI FINL CORP SR NT	500,000.00	4.10% DTD 06/07/2021 DUE 06/15/2051	499,740	341,400
	CI FINL CORP SR NT	175,000.00	3.20% DTD 12/17/2020 DUE 12/17/2030	157,662	158,487
	CIGNA CORP NEW GLBL NT	525,000.00	4.80% DTD 01/15/2020 DUE 07/15/2046	575,627	466,783
	CIGNA CORP NEW GLBL NT	170,000.00	3.875% DTD 04/15/2020 DUE 10/15/2047	173,074	130,864
	CIGNA CORP NEW GLBL NT	35,000.00	6.125% DTD 05/15/2020 DUE 11/15/2041	38,391	37,006
	CIGNA CORP NEW SR GLBL	900,000.00	4.90% DTD 06/15/2019 DUE 12/15/2048	1,017,270	802,386
	CIGNA CORP NEW SR GLBL	115,000.00	4.90% DTD 06/15/2019 DUE 12/15/2048	103,268	102,527
	CIGNA CORP NEW SR NT	80,000.00	3.20% DTD 03/16/2020 DUE 03/15/2040	67,122	63,195
	CIGNA CORP NEW SR NT	15,000.00	3.40% DTD 03/03/2021 DUE 03/15/2051	9,965	10,422
	CIGNA CORP NEW SR NT	180,000.00	3.40% DTD 03/16/2020 DUE 03/15/2050	127,902	125,867
	CINCINNATI FINL CORP COM	480.00	Shares/Par Value	29,761	78,394
	CINTAS CORP COM	742.00	Shares/Par Value	37,080	139,548
	CISCO SYS INC	255,000.00	5.50% DTD 11/17/2009 DUE 01/15/2040	319,824	264,302
	CISCO SYS INC COM	10,902.00	Shares/Par Value	509,020	839,781
	CISCO SYS INC SR GLBL	159,000.00	5.30% DTD 02/26/2024 DUE 02/26/2054	158,575	152,405
	CISCO SYS INC SR GLBL NT	116,000.00	5.35% DTD 02/26/2024 DUE 02/26/2064	113,175	109,571
	CISCO SYS INC SR NT	188,000.00	5.50% DTD 02/24/2025 DUE 02/24/2055	186,261	185,879
	CISCO SYS INC SR NT	35,000.00	5.90% DTD 02/17/2009 DUE 02/15/2039	37,668	37,627
	CITIBANK N A SR GLBL NT	40,000.00	5.57% DTD 04/30/2024 DUE 04/30/2034	41,686	42,308
	CITIGROUP INC	20,000.00	8.125% DTD 07/23/2009 DUE 07/15/2039	25,627	25,642
	CITIGROUP INC	950,000.00	8.125% DTD 07/23/2009 DUE 07/15/2039	1,418,748	1,217,976
	CITIGROUP INC COM NEW	4,587.00	Shares/Par Value	244,615	535,257
	CITIGROUP INC NT	30,000.00	5.875% DTD 01/26/2012 DUE 01/30/2042	31,765	31,547
	CITIGROUP INC NT	20,000.00	6.875% DTD 02/15/1998 DUE 02/15/2098	26,735	22,841
	CITIGROUP INC SR GLBL NT	1,250,000.00	VAR RATE DTD 01/24/2018 DUE	1,017,513	1,105,838
	CITIGROUP INC SR GLBL NT	460,000.00	VAR RATE DTD 03/04/2025 DUE	450,891	458,040
	CITIGROUP INC SR GLBL NT	560,000.00	VAR RATE DTD 03/04/2025 DUE	555,228	557,614
	CITIGROUP INC SR NT	465,000.00	4.65% DTD 07/30/2015 DUE 07/30/2045	501,954	418,598
	CITIGROUP INC SR NT	360,000.00	VAR RATE DTD 04/25/2017 DUE	424,580	303,174
	CITIGROUP INC SR NT	1,300,000.00	4.65% DTD 07/30/2015 DUE 07/30/2045	1,326,715	1,170,273
	CITIGROUP INC SR NT	65,000.00	4.65% DTD 07/30/2015 DUE 07/30/2045	58,137	58,514
	CITIGROUP INC SR NT	20,000.00	VAR RATE DTD 04/25/2017 DUE	16,926	16,843
	CITIGROUP INC SR SB NT	855,000.00	4.75% DTD 05/18/2016 DUE 05/18/2046	851,581	750,305
	CITIGROUP INC SR SB NT	50,000.00	4.75% DTD 05/18/2016 DUE 05/18/2046	43,960	43,878
	CITIZENS FINL GROUP INC COM	794.00	Shares/Par Value	24,931	46,378
	CITY OF HOPE TAX NT S	205,000.00	5.623% DTD 07/25/2013 DUE 11/15/2043	205,000	201,115
	CLEVELAND CLINIC FNDTN TAX DEM	175,000.00	4.858% DTD 09/18/2014 DUE 01/01/2114	176,397	147,457
	CLOROX CO COM	457.00	Shares/Par Value	58,478	46,079
	CME GROUP INC COM	915.00	Shares/Par Value	122,676	249,868
	CMS ENERGY CORP COM	847.00	Shares/Par Value	33,777	59,231
	COCA COLA CO COM	10,854.00	Shares/Par Value	557,168	758,803
	COCA COLA CO NT	1,000,000.00	3.00% DTD 03/05/2021 DUE 03/05/2051	984,020	667,720
	COCA COLA CO NT	41,000.00	3.00% DTD 03/05/2021 DUE 03/05/2051	28,172	27,377
	COCA COLA CO SR GLBL	35,000.00	5.20% DTD 08/14/2024 DUE 01/14/2055	32,783	33,745
	COCA COLA CO SR NT	625,000.00	2.60% DTD 05/01/2020 DUE 06/01/2050	624,600	387,400
	COCA COLA CO SR NT	215,000.00	2.50% DTD 05/01/2020 DUE 06/01/2040	155,591	159,857
	COCA COLA CO SR NT	80,000.00	2.50% DTD 09/18/2020 DUE 03/15/2051	47,638	47,958
	COCA COLA CO SR NT	7,000.00	5.30% DTD 05/13/2024 DUE 05/13/2054	6,836	6,871
	COCA COLA CO SR NT	165,000.00	5.40% DTD 05/13/2024 DUE 05/13/2064	164,382	160,276
	COGNIZANT TECH SOLUTIONS CRP COM	1,810.00	Shares/Par Value	118,972	150,230
	COINBASE GLOBAL INC COM CL A	629.00	Shares/Par Value	167,613	142,242
	COLGATE PALMOLIVE CO COM	1,949.00	Shares/Par Value	145,892	154,010
	COLGATE PALMOLIVE CO MTNS FR	230,000.00	4.00% DTD 08/07/2015 DUE 08/15/2045	230,879	194,589
	COLUMBIA PIPELINES OPER CO LLC SR	600,000.00	144A NT 6.497% DTD 08/08/2023 DUE	599,988	633,846
	COLUMBIA PIPELINES OPER CO LLC SR	700,000.00	144A NT 6.544% DTD 08/08/2023 DUE	699,706	745,367
	COLUMBIA PIPELINES OPER CO LLC SR	4,000.00	144A NT 6.544% DTD 08/08/2023 DUE	4,390	4,259
	COMCAST CORP CL A	12,576.00	Shares/Par Value	460,040	375,897
	COMCAST CORP NEW	370,000.00	3.969% DTD 10/19/2017 DUE 11/01/2047	339,782	277,126
	COMCAST CORP NEW	45,000.00	4.049% DTD 10/19/2017 DUE 11/01/2052	33,792	32,916
	COMCAST CORP NEW	180,000.00	3.969% DTD 10/19/2017 DUE 11/01/2047	133,015	134,818
	COMCAST CORP NEW GLBL NT	311,000.00	2.887% DTD 05/01/2022 DUE 11/01/2051	307,970	181,870
	COMCAST CORP NEW GLBL NT	753,000.00	2.887% DTD 05/01/2022 DUE 11/01/2051	483,330	440,347
	COMCAST CORP NEW GLBL NT	336,000.00	2.937% DTD 05/01/2022 DUE 11/01/2056	208,641	188,792
	COMCAST CORP NEW GLBL NT	926,000.00	2.887% DTD 05/01/2022 DUE 11/01/2051	684,604	541,516
	COMCAST CORP NEW GLBL NT	347,000.00	2.937% DTD 05/01/2022 DUE 11/01/2056	213,537	194,972
	COMCAST CORP NEW NT	1,742,000.00	3.999% DTD 10/19/2017 DUE	1,733,940	1,284,516
	COMCAST CORP NEW NT	63,000.00	6.50% DTD 11/14/2005 DUE 11/15/2035	-	69,859
	COMCAST CORP NEW NT	62,000.00	3.40% DTD 07/19/2016 DUE 07/15/2046	45,533	43,112
	COMCAST CORP NEW NT	321,000.00	3.999% DTD 10/19/2017 DUE	309,475	236,699
	COMCAST CORP NEW NT	320,000.00	3.999% DTD 10/19/2017 DUE	327,869	235,962
	COMCAST CORP NEW SR NT	540,000.00	2.80% DTD 05/28/2020 DUE 01/15/2051	535,939	312,827

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	COMCAST CORP NEW SR NT	525,000.00	4.25% DTD 01/14/2013 DUE 01/15/2033	$ 520,595	$ 513,361
	COMCAST CORP NEW SR NT	600,000.00	5.50% DTD 05/09/2023 DUE 05/15/2064	597,180	536,490
	COMCAST CORP NEW SR NT	2,250,000.00	5.50% DTD 05/09/2023 DUE 05/15/2064	2,262,915	2,011,838
	COMCAST CORP NEW SR NT	20,000.00	2.80% DTD 05/28/2020 DUE 01/15/2051	12,190	11,586
	COMCAST CORP NEW SR NT	100,000.00	3.45% DTD 11/05/2019 DUE 02/01/2050	71,779	66,856
	COMCAST CORP NEW SR NT	75,000.00	4.00% DTD 02/08/2018 DUE 03/01/2048	52,514	56,415
	COMCAST CORP NEW SR NT	40,000.00	4.00% DTD 08/07/2017 DUE 08/15/2047	30,148	30,211
	COMCAST CORP NEW SR NT	88,000.00	4.95% DTD 10/05/2018 DUE 10/15/2058	76,405	72,963
	COMCAST CORP NEW SR NT	113,000.00	5.35% DTD 05/09/2023 DUE 05/15/2053	106,360	101,505
	COMCAST CORP NEW SR NT	23,000.00	5.50% DTD 05/09/2023 DUE 05/15/2064	21,032	20,565
	COMCAST CORP NEW SR NT	120,000.00	2.80% DTD 05/28/2020 DUE 01/15/2051	76,826	69,517
	COMMONSPIRIT HEALTH 2024A	300,000.00	5.548% DTD 03/20/2024 DUE 12/01/2054	300,000	285,996
	COMMONSPIRIT HEALTH 2025A	95,000.00	4.975% DTD 10/23/2025 DUE 09/01/2035	95,037	93,883
	COMMONSPIRIT HEALTH BD	1,200,000.00	4.187% DTD 08/21/2019 DUE 10/01/2049	1,200,000	941,160
	COMMONSPIRIT HEALTH BD	250,000.00	4.187% DTD 08/21/2019 DUE 10/01/2049	201,047	196,075
	COMMONSPIRIT HEALTH BD	200,000.00	3.91% DTD 10/28/2020 DUE 10/01/2050	151,646	149,374
	COMMONSPIRIT HEALTH BD	110,000.00	4.187% DTD 08/21/2019 DUE 10/01/2049	87,341	86,273
	COMMONSPIRIT HEALTH BD	255,000.00	5.662% DTD 10/23/2025 DUE 09/01/2055	255,618	246,090
	COMMONWEALTH EDISON CO	1,120,000.00	4.00% DTD 02/19/2019 DUE 03/01/2049	1,265,418	872,872
	COMMONWEALTH EDISON CO	200,000.00	3.75% DTD 08/23/2017 DUE 08/15/2047	215,265	152,884
	COMMONWEALTH EDISON CO	35,000.00	4.00% DTD 02/19/2019 DUE 03/01/2049	33,032	27,277
	COMMONWEALTH EDISON CO	80,000.00	4.00% DTD 02/19/2019 DUE 03/01/2049	64,613	62,348
	COMMONWEALTH EDISON CO 1M	35,000.00	3.20% DTD 11/12/2019 DUE 11/15/2049	29,436	23,657
	COMMONWEALTH EDISON CO 1M	60,000.00	4.70% DTD 01/10/2014 DUE 01/15/2044	53,297	53,774
	COMMONWEALTH EDISON CO 1M 129 BD	3,000.00	3.00% DTD 02/25/2020 DUE 03/01/2050	2,996	1,961
	COMMONWEALTH EDISON CO 1M BD	185,000.00	3.125% DTD 03/09/2021 DUE 03/15/2051	178,624	122,686
	COMMONWEALTH EDISON CO 1M GLBL 124	700,000.00	BD 4.00% DTD 02/20/2018 DUE	736,995	556,003
	COMMONWEALTH EDISON CO 1M GLBL 131	76,000.00	BD 2.75% DTD 08/12/2021 DUE	58,453	46,608
	COMMONWEALTH EDISON CO 1M GLBL 133	185,000.00	BD 3.85% DTD 03/15/2022 DUE	145,631	138,363
	COMMONWEALTH EDISON CO 1M GLBL 135	40,000.00	BD 5.30% DTD 01/10/2023 DUE	39,940	37,863
	COMMONWEALTH EDISON CO 1MTG BD	20,000.00	3.70% DTD 03/02/2015 DUE 03/01/2045	19,254	15,646
	COMMONWEALTH EDISON CO 1ST MTG BD	100,000.00	4.60% DTD 08/19/2013 DUE 08/15/2043	102,020	89,147
	CONAGRA BRANDS INC	90,000.00	5.30% DTD 10/22/2018 DUE 11/01/2038	81,993	85,927
	CONAGRA BRANDS INC SR GLBL	55,000.00	5.40% DTD 10/22/2018 DUE 11/01/2048	48,826	49,271
	CONAGRA BRANDS INC SR GLBL NT	300,000.00	5.75% DTD 07/22/2025 DUE 08/01/2035	299,745	306,342
	CONAGRA BRANDS, INC	1,716.00	Shares/Par Value	59,589	29,704
	CONNECTICUT LT & PWR CO 1M B BD	200,000.00	4.90% DTD 07/06/2023 DUE 07/01/2033	199,610	202,854
	CONOCOPHILLIPS CO SR GLBL NT	22,000.00	5.95% DTD 03/08/2016 DUE 03/15/2046	21,283	22,755
	CONOCOPHILLIPS COM	3,494.00	Shares/Par Value	256,164	327,073
	CONOCOPHILLIPS COMPANY SR GLBL NT	1,196,000.00	4.025% DTD 09/15/2022 DUE 03/15/2062	1,453,374	868,930
	CONOCOPHILLIPS COMPANY SR GLBL NT	900,000.00	4.025% DTD 09/15/2022 DUE 03/15/2062	1,166,316	653,877
	CONOCOPHILLIPS COMPANY SR GLBL NT	170,000.00	4.025% DTD 09/15/2022 DUE 03/15/2062	124,400	123,510
	CONOCOPHILLIPS COMPANY SR NT	55,000.00	3.80% DTD 03/08/2022 DUE 03/15/2052	41,111	40,346
	CONOCOPHILLIPS SR NT	120,000.00	5.30% DTD 05/23/2023 DUE 05/15/2053	119,252	111,786
	CONOCOPHILLIPS SR NT	20,000.00	5.30% DTD 05/23/2023 DUE 05/15/2053	18,172	18,631
	CONOCOPHILLIPS SR NT	75,000.00	5.50% DTD 12/05/2024 DUE 01/15/2055	71,446	71,741
	CONOCOPHILLIPS SR NT	30,000.00	5.55% DTD 08/17/2023 DUE 03/15/2054	29,585	28,865
	CONOCOPHILLIPS SR NT	91,000.00	5.70% DTD 08/17/2023 DUE 09/15/2063	90,847	87,672
	CONSOLIDATED EDISON CO N Y INC	360,000.00	6.75% DTD 04/04/2008 DUE 04/01/2038	517,095	411,181
	CONSOLIDATED EDISON CO N Y INC	800,000.00	4.625% DTD 11/24/2014 DUE 12/01/2054	797,960	673,672
	CONSOLIDATED EDISON CO N Y INC	35,000.00	4.625% DTD 11/24/2014 DUE 12/01/2054	29,507	29,473
	CONSOLIDATED EDISON CO N Y INC	10,000.00	5.50% DTD 12/04/2009 DUE 12/01/2039	12,795	10,213
	CONSOLIDATED EDISON CO N Y INC 2017	55,000.00	C 4.00% DTD 11/16/2017 DUE	52,983	40,855
	CONSOLIDATED EDISON CO N Y INC 2019	405,000.00	A 4.125% DTD 05/09/2019 DUE	404,858	321,704
	CONSOLIDATED EDISON CO N Y INC 2019	50,000.00	A 4.125% DTD 05/09/2019 DUE	42,058	39,717
	CONSOLIDATED EDISON CO N Y INC DB	97,000.00	2013A 3.95% DTD 02/28/2013 DUE	113,089	79,753
	CONSOLIDATED EDISON CO N Y INC SR	179,000.00	2016 A DB 3.85% DTD 06/17/2016 DUE	202,937	140,422
	CONSOLIDATED EDISON CO N Y INC SR	45,000.00	2019B DEB 3.70% DTD 11/08/2019 DUE	41,423	31,419
	CONSOLIDATED EDISON CO N Y INC SR	200,000.00	2025 A DB 5.75% DTD 11/19/2025 DUE	199,527	199,436
	CONSOLIDATED EDISON CO N Y INC SR	25,000.00	GLBL 2024 E 5.50% DTD 11/18/2024 DUE	24,397	24,235
	CONSOLIDATED EDISON CO N Y INC SR	60,000.00	GLBL 2022 A 6.15% DTD 11/14/2022 DUE	59,634	63,099
	CONSOLIDATED EDISON CO N Y INC SR	140,000.00	GLBL 2023 C 5.90% DTD 11/22/2023 DUE	138,719	142,708
	CONSOLIDATED EDISON CO N Y INC SR NT	130,000.00	4.50% DTD 11/17/2015 DUE 12/01/2045	129,870	111,853
	CONSOLIDATED EDISON CO N Y INC SR NT	100,000.00	4.50% DTD 05/10/2018 DUE 05/15/2058	101,703	81,819
	CONSOLIDATED EDISON CO N Y INC SR NT	152,000.00	4.50% DTD 05/10/2018 DUE 05/15/2058	124,650	124,365
	CONSOLIDATED EDISON INC COM	952.00	Shares/Par Value	66,753	94,553
	CONSTELLATION BRANDS INC CL A	478.00	Shares/Par Value	99,654	65,945
	CONSTELLATION BRANDS INC SR GLBL	6,000.00	4.10% DTD 02/07/2018 DUE 02/15/2048	4,418	4,714
	CONSTELLATION BRANDS INC SR GLBL NT	70,000.00	4.95% DTD 10/17/2025 DUE 11/01/2035	69,801	69,224
	CONSTELLATION ENERGY CORP COM	941.00	Shares/Par Value	33,725	332,427
	CONSUMERS ENERGY CO 1ST MTG	130,000.00	3.50% DTD 03/26/2020 DUE 08/01/2051	128,934	93,366
	CONTRA ICOSAVAX INC	232.00	Shares/Par Value	3,877	3,877
	CONTRA LIGAND PHARMACE	210.00	Shares/Par Value	2,101	2,101
	CONTRA LIGAND PHARMACE	210.00	Shares/Par Value	2,093	2,093
	CONTRA SCILEX HLDG CO	2,240.00	Shares/Par Value	23,470	23,470
	COOPER COS INC COM	794.00	Shares/Par Value	51,109	65,076
	COOPERATIEVE CENTRALE RAIFFEI FR	145,000.00	5.25% DTD 05/24/2011 DUE 05/24/2041	145,460	145,581

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	COOPERATIEVE CENTRALE RAIFFEIS FR	50,000.00	5.75% DTD 11/29/2013 DUE 12/01/2043	$ 68,632	$ 50,385
	COPART INC COM	2,857.00	Shares/Par Value	45,648	111,852
	CORNING INC COM	2,460.00	Shares/Par Value	63,906	215,398
	CORNING INC SR GLBL	105,000.00	3.90% DTD 11/19/2019 DUE 11/15/2049	81,440	81,173
	CORNING INC SR NT	1,000,000.00	4.375% DTD 11/13/2017 DUE 11/15/2057	999,620	806,680
	CORPAY INC COM SHS	226.00	Shares/Par Value	48,843	68,010
	CORTEVA INC COM	2,374.00	Shares/Par Value	75,889	159,129
	COSTAR GROUP INC COM	1,344.00	Shares/Par Value	96,517	90,371
	COSTCO WHSL CORP NEW COM	1,137.00	Shares/Par Value	308,836	980,481
	COTERRA ENERGY INC	2,715.00	Shares/Par Value	59,926	71,459
	COTERRA ENERGY INC SR NT	200,000.00	5.90% DTD 12/17/2024 DUE 02/15/2055	198,710	192,040
	COTERRA ENERGY INC SR NT	30,000.00	5.40% DTD 12/17/2024 DUE 02/15/2035	29,861	30,450
	COTERRA ENERGY INC SR NT	45,000.00	5.90% DTD 12/17/2024 DUE 02/15/2055	44,710	43,209
	COTTAGE HEALTH CREDIT GROUP SR NT	300,000.00	3.304% DTD 01/29/2020 DUE 11/01/2049	200,715	211,671
	COX COMMUNICATIONS INC NEW 144A NT	500,000.00	5.80% DTD 01/19/2024 DUE	479,775	426,425
	COX COMMUNICATIONS INC NEW 144A NT	35,000.00	5.80% DTD 01/19/2024 DUE	31,010	29,850
	COX COMMUNICATIONS INC NEW SR 144A	500,000.00	NT 5.95% DTD 08/20/2024 DUE	484,498	437,705
	COX COMMUNICATIONS INC NEW SR 144A	215,000.00	NT 2.95% DTD 09/17/2020 DUE	120,508	119,630
	COX COMMUNICATIONS INC NEW SR 144A	305,000.00	NT 5.95% DTD 08/20/2024 DUE	276,742	267,000
	CREDIT SUISSE AG NEW YORK SR NT	250,000.00	1.25% DTD 08/09/2021 DUE 08/07/2026	249,433	246,213
	CROW HOLDINGS REALTY PARTNER VIII-A	1,000.00	Shares/Par Value	-	177,868
	CROWDSTRIKE HLDGS INC CL A	716.00	Shares/Par Value	280,739	335,632
	CROWN CASTLE INC.	803.00	Shares/Par Value	88,166	71,363
	CROWN CASTLE INTL CORP NEW SR NT	55,000.00	4.15% DTD 04/03/2020 DUE 07/01/2050	54,395	42,764
	CROWN CASTLE INTL CORP SR GLBL	710,000.00	2.90% DTD 02/16/2021 DUE 04/01/2041	706,862	517,867
	CSL FIN PLC SR 144A NT	750,000.00	4.75% DTD 04/27/2022 DUE 04/27/2052	747,855	646,980
	CSL FIN PLC SR 144A NT	105,000.00	4.625% DTD 04/27/2022 DUE 04/27/2042	104,986	94,817
	CSL FIN PLC SR 144A NT	250,000.00	4.75% DTD 04/27/2022 DUE 04/27/2052	243,029	215,660
	CSX CORP COM	6,746.00	Shares/Par Value	161,233	244,543
	CSX CORP NT	455,000.00	5.50% DTD 10/21/2010 DUE 04/15/2041	547,764	464,323
	CSX CORP NT	50,000.00	6.00% DTD 09/20/2006 DUE 10/01/2036	61,985	54,249
	CSX CORP NT	65,000.00	4.40% DTD 02/28/2012 DUE 03/01/2043	72,797	57,095
	CSX CORP NT	10,000.00	5.50% DTD 10/21/2010 DUE 04/15/2041	9,559	10,205
	CSX CORP SR GLBL	98,000.00	3.80% DTD 10/18/2016 DUE 11/01/2046	78,183	76,836
	CSX CORP SR NT	1,000,000.00	3.35% DTD 09/12/2019 DUE 09/15/2049	1,001,370	702,990
	CSX CORP SR NT	115,000.00	3.80% DTD 03/30/2020 DUE 04/15/2050	90,387	87,426
	CSX CORP SR NT	60,000.00	4.50% DTD 07/21/2014 DUE 08/01/2054	49,761	50,343
	CSX CORP SR NT	45,000.00	6.15% DTD 04/25/2007 DUE 05/01/2037	61,334	49,407
	CSX CORP SR NT	10,000.00	6.22% DTD 03/24/2010 DUE 04/30/2040	10,545	10,980
	CUMMINS INC COM	461.00	Shares/Par Value	66,582	235,317
	CUMMINS INC SR NT	205,000.00	4.875% DTD 09/24/2013 DUE 10/01/2043	204,729	196,519
	CVS CAREMARK CORPORATION SR NT	1,000,000.00	5.30% DTD 12/05/2013 DUE 12/05/2043	1,246,838	931,380
	CVS HEALTH CORP SR GLBL NT	225,000.00	5.125% DTD 07/20/2015 DUE 07/20/2045	224,179	203,132
	CVS HEALTH CORP SR GLBL NT	400,000.00	5.125% DTD 07/20/2015 DUE 07/20/2045	398,540	361,124
	CVS HEALTH CORP SR GLBL NT	320,000.00	5.125% DTD 07/20/2015 DUE 07/20/2045	316,336	288,899
	CVS HEALTH CORP SR GLBL NT	85,000.00	6.125% DTD 09/11/2009 DUE 09/15/2039	85,803	88,141
	CVS HEALTH CORP SR NT	1,255,000.00	4.78% DTD 03/09/2018 DUE 03/25/2038	1,229,118	1,184,607
	CVS HEALTH CORP SR NT	330,000.00	6.20% DTD 08/15/2025 DUE 09/15/2055	329,657	335,062
	CVS HEALTH CORP SR NT	1,000,000.00	5.625% DTD 02/21/2023 DUE 02/21/2053	997,744	938,710
	CVS HEALTH CORP SR NT	100,000.00	6.00% DTD 06/02/2023 DUE 06/01/2063	99,071	96,541
	CVS HEALTH CORP SR NT	600,000.00	6.05% DTD 05/09/2024 DUE 06/01/2054	596,100	596,544
	CVS HEALTH CORP SR NT	825,000.00	5.05% DTD 03/09/2018 DUE 03/25/2048	990,681	727,279
	CVS HEALTH CORP SR NT	850,000.00	6.05% DTD 05/09/2024 DUE 06/01/2054	830,654	845,104
	CVS HEALTH CORP SR NT	70,000.00	4.125% DTD 03/31/2020 DUE 04/01/2040	59,749	59,820
	CVS HEALTH CORP SR NT	281,000.00	5.05% DTD 03/09/2018 DUE 03/25/2048	255,979	247,716
	CVS HEALTH CORP SR NT	40,000.00	5.875% DTD 06/02/2023 DUE 06/01/2053	38,380	38,840
	CVS HEALTH CORP SR NT	35,000.00	6.00% DTD 05/09/2024 DUE 06/01/2044	34,668	35,172
	CVS HEALTH CORP SR NT	535,000.00	4.78% DTD 03/09/2018 DUE 03/25/2038	568,310	504,992
	CVS HEALTH CORP SR NT	1,907,000.00	5.05% DTD 03/09/2018 DUE 03/25/2048	1,776,871	1,681,116
	CVS HEALTH CORPORATION	3,639.00	Shares/Par Value	278,180	288,791
	D R HORTON INC COM	444.00	Shares/Par Value	35,744	63,949
	DAI ICHI LIFE INSURANCE CO LTD PERP	400,000.00	SUB 144A NT VAR RATE DTD 01/16/2025	400,000	417,840
	DANAHER CORP COM	1,842.00	Shares/Par Value	183,513	421,671
	DANAHER CORP DEL SR NT	55,000.00	2.60% DTD 10/06/2020 DUE 10/01/2050	32,742	33,569
	DANAHER CORP DEL SR NT	7,000.00	2.80% DTD 12/10/2021 DUE	4,494	4,410
	DARDEN RESTAURANTS INC COM	348.00	Shares/Par Value	45,696	64,039
	DATADOG INC CL A COM	958.00	Shares/Par Value	139,825	130,278
	DAVITA INC	122.00	Shares/Par Value	13,483	13,860
	DAYFORCE, INC	525.00	Shares/Par Value	43,299	36,309
	DECKERS OUTDOOR CORP	490.00	Shares/Par Value	74,301	50,798
	DEERE & CO COM	759.00	Shares/Par Value	270,214	353,368
	DELHAIZE GROUP SA SR NT	117,000.00	5.70% DTD 10/08/2010 DUE 10/01/2040	120,816	121,156
	DELL INTL CORP CR SEN SR SEC	103,000.00	STEP CPN DTD 01/15/2021 DUE	102,925	124,808
	DELL INTL CORP CR SEN SR SEC	58,000.00	STEP CPN DTD 01/15/2021 DUE	68,959	73,574
	DELL INTL CORP CR SEN SR SEC	13,000.00	STEP CPN DTD 06/15/2021 DUE	13,140	13,057
	DELL INTL CORP SR GLBL	200,000.00	5.50% DTD 04/01/2025 DUE 04/01/2035	197,798	206,076
	DELL INTL CORP SR GLBL NT	550,000.00	3.375% DTD 06/15/2023 DUE 12/15/2041	483,098	418,242

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	DELL TECHNOLOGIES INC CL C	744.00	Shares/Par Value	$ 86,683	$ 93,655
	DELTA AIR LINES INC DEL COM NEW	1,538.00	Shares/Par Value	65,905	106,737
	DEUTSCHE BK AG N Y SNR NPF GLBL	400,000.00	VAR RATE DTD 11/16/2021 DUE	398,356	401,700
	DEUTSCHE TELEKOM AG GLBL 144A NT	164,000.00	3.625% DTD 01/21/2020 DUE 01/21/2050	121,411	118,246
	DEVON ENERGY CORP NEW COM	2,368.00	Shares/Par Value	104,203	86,740
	DEVON ENERGY CORP NEW SR GLBL NT	275,000.00	5.75% DTD 08/28/2024 DUE 09/15/2054	274,676	252,698
	DEVON ENERGY CORP NEW SR NT	390,000.00	5.00% DTD 06/16/2015 DUE 06/15/2045	370,964	339,288
	DEVON ENERGY CORP NEW SR NT	500,000.00	5.60% DTD 07/12/2011 DUE 07/15/2041	608,150	483,680
	DEVON ENERGY CORP NEW SR NT	175,000.00	4.75% DTD 05/14/2012 DUE 05/15/2042	174,099	151,312
	DEVON ENERGY CORP NEW SR NT	25,000.00	5.00% DTD 06/16/2015 DUE 06/15/2045	20,067	21,749
	DEXCOM INC COM	1,196.00	Shares/Par Value	60,719	79,379
	DH EUROPE FIN II S A R L SR NT	250,000.00	3.25% DTD 11/07/2019 DUE 11/15/2039	224,624	204,770
	DIAMONDBACK ENERGY INC COM	575.00	Shares/Par Value	63,476	86,440
	DIAMONDBACK ENERGY INC SR GLBL NT	300,000.00	6.25% DTD 10/28/2022 DUE 03/15/2033	311,874	323,238
	DIAMONDBACK ENERGY INC SR GLBL NT	7,000.00	6.25% DTD 12/13/2022 DUE 03/15/2053	6,607	7,067
	DIAMONDBACK ENERGY INC SR GLBL NT	239,000.00	6.25% DTD 12/13/2022 DUE 03/15/2053	238,738	241,282
	DIAMONDBACK ENERGY INC SR NT	38,000.00	5.90% DTD 04/18/2024 DUE 04/18/2064	36,597	35,871
	DIAMONDBACK ENERGY INC SR NT	228,000.00	4.25% DTD 03/17/2022 DUE 03/15/2052	171,055	177,218
	DICKS SPORTING GOODS INC SR NT	96,000.00	4.10% DTD 01/14/2022 DUE 01/15/2052	72,557	70,143
	DIGITAL RLTY TR INC COM	1,114.00	Shares/Par Value	123,809	172,347
	DISCOVERY COMMUNICATIONS LLC SR GLBL	100,000.00	5.30% DTD 05/15/2025 DUE 05/15/2049	99,392	68,063
	DISCOVERY COMMUNICATIONS LLC SR NT	30,000.00	6.35% DTD 06/01/2025 DUE 06/01/2040	27,009	24,848
	DISCOVERY INC COM SER A	8,096.00	Shares/Par Value	142,471	233,327
	DISNEY WALT CO COM	4,674.00	Shares/Par Value	529,751	531,761
	DISNEY WALT CO FR	59,000.00	4.125% DTD 12/02/2011 DUE 12/01/2041	51,695	51,486
	DISNEY WALT CO MTNS FR	420,000.00	4.125% DTD 06/02/2014 DUE 06/01/2044	424,869	353,094
	DISNEY WALT CO MTNS FR	107,000.00	4.125% DTD 06/02/2014 DUE 06/01/2044	91,089	89,955
	DISNEY WALT CO NEW MEDIUM TERM NTS	60,000.00	3.00% DTD 07/12/2016 DUE 07/30/2046	43,978	41,474
	DISNEY WALT CO SR GLBL NT	120,000.00	4.75% DTD 09/15/2019 DUE 09/15/2044	112,027	109,475
	DISNEY WALT CO SR GLBL NT	37,000.00	4.95% DTD 10/15/2019 DUE 10/15/2045	34,133	34,771
	DISNEY WALT CO SR NT	540,000.00	4.70% DTD 03/23/2020 DUE 03/23/2050	536,306	483,052
	DISNEY WALT CO SR NT	360,000.00	2.75% DTD 09/06/2019 DUE 09/01/2049	322,498	228,532
	DISNEY WALT CO SR NT	10,000.00	3.50% DTD 05/13/2020 DUE 05/13/2040	8,368	8,372
	DISNEY WALT CO SR NT	65,000.00	4.75% DTD 11/15/2019 DUE 11/15/2046	61,239	58,662
	DOLLAR GEN CORP NEW COM	603.00	Shares/Par Value	107,801	80,060
	DOLLAR GEN CORP NEW SR NT	220,000.00	4.125% DTD 04/03/2020 DUE 04/03/2050	217,793	172,834
	DOLLAR TREE INC COM	530.00	Shares/Par Value	57,345	65,195
	DOMINION ENERGY GAS HLDGS LLC SR	140,000.00	GLBL B NT 6.20% DTD 01/15/2025 DUE	139,471	144,680
	DOMINION ENERGY INC SR C NT	60,000.00	4.05% DTD 09/13/2012 DUE 09/15/2042	47,450	48,739
	DOMINION ENERGY INC SR GLBL B NT	300,000.00	3.30% DTD 04/05/2021 DUE 04/15/2041	221,859	227,748
	DOMINION ENERGY INC SR GLBL B NT	300,000.00	5.45% DTD 03/11/2025 DUE 03/15/2035	299,082	307,338
	DOMINION ENERGY INC SR GLBL B NT	1,375,000.00	4.85% DTD 08/19/2022 DUE 08/15/2052	1,357,235	1,182,775
	DOMINION ENERGY INC SR GLBL B NT	80,000.00	4.85% DTD 08/19/2022 DUE 08/15/2052	69,916	68,816
	DOMINION ENERGY, INC	3,054.00	Shares/Par Value	223,307	178,934
	DOMINION RES INC VA NEW SR 2014D NT	775,000.00	4.70% DTD 11/25/2014 DUE 12/01/2044	777,188	679,985
	DOMINION RES INC VA NEW SR NT 2008	410,000.00	SER B 7.00% DTD 06/17/2008 DUE	585,570	463,681
	DOMINOS PIZZA INC COM	129.00	Shares/Par Value	28,298	53,770
	DOORDASH INC CL A	847.00	Shares/Par Value	161,459	191,829
	DOVER CORP COM	340.00	Shares/Par Value	25,883	66,382
	DOW CHEM CO NT	68,000.00	5.25% DTD 11/14/2011 DUE 11/15/2041	72,053	61,626
	DOW CHEM CO NT	46,000.00	9.40% DTD 05/13/2009 DUE 05/15/2039	62,351	59,136
	DOW CHEM CO SR GLBL	110,000.00	4.80% DTD 11/15/2019 DUE 05/15/2049	96,916	86,372
	DOW CHEM CO SR GLBL NT	400,000.00	5.55% DTD 05/30/2019 DUE 11/30/2048	399,708	351,236
	DOW CHEM CO SR NT	175,000.00	4.375% DTD 11/14/2012 DUE 11/15/2042	169,506	138,530
	DOW CHEMICAL CO SR NT	79,000.00	6.90% DTD 10/26/2022 DUE 05/15/2053	85,696	81,016
	DOW INC COM	2,272.00	Shares/Par Value	132,716	53,119
	DOWDUPONT INC SR GLBL NT	45,000.00	5.319% DTD 11/28/2018 DUE 11/15/2038	49,402	45,094
	DR PEPPER SNAPPLE GROUP INC SR NT	500,000.00	4.50% DTD 11/09/2015 DUE 11/15/2045	504,935	416,870
	DR PEPPER SNAPPLE GROUP INC SR NT	45,000.00	4.50% DTD 11/09/2015 DUE 11/15/2045	37,678	37,518
	DTE ELEC CO 1M B BD	3,000.00	2.95% DTD 02/26/2020 DUE 03/01/2050	2,023	1,975
	DTE ELEC CO 1M GLBL B BD	300,000.00	5.40% DTD 03/03/2023 DUE 04/01/2053	306,355	291,129
	DTE ELEC CO 1M GLBL B BD	225,000.00	5.25% DTD 05/14/2025 DUE 05/15/2035	227,012	231,242
	DTE ELEC CO 1M GLBL C BD	174,000.00	5.85% DTD 05/14/2025 DUE 05/15/2055	174,861	178,573
	DTE ELEC CO SR SEC E BD	1,000,000.00	4.30% DTD 07/02/2014 DUE 07/01/2044	1,202,412	851,570
	DTE ELEC CO SR SEC E BD	65,000.00	4.30% DTD 07/02/2014 DUE 07/01/2044	64,608	55,352
	DTE ENERGY CO COM	636.00	Shares/Par Value	49,165	82,031
	DUKE ENERGY CAROLINAS LLC 1M GLBL	63,000.00	3.20% DTD 08/14/2019 DUE 08/15/2049	46,372	43,034
	DUKE ENERGY CAROLINAS LLC 1M GLBL BD	280,000.00	2.85% DTD 03/04/2022 DUE 03/15/2052	279,124	201,166
	DUKE ENERGY CAROLINAS LLC 1M GLBL BD	75,000.00	3.95% DTD 03/01/2018 DUE 03/15/2048	62,807	59,398
	DUKE ENERGY CAROLINAS LLC 1ST MTG BD	110,000.00	4.00% DTD 09/21/2012 DUE 09/30/2042	112,298	92,267
	DUKE ENERGY CAROLINAS LLC 1ST&REF MG	450,000.00	BD 4.25% DTD 12/08/2011 DUE	479,763	395,492
	DUKE ENERGY CAROLINAS LLC 1ST&REF MG	9,000.00	BD 4.25% DTD 12/08/2011 DUE	8,857	7,910
	DUKE ENERGY CAROLINAS LLC BD	120,000.00	3.70% DTD 11/14/2017 DUE 12/01/2047	107,872	90,598
	DUKE ENERGY CAROLINAS LLC SR GLBL	37,000.00	6.10% DTD 06/05/2007 DUE 06/01/2037	39,728	39,840
	DUKE ENERGY CORP NEW COM	1,225.00	Shares/Par Value	102,503	143,582
	DUKE ENERGY CORP NEW GLBL NT	295,000.00	5.00% DTD 08/11/2022 DUE 08/15/2052	293,770	260,435
	DUKE ENERGY CORP NEW SR GLBL	30,000.00	4.80% DTD 11/19/2015 DUE 12/15/2045	25,851	26,598

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	DUKE ENERGY CORP NEW SR GLBL NT	1,700,000.00	3.75% DTD 08/12/2016 DUE 09/01/2046	$ 1,620,066	$ 1,289,178
	DUKE ENERGY CORP NEW SR NT	100,000.00	6.10% DTD 09/08/2023 DUE 09/15/2053	99,957	103,583
	DUKE ENERGY CORP NEW SR NT	1,100,000.00	4.20% DTD 06/07/2019 DUE 06/15/2049	1,271,643	865,744
	DUKE ENERGY CORP NEW SR NT	195,000.00	3.95% DTD 08/10/2017 DUE 08/15/2047	200,877	150,170
	DUKE ENERGY CORP NEW SR NT	20,000.00	4.20% DTD 06/07/2019 DUE 06/15/2049	14,671	15,741
	DUKE ENERGY FLA LLC	820,000.00	4.20% DTD 06/21/2018 DUE 07/15/2048	881,221	666,422
	DUKE ENERGY FLA LLC 1MTG BD	100,000.00	3.40% DTD 09/09/2016 DUE 10/01/2046	94,667	72,946
	DUKE ENERGY FLA LLC 1ST MTG	150,000.00	6.20% DTD 11/09/2023 DUE 11/15/2053	149,088	160,484
	DUKE ENERGY FLA LLC 1ST MTG BD	290,000.00	3.00% DTD 12/02/2021 DUE 12/15/2051	288,347	187,650
	DUKE ENERGY FLA LLC 1ST MTG BD	40,000.00	3.00% DTD 12/02/2021 DUE 12/15/2051	26,975	25,883
	DUKE ENERGY IND	52,000.00	6.35% DTD 08/21/2008 DUE 08/15/2038	73,694	57,417
	DUKE ENERGY IND LLC 1M XXX	80,000.00	3.75% DTD 05/12/2016 DUE 05/15/2046	86,933	62,322
	DUKE ENERGY IND LLC 1M YYY	112,000.00	3.25% DTD 09/27/2019 DUE 10/01/2049	77,708	76,414
	DUKE ENERGY IND LLC 1M YYY	35,000.00	3.25% DTD 09/27/2019 DUE 10/01/2049	24,794	23,879
	DUKE ENERGY IND LLC 1M ZZZ	205,000.00	2.75% DTD 03/12/2020 DUE 04/01/2050	193,493	128,055
	DUKE ENERGY IND LLC 1M ZZZ	75,000.00	2.75% DTD 03/12/2020 DUE 04/01/2050	47,645	46,850
	DUKE ENERGY IND LLC 1ST MTG	25,000.00	5.40% DTD 03/23/2023 DUE 04/01/2053	24,163	23,740
	DUKE ENERGY INDIANA INC 1M GLBL WWW	40,000.00	BD 4.90% DTD 07/11/2013 DUE	50,652	37,241
	DUKE ENERGY INDIANA INC 1STMTG	1,010,000.00	6.45% DTD 03/23/2009 DUE 04/01/2039	1,323,455	1,117,414
	DUKE ENERGY OHIO 1M GLBL	135,000.00	3.70% DTD 06/23/2016 DUE 06/15/2046	128,116	102,771
	DUKE ENERGY OHIO 1M GLBL	4,000.00	4.30% DTD 01/08/2019 DUE 02/01/2049	3,226	3,269
	DUKE ENERGY OHIO INC 1M GLBL BD	74,000.00	5.65% DTD 03/22/2023 DUE 04/01/2053	75,107	73,082
	DUKE ENERGY PROGRESS INC 1M GLBL BD	85,000.00	4.00% DTD 03/17/2022 DUE 04/01/2052	68,163	65,891
	DUKE ENERGY PROGRESS INC 1MTG BD	40,000.00	4.15% DTD 11/20/2014 DUE 12/01/2044	44,820	33,317
	DUKE ENERGY PROGRESS INC 1ST MTG	135,000.00	2.50% DTD 08/20/2020 DUE 08/15/2050	78,943	78,704
	DUKE ENERGY PROGRESS LLC 1M BD	95,000.00	4.20% DTD 08/13/2015 DUE 08/15/2045	106,223	78,802
	DUKE ENERGY PROGRESS LLC 1M GLBL	45,000.00	3.70% DTD 09/16/2016 DUE 10/15/2046	34,726	34,297
	DUKE ENERGY PROGRESS LLC 1M GLBL BD	300,000.00	5.55% DTD 03/06/2025 DUE 03/15/2055	299,514	295,917
	DUKE UNIVERSITY 2020A SNK BD	165,000.00	2.832% DTD 05/19/2020 DUE 10/01/2055	112,649	103,303
	DUPONT DE NEMOURS INC COM	1,069.00	Shares/Par Value	37,614	42,974
	EASTERN GAS TRANSMISSION AND S SR	100,000.00	GLBL 3.90% DTD 05/15/2022 DUE	99,948	72,749
	EASTMAN CHEM CO SR GLBL BD	27,000.00	4.65% DTD 05/15/2014 DUE 10/15/2044	32,755	22,895
	EATON CORP OHIO SR NT	295,000.00	4.00% DTD 11/02/2013 DUE 11/02/2032	294,440	288,902
	EATON CORP OHIO SR NT	220,000.00	4.70% DTD 08/23/2022 DUE 08/23/2052	218,808	195,859
	EATON CORP OHIO SR NT	1,025,000.00	4.70% DTD 08/23/2022 DUE 08/23/2052	1,019,445	912,527
	EATON CORP PLC SHS	1,216.00	Shares/Par Value	100,181	387,308
	EBAY INC COM	1,440.00	Shares/Par Value	65,335	125,424
	EBAY INC SR NT	335,000.00	4.00% DTD 07/24/2012 DUE 07/15/2042	294,640	277,256
	EBAY INC SR NT	30,000.00	4.00% DTD 07/24/2012 DUE 07/15/2042	24,792	24,829
	ECOLAB INC COM	473.00	Shares/Par Value	93,461	124,172
	ECOLAB INC NT	22,000.00	2.70% DTD 12/15/2021 DUE 12/15/2051	14,802	13,581
	ECOLAB INC SR GLBL NT	30,000.00	2.125% DTD 08/13/2020 DUE 08/15/2050	16,249	16,659
	ECOLAB INC SR GLBL NT	83,000.00	2.75% DTD 08/18/2021 DUE 08/18/2055	73,706	49,939
	ECOPETROL S A SR NT	400,000.00	5.875% DTD 11/02/2021 DUE 11/02/2051	400,000	287,316
	EDF S A SR 144A NT	487,000.00	4.875% DTD 01/22/2014 DUE 01/22/2044	512,748	433,464
	EDF S A SR 144A NT	45,000.00	4.95% DTD 10/13/2015 DUE 10/13/2045	40,396	39,822
	EDISON INTL COM	683.00	Shares/Par Value	42,224	40,994
	EDISON INTL JR SB GLBL NT	100,000.00	VAR RATE DTD 12/07/2023 DUE	100,000	104,975
	EDWARDS LIFESCIENCES CORP COM	2,020.00	Shares/Par Value	80,753	172,205
	EL PASO NAT GAS CO NT	155,000.00	8.375% DTD 06/15/2003 DUE 06/15/2032	225,197	186,095
	EL PASO PIPELINE PARTNERS OPER CO L	100,000.00	L C 7.50% DTD 11/19/2010 DUE	136,276	116,557
	EL PASO PIPELINE PARTNERS OPER SR NT	370,000.00	4.70% DTD 11/08/2012 DUE 11/01/2042	335,838	326,618
	EL PASO PIPELINE PARTNERS OPER SR NT	48,000.00	4.70% DTD 11/08/2012 DUE 11/01/2042	41,139	42,372
	ELECTRICITE DE FRANCE SA SR 144A	75,000.00	6.90% DTD 05/23/2023 DUE 05/23/2053	80,020	82,621
	ELECTRICITE DE FRANCE SA SR 144A NT	500,000.00	6.375% DTD 01/13/2025 DUE 01/13/2055	503,317	521,165
	ELECTRONIC ARTS INC COM	684.00	Shares/Par Value	87,494	139,762
	ELEVANCE HEALTH INC	665.00	Shares/Par Value	196,717	233,116
	ELEVANCE HEALTH INC GLBL NT	735,000.00	3.125% DTD 05/05/2020 DUE 05/15/2050	519,858	480,712
	ELEVANCE HEALTH INC GLBL NT	30,000.00	5.65% DTD 05/30/2024 DUE 06/15/2054	29,780	29,177
	ELEVANCE HEALTH INC SR NT	80,000.00	5.125% DTD 02/08/2023 DUE 02/15/2053	73,359	72,205
	ELEVANCE HEALTH INC SR NT	95,000.00	5.70% DTD 10/31/2024 DUE 02/15/2055	95,016	92,641
	ELEVANCE HEALTH INC SR NT	60,000.00	5.85% DTD 10/31/2024 DUE 11/01/2064	58,890	58,914
	ELEVANCE HEALTH INC SR NT	280,000.00	5.70% DTD 10/31/2024 DUE 02/15/2055	275,628	273,048
	ELEVANCE HEALTH INC SR NT	165,000.00	5.85% DTD 10/31/2024 DUE 11/01/2064	164,518	162,014
	ELI LILLY & CO SR GLBL	44,000.00	5.60% DTD 02/12/2025 DUE 02/12/2065	43,895	44,121
	ELI LILLY & CO SR GLBL NT	85,000.00	4.15% DTD 02/22/2019 DUE 03/15/2059	67,801	67,405
	ELI LILLY & CO SR NT	500,000.00	4.875% DTD 02/27/2023 DUE 02/27/2053	499,685	456,820
	ELI LILLY & CO SR NT	134,000.00	4.875% DTD 02/27/2023 DUE 02/27/2053	133,998	122,428
	ELI LILLY & CO SR NT	135,000.00	4.95% DTD 02/27/2023 DUE 02/27/2063	124,472	121,736
	ELI LILLY & CO SR NT	140,000.00	5.00% DTD 02/09/2024 DUE 02/09/2054	136,926	130,780
	ELI LILLY & CO SR NT	30,000.00	5.05% DTD 08/14/2024 DUE 08/14/2054	30,079	28,100
	ELI LILLY & CO SR NT	240,000.00	5.10% DTD 02/09/2024 DUE 02/09/2064	236,538	220,980
	ELI LILLY & CO SR NT	65,000.00	5.20% DTD 08/14/2024 DUE 08/14/2064	65,165	61,162
	ELI LILLY & CO SR NT	200,000.00	5.65% DTD 08/20/2025 DUE 10/15/2065	203,076	201,522
	EMBRAER NETHERLANDS FIN SR NT	300,000.00	5.40% DTD 10/09/2025 DUE 01/09/2038	299,016	296,340
	EMERSON ELEC CO COM	1,543.00	Shares/Par Value	113,527	204,787
	EMERSON ELEC CO SR NT	750,000.00	2.80% DTD 12/21/2021 DUE 12/21/2051	748,335	477,008

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	ENABLE MIDSTREAM PARTNERS LP SR NT	200,000.00	5.00% DTD 11/15/2015 DUE 05/15/2044	$ 215,470	$ 173,362
	ENABLE MIDSTREAM PARTNERS LP SR NT	85,000.00	5.00% DTD 11/15/2015 DUE 05/15/2044	87,977	73,679
	ENBRIDGE ENERGY PARTNERS L P NT	275,000.00	7.375% DTD 10/06/2015 DUE 10/15/2045	312,122	318,412
	ENBRIDGE ENERGY PARTNERS L P NT	375,000.00	7.375% DTD 10/06/2015 DUE 10/15/2045	468,904	434,198
	ENBRIDGE ENERGY PARTNERS L P NT	121,000.00	7.375% DTD 10/06/2015 DUE 10/15/2045	142,853	140,101
	ENBRIDGE ENERGY PARTNERS L P SR NT	30,000.00	5.50% DTD 09/13/2010 DUE 09/15/2040	28,485	29,738
	ENBRIDGE INC MTN CDS SUB 2022 C NT	100,000.00	VAR RATE DTD 09/20/2022 DUE	100,000	108,526
	ENBRIDGE INC SR GLBL	110,000.00	5.20% DTD 11/20/2025 DUE 11/20/2035	109,687	110,880
	ENBRIDGE INC SUB 2023 B NT	200,000.00	VAR RATE DTD 09/25/2023 DUE	200,000	229,334
	ENEL FIN INTL S A GTD NT 144A	400,000.00	6.00% DTD 10/07/2009 DUE 10/07/2039	405,304	420,336
	ENEL FIN INTL SR 144A NT	300,000.00	5.75% DTD 09/30/2025 DUE 09/30/2055	292,347	292,299
	ENEL FIN INTL SR GLBL 144A	700,000.00	4.75% DTD 05/25/2017 DUE 05/25/2047	729,995	604,352
	ENERGY TRANSFER L P JR SB GLBL	300,000.00	VAR RATE DTD 08/25/2025 DUE	299,400	301,146
	ENERGY TRANSFER L P SR GLBL NT	2,000.00	5.95% DTD 01/25/2024 DUE 05/15/2054	1,866	1,895
	ENERGY TRANSFER L P SR GLBL NT	22,000.00	6.05% DTD 06/21/2024 DUE 09/01/2054	21,943	21,158
	ENERGY TRANSFER L P SR GLBL NT	210,000.00	5.55% DTD 01/25/2024 DUE 05/15/2034	209,286	215,809
	ENERGY TRANSFER OPERATING LP SR NT	370,000.00	5.00% DTD 01/22/2020 DUE 05/15/2050	314,539	309,561
	ENERGY TRANSFER OPERATING LP SR NT	290,000.00	5.00% DTD 01/22/2020 DUE 05/15/2050	244,157	242,629
	ENERGY TRANSFER PARTNERS L P	580,000.00	7.50% DTD 03/28/2008 DUE 07/01/2038	655,295	671,495
	ENERGY TRANSFER PARTNERS L P	1,500,000.00	7.50% DTD 03/28/2008 DUE 07/01/2038	2,018,173	1,736,625
	ENERGY TRANSFER PARTNERS LP SR NT	80,000.00	6.00% DTD 06/07/2018 DUE 06/15/2048	74,473	77,582
	ENERGY TRANSFER PRTNRS L P	115,000.00	6.25% DTD 01/15/2019 DUE 04/15/2049	112,784	113,817
	ENERGY TRANSFER PRTNRS L P SR NT	415,000.00	6.05% DTD 05/12/2011 DUE 06/01/2041	468,817	420,324
	ENERGY TRANSFER PRTNRS L P SR NT	90,000.00	5.15% DTD 01/22/2013 DUE 02/01/2043	77,975	81,001
	ENERGY TRANSFER PRTNRS L P SR NT	25,000.00	5.15% DTD 03/12/2015 DUE 03/15/2045	20,594	22,099
	ENERGY TRANSFER PRTNRS L P SR NT	280,000.00	5.30% DTD 01/17/2017 DUE 04/15/2047	250,330	248,466
	ENERGY TRANSFER PRTNRS L P SR NT	30,000.00	6.125% DTD 06/23/2015 DUE 12/15/2045	29,394	29,449
	ENERGY TRANSFER PRTNRS L P SR NT	165,000.00	5.15% DTD 03/12/2015 DUE 03/15/2045	169,313	145,855
	ENERGY TRANSFER PRTNRS L P SR NT	1,030,000.00	6.05% DTD 05/12/2011 DUE 06/01/2041	1,170,194	1,043,215
	ENGIE SA SR 144A NT	650,000.00	5.875% DTD 04/10/2024 DUE 04/10/2054	639,912	658,008
	ENI SPA GLBL 144A NT	300,000.00	5.95% DTD 05/15/2024 DUE 05/15/2054	292,083	297,435
	ENI SPA GLBL 144A NT	375,000.00	5.95% DTD 05/15/2024 DUE 05/15/2054	370,605	371,794
	ENLINK MIDSTREAM PARTNERS LP SR NT	160,000.00	5.05% DTD 11/12/2014 DUE 04/01/2045	151,302	139,866
	ENLINK MIDSTREAM PARTNERS LP SR NT	15,000.00	5.45% DTD 05/11/2017 DUE 06/01/2047	13,757	13,790
	ENLINK MIDSTREAM PARTNERS LP SR NT	15,000.00	5.60% DTD 03/19/2014 DUE 04/01/2044	13,039	14,172
	ENTERGY ARK INC 1ST MTG	1,100,000.00	4.20% DTD 03/19/2019 DUE 04/01/2049	1,164,625	887,964
	ENTERGY ARK INC 1ST MTG	60,000.00	4.20% DTD 03/19/2019 DUE 04/01/2049	46,587	48,434
	ENTERGY ARKANSAS LLC 1M BD	205,000.00	3.35% DTD 03/30/2021 DUE 06/15/2052	203,725	138,982
	ENTERGY ARKANSAS LLC 1M BD	100,000.00	2.65% DTD 09/11/2020 DUE 06/15/2051	99,605	59,438
	ENTERGY ARKANSAS LLC 1M BD	60,000.00	2.65% DTD 09/11/2020 DUE 06/15/2051	59,842	35,663
	ENTERGY ARKANSAS LLC 1M BD	45,000.00	3.35% DTD 03/30/2021 DUE 06/15/2052	28,952	30,508
	ENTERGY CORP NEW COM	1,354.00	Shares/Par Value	57,619	125,150
	ENTERGY CORP NEW SR NT	280,000.00	3.75% DTD 05/19/2020 DUE 06/15/2050	275,520	203,333
	ENTERGY CORP NEW SR NT	20,000.00	3.75% DTD 05/19/2020 DUE 06/15/2050	14,539	14,524
	ENTERGY LA LLC 1M GLBL	60,000.00	2.90% DTD 03/06/2020 DUE 03/15/2051	59,853	37,567
	ENTERGY LA LLC 1M GLBL	120,000.00	2.90% DTD 03/06/2020 DUE 03/15/2051	74,083	75,134
	ENTERGY LA LLC 1ST MTG	170,000.00	5.80% DTD 01/07/2025 DUE 03/15/2055	169,006	170,843
	ENTERGY LA LLC 1ST MTG	300,000.00	4.20% DTD 03/12/2019 DUE 04/01/2050	297,879	239,598
	ENTERGY LA LLC 1ST MTG	1,000,000.00	5.00% DTD 06/24/2014 DUE 07/15/2044	1,000,000	904,540
	ENTERGY LA LLC 1ST MTG	35,000.00	4.20% DTD 03/12/2019 DUE 04/01/2050	26,182	27,953
	ENTERGY LA LLC 1ST MTG	88,000.00	5.80% DTD 01/07/2025 DUE 03/15/2055	88,003	88,436
	ENTERGY MISS LLC 1M BD	70,000.00	3.85% DTD 06/05/2019 DUE 06/01/2049	65,892	53,374
	ENTERGY MISSISSIPPI LLC 1M BD	70,000.00	5.85% DTD 05/16/2024 DUE 06/01/2054	70,031	70,535
	ENTERGY MISSISSIPPI LLC 1ST MTG	300,000.00	5.80% DTD 03/13/2025 DUE 04/15/2055	299,889	301,776
	ENTERGY MISSISSIPPI LLC 1ST MTG	34,000.00	5.80% DTD 03/13/2025 DUE 04/15/2055	33,652	34,201
	ENTERGY TEXAS INC 1M GLBL BD	275,000.00	3.55% DTD 09/20/2019 DUE 09/30/2049	308,484	196,059
	ENTERGY TEXAS INC 1M GLBL BD	120,000.00	3.55% DTD 09/20/2019 DUE 09/30/2049	113,471	85,553
	ENTERGY TEXAS INC SR SEC NT	2,000.00	4.50% DTD 01/08/2019 DUE 03/30/2039	2,156	1,856
	ENTERPRISE PRODS OPER LLC	54,000.00	4.25% DTD 02/15/2018 DUE 02/15/2048	44,035	44,339
	ENTERPRISE PRODS OPER LLC FR	126,000.00	4.45% DTD 08/13/2012 DUE 02/15/2043	115,852	110,733
	ENTERPRISE PRODS OPER LLC GLBL NT	425,000.00	5.55% DTD 08/08/2024 DUE 02/16/2055	423,568	411,872
	ENTERPRISE PRODS OPER LLC GLBL NT	99,000.00	5.55% DTD 08/08/2024 DUE 02/16/2055	95,991	95,942
	ENTERPRISE PRODS OPER LLC GTD SR NT	170,000.00	4.85% DTD 02/15/2012 DUE 08/15/2042	189,003	157,379
	ENTERPRISE PRODS OPER LLC GTD SRNT	260,000.00	5.95% DTD 01/13/2011 DUE 02/01/2041	298,828	274,105
	ENTERPRISE PRODS OPER LLC GTD SRNT	80,000.00	7.55% DTD 10/15/2009 DUE 04/15/2038	113,374	96,234
	ENTERPRISE PRODS OPER LLC GTD SRNT	286,000.00	5.95% DTD 01/13/2011 DUE 02/01/2041	345,008	301,516
	ENTERPRISE PRODS OPER LLC SR NT	450,000.00	4.85% DTD 03/18/2013 DUE 03/15/2044	451,252	410,742
	ENTERPRISE PRODS OPER LLC SR NT	1,000,000.00	4.90% DTD 05/07/2015 DUE 05/15/2046	1,047,379	904,170
	ENTERPRISE PRODS OPER LLC SR NT	70,000.00	3.30% DTD 09/15/2021 DUE 02/15/2053	46,315	46,742
	ENTERPRISE PRODS OPER LLC SR NT	85,000.00	3.70% DTD 01/15/2020 DUE 01/31/2051	61,130	62,331
	ENTERPRISE PRODS OPER LLC SR NT	35,000.00	3.95% DTD 01/15/2020 DUE 01/31/2060	25,875	25,546
	ENTERPRISE PRODS OPER LLC SR NT	4,000.00	4.20% DTD 07/08/2019 DUE 01/31/2050	2,998	3,208
	ENTERPRISE PRODS OPER LLC SR NT	5,000.00	4.80% DTD 10/11/2018 DUE 02/01/2049	4,564	4,403
	ENTERPRISE PRODS OPER LLC SR NT	25,000.00	4.90% DTD 05/07/2015 DUE 05/15/2046	22,962	22,604
	ENTERPRISE PRODS OPER LLC SR NT	40,000.00	3.20% DTD 08/07/2020 DUE 02/15/2052	24,716	26,533
	ENTERPRISE PRODS OPER LLC SR NT	55,000.00	3.30% DTD 09/15/2021 DUE 02/15/2053	35,911	36,726
	ENTERPRISE PRODS OPER LLC SR NT	220,000.00	5.20% DTD 06/20/2025 DUE 01/15/2036	219,263	223,947

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	ENTERPRISE PRODS OPER LLC SR NT	30,000.00	3.20% DTD 08/07/2020 DUE 02/15/2052	$ 19,396	$ 19,900
	ENTERPRISE PRODS OPER LLC SR SUB	134,000.00	VAR RATE DTD 08/16/2017 DUE	127,472	133,737
	EOG RES INC COM	1,535.00	Shares/Par Value	156,512	161,190
	EOG RES INC SR GLBL NT	30,000.00	4.95% DTD 04/14/2020 DUE 04/15/2050	29,824	26,819
	EOG RES INC SR GLBL NT	50,000.00	4.95% DTD 04/14/2020 DUE 04/15/2050	45,313	44,698
	EOG RES INC SR NT	50,000.00	5.35% DTD 07/01/2025 DUE 01/15/2036	50,101	51,378
	EOG RES INC SR NT	220,000.00	5.65% DTD 11/21/2024 DUE 12/01/2054	214,869	215,173
	EOG RES INC SR NT	135,000.00	5.95% DTD 07/01/2025 DUE 07/15/2055	137,052	137,481
	EPAM SYS INC COM	168.00	Shares/Par Value	28,447	34,420
	EQT CORP COM	1,549.00	Shares/Par Value	55,646	83,026
	EQUIFAX INC COM	453.00	Shares/Par Value	88,201	98,292
	EQUINIX INC COM PAR	346.00	Shares/Par Value	214,451	265,091
	EQUINOR ASA SR GLBL NT	145,000.00	5.125% DTD 06/03/2025 DUE 06/03/2035	144,943	148,911
	EQUINOR ASA SR NT	300,000.00	3.70% DTD 04/06/2020 DUE 04/06/2050	297,795	227,370
	EQUINOR ASA SR NT	75,000.00	3.625% DTD 04/06/2020 DUE 04/06/2040	62,061	63,389
	EQUINOR ASA SR NT	35,000.00	5.10% DTD 08/17/2010 DUE 08/17/2040	34,455	34,767
	EQUITABLE HLDGS INC JR SB GLBL NT	200,000.00	VAR RATE DTD 03/26/2025 DUE	200,000	208,550
	EQUITY RESIDENTIAL COM	1,285.00	Shares/Par Value	90,325	81,006
	ERAC USA FIN CO GTD NT 144A	575,000.00	7.00% DTD 10/17/2007 DUE 10/15/2037	721,433	665,936
	ESSENTIAL UTILS INC SR GLBL NT	145,000.00	3.351% DTD 04/15/2020 DUE 04/15/2050	145,000	99,682
	ESSENTIAL UTILS INC SR GLBL NT	142,000.00	3.351% DTD 04/15/2020 DUE 04/15/2050	117,156	97,619
	ESSENTIAL UTILS INC SR NT	77,000.00	5.30% DTD 05/20/2022 DUE 05/01/2052	68,305	72,030
	ESSEX PORTFOLIO L P SR NT	1,000,000.00	4.50% DTD 03/08/2018 DUE 03/15/2048	1,102,320	849,550
	ESSEX PPTY TR INC COM	237.00	Shares/Par Value	55,433	62,018
	ESTEE LAUDER COS INC SR NT	109,000.00	3.125% DTD 11/21/2019 DUE 12/01/2049	70,084	72,279
	EURO DOLLAR CONTRACT DUE 01/14/2026	63,000.00	Shares/Par Value	73,991	74,032
	EURO DOLLAR CONTRACT DUE 01/14/2026	2,139,765.31	Shares/Par Value	(2,478,890)	(2,514,449)
	EUROPEAN MONETARY UNION EURO	24,421.97	Shares/Par Value	28,690	28,677
	EVEREST GROUP LTD	160.00	Shares/Par Value	36,941	54,296
	EVEREST REINS HLDGS INC SR NT	52,000.00	3.125% DTD 10/04/2021 DUE 10/15/2052	43,028	32,953
	EVERGY INC COM	581.00	Shares/Par Value	25,130	42,117
	EVERGY KANS CENT INC 1M BD	260,000.00	3.45% DTD 04/09/2020 DUE 04/15/2050	241,920	183,292
	EVERGY METRO INC 1M 2025 BD	130,000.00	5.125% DTD 08/15/2025 DUE 08/15/2035	129,453	131,357
	EVERGY METRO INC SR GLBL	81,000.00	5.30% DTD 09/20/2011 DUE 10/01/2041	78,558	79,516
	EVERSOURCE ENERGY COM	1,300.00	Shares/Par Value	73,146	87,529
	EXCESS CASH FUT MERRILL LYNCH	40,698.00	Shares/Par Value	40,698	40,698
	EXELON CORP COM	3,590.00	Shares/Par Value	95,783	156,488
	EXELON CORP SR GLBL	500,000.00	5.10% DTD 12/15/2015 DUE 06/15/2045	533,715	462,315
	EXELON CORP SR NT	595,000.00	4.70% DTD 04/01/2020 DUE 04/15/2050	652,675	509,231
	EXELON GENERATION CO LLC SR NT	310,000.00	6.25% DTD 09/23/2009 DUE 10/01/2039	351,512	335,873
	EXELON GENERATION CO LLC SR NT	100,000.00	6.25% DTD 09/23/2009 DUE 10/01/2039	100,300	108,346
	EXELON GENERATION CO LLC SR NT	1,000,000.00	5.60% DTD 12/15/2012 DUE 06/15/2042	1,020,146	1,003,010
	EXELON GENERATION CO LLC SR NT	350,000.00	5.60% DTD 12/15/2012 DUE 06/15/2042	372,548	351,054
	EXPAND ENERGY CORPORATION	128.00	Shares/Par Value	15,623	14,126
	EXPEDIA INC DEL COM NEW	292.00	Shares/Par Value	42,404	82,727
	EXPEDITORS INTL WASH INC COM	407.00	Shares/Par Value	37,467	60,647
	EXTRA SPACE STORAGE INC COM	778.00	Shares/Par Value	91,993	101,311
	EXXON MOBIL CORP COM	10,784.00	Shares/Par Value	927,399	1,297,747
	EXXON MOBIL CORP SR GLBL NT	720,000.00	4.114% DTD 03/03/2016 DUE 03/01/2046	770,231	601,999
	EXXON MOBIL CORP SR GLBL NT	100,000.00	2.995% DTD 08/16/2019 DUE 08/16/2039	93,148	80,024
	EXXON MOBIL CORP SR GLBL NT	14,000.00	3.095% DTD 08/16/2019 DUE 08/16/2049	9,958	9,561
	EXXON MOBIL CORP SR GLBL NT	99,000.00	4.114% DTD 03/03/2016 DUE 03/01/2046	94,772	82,775
	EXXON MOBIL CORP SR NT	410,000.00	3.452% DTD 04/15/2020 DUE 04/15/2051	306,461	294,015
	EXXON MOBIL CORP SR NT	165,000.00	4.327% DTD 03/19/2020 DUE 03/19/2050	140,320	138,298
	F M C CORP SR GLBL	112,000.00	4.50% DTD 09/20/2019 DUE 10/01/2049	111,943	71,184
	F M C CORP SR GLBL	109,000.00	4.50% DTD 09/20/2019 DUE 10/01/2049	109,840	69,277
	F5 INC	217.00	Shares/Par Value	31,015	55,391
	FACTSET RESH SYS INC COM	109.00	Shares/Par Value	25,653	31,631
	FAIR ISAAC CORPORATION COM	92.00	Shares/Par Value	36,438	155,537
	FAIRFAX FINL HLDGS LTD SR GLBL	19,000.00	6.10% DTD 03/15/2025 DUE 03/15/2055	18,839	19,047
	FAIRFAX FINL HLDGS LTD SR GLBL NT	165,000.00	6.35% DTD 09/22/2024 DUE 03/22/2054	167,333	170,899
	FARMERS EXCHANGE CAP SUB 144A NT	350,000.00	6.151% DTD 11/05/2013 DUE 11/01/2053	356,570	343,998
	FARMERS INS EXCHANGE SR GLBL 144A	10,000.00	VAR RATE DTD 10/16/2017 DUE	8,155	8,535
	FARMERS INS EXCHANGE SUB 144A NT	410,000.00	VAR RATE DTD 10/09/2024 DUE	410,000	420,668
	FASTENAL CO COM	4,180.00	Shares/Par Value	83,345	167,743
	FEDERAL HOME LN MTG CORP PARTN CTF	160,456.57	GROUP #SD8199 2.000% DTD 02/01/2022	158,802	130,111
	FEDERAL NATL MTG ASSN GTD PASSTHRU	161,002.74	CTF POOL #MA5167 6.500% DTD	164,034	167,430
	FEDERAL REALTY OP LP SH BEN INT NEW	294.00	Shares/Par Value	35,261	29,635
	FEDEX CORP COM	639.00	Shares/Par Value	129,877	184,582
	FEDEX CORP SR GLBL	120,000.00	4.10% DTD 04/15/2025 DUE 04/15/2043	93,043	96,628
	FEDEX CORP SR GLBL	106,000.00	4.10% DTD 08/01/2025 DUE 02/01/2045	85,148	83,622
	FEDEX CORP SR GLBL	171,000.00	4.40% DTD 07/15/2025 DUE 01/15/2047	138,695	139,117
	FEDEX CORP SR GLBL	120,000.00	5.10% DTD 07/15/2025 DUE 01/15/2044	129,400	109,066
	FEDEX CORP SR GLBL NT	445,000.00	4.55% DTD 03/24/2016 DUE 04/01/2046	439,337	359,863
	FEDEX CORP SR GLBL NT	1,000,000.00	3.875% DTD 08/01/2025 DUE 08/01/2042	988,294	791,600
	FEDEX CORP SR GLBL NT	650,000.00	4.95% DTD 04/17/2025 DUE 10/17/2048	645,275	567,795
	FEDEX CORP SR GLBL NT	122,000.00	3.875% DTD 08/01/2025 DUE 08/01/2042	98,094	96,575

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	FEDEX CORP SR GLBL NT	108,000.00	4.05% DTD 08/15/2025 DUE 02/15/2048	$ 78,843	$ 82,636
	FEDEX CORP SR GLBL NT	128,000.00	4.75% DTD 05/15/2025 DUE 11/15/2045	111,196	110,726
	FEDEX CORP SR GLBL NT	52,000.00	4.95% DTD 04/17/2025 DUE 10/17/2048	45,143	45,424
	FIDELITY INTERNATIONAL INDEX FUND	1,400,264.87	#2363	58,787,681	85,136,104
	FIDELITY NATL INFORMATION SVCS INC	24,000.00	SR NT 4.50% DTD 08/16/2016 DUE	20,307	19,940
	FIDELITY NATL INFORMATION SVCS INC	1,996.00	COM	219,572	132,654
	FIDELITY NATL INFORMATION SVCS SR	15,000.00	GLBL NT 4.75% DTD 05/16/2018 DUE	18,289	12,661
	FIFTH THIRD BANCORP COM	2,430.00	Shares/Par Value	52,556	113,748
	FIRST AMERN FINL CORP SR NT	100,000.00	2.40% DTD 08/03/2021 DUE 08/15/2031	99,663	87,234
	FIRST CTZNS BANCSHARES INC DEL SUB	400,000.00	GLBL NT VAR RATE DTD 03/12/2025 DUE	388,838	407,948
	FIRST REP BK SAN FRANCISCO CAL SUB	925,000.00	NT 4.625% DTD 02/13/2017 DUE	910,542	93
	FIRST SOLAR INC COM	330.00	Shares/Par Value	21,668	86,206
	FIRSTENERGY CORP COM	1,870.00	Shares/Par Value	68,127	83,720
	FIRSTENERGY CORP SR GLBL C NT	637,000.00	3.40% DTD 02/20/2020 DUE 03/01/2050	636,038	439,352
	FIRSTENERGY CORP SR GLBL C NT	40,000.00	5.60% DTD 06/21/2017 DUE 07/15/2047	33,504	35,214
	FISERV INC COM	1,520.00	Shares/Par Value	167,724	102,098
	FISHERS LANE ASSOCS LLC BD 144A	1,125,000.00	5.477% DTD 06/27/2012 DUE 08/05/2040	1,169,395	1,149,716
	FLEX INTER HOLDCO LLC SR SEC 144A NT	300,000.00	3.363% DTD 05/28/2021 DUE 06/30/2031	299,991	276,045
	FLORIDA GAS TRANSMISSION CO SR GLBL	200,000.00	144A 5.75% DTD 06/11/2025 DUE	199,392	207,528
	FLORIDA POWER CORP 1MTG BD	130,000.00	3.85% DTD 11/20/2012 DUE 11/15/2042	140,890	106,890
	FLORIDA PWR & LT CO	165,000.00	4.125% DTD 05/08/2018 DUE 06/01/2048	165,777	134,460
	FLORIDA PWR & LT CO	1,075,000.00	4.125% DTD 05/08/2018 DUE 06/01/2048	1,117,723	876,028
	FLORIDA PWR & LT CO	95,000.00	3.99% DTD 02/26/2019 DUE 03/01/2049	76,422	75,405
	FLORIDA PWR & LT CO	40,000.00	4.125% DTD 05/08/2018 DUE 06/01/2048	34,908	32,596
	FLORIDA PWR & LT CO 1M BD	125,000.00	2.875% DTD 11/18/2021 DUE 12/04/2051	82,607	79,673
	FLORIDA PWR & LT CO 1M BD	65,000.00	3.15% DTD 09/13/2019 DUE 10/01/2049	52,848	44,515
	FLORIDA PWR & LT CO 1M GLBL	100,000.00	5.70% DTD 02/21/2025 DUE 03/15/2055	99,751	101,323
	FLORIDA PWR & LT CO 1M GLBL	34,000.00	5.60% DTD 06/03/2024 DUE 06/15/2054	33,973	34,133
	FLORIDA PWR & LT CO 1M GLBL BD	104,000.00	3.95% DTD 02/28/2018 DUE 03/01/2048	84,734	83,098
	FLORIDA PWR & LT CO 1MTG BD	190,000.00	3.80% DTD 12/20/2012 DUE 12/15/2042	173,946	156,032
	FLORIDA PWR & LT CO 1MTG BD	45,000.00	5.96% DTD 03/17/2009 DUE 04/01/2039	48,820	48,533
	FLORIDA PWR & LT CO 1ST MTG	165,000.00	3.70% DTD 11/16/2017 DUE 12/01/2047	137,127	126,885
	FLORIDA PWR & LT CO 1ST MTG	100,000.00	5.60% DTD 12/05/2025 DUE 02/15/2066	99,135	98,432
	FLORIDA PWR & LT CO 1ST MTG BD	315,000.00	4.125% DTD 12/13/2011 DUE 02/01/2042	338,675	273,650
	FLORIDA PWR & LT CO 1ST MTG BD	22,000.00	4.05% DTD 09/10/2014 DUE 10/01/2044	27,684	18,325
	FLORIDA PWR & LT CO 1ST MTG BD	128,000.00	4.125% DTD 12/13/2011 DUE 02/01/2042	110,536	111,197
	FLORIDA PWR CORP	60,000.00	6.40% DTD 06/18/2008 DUE 06/15/2038	66,704	66,861
	FMC CORP SR NT	155,000.00	6.375% DTD 05/18/2023 DUE 05/18/2053	154,630	115,230
	FMC CORP SR NT	157,000.00	6.375% DTD 05/18/2023 DUE 05/18/2053	146,293	116,717
	FMC CORP SUB GLBL NT	235,000.00	VAR RATE DTD 05/27/2025 DUE	235,323	186,005
	FMR CORP SR NT 144A	300,000.00	6.50% DTD 07/06/2010 DUE 12/14/2040	333,522	332,100
	FMR CORP SR NT 144A	375,000.00	6.50% DTD 07/06/2010 DUE 12/14/2040	464,098	415,125
	FORD FNDTN SR 2020 BD	40,000.00	2.815% DTD 06/25/2020 DUE 06/01/2070	40,000	22,550
	FORD MOTOR COMPANY	200,000.00	SNR S* ICE	(21,637)	-
	FORD MOTOR CREDIT COMPANY SR NT	600,000.00	6.50% DTD 01/07/2025 DUE 02/07/2035	599,544	621,576
	FORD MTR CO DEL COM PAR $0.01	14,364.00	Shares/Par Value	203,244	188,456
	FORD MTR CO DEL NT	465,000.00	4.75% DTD 01/08/2013 DUE 01/15/2043	435,256	368,247
	FORD MTR CO DEL NT	50,000.00	4.75% DTD 01/08/2013 DUE 01/15/2043	39,419	39,597
	FORTINET INC COM	1,949.00	Shares/Par Value	34,739	154,770
	FORTIVE CORP COM	1,112.00	Shares/Par Value	54,928	61,394
	FOUNDRY JV HOLDCO SR SEC 144A NT	545,000.00	6.30% DTD 02/07/2025 DUE	568,545	574,942
	FOX CORP CL A COM	194.00	Shares/Par Value	7,909	14,176
	FOX CORP CL B COM	528.00	Shares/Par Value	21,239	34,283
	FRANCEGOVT OF BDS EUR1'144A	300,000.00	3.00% DTD 06/25/2023 DUE 06/25/2049	291,964	286,581
	FRANKLIN RES INC COM	1,204.00	Shares/Par Value	55,385	28,764
	FRANKLIN RESOURCES INC SR NT	24,000.00	2.95% DTD 08/12/2021 DUE 08/12/2051	15,052	15,126
	FRED HUTCHINSON CANCER CTR	120,000.00	4.966% DTD 06/30/2022 DUE 01/01/2052	120,000	108,383
	FREEPORT MCMORAN COPPER & GOLD SR N	340,000.00	5.45% DTD 09/15/2013 DUE 03/15/2043	316,788	329,134
	FREEPORT-MCMORAN INC CL B	4,533.00	Shares/Par Value	108,887	230,231
	FRESENIUS MED CARE US FIN III SR	200,000.00	144A NT 3.00% DTD 05/18/2021 DUE	198,390	180,336
	GALLAGHER ARTHUR J & CO COM	760.00	Shares/Par Value	75,686	196,680
	GALLAGHER ARTHUR J & CO SR GLBL NT	375,000.00	5.55% DTD 12/19/2024 DUE 02/15/2055	372,660	359,906
	GALLAGHER ARTHUR J & CO SR GLBL NT	55,000.00	5.55% DTD 12/19/2024 DUE 02/15/2055	53,819	52,786
	GALLAGHER ARTHUR J & CO SR GLBL NT	40,000.00	6.75% DTD 11/02/2023 DUE 02/15/2054	41,559	44,196
	GALLAGHER ARTHUR J & CO SR NT	54,000.00	3.50% DTD 05/20/2021 DUE 05/20/2051	46,478	37,649
	GALLAGHER ARTHUR J & CO SR NT	7,000.00	5.75% DTD 02/15/2024 DUE 07/15/2054	6,659	6,882
	GALLAGHER ARTHUR J & CO SR NT	30,000.00	5.75% DTD 03/02/2023 DUE 03/02/2053	29,270	29,431
	GARMIN LTD SHS	564.00	Shares/Par Value	37,767	114,407
	GARTNER INC COM	258.00	Shares/Par Value	40,077	65,088
	GARTNER INC SR NT	100,000.00	5.60% DTD 11/20/2025 DUE 11/20/2035	99,992	99,732
	GATX CORP SR NT	1,000,000.00	5.20% DTD 03/04/2014 DUE 03/15/2044	1,061,876	942,080
	GE AEROSPACE	2,983.00	Shares/Par Value	339,410	918,853
	GE CAPITAL INTERNATIONAL FDG FR	88,000.00	4.418% DTD 05/15/2016 DUE 11/15/2035	79,913	85,874
	GE HEALTHCARE TECHNOLOGIES INC	1,346.00	COMMON STOCK	162,456	110,399
	GE HEALTHCARE TECHNOLOGIES INC SR NT	175,000.00	5.50% DTD 06/09/2025 DUE 06/15/2035	177,670	181,815
	GE VERNOVA INC COM	767.00	Shares/Par Value	91,222	501,288
	GEN DIGITAL INC COM	1,549.00	Shares/Par Value	37,605	42,117

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	GENERAC HLDGS INC COM	246.00	Shares/Par Value	$ 31,547	$ 33,547
	GENERAL DYNAMICS CORP COM	736.00	Shares/Par Value	122,448	247,782
	GENERAL DYNAMICS CORP SR GLBL NT	90,000.00	4.25% DTD 03/25/2020 DUE 04/01/2050	88,677	75,913
	GENERAL DYNAMICS CORP SR GLBL NT	11,000.00	4.25% DTD 03/25/2020 DUE 04/01/2040	10,283	10,081
	GENERAL DYNAMICS CORP SR NT	70,000.00	2.85% DTD 05/10/2021 DUE 06/01/2041	49,580	52,769
	GENERAL DYNAMICS CORP SR NT	21,000.00	4.95% DTD 05/07/2025 DUE 08/15/2035	20,888	21,419
	GENERAL ELEC CAP CORP MTN FR	25,000.00	6.875% DTD 01/09/2009 DUE 01/10/2039	28,977	29,432
	GENERAL ELEC CAPITAL CORP MED TERM	60,000.00	NTS 5.875% DTD 01/14/2008 DUE	62,735	65,012
	GENERAL MILLS INC COM	1,893.00	Shares/Par Value	95,909	88,025
	GENERAL MTRS CO COM	2,639.00	Shares/Par Value	93,822	214,603
	GENERAL MTRS CO SR GLBL	56,000.00	5.40% DTD 08/07/2017 DUE 04/01/2048	48,331	50,855
	GENERAL MTRS CO SR GLBL NT	600,000.00	6.25% DTD 04/02/2014 DUE 10/02/2043	620,160	608,418
	GENERAL MTRS CO SR GLBL NT	25,000.00	6.25% DTD 04/02/2014 DUE 10/02/2043	24,832	25,351
	GENERAL MTRS CO SR NT	750,000.00	5.00% DTD 11/12/2014 DUE 04/01/2035	757,839	732,765
	GENERAL MTRS CO SR NT	110,000.00	5.20% DTD 11/12/2014 DUE 04/01/2045	94,549	98,799
	GENUINE PARTS CO COM	516.00	Shares/Par Value	51,325	63,447
	GEORGIA PAC CORP	320,000.00	7.75% DTD 11/10/1999 DUE 11/15/2029	435,691	360,954
	GEORGIA PWR CO SR 2022B NT	240,000.00	5.125% DTD 05/04/2022 DUE 05/15/2052	238,248	223,879
	GEORGIA PWR CO SR NT 12A	1,000,000.00	4.30% DTD 03/06/2012 DUE 03/15/2042	1,117,565	875,040
	GEORGIA PWR CO SR NT 12A	37,000.00	4.30% DTD 03/06/2012 DUE 03/15/2042	28,416	32,376
	GETTY PAUL J TR 2025A BD	25,000.00	4.905% DTD 05/06/2025 DUE	24,640	25,427
	GILEAD SCIENCES INC COM	3,509.00	Shares/Par Value	241,730	430,695
	GILEAD SCIENCES INC NT	221,000.00	2.60% DTD 09/30/2020 DUE 10/01/2040	155,060	163,489
	GILEAD SCIENCES INC SR GLBL NT	73,000.00	4.15% DTD 09/20/2016 DUE 03/01/2047	60,448	60,626
	GILEAD SCIENCES INC SR NT	656,000.00	4.50% DTD 11/17/2014 DUE 02/01/2045	678,038	580,061
	GILEAD SCIENCES INC SR NT	195,000.00	4.60% DTD 09/14/2015 DUE 09/01/2035	194,347	192,719
	GILEAD SCIENCES INC SR NT	6,000.00	2.80% DTD 09/30/2020 DUE 10/01/2050	3,918	3,797
	GILEAD SCIENCES INC SR NT	167,000.00	4.50% DTD 11/17/2014 DUE 02/01/2045	146,570	147,668
	GILEAD SCIENCES INC SR NT	40,000.00	4.75% DTD 09/14/2015 DUE 03/01/2046	37,065	36,256
	GILEAD SCIENCES INC SR NT	95,000.00	4.80% DTD 03/07/2014 DUE 04/01/2044	105,812	87,627
	GILEAD SCIENCES INC SR NT	21,000.00	5.65% DTD 12/13/2011 DUE 12/01/2041	22,292	21,790
	GLAXOSMITHKLINE CAP INC GTD NT	175,000.00	6.375% DTD 05/13/2008 DUE 05/15/2038	205,164	196,264
	GLENCORE FDG LLC GLBL 144A NT	555,000.00	5.673% DTD 04/01/2025 DUE 04/01/2035	551,728	579,459
	GLENCORE FDG LLC SR 144A NT	200,000.00	3.375% DTD 09/23/2021 DUE 09/23/2051	197,026	134,594
	GLENCORE FINANCE CANADA LTD SR GLBL	110,000.00	144A 6.90% DTD 11/20/2007 DUE	118,954	124,114
	GLOBAL ATLANTIC FINANCE CO SR 144A	165,000.00	NT 6.75% DTD 03/15/2024 DUE	163,888	168,557
	GLOBAL ATLANTIC FINANCE CO SR 144A	300,000.00	NT 6.75% DTD 03/15/2024 DUE	309,366	306,468
	GLOBAL ATLANTIC FINANCE CO SR 144A	45,000.00	NT 6.75% DTD 03/15/2024 DUE	44,697	45,970
	GLOBAL PMTS INC COM	828.00	Shares/Par Value	133,164	64,087
	GLOBAL PMTS INC GLBL NT	1,000,000.00	5.95% DTD 08/22/2022 DUE 08/15/2052	974,820	955,250
	GLOBAL PMTS INC GLBL NT	32,000.00	5.95% DTD 08/22/2022 DUE 08/15/2052	31,859	30,568
	GLOBAL PMTS INC SR NT	400,000.00	5.55% DTD 11/14/2025 DUE 11/15/2035	398,996	397,572
	GLOBE LIFE INC COM	343.00	Shares/Par Value	21,097	47,972
	GLP CAP FING II INC SR NT	400,000.00	5.75% DTD 08/27/2025 DUE 11/01/2037	396,748	397,848
	GODADDY INC CL A	366.00	Shares/Par Value	74,345	45,413
	GOLDEN ST TOB SECURITIZATION C	65,000.00	TAXABLE ENHANCED ASSET B 2021 B	65,000	59,021
	GOLDEN ST TOB SECURITIZATION C	50,000.00	TAXABLE ENHANCED ASSET B 2021 B	49,920	44,459
	GOLDMAN SACHS GROUP INC COM	790.00	Shares/Par Value	172,120	694,410
	GOLDMAN SACHS GROUP INC SR GLBL NT	500,000.00	VAR RATE DTD 01/27/2021 DUE	500,000	444,185
	GOLDMAN SACHS GROUP INC SR NT	770,000.00	6.25% DTD 01/28/2011 DUE 02/01/2041	910,239	843,088
	GOLDMAN SACHS GROUP INC SR NT	125,000.00	5.851% DTD 04/25/2024 DUE 04/25/2035	125,000	132,895
	GOLDMAN SACHS GROUP INC SR NT	400,000.00	VAR RATE DTD 10/21/2025 DUE	400,000	397,088
	GOLDMAN SACHS GROUP INC SR NT	300,000.00	VAR RATE DTD 10/24/2023 DUE	300,000	318,147
	GOLDMAN SACHS GROUP INC SR NT	2,150,000.00	6.25% DTD 01/28/2011 DUE 02/01/2041	2,446,421	2,354,078
	GOLDMAN SACHS GROUP INC SR NT	110,000.00	4.75% DTD 10/21/2015 DUE 10/21/2045	99,071	99,675
	GOLDMAN SACHS GROUP INC SR NT	153,000.00	6.25% DTD 01/28/2011 DUE 02/01/2041	162,513	167,523
	GOLDMAN SACHS GROUP INC SR NT	153,000.00	VAR RATE DTD 01/24/2022 DUE	119,410	119,842
	GOLDMAN SACHS GROUP INC SR NT	672,000.00	VAR RATE DTD 01/28/2025 DUE	674,301	679,184
	GOLDMAN SACHS GROUP INC SR NT	111,000.00	VAR RATE DTD 04/22/2021 DUE	87,721	85,769
	GOLDMAN SACHS GROUP INC SR NT	83,000.00	VAR RATE DTD 04/23/2018 DUE	76,544	76,682
	GOLDMAN SACHS GROUP INC SR NT	744,000.00	VAR RATE DTD 11/19/2024 DUE	734,375	744,238
	GOLDMAN SACHS GROUP INC SR NT	495,000.00	VAR RATE DTD 01/28/2025 DUE	496,320	500,292
	GOLDMAN SACHS GROUP INC SR NT	970,000.00	VAR RATE DTD 04/23/2018 DUE	1,049,259	896,164
	GOLDMAN SACHS GROUP INC SR NT	240,000.00	VAR RATE DTD 10/21/2025 DUE	240,000	238,253
	GOLDMAN SACHS GROUP INC SR NT	280,000.00	VAR RATE DTD 11/19/2024 DUE	280,000	280,090
	GOLDMAN SACHS GROUP INC SUB NT	605,000.00	6.75% DTD 10/03/2007 DUE 10/01/2037	689,480	675,410
	GOLDMAN SACHS GROUP INC SUB NT	81,000.00	5.15% DTD 05/22/2015 DUE 05/22/2045	73,672	76,062
	GOLDMAN SACHS GROUP INC SUB NT	68,000.00	6.75% DTD 10/03/2007 DUE 10/01/2037	75,897	75,914
	GOODMAN US FIN FIVE LLC	300,000.00	SUSTAINABILTY LINKED GTD SR NT 144A	299,523	296,367
	GRAINGER W W INC COM	151.00	Shares/Par Value	60,036	152,367
	GRAINGER W W INC SR NT	81,000.00	4.20% DTD 05/22/2017 DUE 05/15/2047	68,278	68,160
	GREENSAIF PIPELINES BIDCO SARL FR	195,000.00	6.102% DTD 07/31/2024 DUE 08/23/2042	195,000	203,005
	GRUMA SAB DE CV SR GLBL 144A	630,000.00	5.761% DTD 12/09/2024 DUE 12/09/2054	630,000	632,048
	GRUPO BIMBO SAB DE CV SR 144A	1,025,000.00	4.70% DTD 11/10/2017 DUE 11/10/2047	1,022,704	882,402
	GRUPO TELEVISA SA DE CV SR NT	125,000.00	6.625% DTD 11/30/2009 DUE 01/15/2040	139,664	107,824
	GS FIN SQ GOV #465	720,767.67	(PRINCIPAL)	720,768	720,768
	GS FIN SQ GOV #465	575,383.94	(PRINCIPAL)	575,384	575,384

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	GS FIN SQ GOV #465	232,038.64	(PRINCIPAL)	$ 232,039	$ 232,039
	GS FIN SQ GOV #465	29,901,780.21	(PRINCIPAL)	29,901,780	29,901,780
	GS FIN SQ GOV #465	705,667.10	(PRINCIPAL)	705,667	705,667
	GS FIN SQ GOV #465	526,495.06	(PRINCIPAL)	526,495	526,495
	GS FIN SQ GOV #465	223,313.62	(PRINCIPAL)	223,314	223,314
	GS FIN SQ GOV #465	802,750.30	(PRINCIPAL)	802,750	802,750
	GS FIN SQ GOV #465	0.19	(PRINCIPAL)	0	0
	GUARDIAN LIFE INS CO AMER SR 144A NT	1,040,000.00	4.875% DTD 06/19/2014 DUE 06/19/2064	1,243,065	889,408
	GUARDIAN LIFE INS CO AMER SR GLBL	650,000.00	144A 4.85% DTD 01/24/2017 DUE	564,075	532,760
	GW&K SMID COLLECTIVE INVESTMENT	1,031,392.90	TRUST	25,205,301	28,251,322
	HACKENSACK MERIDIAN HEALTH 2020 BD	200,000.00	ZERO CPN DTD 08/26/2020 DUE	200,000	145,022
	HALLIBURTON CO COM	3,288.00	Shares/Par Value	87,554	92,919
	HALLIBURTON CO SR NT	55,000.00	4.75% DTD 08/05/2013 DUE 08/01/2043	54,932	48,443
	HALLIBURTON CO SR NT	27,000.00	5.00% DTD 11/13/2015 DUE 11/15/2045	24,449	24,140
	HARBOUR ENERGY PLC SR GLBL 144A	240,000.00	6.327% DTD 04/01/2025 DUE 04/01/2035	240,231	243,026
	HARDMAN JOHNSTON INTERNATIONAL	744,124.27	EQUITY GROUP TRUST	28,671,641	44,931,547
*	HARLEY DAVIDSON INC COM	1,273,592.00	Shares/Par Value	10,102,588	26,095,900
	HARTFORD FINL SVCS GROUP INC COM	446.00	Shares/Par Value	19,832	61,459
	HARTFORD FINL SVCS GROUP INC SR NT	850,000.00	6.625% DTD 03/23/2010 DUE 03/30/2040	1,050,881	967,360
	HARTFORD FINL SVCS GROUP INC SR NT	26,000.00	3.60% DTD 08/19/2019 DUE 08/19/2049	18,042	19,242
	HARTFORD FINL SVCS GROUP INC SR NT	25,000.00	6.10% DTD 10/10/2006 DUE 10/01/2041	30,410	26,666
	HASBRO INC COM	522.00	Shares/Par Value	37,404	42,804
	HASBRO INC NT	680,000.00	6.35% DTD 03/11/2010 DUE 03/15/2040	798,907	714,564
	HCA HEALTHCARE, INC.	442.00	Shares/Par Value	89,385	206,352
	HCA INC SR SEC	330,000.00	5.25% DTD 06/12/2019 DUE 06/15/2049	325,142	298,244
	HCA INC SR SEC	1,000,000.00	5.25% DTD 06/12/2019 DUE 06/15/2049	1,126,500	903,770
	HCA INC SR SEC	195,000.00	5.25% DTD 06/12/2019 DUE 06/15/2049	171,482	176,235
	HCA INC SR SEC GLBL NT	1,000,000.00	5.50% DTD 06/22/2017 DUE 06/15/2047	1,120,051	945,010
	HCA INC SR SEC GLBL NT	65,000.00	5.50% DTD 06/22/2017 DUE 06/15/2047	62,043	61,426
	HCA SR GLBL	70,000.00	5.90% DTD 05/04/2023 DUE 06/01/2053	67,180	68,534
	HCA SR NT	245,000.00	6.00% DTD 02/23/2024 DUE 04/01/2054	243,586	243,567
	HCA SR NT	300,000.00	6.10% DTD 02/23/2024 DUE 04/01/2064	298,140	297,183
	HCA SR NT	175,000.00	5.95% DTD 08/12/2024 DUE 09/15/2054	171,313	172,883
	HCA SR NT	25,000.00	6.20% DTD 02/21/2025 DUE 03/01/2055	24,794	25,479
	HCA SR NT	100,000.00	6.10% DTD 02/23/2024 DUE 04/01/2064	99,380	99,061
	HCA SR SEC GLBL NT	600,000.00	4.625% DTD 03/15/2023 DUE 03/15/2052	526,218	489,996
	HCA SR SEC GLBL NT	350,000.00	3.50% DTD 06/30/2021 DQUE 07/15/2051	249,702	237,230
	HCA SR SEC GLBL NT	215,000.00	4.625% DTD 03/15/2023 DUE 03/15/2052	179,234	175,582
	HCA SR SEC GLBL NT	537,000.00	4.625% DTD 03/15/2023 DUE 03/15/2052	431,973	438,546
	HEALTH CARE SVC CORP SR 144A	520,000.00	3.20% DTD 06/01/2020 DUE 06/01/2050	466,442	331,136
	HEALTH CARE SVC CORP SR GLBL 144A	80,000.00	5.875% DTD 06/10/2024 DUE 06/15/2054	79,753	76,988
	HEALTHPEAK PROPERTIES INC	1,824.00	Shares/Par Value	61,412	29,330
	HENRY JACK & ASSOC INC COM	179.00	Shares/Par Value	28,766	32,664
	HERSHEY CO COM	451.00	Shares/Par Value	60,541	82,073
	HERSHEY CO GLBL NT	37,000.00	2.65% DTD 06/01/2020 DUE 06/01/2050	22,245	22,716
	HERSHEY CO GLBL NT	40,000.00	3.125% DTD 10/31/2019 DUE 11/15/2049	27,481	27,413
	HERSHEY CO SR GLBL NT	425,000.00	3.375% DTD 08/09/2016 DUE 08/15/2046	422,930	314,411
	HERSHEY CO SR GLBL NT	9,000.00	3.375% DTD 08/09/2016 DUE 08/15/2046	6,822	6,658
	HESS CORP NT	50,000.00	6.00% DTD 12/14/2009 DUE 01/15/2040	54,381	53,958
	HESS CORP NT	250,000.00	6.00% DTD 12/14/2009 DUE 01/15/2040	262,110	269,788
	HESS CORP SR GLBL	63,000.00	5.80% DTD 09/28/2016 DUE 04/01/2047	64,299	64,575
	HESS CORP SR NT	88,000.00	5.60% DTD 08/10/2010 DUE 02/15/2041	84,746	90,923
	HESS CORP SR NT	1,475,000.00	5.60% DTD 08/10/2010 DUE 02/15/2041	1,661,658	1,524,000
	HESS CORPORATOIN	200,000.00	SNR S* ICE	(2,989)	-
	HEWLETT PACKARD ENTERPRISE CO COM	4,743.00	Shares/Par Value	52,738	113,927
	HEWLETT PACKARD ENTERPRISE CO SR NT	400,000.00	5.60% DTD 09/26/2024 DUE 10/15/2054	392,344	370,600
	HEWLETT PACKARD ENTERPRISE CO SR NT	185,000.00	5.60% DTD 09/26/2024 DUE 10/15/2054	180,548	171,403
	HILTON WORLDWIDE HLDGS INC WHEN	479.00	ISSUED	58,446	137,593
	HOAG MEM HOSP PRESBYTERIAN TAXABLE	100,000.00	REV BD SER 2022 3/A4 3.803% DTD	100,000	75,741
	HOLOGIC INC COM	687.00	Shares/Par Value	41,839	51,175
	HOME DEPOT INC COM	2,527.00	Shares/Par Value	695,773	869,541
	HOME DEPOT INC SR GLBL	50,000.00	3.90% DTD 06/05/2017 DUE 06/15/2047	39,941	39,759
	HOME DEPOT INC SR GLBL	385,000.00	4.40% DTD 06/12/2014 DUE 03/15/2045	351,087	334,238
	HOME DEPOT INC SR GLBL	175,000.00	4.50% DTD 12/06/2018 DUE 12/06/2048	152,146	151,069
	HOME DEPOT INC SR GLBL	240,000.00	4.40% DTD 06/12/2014 DUE 03/15/2045	269,287	208,356
	HOME DEPOT INC SR GLBL NT	330,000.00	2.375% DTD 01/07/2021 DUE 03/15/2051	196,524	189,268
	HOME DEPOT INC SR GLBL NT	155,000.00	2.375% DTD 01/07/2021 DUE 03/15/2051	88,410	88,899
	HOME DEPOT INC SR NT	720,000.00	3.125% DTD 01/13/2020 DUE 12/15/2049	477,518	490,745
	HOME DEPOT INC SR NT	815,000.00	3.35% DTD 03/30/2020 DUE 04/15/2050	675,776	574,917
	HOME DEPOT INC SR NT	610,000.00	5.40% DTD 09/10/2010 DUE 09/15/2040	754,056	630,112
	HOME DEPOT INC SR NT	85,000.00	2.75% DTD 09/21/2021 DUE 09/15/2051	55,752	52,509
	HOME DEPOT INC SR NT	46,000.00	3.125% DTD 01/13/2020 DUE 12/15/2049	45,621	31,353
	HOME DEPOT INC SR NT	95,000.00	3.35% DTD 03/30/2020 DUE 04/15/2050	67,728	67,015
	HOME DEPOT INC SR NT	17,000.00	4.20% DTD 04/05/2013 DUE 04/01/2043	14,870	14,742
	HOME DEPOT INC SR NT	20,000.00	5.95% DTD 03/31/2011 DUE 04/01/2041	21,149	21,404
	HOME DEPOT INC SR NT	160,000.00	3.125% DTD 01/13/2020 DUE 12/15/2049	107,772	109,054
	HONEYWELL INTERNATIONAL INC COM	1,672.00	Shares/Par Value	263,787	326,190

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	HONEYWELL INTL INC SNR EUR	400,000.00	3.75% DTD 03/01/2024 DUE 03/01/2036	$ 432,696	$ 464,142
	HONEYWELL INTL INC SR GLBL	48,000.00	5.70% DTD 03/14/2006 DUE 03/15/2036	49,839	51,009
	HONEYWELL INTL INC SR NT	21,000.00	5.25% DTD 03/01/2024 DUE 03/01/2054	20,113	19,847
	HORIZON MUT HLDGS INC SR GLBL 144A	170,000.00	6.20% DTD 11/12/2024 DUE 11/15/2034	169,548	164,414
	HORMEL FOODS CORP COM	658.00	Shares/Par Value	23,700	15,595
	HORMEL FOODS CORP SR NT	11,000.00	3.05% DTD 06/03/2021 DUE 06/03/2051	7,833	7,198
	HOST HOTELS & RESORTS INC	2,528.00	Shares/Par Value	52,534	44,821
	HOWMET AEROSPACE INC COM	900.00	Shares/Par Value	27,243	184,518
	HP INC COM	3,186.00	Shares/Par Value	68,924	70,984
	HP INC SR GLBL	85,000.00	6.10% DTD 04/25/2025 DUE 04/25/2035	84,811	89,782
	HSBC BK USA N A GLOBAL MEDIUM TERM	1,350,000.00	SUB BK NTS TRANCHE # SB 00004 7.00%	1,746,411	1,574,681
	HSBC BK USA N A GLOBAL MEDIUM TERM	885,000.00	SUB BK NTS TRANCHE # SB 00004 7.00%	1,258,761	1,032,291
	HSBC HLDGS PLC SR GLBL COCO	245,000.00	VAR RATE DTD 03/09/2023 DUE	245,000	268,349
	HSBC HLDGS PLC SR GLBL COCO	300,000.00	VAR RATE DTD 05/13/2025 DUE	300,000	316,881
	HSBC HLDGS PLC SR GLBL COCO	375,000.00	VAR RATE DTD 05/13/2025 DUE	375,698	396,101
	HSBC HLDGS PLC SUB GLBL COCO	85,000.00	6.50% DTD 05/02/2022 DUE 05/02/2036	87,496	91,876
	HSBC HLDGS PLC SUB GLBL COCO	174,000.00	6.50% DTD 09/15/2022 DUE 09/15/2037	182,852	188,104
	HSBC HLDGS PLC SUB GLBL COCO	7,000.00	6.80% DTD 06/01/2022 DUE 06/01/2038	7,591	7,779
	HSBC HLDGS PLC SUB NT	160,000.00	6.50% DTD 09/12/2007 DUE 09/15/2037	203,962	175,515
	HUBBELL INC COM	164.00	Shares/Par Value	35,660	72,834
	HUMANA INC COM	356.00	Shares/Par Value	145,169	91,182
	HUMANA INC CR SEN SR NT	445,000.00	STEP CPN DTD 06/05/2008 DUE	626,720	538,192
	HUMANA INC SR GLBL	35,000.00	4.80% DTD 03/16/2017 DUE 03/15/2047	29,980	29,684
	HUMANA INC SR GLBL NT	160,000.00	6.00% DTD 03/05/2025 DUE 05/01/2055	158,322	155,373
	HUMANA INC SR NT	350,000.00	5.75% DTD 03/13/2024 DUE 04/15/2054	349,822	329,252
	HUMANA INC SR NT	1,000,000.00	4.625% DTD 12/10/2012 DUE 12/01/2042	999,370	860,450
	HUMANA INC SR NT	35,000.00	4.625% DTD 12/10/2012 DUE 12/01/2042	29,834	30,116
	HUMANA INC SR NT	14,000.00	4.95% DTD 09/19/2014 DUE 10/01/2044	12,047	12,355
	HUMANA INC SR NT	50,000.00	5.50% DTD 03/13/2023 DUE 03/15/2053	48,739	45,494
	HUMANA INC SR NT	65,000.00	5.75% DTD 03/13/2024 DUE 04/15/2054	63,530	61,147
	HUMANA INC SR NT	185,000.00	5.75% DTD 03/13/2024 DUE 04/15/2054	181,173	174,033
	HUNGARY REP SR 144A NT	200,000.00	6.75% DTD 06/23/2025 DUE 09/23/2055	195,854	208,516
	HUNGARY REP SR 144A NT	315,000.00	6.75% DTD 06/23/2025 DUE 09/23/2055	311,048	328,413
	HUNT J B TRANS SVCS INC COM	218.00	Shares/Par Value	35,160	42,366
	HUNTINGTON BANCSHARES INC COM	5,305.00	Shares/Par Value	57,706	92,042
	HUNTINGTON INGALLS INDS INC COM	82.00	Shares/Par Value	15,501	27,886
	HUNTINGTON INGALLS INDS INC SR NT	201,000.00	5.749% DTD 11/18/2024 DUE 01/15/2035	200,184	212,539
	IBM INTL CAP PTE LTD SR NT	207,000.00	5.30% DTD 02/05/2024 DUE 02/05/2054	199,005	192,924
	IDAHO PWR CO 1ST MTG SECD MTN 1MTG	1,000,000.00	BD 4.00% DTD 04/08/2013 DUE	997,410	788,490
	IDAHO PWR CO 1ST MTG SECD MTN FR	125,000.00	4.20% DTD 03/16/2018 DUE 03/01/2048	153,260	102,169
	IDEX CORP COM	279.00	Shares/Par Value	46,658	49,645
	IDEXX LABORATORIES INC COM	247.00	Shares/Par Value	47,915	167,103
	ILLINOIS TOOL WKS INC COM	545.00	Shares/Par Value	103,936	134,234
	ILLINOIS TOOL WKS INC NT	55,000.00	4.875% DTD 03/15/2012 DUE 09/15/2041	52,475	53,404
	ILLINOIS TOOL WKS INC SR NT	31,000.00	3.90% DTD 08/28/2012 DUE 09/01/2042	25,400	26,191
	INCYTE CORP COM	431.00	Shares/Par Value	33,952	42,570
	INDIANA MICH PWR CO SR NT SER K	265,000.00	4.55% DTD 03/03/2016 DUE 03/15/2046	264,091	229,199
	INDIANA MICH PWR CO SR NT SER K	71,000.00	4.55% DTD 03/03/2016 DUE 03/15/2046	75,331	61,408
	INDIANA UNIV HEALTH INC 2021A BD	65,000.00	2.852% DTD 07/01/2021 DUE 11/01/2051	43,746	40,992
	INDIANAPOLIS PWR & LT CO 1M GLBL	240,000.00	144A 5.05% DTD 08/13/2025 DUE	238,872	241,610
	INDIANAPOLIS PWR & LT CO 1ST MTG BD	95,000.00	SER 144A 5.70% DTD 03/18/2024 DUE	94,864	94,323
	ING U S INC CR SEN SR NT	900,000.00	5.70% DTD 07/26/2013 DUE 07/15/2043	1,061,955	893,529
	INGERSOL RAND LUXEMBOURG FIN SR NT	215,000.00	4.65% DTD 10/28/2014 DUE 11/01/2044	214,366	194,513
	INGERSOLL RAND GLOBAL HLDG CO SR	938,000.00	GLBL NT 5.75% DTD 12/15/2013 DUE	1,144,241	974,066
	INGERSOLL RAND INC COM	958.00	Shares/Par Value	34,282	75,893
	INGERSOLL RAND INC SR GLBL	130,000.00	5.70% DTD 05/10/2024 DUE 06/15/2054	129,468	130,326
	INSULET CORP COM	199.00	Shares/Par Value	24,672	56,564
	INTEL CORP COM	13,836.00	Shares/Par Value	502,607	510,548
	INTEL CORP SR GLBL NT	555,000.00	3.25% DTD 11/21/2019 DUE 11/15/2049	494,242	354,556
	INTEL CORP SR GLBL NT	330,000.00	3.734% DTD 12/08/2017 DUE 12/08/2047	297,475	234,825
	INTEL CORP SR GLBL NT	60,000.00	3.25% DTD 11/21/2019 DUE 11/15/2049	37,522	38,330
	INTEL CORP SR GLBL NT	459,000.00	3.734% DTD 12/08/2017 DUE 12/08/2047	329,960	326,620
	INTEL CORP SR NT	595,000.00	4.10% DTD 05/19/2016 DUE 05/19/2046	691,741	456,121
	INTEL CORP SR NT	505,000.00	4.75% DTD 03/25/2020 DUE 03/25/2050	504,439	412,131
	INTEL CORP SR NT	300,000.00	4.10% DTD 05/11/2017 DUE 05/11/2047	229,023	226,779
	INTEL CORP SR NT	600,000.00	5.70% DTD 02/10/2023 DUE 02/10/2053	587,988	558,576
	INTEL CORP SR NT	200,000.00	ZERO CPN DTD 08/12/2021 DUE	117,152	122,986
	INTEL CORP SR NT	500,000.00	5.70% DTD 02/10/2023 DUE 02/10/2053	430,690	465,480
	INTEL CORP SR NT	850,000.00	4.90% DTD 08/05/2022 DUE 08/05/2052	848,275	704,115
	INTEL CORP SR NT	48,000.00	3.10% DTD 02/13/2020 DUE 02/15/2060	25,908	26,817
	INTEL CORP SR NT	45,000.00	4.10% DTD 05/11/2017 DUE 05/11/2047	32,320	34,017
	INTEL CORP SR NT	45,000.00	4.10% DTD 05/19/2016 DUE 05/19/2046	37,404	34,497
	INTEL CORP SR NT	50,000.00	4.25% DTD 12/11/2012 DUE 12/15/2042	41,086	40,538
	INTEL CORP SR NT	99,000.00	4.90% DTD 07/29/2015 DUE 07/29/2045	85,771	85,380
	INTEL CORP SR NT	70,000.00	4.90% DTD 08/05/2022 DUE 08/05/2052	56,774	57,986
	INTEL CORP SR NT	125,000.00	5.05% DTD 08/05/2022 DUE 08/05/2062	119,009	101,520
	INTEL CORP SR NT	185,000.00	ZERO CPN DTD 08/12/2021 DUE	116,363	113,762

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	INTERACTIVE BROKERS GROUP INC COM	1,331.00	Shares/Par Value	$ 82,249	$ 85,597
	INTERCONTINENTAL EXCHANGE INC SR NT	185,000.00	3.00% DTD 05/26/2020 DUE 06/15/2050	126,806	121,459
	INTERCONTINENTAL EXCHANGE INC SR NT	39,000.00	4.95% DTD 05/23/2022 DUE 06/15/2052	35,518	35,797
	INTERCONTINENTAL EXCHANGE INC SR NT	35,000.00	5.20% DTD 05/23/2022 DUE 06/15/2062	32,691	32,130
	INTERCONTINENTAL EXCHANGE, INC. COM	1,328.00	Shares/Par Value	112,705	215,083
	INTERNATIONAL BUSINESS MACHS CORP	2,525.00	COM	332,636	747,930
	INTERNATIONAL BUSINESS MACHS NT	28,000.00	4.00% DTD 06/20/2012 DUE 06/20/2042	22,608	23,459
	INTERNATIONAL BUSINESS MACHS SR GLBL	535,000.00	NT 2.95% DTD 05/07/2020 DUE	530,565	341,630
	INTERNATIONAL BUSINESS MACHS SR GLBL	60,000.00	4.70% DTD 02/19/2016 DUE 02/19/2046	53,517	52,960
	INTERNATIONAL BUSINESS MACHS SR GLBL	25,000.00	DEB 7.125% DTD 12/06/1996 DUE	29,626	29,599
	INTERNATIONAL BUSINESS MACHS SR NT	160,000.00	4.25% DTD 05/15/2019 DUE 05/15/2049	157,730	129,202
	INTERNATIONAL BUSINESS MACHS SR NT	315,000.00	2.85% DTD 05/07/2020 DUE 05/15/2040	291,853	237,494
	INTERNATIONAL BUSINESS MACHS SR NT	85,000.00	3.43% DTD 02/09/2022 DUE 02/09/2052	58,812	58,132
	INTERNATIONAL BUSINESS MACHS SR NT	50,000.00	4.15% DTD 05/15/2019 DUE 05/15/2039	48,786	44,636
	INTERNATIONAL BUSINESS MACHS SR NT	40,000.00	4.25% DTD 05/15/2019 DUE 05/15/2049	33,025	32,300
	INTERNATIONAL BUSINESS MACHS SR NT	45,000.00	4.90% DTD 07/27/2022 DUE 07/27/2052	40,127	39,609
	INTERNATIONAL BUSINESS MACHS SR NT	36,000.00	5.70% DTD 02/10/2025 DUE 02/10/2055	36,052	35,478
	INTERNATIONAL BUSINESS MACHS SR NT	355,000.00	4.15% DTD 05/15/2019 DUE 05/15/2039	353,813	316,916
	INTERNATIONAL FLAVORS & FRAGRANCES	754.00	INC COM	97,411	50,812
	INTERNATIONAL FLAVORS&FRAGRANC SR	549,000.00	GLBL NT 5.00% DTD 09/26/2018 DUE	631,290	485,486
	INTERNATIONAL PAPER CO COM	1,044.00	Shares/Par Value	50,525	41,123
	INTERSTATE PWR & LT CO SR DEB	150,000.00	6.25% DTD 07/10/2009 DUE 07/15/2039	194,603	160,191
	INTERSTATE PWR & LT CO SR DEB	35,000.00	4.70% DTD 10/08/2013 DUE 10/15/2043	42,811	30,667
	INTERSTATE PWR & LT CO SR GLBL	200,000.00	5.60% DTD 05/19/2025 DUE 06/29/2035	201,186	208,142
	INTERSTATE PWR & LT CO SR NT	1,000.00	5.45% DTD 09/06/2024 DUE 09/30/2054	1,012	946
	INTESA SANPAOLO S P A FR	400,000.00	VAR RATE DTD 06/01/2021 DUE	416,028	340,288
	INTL PAPER CO NT	125,000.00	6.00% DTD 11/16/2011 DUE 11/15/2041	141,770	129,483
	INTL PAPER CO SR NT	43,000.00	4.80% DTD 06/10/2014 DUE 06/15/2044	47,788	37,885
	INTUIT COM	789.00	Shares/Par Value	196,031	522,649
	INTUIT SR NT	69,000.00	5.50% DTD 09/15/2023 DUE 09/15/2053	68,429	67,960
	INTUITIVE SURGICAL INC COM NEW	1,002.00	Shares/Par Value	154,636	567,493
	INVESCO LTD	1,802.00	Shares/Par Value	56,422	47,339
	INVITATION HOMES INC COM	1,652.00	Shares/Par Value	44,997	45,909
	IPALCO ENTERPRISES INC SR SEC GLBL	600,000.00	NT 5.75% DTD 03/14/2024 DUE	598,302	611,352
	IQVIA HLDGS INC COM	572.00	Shares/Par Value	116,832	128,935
	IRON MTN INC NEW COM	895.00	Shares/Par Value	36,014	74,240
	JAB HLDGS B V SR 144A NT	250,000.00	3.75% DTD 05/28/2021 DUE 05/28/2051	248,618	171,543
	JAB HLDGS B V SR GLBL 144A	130,000.00	4.50% DTD 04/08/2022 DUE 04/08/2052	94,096	100,942
	JABIL, INC	353.00	Shares/Par Value	23,796	80,491
	JACOBS SOLUTIONS INC COM	350.00	Shares/Par Value	16,186	46,361
	JAPAN TOBACCO INC FR	300,000.00	5.85% DTD 04/15/2025 DUE 06/15/2035	299,172	319,854
	JBS USA HOLDING LUX SR GLBL 144A	235,000.00	6.25% DTD 07/03/2025 DUE 03/01/2056	234,476	233,891
	JBS USA HOLDING LUX SR GLBL 144A	255,000.00	6.25% DTD 07/03/2025 DUE 03/01/2056	254,398	253,796
	JBS USA HOLDING LUX SR GLBL 144A	85,000.00	6.375% DTD 07/03/2025 DUE 04/15/2066	84,345	84,633
	JBS USA LUX S A JBS USA FOOD SR GLBL	465,000.00	6.50% DTD 06/01/2023 DUE 12/01/2052	466,609	479,382
	JBS USA LUX S A JBS USA FOOD SR GLBL	74,000.00	6.50% DTD 06/01/2023 DUE 12/01/2052	73,494	76,289
	JBS USA LUX S A JBS USA FOOD SR GLBL	121,000.00	NT 7.25% DTD 11/15/2024 DUE	134,690	135,450
	JBS USA LUX S A JBS USA FOOD SR NT	85,000.00	4.375% DTD 08/02/2023 DUE 02/02/2052	62,513	66,073
	JEFFERIES GROUP INC NEW SR DEB	165,000.00	6.25% DTD 01/26/2006 DUE 01/15/2036	167,400	174,826
	JEFFERIES GROUP LLC JEFFERIE SR NT	235,000.00	2.625% DTD 10/08/2021 DUE 10/15/2031	180,834	208,297
	JOHNS AER COM TUR GEN LLC SR SEC NT	113,576.51	5.078% DTD 10/02/2024 DUE 10/01/2054	113,801	109,090
	JOHNSON & JOHNSON COM	5,986.00	Shares/Par Value	738,439	1,238,803
	JOHNSON & JOHNSON NT	590,000.00	3.70% DTD 03/01/2016 DUE 03/01/2046	584,937	478,107
	JOHNSON & JOHNSON NT	30,000.00	3.55% DTD 03/01/2016 DUE 03/01/2036	27,178	27,594
	JOHNSON & JOHNSON SR NT	1,050,000.00	2.25% DTD 08/25/2020 DUE 09/01/2050	1,040,687	619,049
	JOHNSON & JOHNSON SR NT	61,000.00	2.10% DTD 08/25/2020 DUE 09/01/2040	58,985	42,996
	JOHNSON & JOHNSON SR NT	65,000.00	3.40% DTD 11/10/2017 DUE 01/15/2038	51,942	57,121
	JOHNSON & JOHNSON SR NT	320,000.00	3.625% DTD 03/03/2017 DUE 03/03/2037	344,214	290,803
	JOHNSON CONTROLS INTERNATION SR GLBL	243,000.00	NT 4.95% DTD 07/02/2016 DUE	229,066	209,566
	JOHNSON CONTROLS INTERNATION SR GLBL	640,000.00	NT 4.95% DTD 07/02/2016 DUE	608,115	551,942
	JOHNSON CONTROLS INTERNATION SR GLBL	79,000.00	NT 4.95% DTD 07/02/2016 DUE	84,753	68,130
	JOHNSON CTLS INTL PLC SHS	1,622.00	Shares/Par Value	72,585	194,235
	JOHNSON S C & SON INC 144A NT	700,000.00	4.75% DTD 10/16/2015 DUE 10/15/2046	698,649	617,456
	JP MORGAN CHASE BANK NA	1,275,000.00	VAR RATE DTD 11/10/2017 DUE	1,133,567	1,025,725
	JP MORGAN CHASE BANK NA	385,000.00	VAR RATE DTD 11/10/2017 DUE	310,639	309,729
	JP MORGAN CHASE BANK NA SR GLBL NT	1,125,000.00	VAR RATE DTD 01/23/2018 DUE	1,222,308	895,748
	JP MORGAN CHASE BANK NA SR GLBL NT	175,000.00	4.032% DTD 07/24/2017 DUE 07/24/2048	180,575	142,972
	JP MORGAN CHASE BANK NA SR GLBL NT	275,000.00	VAR RATE DTD 01/23/2018 DUE	214,683	218,961
	JP MORGAN CHASE BANK NA SR NT	235,000.00	3.109% DTD 04/22/2020 DUE 04/22/2051	235,000	159,586
	JP MORGAN CHASE BANK NA SR NT	579,000.00	3.109% DTD 04/22/2020 DUE 04/22/2041	488,545	454,596
	JP MORGAN CHASE BANK NA SR NT	130,000.00	3.109% DTD 04/22/2020 DUE 04/22/2051	90,324	88,282
	JP MORGAN CHASE BANK NA SR NT	33,000.00	VAR RATE DTD 02/22/2017 DUE	28,478	28,011
	JPMORGAN CHASE & CO	445,000.00	6.40% DTD 05/22/2008 DUE 05/15/2038	581,197	502,685
	JPMORGAN CHASE & CO	175,000.00	6.40% DTD 05/22/2008 DUE 05/15/2038	196,037	197,685
	JPMORGAN CHASE & CO COM	7,383.00	Shares/Par Value	636,524	2,378,950
	JPMORGAN CHASE & CO JR SB B FL DB	400,000.00	VAR RATE DTD 11/01/2017 DUE	382,094	397,084
	JPMORGAN CHASE & CO SR NT	390,000.00	5.50% DTD 10/21/2010 DUE 10/15/2040	447,287	406,442

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	JPMORGAN CHASE & CO SR NT	500,000.00	5.534% DTD 11/29/2024 DUE 11/29/2045	$ 503,486	$ 507,620
	JPMORGAN CHASE & CO SR NT	500,000.00	FLTG RATE DTD 10/23/2023 DUE	500,000	548,970
	JPMORGAN CHASE & CO SR NT	600,000.00	ZERO CPN DTD DUE 01/25/2033	600,000	550,608
	JPMORGAN CHASE & CO SR NT	260,000.00	3.157% DTD 04/22/2021 DUE 04/22/2042	193,117	201,955
	JPMORGAN CHASE & CO SR NT	95,000.00	5.40% DTD 12/22/2011 DUE 01/06/2042	91,589	96,606
	JPMORGAN CHASE & CO SR NT	48,000.00	5.534% DTD 11/29/2024 DUE 11/29/2045	47,963	48,732
	JPMORGAN CHASE & CO SR NT	105,000.00	5.60% DTD 07/21/2011 DUE 07/15/2041	108,819	109,450
	JPMORGAN CHASE & CO SR NT	60,000.00	VAR RATE DTD 11/19/2020 DUE	48,994	43,162
	JPMORGAN CHASE & CO SR NT	265,000.00	3.157% DTD 04/22/2021 DUE 04/22/2042	246,964	205,839
	JPMORGAN CHASE & CO SR NT	820,000.00	VAR RATE DTD 11/19/2020 DUE	580,823	589,875
	JPMORGAN CHASE & CO SUB NT	110,000.00	4.95% DTD 05/29/2015 DUE 06/01/2045	98,579	103,626
	KAISER FNDTN MTN	120,000.00	3.266% DTD 10/31/2019 DUE 11/01/2049	85,066	83,671
	KAISER FNDTN MTN FR	50,000.00	4.15% DTD 05/03/2017 DUE 05/01/2047	41,282	41,589
	KAISER FNDTN MTN SR NT	300,000.00	3.002% DTD 06/15/2021 DUE 06/01/2051	254,554	196,212
	KELLANOVA SR NT	35,000.00	5.75% DTD 05/16/2024 DUE 05/16/2054	34,211	35,087
	KELLOGG CO SR GLBL	230,000.00	4.50% DTD 03/07/2016 DUE 04/01/2046	225,303	202,623
	KENTUCKY UTILS CO 1M BD	35,000.00	5.85% DTD 08/13/2025 DUE 08/15/2055	35,187	35,270
	KENTUCKY UTILS CO 1M GLBL BD	1,000,000.00	5.125% DTD 05/01/2011 DUE 11/01/2040	1,276,754	979,770
	KENTUCKY UTILS CO 1MTG BD	140,000.00	4.375% DTD 09/28/2015 DUE 10/01/2045	144,338	118,429
	KENTUCKY UTILS CO 1ST MTG	230,000.00	3.30% DTD 06/03/2020 DUE 06/01/2050	228,871	158,332
	KENTUCKY UTILS CO 1ST MTG	7,000.00	3.30% DTD 06/03/2020 DUE 06/01/2050	6,494	4,819
	KENVUE INC COM	6,269.00	Shares/Par Value	144,643	108,140
	KENVUE INC SR GLBL	225,000.00	5.20% DTD 09/22/2023 DUE 03/22/2063	209,782	204,068
	KENVUE INC SR GLBL NT	350,000.00	5.05% DTD 09/22/2023 DUE 03/22/2053	347,753	318,948
	KENVUE INC SR GLBL NT	38,000.00	5.05% DTD 09/22/2023 DUE 03/22/2053	35,649	34,629
	KEURIG DR PEPPER INC COM	3,775.00	Shares/Par Value	118,306	105,738
	KEURIG DR PEPPER INC SR GLBL NT	10,000.00	3.35% DTD 03/15/2021 DUE 03/15/2051	6,304	6,709
	KEURIG DR PEPPER INC SR GLBL NT	10,000.00	5.085% DTD 05/25/2019 DUE 05/25/2048	9,023	8,872
	KEURIG DR PEPPER INC SR NT	45,000.00	3.80% DTD 04/13/2020 DUE 05/01/2050	32,684	32,679
	KEYCORP NEW COM	3,353.00	Shares/Par Value	44,808	69,206
	KEYSIGHT TECHNOLOGIES INC COM	561.00	Shares/Par Value	81,705	113,990
	KIMBERLY CLARK CORP COM	1,028.00	Shares/Par Value	136,555	103,715
	KIMBERLY CLARK CORP SR NT	25,000.00	5.30% DTD 02/03/2011 DUE 03/01/2041	25,796	25,179
	KIMCO RLTY CORP COM	2,366.00	Shares/Par Value	57,343	47,959
	KIMCO RLTY CORP SR GLBL NT	22,000.00	4.45% DTD 08/10/2017 DUE 09/01/2047	19,748	18,754
	KIMCO RLTY CORP SR NT	55,000.00	3.70% DTD 08/29/2019 DUE 10/01/2049	44,909	40,710
	KINDER MORGAN ENERGY PARTNERS L P NT	1,615,000.00	6.95% DTD 06/21/2007 DUE 01/15/2038	2,009,794	1,814,049
	KINDER MORGAN ENERGY PARTNERS L P NT	55,000.00	6.95% DTD 06/21/2007 DUE 01/15/2038	62,187	61,779
	KINDER MORGAN ENERGY PARTNERS SR	545,000.00	GLBL 5.40% DTD 09/11/2014 DUE	529,380	514,921
	KINDER MORGAN ENERGY PARTNERS SR	110,000.00	GLBL 5.40% DTD 09/11/2014 DUE	99,533	103,929
	KINDER MORGAN ENERGY PARTNERS SR NT	290,000.00	5.00% DTD 08/13/2012 DUE 08/15/2042	293,898	265,736
	KINDER MORGAN ENERGY PARTNERS SR NT	400,000.00	5.00% DTD 02/28/2013 DUE 03/01/2043	398,088	363,484
	KINDER MORGAN ENERGY PARTNERS SR NT	187,000.00	5.50% DTD 02/24/2014 DUE 03/01/2044	171,732	179,144
	KINDER MORGAN ENERGY PARTNERS SR NT	67,000.00	6.375% DTD 03/04/2011 DUE 03/01/2041	76,239	71,553
	KINDER MORGAN ENERGY PARTNERS SR NT	25,000.00	6.55% DTD 05/19/2010 DUE 09/15/2040	30,577	27,092
	KINDER MORGAN INC DEL COM	2.00	Shares/Par Value	19	55
	KINDER MORGAN INC DEL COM	7,052.00	Shares/Par Value	219,117	193,859
	KINDER MORGAN INC DEL SR GLBL NT	70,000.00	3.25% DTD 08/05/2020 DUE 08/01/2050	45,242	46,301
	KINDER MORGAN INC DEL SR GLBL NT	37,000.00	5.05% DTD 02/26/2015 DUE 02/15/2046	30,779	33,266
	KINDER MORGAN INC DEL SR GLBL NT	110,000.00	5.45% DTD 08/03/2022 DUE 08/01/2052	106,325	102,268
	KINDER MORGAN INC DEL SR NT	375,000.00	5.55% DTD 11/26/2014 DUE 06/01/2045	421,414	362,558
	KKR & CO INC CL A	1,728.00	Shares/Par Value	200,882	220,285
	KLA CORP SR NT	475,000.00	4.95% DTD 06/23/2022 DUE 07/15/2052	470,649	431,048
	KLA CORP SR NT	115,000.00	5.25% DTD 06/23/2022 DUE 07/15/2062	110,007	106,737
	KLA CORPORATION	430.00	Shares/Par Value	78,299	522,484
	KLA CORPORATION SR NT	95,000.00	3.30% DTD 02/28/2020 DUE 03/01/2050	69,056	65,949
	KLA TENCOR CORP SR NT	200,000.00	5.65% DTD 11/06/2014 DUE 11/01/2034	201,101	212,260
	KLA TENCOR CORP SR NT	17,000.00	5.00% DTD 03/20/2019 DUE 03/15/2049	22,947	15,650
	KONINKLIJKE PHILIPS N V SR GLBL NT	42,000.00	6.875% DTD 03/11/2008 DUE 03/11/2038	47,433	47,147
	KRAFT FOODS GROUP INC SR GLBL NT	37,000.00	6.875% DTD 07/26/2012 DUE 01/26/2039	41,040	41,332
	KRAFT FOODS GROUP INC SR GLBL NT	85,000.00	6.875% DTD 07/26/2012 DUE 01/26/2039	92,105	94,951
	KRAFT FOODS GROUP INC SR NT	208,000.00	6.50% DTD 08/09/2012 DUE 02/09/2040	221,295	224,108
	KRAFT HEINZ CO COM	2,411.00	Shares/Par Value	164,665	58,467
	KRAFT HEINZ FOODS CO SR GLBL NT	68,000.00	4.625% DTD 10/01/2020 DUE 10/01/2039	61,209	62,102
	KRAFT HEINZ FOODS CO SR GLBL NT	160,000.00	4.625% DTD 10/01/2020 DUE 10/01/2039	140,792	146,123
	KRAFT HEINZ FOODS CO SR NT	1,450,000.00	4.375% DTD 05/24/2016 DUE 06/01/2046	1,382,077	1,197,874
	KRAFT HEINZ FOODS CO SR NT	1,200,000.00	5.20% DTD 07/02/2015 DUE 07/15/2045	1,303,182	1,100,412
	KRAFT HEINZ FOODS CO SR NT	156,000.00	5.20% DTD 07/02/2015 DUE 07/15/2045	141,924	143,054
	KROGER CO COM	2,193.00	Shares/Par Value	60,830	137,019
	KROGER CO SR GLBL	1,000,000.00	5.50% DTD 08/27/2024 DUE 09/15/2054	974,481	952,300
	KROGER CO SR GLBL	1,000,000.00	5.50% DTD 08/27/2024 DUE 09/15/2054	995,880	952,300
	KROGER CO SR GLBL NT	325,000.00	5.65% DTD 08/27/2024 DUE 09/15/2064	312,538	310,018
	KROGER CO SR NT	170,000.00	5.40% DTD 07/13/2010 DUE 07/15/2040	181,071	169,312
	KROGER CO SR NT	107,000.00	4.45% DTD 01/24/2017 DUE 02/01/2047	88,980	90,021
	L3HARRIS TECHNOLOGIES INC COM	598.00	Shares/Par Value	81,729	175,555
	LABCORP HOLDINGS INC COM SHS	248.00	Shares/Par Value	31,269	62,218
	LAM RESEARCH CORP COM NEW	3,552.00	Shares/Par Value	103,402	608,031

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	LAM RESEARCH CORP SR NT	335,000.00	2.875% DTD 05/05/2020 DUE 06/15/2050	$ 334,119	$ 217,301
	LAM RESEARCH CORP SR NT	500,000.00	4.875% DTD 03/04/2019 DUE 03/15/2049	569,336	457,245
	LAMB WESTON HLDGS INC COM	381.00	Shares/Par Value	29,391	15,960
	LAS VEGAS SANDS CORP COM	1,071.00	Shares/Par Value	57,277	69,711
	LAUDER ESTEE COS INC CL A	724.00	Shares/Par Value	122,345	75,817
	LAUDER ESTEE COS INC SR GLBL NT	40,000.00	4.375% DTD 06/04/2015 DUE 06/15/2045	33,565	33,690
	LAUDER ESTEE COS INC SR NT	43,000.00	4.15% DTD 02/09/2017 DUE 03/15/2047	34,587	34,547
	LBJ INFRASTRUCTURE GROUP LLC SR 144A	85,000.00	NT ZERO CPN DTD 12/10/2021 DUE	85,000	59,494
	LEAR CORP SR NT	495,000.00	3.55% DTD 11/08/2021 DUE 01/15/2052	494,233	335,610
	LEIDOS HLDGS INC COM	304.00	Shares/Par Value	18,313	54,842
	LELAND STANFORD JR UNIV CALIF GLBL	200,000.00	2025B BD 4.146% DTD 08/13/2025 DUE	200,000	201,084
	LENNAR CORP CL A	810.00	Shares/Par Value	48,417	83,268
	LEXINGTON RLTY TR SR NT	100,000.00	2.375% DTD 08/30/2021 DUE 10/01/2031	99,758	87,416
	LIBERTY MUT GROUP INC SR 144A	1,000,000.00	5.50% DTD 06/06/2022 DUE 06/15/2052	970,868	933,800
	LILLY ELI & CO COM	2,284.00	Shares/Par Value	539,450	2,454,569
	LILLY ELI & CO SR NT	50,000.00	2.25% DTD 05/05/2020 DUE 05/15/2050	29,936	28,764
	LILLY ELI & CO SR NT	55,000.00	3.95% DTD 02/22/2019 DUE 03/15/2049	45,308	44,204
	LINCOLN NATL CORP IND SR NT	180,000.00	7.00% DTD 06/18/2010 DUE 06/15/2040	234,170	202,280
	LINDE INC SR NT	75,000.00	3.55% DTD 11/07/2012 DUE 11/07/2042	60,144	59,917
	LINDE PLC SHS	1,309.00	Shares/Par Value	425,424	558,145
	LIVE NATION ENTERTAINMENT, INC	458.00	Shares/Par Value	38,121	65,265
	LLOYDS BANKING GROUP PLC SR GLBL NT	500,000.00	VAR RATE DTD 11/04/2025 DUE	500,000	494,685
	LOCKHEED MARTIN CORP COM	629.00	Shares/Par Value	177,983	304,228
	LOCKHEED MARTIN CORP NT	265,000.00	4.09% DTD 09/07/2017 DUE 09/15/2052	261,575	210,023
	LOCKHEED MARTIN CORP NT	233,000.00	4.07% DTD 12/14/2012 DUE 12/15/2042	203,223	199,050
	LOCKHEED MARTIN CORP NT	30,000.00	4.09% DTD 09/07/2017 DUE 09/15/2052	23,681	23,776
	LOCKHEED MARTIN CORP SR GLBL	220,000.00	5.20% DTD 05/25/2023 DUE 02/15/2055	218,328	207,163
	LOCKHEED MARTIN CORP SR GLBL	950,000.00	5.20% DTD 05/25/2023 DUE 02/15/2055	942,780	894,568
	LOCKHEED MARTIN CORP SR GLBL	140,000.00	5.20% DTD 05/25/2023 DUE 02/15/2055	135,863	131,831
	LOCKHEED MARTIN CORP SR GLBL NT	215,000.00	4.15% DTD 05/05/2022 DUE 06/15/2053	185,473	171,828
	LOCKHEED MARTIN CORP SR NT	290,000.00	2.80% DTD 05/20/2020 DUE 06/15/2050	287,486	183,564
	LOCKHEED MARTIN CORP SR NT	60,000.00	2.80% DTD 05/20/2020 DUE 06/15/2050	38,250	37,979
	LOCKHEED MARTIN CORP SR NT	177,000.00	3.80% DTD 02/20/2015 DUE 03/01/2045	141,477	141,949
	LOCKHEED MARTIN CORP SR NT	50,000.00	4.30% DTD 05/05/2022 DUE 06/15/2062	39,620	39,453
	LOCKHEED MARTIN CORP SR NT	4,000.00	5.20% DTD 01/29/2024 DUE 02/15/2064	3,667	3,705
	LOCKHEED MARTIN CORP SR NT	40,000.00	5.70% DTD 10/24/2022 DUE 11/15/2054	40,846	40,355
	LOEWS CORP COM	454.00	Shares/Par Value	19,183	47,811
	LOUISIANA LOC GOVT ENVIRONMENT	195,000.00	TAXABLE BDS 2022A TAXABLE 4.475% DTD	195,280	190,533
	LOUISVILLE GAS & ELEC CO	101,000.00	4.25% DTD 04/01/2019 DUE 04/01/2049	104,155	82,502
	LOUISVILLE GAS & ELEC CO 1M BD	300,000.00	5.85% DTD 08/13/2025 DUE 08/15/2055	299,913	302,187
	LOUISVILLE GAS & ELEC CO 1M BD	15,000.00	5.85% DTD 08/13/2025 DUE 08/15/2055	15,582	15,109
	LOWES COS INC COM	1,587.00	Shares/Par Value	199,309	382,721
	LOWES COS INC GLBL NT	30,000.00	4.05% DTD 05/03/2017 DUE 05/03/2047	22,653	23,723
	LOWES COS INC NT	125,000.00	2.80% DTD 09/20/2021 DUE 09/15/2041	96,954	89,855
	LOWES COS INC SR GLBL	910,000.00	3.70% DTD 04/20/2016 DUE 04/15/2046	884,999	688,251
	LOWES COS INC SR GLBL	25,000.00	3.70% DTD 04/20/2016 DUE 04/15/2046	18,218	18,908
	LOWES COS INC SR GLBL NT	210,000.00	3.00% DTD 10/22/2020 DUE 10/15/2050	181,310	133,109
	LOWES COS INC SR GLBL NT	130,000.00	3.00% DTD 10/22/2020 DUE 10/15/2050	88,521	82,401
	LOWES COS INC SR GLBL NT	16,000.00	4.375% DTD 09/16/2015 DUE 09/15/2045	12,784	13,394
	LOWES COS INC SR NT	700,000.00	3.50% DTD 03/31/2021 DUE 04/01/2051	698,446	485,835
	LOWES COS INC SR NT	130,000.00	3.50% DTD 03/31/2021 DUE 04/01/2051	124,110	90,227
	LOWES COS INC SR NT	78,000.00	4.25% DTD 03/24/2022 DUE 04/01/2052	62,834	61,453
	LOWES COS INC SR NT	61,000.00	5.125% DTD 03/26/2020 DUE 04/15/2050	71,287	55,108
	LOWES COS INC SR NT	17,000.00	5.80% DTD 09/08/2022 DUE 09/15/2062	15,603	16,608
	LPL HLDGS INC SR NT	200,000.00	5.65% DTD 02/26/2025 DUE 03/15/2035	199,566	205,000
	LULULEMON ATHLETICA INC COM	296.00	Shares/Par Value	50,822	61,512
	LYB INTERNATIONAL FIN III LLC SR NT	195,000.00	4.20% DTD 04/20/2020 DUE 05/01/2050	211,945	139,234
	LYB INTERNATIONAL FIN III LLC SR NT	285,000.00	4.20% DTD 10/10/2019 DUE 10/15/2049	280,691	204,439
	LYB INTERNATIONAL FIN III LLC SR NT	10,000.00	3.625% DTD 10/08/2020 DUE 04/01/2051	6,992	6,444
	LYB INTERNATIONAL FIN III LLC SR NT	150,000.00	4.20% DTD 04/20/2020 DUE 05/01/2050	116,693	107,103
	LYB INTERNATIONAL FIN III LLC SR NT	178,000.00	4.20% DTD 10/10/2019 DUE 10/15/2049	161,881	127,685
	LYB INTERNATIONAL FINANCE SR NT	900,000.00	4.875% DTD 02/28/2014 DUE 03/15/2044	945,702	746,874
	LYB INTERNATIONAL FINANCE SR NT	40,000.00	5.25% DTD 07/16/2013 DUE 07/15/2043	44,585	34,530
	LYONDELLBASELL INDUSTRIES N V SHS	578.00	A	48,170	25,027
	LYONDELLBASELL INDUSTRIES NV SR NT	410,000.00	4.625% DTD 03/05/2015 DUE 02/26/2055	396,477	310,518
	M & T BK CORP COM	434.00	Shares/Par Value	55,533	87,442
	MANULIFE FINL CORP SR GLBL NT	125,000.00	4.986% DTD 12/11/2025 DUE 12/11/2035	125,003	124,693
	MARATHON PETE CORP COM	768.00	Shares/Par Value	45,300	124,900
	MARATHON PETE CORP SR GLBL	40,000.00	4.50% DTD 04/01/2019 DUE 04/01/2048	31,495	32,193
	MARATHON PETE CORP SR NT	300,000.00	5.70% DTD 02/10/2025 DUE 03/01/2035	299,667	308,712
	MARATHON PETE CORP SR NT	700,000.00	6.50% DTD 09/01/2011 DUE 03/01/2041	862,362	745,031
	MARATHON PETE CORP SR NT	21,000.00	4.75% DTD 09/05/2014 DUE 09/15/2044	17,101	17,950
	MARATHON PETE CORP SR NT	12,000.00	6.50% DTD 09/01/2011 DUE 03/01/2041	12,421	12,772
	MARRIOTT INTERNATIONAL CL A	562.00	Shares/Par Value	101,107	174,355
	MARS INC SR GLBL 144A	375,000.00	5.70% DTD 03/12/2025 DUE 05/01/2055	372,971	373,549
	MARS INC SR GLBL 144A	400,000.00	5.65% DTD 03/12/2025 DUE 05/01/2045	397,852	403,208
	MARS INC SR GLBL 144A	170,000.00	5.65% DTD 03/12/2025 DUE 05/01/2045	169,665	171,363

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	MARS INC SR GLBL 144A	30,000.00	5.70% DTD 03/12/2025 DUE 05/01/2055	$ 30,193	$ 29,884
	MARS INC SR GLBL 144A	325,000.00	5.70% DTD 03/12/2025 DUE 05/01/2055	323,702	323,742
	MARSH	1,221.00	Shares/Par Value	189,468	226,520
	MARSH & MCLENNAN COS INC	75,000.00	4.90% DTD 01/15/2019 DUE 03/15/2049	71,804	67,833
	MARSH & MCLENNAN COS INC SR NT	160,000.00	4.35% DTD 01/12/2017 DUE 01/30/2047	158,777	135,614
	MARSH & MCLENNAN COS INC SR NT	600,000.00	6.25% DTD 10/31/2022 DUE 11/01/2052	594,060	646,482
	MARSH & MCLENNAN COS INC SR NT	100,000.00	2.90% DTD 12/08/2021 DUE 12/15/2051	62,951	63,303
	MARSH & MCLENNAN COS INC SR NT	48,000.00	4.20% DTD 03/01/2018 DUE 03/01/2048	39,816	39,484
	MARSH & MCLENNAN COS INC SR NT	4,000.00	5.45% DTD 03/09/2023 DUE 03/15/2053	4,092	3,881
	MARTIN MARIETTA MATERIALS COM	202.00	Shares/Par Value	49,600	125,777
	MASCO CORP COM	551.00	Shares/Par Value	21,227	34,966
	MASS INST TECH MTN F BD	140,000.00	2.989% DTD 12/20/2019 DUE 07/01/2050	102,424	93,185
	MASS INST TECH MTN GLBL Q BD	165,000.00	5.618% DTD 05/09/2025 DUE	164,875	169,335
	MASSACHUSETTS MUT LIFE	800,000.00	4.90% DTD 03/23/2017 DUE 04/01/2077	792,792	643,464
	MASSACHUSETTS MUT LIFE	230,000.00	4.90% DTD 03/23/2017 DUE 04/01/2077	231,626	184,996
	MASSACHUSETTS MUT LIFE 144A NT	95,000.00	3.375% DTD 04/16/2020 DUE 04/15/2050	94,609	64,218
	MASSACHUSETTS MUT LIFE 144A NT	350,000.00	3.375% DTD 04/16/2020 DUE 04/15/2050	241,973	236,593
	MASSACHUSETTS MUT LIFE INS CO	1,521,000.00	SURPLUS NT 144A 3.729% DTD	1,375,845	983,250
	MASSACHUSETTS MUT LIFE INS CO	65,000.00	SURPLUS NT 144A 5.672% DTD	65,000	62,703
	MASTERCARD INC CL A	2,121.00	Shares/Par Value	415,394	1,210,836
	MASTERCARD INC SR NT	150,000.00	3.85% DTD 03/26/2020 DUE 03/26/2050	149,364	117,426
	MASTERCARD INC SR NT	41,000.00	3.65% DTD 05/31/2019 DUE 06/01/2049	44,383	31,222
	MASTERCARD INCORPORATED SR NT	75,000.00	2.95% DTD 03/04/2021 DUE 03/15/2051	47,451	49,245
	MATCH GROUP INC NEW COM	600.00	Shares/Par Value	48,172	19,374
	MATTEL INC NT	38,000.00	5.45% DTD 11/08/2011 DUE 11/01/2041	35,065	35,731
	MCCORMICK & CO INC COM NON VTG	907.00	Shares/Par Value	67,686	61,776
	MCDONALDS CORP COM	1,650.00	Shares/Par Value	340,145	504,290
	MCDONALDS CORP FR	84,000.00	5.00% DTD 08/27/2025 DUE 02/13/2036	84,470	84,682
	MCDONALDS CORP MED TERM NT FR	35,000.00	4.20% DTD 03/27/2020 DUE 04/01/2050	27,587	28,203
	MCDONALDS CORP MED TERM NT FR	45,000.00	4.45% DTD 03/09/2017 DUE 03/01/2047	39,717	38,492
	MCDONALDS CORP MED TERM NT SR NT	900,000.00	4.875% DTD 12/09/2015 DUE 12/09/2045	900,000	820,179
	MCDONALDS CORP MED TERM NT SR NT	205,000.00	3.70% DTD 02/07/2012 DUE 02/15/2042	213,373	167,317
	MCDONALDS CORP MED TERM NT SR NT	25,000.00	4.875% DTD 12/09/2015 DUE 12/09/2045	22,817	22,783
	MCKESSON CORP COM	434.00	Shares/Par Value	106,073	356,006
	MCLAREN HEALTH CARE CORP SR 2018A	200,000.00	BD 4.386% DTD 07/25/2018 DUE	157,934	167,998
	MEAD JOHNSON NUTRITION COMPANY SR	28,000.00	GLBL 4.60% DTD 05/13/2014 DUE	24,119	24,784
	MEDTRONIC INC SR GLBL NT	65,000.00	4.625% DTD 09/01/2015 DUE 03/15/2045	71,431	59,489
	MEDTRONIC PLC SHS	3,428.00	Shares/Par Value	274,666	329,294
	MEIJI YASUDA LIFE INS CO SR GLBL	300,000.00	144A 5.80% DTD 09/11/2024 DUE	300,000	305,358
	MEMO ENTRY: POSITIVE MARKET VALUE	1.00	OF SWAP CCP LIABILITIES	-	210,247
	MEMO ENTRY: SWAP CCP LONG POSITION	1.00	OFFSET TO TOTAL POSITIVE MARKET	-	(479,342)
	MEMO ENTRY: US DOLLAR DUE FROM	3,366,895.35	BROKER ON FORWARD CONTRACTS	3,366,895	3,366,895
	MEMO ENTRY: US DOLLAR DUE TO	129,177.56	BROKER ON FORWARD CONTRACTS	(129,178)	(129,178)
	MERCK & CO INC	55,000.00	4.00% DTD 03/07/2019 DUE 03/07/2049	44,102	44,013
	MERCK & CO INC NEW COM	6,736.00	Shares/Par Value	608,397	709,031
	MERCK & CO INC NEW NT	115,000.00	4.15% DTD 05/20/2013 DUE 05/18/2043	98,413	98,931
	MERCK & CO INC NEW NT	220,000.00	3.70% DTD 02/10/2015 DUE 02/10/2045	164,827	174,858
	MERCK & CO INC SR GLBL	850,000.00	5.70% DTD 09/09/2025 DUE 09/15/2055	847,442	858,551
	MERCK & CO INC SR GLBL	33,000.00	5.70% DTD 09/09/2025 DUE 09/15/2055	33,909	33,332
	MERCK & CO INC SR GLBL NT	15,000.00	5.85% DTD 06/25/2009 DUE 06/30/2039	16,409	16,065
	MERCK & CO INC SR NT	910,000.00	2.75% DTD 12/10/2021 DUE 12/10/2051	792,392	563,126
	MERCK & CO INC SR NT	116,000.00	5.55% DTD 12/04/2025 DUE 12/04/2055	115,212	114,450
	MERCK & CO INC SR NT	557,000.00	2.75% DTD 12/10/2021 DUE 12/10/2051	375,759	344,683
	MERCK & CO INC SR NT	47,000.00	2.90% DTD 12/10/2021 DUE 12/10/2061	27,917	27,317
	MERCK & CO INC SR NT	135,000.00	3.60% DTD 09/13/2012 DUE 09/15/2042	109,801	108,822
	MERCK & CO INC SR NT	35,000.00	5.50% DTD 12/04/2025 DUE 03/15/2046	35,101	34,867
	MERCK & CO INC SR NT	15,000.00	5.55% DTD 12/04/2025 DUE 12/04/2055	14,898	14,800
	MERCK & CO INC SR NT	125,000.00	5.70% DTD 12/04/2025 DUE 12/04/2065	124,281	123,660
	MERCK & CO INC SR NT	230,000.00	2.75% DTD 12/10/2021 DUE 12/10/2051	144,254	142,329
	MERCK & INC SR NT	184,000.00	2.35% DTD 06/24/2020 DUE 06/24/2040	150,241	132,555
	MERCK & INC SR NT	110,000.00	2.45% DTD 06/24/2020 DUE 06/24/2050	68,294	64,318
	MERCK & INC SR NT	340,000.00	2.35% DTD 06/24/2020 DUE 06/24/2040	235,476	244,939
	MERRILL LYNCH & CO INC SUB NT	890,000.00	7.75% DTD 05/14/2008 DUE 05/14/2038	1,143,775	1,080,496
	MERRILL LYNCH & CO INC SUB NT	45,000.00	6.11% DTD 01/29/2007 DUE 01/29/2037	46,548	48,505
	MERRILL LYNCH & CO INC SUB NT	7,000.00	7.75% DTD 05/14/2008 DUE 05/14/2038	8,449	8,498
	META PLATFORM, INC.	6,159.00	Shares/Par Value	1,780,074	4,065,494
	META PLATFORMS INC GLBL NT	297,000.00	4.45% DTD 08/09/2022 DUE 08/15/2052	249,736	241,702
	META PLATFORMS INC GLBL NT	220,000.00	4.65% DTD 08/09/2022 DUE 08/15/2062	202,734	177,714
	META PLATFORMS INC GLBL NT	156,000.00	5.40% DTD 08/09/2024 DUE 08/15/2054	150,766	145,130
	META PLATFORMS INC GLBL NT	330,000.00	5.55% DTD 08/09/2024 DUE 08/15/2064	331,800	306,108
	META PLATFORMS INC GLBL NT	330,000.00	4.45% DTD 08/09/2022 DUE 08/15/2052	320,771	268,557
	META PLATFORMS INC GLBL NT	255,000.00	5.40% DTD 08/09/2024 DUE 08/15/2054	254,149	237,232
	META PLATFORMS INC GLBL NT	250,000.00	5.55% DTD 08/09/2024 DUE 08/15/2064	248,920	231,900
	META PLATFORMS INC SR NT	415,000.00	5.625% DTD 11/03/2025 DUE 11/15/2055	414,270	398,305
	META PLATFORMS INC SR NT	500,000.00	5.625% DTD 11/03/2025 DUE 11/15/2055	499,120	479,885
	META PLATFORMS INC SR NT	750,000.00	5.625% DTD 11/03/2025 DUE 11/15/2055	748,680	719,828
	META PLATFORMS INC SR NT	225,000.00	5.50% DTD 11/03/2025 DUE 11/15/2045	223,758	218,480

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	META PLATFORMS INC SR NT	45,000.00	5.60% DTD 05/03/2023 DUE 05/15/2053	$ 45,960	$ 43,072
	META PLATFORMS INC SR NT	219,000.00	5.75% DTD 05/03/2023 DUE 05/15/2063	217,590	210,328
	META PLATFORMS INC SR NT	655,000.00	5.75% DTD 11/03/2025 DUE 11/15/2065	654,434	624,543
	META PLATFORMS INC SR NT	705,000.00	5.625% DTD 11/03/2025 DUE 11/15/2055	705,122	676,638
	META PLATFORMS INC SR NT	775,000.00	5.75% DTD 11/03/2025 DUE 11/15/2065	775,012	738,963
	METHODIST HOSP HOUSTON TEX SR GLBL	115,000.00	2020A 2.705% DTD 08/27/2020 DUE	115,930	70,884
	METLIFE INC COM	900,000.00	5.875% DTD 08/06/2010 DUE 02/06/2041	1,132,749	945,171
	METLIFE INC COM	1,898.00	Shares/Par Value	92,736	149,828
	METLIFE INC SR E	370,000.00	4.721% DTD 09/15/2014 DUE	365,112	333,285
	METLIFE INC SR E	1,000,000.00	4.721% DTD 09/15/2014 DUE	1,284,563	900,770
	METLIFE INC SR NT	230,000.00	4.05% DTD 03/05/2015 DUE 03/01/2045	279,131	190,228
	METLIFE INC SR NT	195,000.00	5.70% DTD 06/23/2005 DUE 06/15/2035	238,058	208,332
	METLIFE INC SR NT	168,000.00	4.125% DTD 08/13/2012 DUE 08/13/2042	147,148	143,240
	METLIFE INC SR NT	39,000.00	5.00% DTD 07/11/2022 DUE 07/15/2052	35,582	35,642
	METROPOLITAN WASH D C ARPTS AU	30,000.00	SECOND SNR LIEN REV BDS 2009D	36,176	35,659
	METTLER-TOLEDO INTL INC COM	68.00	Shares/Par Value	34,528	94,805
	MEXICAN NUEVO PESO	19,603.03	Shares/Par Value	1,041	1,090
	MEXICAN PESOS CONTRACT DUE	1,024,889.37	01/29/2026	55,187	56,782
	MEXICAN PESOS CONTRACT DUE	4,771.52	03/18/2026	(255)	(263)
	MEXICO CITY ARPT TR SR SEC 144A NT	200,000.00	5.50% DTD 09/20/2017 DUE 07/31/2047	198,796	175,096
	MGM RESORTS INTERNATIONAL	995.00	Shares/Par Value	22,069	36,308
	MICROCHIP TECHNOLOGY INC COM	1,572.00	Shares/Par Value	90,879	100,168
	MICRON TECHNOLOGY INC COM	3,175.00	Shares/Par Value	141,608	906,177
	MICRON TECHNOLOGY INC SR NT	50,000.00	6.05% DTD 04/29/2025 DUE 11/01/2035	52,402	53,345
	MICROSOFT CORP COM	20,623.00	Shares/Par Value	2,994,235	9,973,695
	MICROSOFT CORP GLBL NT	905,000.00	2.525% DTD 06/01/2020 DUE 06/01/2050	574,587	552,548
	MICROSOFT CORP GLBL NT	946,000.00	2.525% DTD 06/01/2020 DUE 06/01/2050	667,233	577,580
	MICROSOFT CORP SR GLBL	735,000.00	2.50% DTD 03/15/2024 DUE 09/15/2050	732,979	445,204
	MICROSOFT CORP SR GLBL	35,000.00	2.50% DTD 03/15/2024 DUE 09/15/2050	29,933	21,200
	MICROSOFT CORP SR GLBL	350,000.00	3.70% DTD 08/08/2016 DUE 08/08/2046	366,683	279,962
	MICROSOFT CORP SR GLBL	21,000.00	4.50% DTD 12/15/2023 DUE 06/15/2047	18,980	18,829
	MICROSOFT CORP SR GLBL NT	1,024,000.00	2.675% DTD 06/01/2020 DUE 06/01/2060	648,805	589,691
	MICROSOFT CORP SR GLBL NT	470,000.00	2.921% DTD 03/17/2021 DUE 03/17/2052	453,809	307,869
	MICROSOFT CORP SR GLBL NT	80,000.00	2.921% DTD 03/17/2021 DUE 03/17/2052	53,434	52,403
	MICROSOFT CORP SR GLBL NT	10,000.00	3.95% DTD 08/08/2016 DUE 08/08/2056	8,130	7,852
	MICROSOFT CORP SR NT	162,000.00	4.75% DTD 11/03/2015 DUE 11/03/2055	144,024	148,149
	MID-AMER APT CMNTYS INC COM	430.00	Shares/Par Value	38,542	59,731
	MIDAMERICAN ENERGY CO	180,000.00	3.65% DTD 02/01/2018 DUE 08/01/2048	188,665	134,721
	MIDAMERICAN ENERGY CO 1M GLBL BD	1,125,000.00	4.25% DTD 01/09/2019 DUE 07/15/2049	1,309,964	921,398
	MIDAMERICAN ENERGY CO 1M GLBL BD	50,000.00	3.95% DTD 02/01/2017 DUE 08/01/2047	56,131	39,580
	MIDAMERICAN ENERGY CO 1M GLBL BD	40,000.00	4.25% DTD 01/09/2019 DUE 07/15/2049	32,557	32,761
	MIDAMERICAN ENERGY CO 1MTG BD	85,000.00	4.80% DTD 09/19/2013 DUE 09/15/2043	70,674	77,294
	MIDAMERICAN ENERGY CO 1ST MTG BD	500,000.00	4.40% DTD 04/03/2014 DUE 10/15/2044	496,995	431,765
	MIDAMERICAN ENERGY CO 1ST MTG BD	75,000.00	4.40% DTD 04/03/2014 DUE 10/15/2044	79,906	64,765
	MIDAMERICAN ENERGY COMPANY 1M BD	135,000.00	5.85% DTD 09/07/2023 DUE 09/15/2054	136,542	138,876
	MIDAMERICAN ENERGY COMPANY 1M BD	95,000.00	5.85% DTD 09/07/2023 DUE 09/15/2054	94,890	97,727
	MIDAMERICAN ENERGY COMPANY 1MTG BD	65,000.00	4.25% DTD 10/15/2015 DUE 05/01/2046	57,450	54,284
	MIDAMERICAN ENERGY COMPANY 1ST MTG	110,000.00	5.50% DTD 11/05/2025 DUE 11/15/2056	109,155	107,628
	MIDAMERICAN ENERGY HLDGS CO NEW SR	600,000.00	BD 6.50% DTD 08/28/2007 DUE	727,140	661,044
	MIDWEST CONNECTOR CAP CO LLC	300,000.00	4.625% DTD 03/11/2019 DUE 04/01/2029	299,559	300,375
	MISSISSIPPI POWER CO SR NT	115,000.00	4.25% DTD 03/09/2012 DUE 03/15/2042	132,504	98,562
	MISSOURI JT MUN ELEC UTIL COMM PWR	550,000.00	PROJ EV BDS 2009 A TAXABLE 6.89% DTD	705,668	595,986
	MITSUBISHI UFJ FINANCIAL GROUP SR	600,000.00	GLBL NT VAR RATE DTD 01/16/2025 DUE	600,000	627,648
	MITSUBISHI UFJ FINANCIAL GROUP SR NT	335,000.00	VAR RATE DTD 04/24/2025 DUE	335,489	350,641
	MODERNA INC COM	1,109.00	Shares/Par Value	155,359	32,704
	MOLINA HEALTHCARE INC COM	214.00	Shares/Par Value	54,480	37,138
	MOLSON COORS BEVERAGE COMPANY	642.00	Shares/Par Value	49,567	29,969
	MOLSON COORS BREWING CO SR GLBL	215,000.00	4.20% DTD 07/07/2016 DUE 07/15/2046	213,618	172,611
	MOLSON COORS BREWING CO SR GLBL	131,000.00	4.20% DTD 07/07/2016 DUE 07/15/2046	104,006	105,172
	MOLSON COORS BREWING CO SR NT	455,000.00	5.00% DTD 05/03/2012 DUE 05/01/2042	482,599	420,124
	MOLSON COORS BREWING CO SR NT	400,000.00	5.00% DTD 05/03/2012 DUE 05/01/2042	455,716	369,340
	MONDELEZ INTL INC COM	4,058.00	Shares/Par Value	176,801	218,442
	MONDELEZ INTL INC NT	500,000.00	4.625% DTD 07/03/2024	364,182	377,745
	MONDELEZ INTL INC SR GLBL NT	40,000.00	2.625% DTD 09/04/2020 DUE 09/04/2050	24,280	23,867
	MONOLITHIC PWR SYS INC COM	150.00	Shares/Par Value	39,576	135,954
	MONSTER BEVERAGE CORP NEW COM	2,157.00	Shares/Par Value	64,238	165,377
	MOODYS CORP COM	580.00	Shares/Par Value	105,196	296,293
	MOODYS CORP FR	400,000.00	5.25% DTD 07/16/2014 DUE 07/15/2044	411,391	387,360
	MOODYS CORP FR	40,000.00	5.25% DTD 07/16/2014 DUE 07/15/2044	41,088	38,736
	MOODYS CORP SR GLBL NT	60,000.00	4.875% DTD 12/17/2018 DUE 12/17/2048	58,997	53,880
	MOODYS CORP SR NT	26,000.00	2.75% DTD 08/19/2021 DUE 08/19/2041	25,407	18,632
	MOODYS CORP SR NT	125,000.00	3.25% DTD 05/20/2020 DUE 05/20/2050	87,333	84,993
	MORGAN STANLEY COM NEW	3,124.00	Shares/Par Value	130,251	554,604
	MORGAN STANLEY FR	395,000.00	VAR RATE DTD 04/22/2021 DUE	395,000	309,486
	MORGAN STANLEY FR	300,000.00	VAR RATE DTD 01/21/2025 DUE	300,000	313,497
	MORGAN STANLEY FR	300,000.00	VAR RATE DTD 04/17/2025 DUE	300,000	314,901
	MORGAN STANLEY FR	100,000.00	VAR RATE DTD 04/19/2024 DUE	100,000	106,266

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	MORGAN STANLEY FR	175,000.00	4.375% DTD 01/20/2017 DUE 01/22/2047	$ 149,047	$ 151,099
	MORGAN STANLEY FR	60,000.00	VAR RATE DTD 03/24/2020 DUE	62,436	60,000
	MORGAN STANLEY FR	70,000.00	VAR RATE DTD 04/22/2021 DUE	52,665	54,846
	MORGAN STANLEY FR	350,000.00	VAR RATE DTD 04/17/2025 DUE	358,112	367,385
	MORGAN STANLEY SR NT	625,000.00	4.30% DTD 01/27/2015 DUE 01/27/2045	618,392	540,900
	MORGAN STANLEY SR NT	855,000.00	VAR RATE DTD 01/25/2021 DUE	855,000	543,857
	MORGAN STANLEY SR NT	100,000.00	VAR RATE DTD 07/19/2024 DUE	100,000	102,940
	MORGAN STANLEY SR NT	200,000.00	VAR RATE DTD 10/22/2025 DUE	200,000	198,230
	MORGAN STANLEY SR NT	325,000.00	4.30% DTD 01/27/2015 DUE 01/27/2045	277,586	281,268
	MORGAN STANLEY SR NT	3,000.00	VAR RATE DTD 01/25/2021 DUE	1,825	1,908
	MORGAN STANLEY SR NT	883,000.00	VAR RATE DTD 11/20/2024 DUE	870,096	872,793
	MORGAN STANLEY SR NT	175,000.00	VAR RATE DTD 10/22/2025 DUE	175,000	173,451
	MORGAN STANLEY SR NT	295,000.00	VAR RATE DTD 11/20/2024 DUE	293,439	291,590
	MOSAIC CO NEW COM	1,110.00	Shares/Par Value	46,443	26,740
	MOSAIC CO NEW SR NT	700,000.00	5.625% DTD 11/13/2013 DUE 11/15/2043	699,391	674,464
	MOTIVA ENTERPRISES LLC SR NT 144A	65,000.00	6.85% DTD 01/11/2010 DUE 01/15/2040	82,227	70,436
	MOTOROLA SOLUTIONS INC COM NEW	537.00	Shares/Par Value	146,722	205,843
	MPLX LP SR GLBL	1,000,000.00	4.70% DTD 02/08/2018 DUE 04/15/2048	982,089	831,120
	MPLX LP SR GLBL	205,000.00	4.70% DTD 02/08/2018 DUE 04/15/2048	175,995	170,380
	MPLX LP SR GLBL	388,000.00	4.50% DTD 02/08/2018 DUE 04/15/2038	385,111	353,771
	MPLX LP SR GLBL NT	300,000.00	5.95% DTD 03/10/2025 DUE 04/01/2055	294,993	289,359
	MPLX LP SR GLBL NT	35,000.00	5.65% DTD 02/09/2023 DUE 03/01/2053	33,255	32,457
	MPLX LP SR GLBL NT	40,000.00	5.95% DTD 03/10/2025 DUE 04/01/2055	39,332	38,581
	MPLX LP SR NT	185,000.00	6.20% DTD 08/11/2025 DUE 09/15/2055	181,812	183,428
	MPLX LP SR NT	300,000.00	6.20% DTD 08/11/2025 DUE 09/15/2055	294,831	297,450
	MPLX LP SR NT	60,000.00	5.20% DTD 12/01/2019 DUE 12/01/2047	62,428	53,489
	MPLX LP SR NT	230,000.00	6.20% DTD 08/11/2025 DUE 09/15/2055	229,682	228,045
	MPLX LP SR NT	140,000.00	6.20% DTD 08/11/2025 DUE 09/15/2055	137,593	138,810
	MSCI INC CL A	292.00	Shares/Par Value	99,915	167,529
	MUNICIPAL ELEC AUTH GA ELEC	375,000.00	AUTHORITY BDS 2010 A TAXABLE 6.637%	556,325	405,544
	MUNICIPAL ELEC AUTH GA ELEC	841,000.00	AUTHORITY BDS 2010 A TAXABLE 6.637%	985,059	909,499
	MUTUAL OMAHA INS CO 144A NT	50,000.00	6.144% DTD 01/16/2024 DUE 01/16/2064	50,000	51,878
	MYLAN INC	27,000.00	5.20% DTD 10/15/2018 DUE 04/15/2048	33,877	21,939
	MYLAN INC NT	525,000.00	5.40% DTD 11/29/2013 DUE 11/29/2043	521,756	450,954
	MYLAN INC NT	15,000.00	5.40% DTD 11/29/2013 DUE 11/29/2043	11,670	12,884
	MYLAN NV SR GLBL NT	620,000.00	5.25% DTD 12/15/2016 DUE 06/15/2046	606,392	509,231
	MYLAN NV SR GLBL NT	250,000.00	5.25% DTD 12/15/2016 DUE 06/15/2046	249,960	205,335
	MYLAN NV SR GLBL NT	70,000.00	5.25% DTD 12/15/2016 DUE 06/15/2046	56,095	57,494
	NARRAGANSETT ELEC CO SR 144A NT	1,000,000.00	4.17% DTD 12/10/2012 DUE 12/10/2042	1,000,000	830,800
	NASDAQ INC CR SEN SR NT	165,000.00	STEP CPN DTD 06/28/2023 DUE	167,522	173,064
	NASDAQ INC SR GLBL NT	32,000.00	3.95% DTD 03/07/2022 DUE 03/07/2052	24,512	24,463
	NASDAQ, INC	1,364.00	Shares/Par Value	28,577	132,485
	NATIONAL RURAL UTILS COOP FIN GLBL	750,000.00	BD 4.30% DTD 01/31/2019 DUE	869,703	629,190
	NATIONWIDE FINL SVCS INC SR 144A	100,000.00	3.90% DTD 11/21/2019 DUE 11/30/2049	99,508	75,680
	NATIONWIDE MUT INS CO 144A NT	430,000.00	4.35% DTD 04/30/2020 DUE 04/30/2050	428,998	336,630
	NATIONWIDE MUT INS CO 144A NT	265,000.00	4.35% DTD 04/30/2020 DUE 04/30/2050	201,830	207,458
	NATIONWIDE MUT INS CO SRPLS NT 144A	825,000.00	9.375% DTD 08/10/2009 DUE 08/15/2039	1,177,701	1,103,207
	NATIONWIDE MUT INS CO SRPLS NT 144A	510,000.00	9.375% DTD 08/10/2009 DUE 08/15/2039	727,834	681,982
	NATURE CONSERVANCY GLBL 2022A BD	70,000.00	3.957% DTD 03/03/2022 DUE 03/01/2052	70,533	54,603
	NBCUNIVERSAL MEDIA LLC SR NT	80,000.00	4.45% DTD 10/05/2012 DUE 01/15/2043	66,312	68,007
	NESTLE HLDGS INC GLBL 144A NT	110,000.00	2.50% DTD 09/14/2021 DUE 09/14/2041	75,695	78,580
	NETAPP INC COM	637.00	Shares/Par Value	44,128	68,216
	NETFLIX INC COM	12,266.00	Shares/Par Value	433,491	1,150,060
	NETFLIX SR NT	95,000.00	5.40% DTD 08/01/2024 DUE 08/15/2054	94,801	92,061
	NETFLIX SR NT	60,000.00	5.40% DTD 08/01/2024 DUE 08/15/2054	60,845	58,144
	NEUBERGER BERMAN SR 144A NT	200,000.00	4.875% DTD 04/22/2015 DUE 04/15/2045	171,010	173,798
	NEVADA POWER CO 2023A NT	200,000.00	6.00% DTD 09/13/2023 DUE 03/15/2054	196,556	204,918
	NEVADA POWER CO GEN&REF MTG Y	30,000.00	5.45% DTD 05/12/2011 DUE 05/15/2041	38,422	29,708
	NEVADA POWER CO SR SEC GLBL EE	60,000.00	3.125% DTD 01/30/2020 DUE 08/01/2050	52,348	39,079
	NEW ENGLAND POWER CO SR GLBL 144A	925,000.00	5.936% DTD 11/25/2022 DUE 11/25/2052	925,000	939,338
	NEW YORK LIFE INS CO SRPLS NT 144A	1,000,000.00	6.75% DTD 10/08/2009 DUE 11/15/2039	1,460,086	1,141,260
	NEW YORK LIFE INS CO SRPLS NT 144A	1,053,000.00	6.75% DTD 10/08/2009 DUE 11/15/2039	1,440,912	1,201,747
	NEW YORK ST DORM AUTH REVS NON	15,000.00	FEDERALLY TAXABLE BDS 2025B TAXABLE	15,000	15,678
	NEW YORK ST ELEC & GAS CORP SR GLBL	200,000.00	144A 2.15% DTD 09/24/2021 DUE	199,570	176,660
	NEWMONT CORPORATION	3,087.00	Shares/Par Value	94,947	308,237
	NEWMONT FIN P SR GLBL NT	22,000.00	5.75% DTD 05/15/2024 DUE 11/15/2041	22,147	22,257
	NEWMONT GOLDCORP CORPORATION SR GL	655,000.00	NT 5.45% DTD 06/09/2019 DUE	719,872	652,950
	NEWS CORP NEW CL A	1,325.00	Shares/Par Value	20,259	34,609
	NEWS CORP NEW CL B	460.00	Shares/Par Value	6,716	13,630
	NEXT PROPERTIES TR 2401 SR 144A NT	200,000.00	6.95% DTD 12/03/2025 DUE 01/30/2044	192,120	209,000
	NEXTERA ENERGY CAP HLDGS INC SR NT	515,000.00	5.25% DTD 02/09/2023 DUE 02/28/2053	514,748	479,444
	NEXTERA ENERGY CAP HLDGS INC SR NT	400,000.00	5.90% DTD 02/04/2025 DUE 03/15/2055	398,892	404,396
	NEXTERA ENERGY CAP HLDGS INC SR NT	1,000,000.00	5.25% DTD 02/09/2023 DUE 02/28/2053	999,510	930,960
	NEXTERA ENERGY CAP HLDGS INC SR NT	17,000.00	5.90% DTD 02/04/2025 DUE 03/15/2055	16,974	17,187
	NEXTERA ENERGY CAP HLDGS INC SR NT	215,000.00	5.90% DTD 02/04/2025 DUE 03/15/2055	211,370	217,363
	NEXTERA ENERGY INC COM	5,969.00	Shares/Par Value	226,564	479,191
	NHIT: CREDIT ASSET TRUST	3,005,545.06	Shares/Par Value	85,147,092	96,778,551

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	NIKE INC CL B	3,598.00	Shares/Par Value	$ 315,220	$ 229,229
	NIKE INC NT	85,000.00	3.875% DTD 10/29/2015 DUE 11/01/2045	69,669	68,452
	NIKE INC SR GLBL NT	2,000.00	3.375% DTD 10/21/2016 DUE 11/01/2046	1,452	1,482
	NIKE INC SR NT	325,000.00	3.375% DTD 03/27/2020 DUE 03/27/2050	323,905	232,076
	NIPPON LIFE INSURANCE COMPANY SUB	200,000.00	GLBL 144A VAR RATE DTD 04/30/2025	200,000	215,358
	NIPPON LIFE INSURANCE COMPANY SUB	200,000.00	GLBL 144A VAR RATE DTD 09/13/2023	200,000	211,680
	NISOURCE FIN CORP NT	510,000.00	5.25% DTD 06/14/2012 DUE 02/15/2043	565,562	488,391
	NISOURCE FIN CORP NT	87,000.00	4.80% DTD 04/12/2013 DUE 02/15/2044	80,566	78,275
	NISOURCE FIN CORP NT	40,000.00	5.80% DTD 11/23/2011 DUE 02/01/2042	49,122	40,238
	NISOURCE INC COM	1,047.00	Shares/Par Value	18,938	43,723
	NISOURCE INC SR GLBL NT	45,000.00	5.35% DTD 06/27/2025 DUE 07/15/2035	44,701	46,008
	NISOURCE INC SR NT	5,000.00	5.85% DTD 03/27/2025 DUE 04/01/2055	4,987	4,984
	NISOURCE INC SR NT	90,000.00	5.85% DTD 03/27/2025 DUE 04/01/2055	89,771	89,717
	NOKIA CORP SR NT	39,000.00	6.625% DTD 05/07/2009 DUE 05/15/2039	39,814	41,764
	NORDSON CORP COM	200.00	Shares/Par Value	42,492	48,086
	NORFOLK SOUTHERN CORP	1,000,000.00	3.942% DTD 05/01/2018 DUE 11/01/2047	963,126	788,750
	NORFOLK SOUTHERN CORP	47,000.00	3.942% DTD 05/01/2018 DUE 11/01/2047	36,668	37,071
	NORFOLK SOUTHERN CORP	66,000.00	4.15% DTD 02/28/2018 DUE 02/28/2048	49,986	53,736
	NORFOLK SOUTHERN CORP SR NT	485,000.00	3.05% DTD 05/11/2020 DUE 05/15/2050	483,860	318,577
	NORFOLK SOUTHERN CORP SR NT	35,000.00	3.40% DTD 11/04/2019 DUE 11/01/2049	25,254	24,730
	NORFOLK SOUTHERN CORP SR NT	18,000.00	3.95% DTD 09/07/2012 DUE 10/01/2042	14,854	14,920
	NORFOLK SOUTHERN CORP SR NT	73,000.00	4.45% DTD 06/02/2015 DUE 06/15/2045	64,000	63,041
	NORFOLK SOUTHERN CORP SR NT	25,000.00	5.109% DTD 08/02/2018 DUE 08/01/2118	21,123	21,576
	NORFOLK SOUTHN CORP COM	635.00	Shares/Par Value	73,733	183,337
	NORFOLK SOUTHN CORP SR NT	700,000.00	4.10% DTD 05/12/2021 DUE 05/15/2121	698,159	484,218
	NORFOLK SOUTHN CORP SR NT	55,000.00	3.70% DTD 02/25/2022 DUE 03/15/2053	41,236	40,050
	NORFOLK SOUTHN CORP SR NT	64,000.00	4.10% DTD 05/12/2021 DUE 05/15/2121	44,254	44,271
	NORTHERN NAT GAS CO DEL SR 144A	1,350,000.00	4.10% DTD 08/27/2012 DUE 09/15/2042	1,347,651	1,091,732
	NORTHERN NAT GAS CO DEL SR 144A	390,000.00	4.30% DTD 07/17/2018 DUE 01/15/2049	429,074	312,312
	NORTHERN STS PWR CO MINN 1M BD	24,000.00	5.65% DTD 05/05/2025 DUE 05/15/2055	24,370	24,081
	NORTHERN STS PWR CO WIS 1ST MTG	28,000.00	4.50% DTD 05/09/2022 DUE 06/01/2052	24,203	23,783
	NORTHERN TR CORP COM	589.00	Shares/Par Value	47,059	80,452
	NORTHERN TRUST COLLECTIVE 1-10 YEAR	4,862,641.05	INTERMEDIATE GOVERNMENT BOND INDEX	159,946,852	170,367,492
	NORTHERN TRUST COLLECTIVE EXTENDED	121,184.23	EQUITY MARKET INDEX FUND	21,382,887	26,852,001
	NORTHN STS PWR CO MINN 1ST MTG	440,000.00	3.60% DTD 09/13/2017 DUE 09/15/2047	432,560	331,377
	NORTHN STS PWR CO MINN 1ST MTG	187,000.00	2.60% DTD 06/15/2020 DUE 06/01/2051	183,481	114,207
	NORTHN STS PWR CO MINN 1ST MTG	50,000.00	3.60% DTD 09/13/2017 DUE 09/15/2047	38,739	37,657
	NORTHROP GRUMMAN CORP COM	389.00	Shares/Par Value	144,473	221,812
	NORTHROP GRUMMAN CORP SR NT	750,000.00	5.20% DTD 01/31/2024 DUE 06/01/2054	747,105	701,115
	NORTHROP GRUMMAN CORP SR NT	315,000.00	4.03% DTD 10/13/2017 DUE 10/15/2047	273,136	253,024
	NORTHROP GRUMMAN CORP SR NT	85,000.00	4.75% DTD 05/31/2013 DUE 06/01/2043	85,927	78,312
	NORTHROP GRUMMAN CORP SR NT	55,000.00	4.95% DTD 02/08/2023 DUE 03/15/2053	51,023	49,566
	NORTHROP GRUMMAN CORP SR NT	70,000.00	5.20% DTD 01/31/2024 DUE 06/01/2054	66,213	65,437
	NORTHROP GRUMMAN CORP SR NT	45,000.00	5.25% DTD 03/23/2020 DUE 05/01/2050	44,756	42,467
	NORTHROP GRUMMAN CORP SR NT	172,000.00	5.20% DTD 01/31/2024 DUE 06/01/2054	168,650	160,789
	NORTHWELL HEALTHCARE INC 2019A	400,000.00	3.809% DTD 09/26/2019 DUE 11/01/2049	423,253	293,448
	NORTHWESTERN MUT LIFE INS CO 144A NT	300,000.00	3.45% DTD 03/22/2021 DUE 03/30/2051	298,956	209,154
	NORTHWESTERN MUT LIFE INS CO 144A NT	1,250,000.00	3.625% DTD 09/20/2019 DUE 09/30/2059	1,286,064	867,575
	NORTHWESTERN MUT LIFE INS CO 144A NT	245,000.00	6.17% DTD 05/29/2025 DUE 05/29/2055	257,554	260,021
	NORTHWESTERN MUT LIFE INS CO SRPLS	200,000.00	NT 144A 6.063% DTD 03/26/2010 DUE	200,866	212,538
	NORTHWESTERN UNIV GLBL 2025 BD	10,000.00	4.94% DTD 03/14/2025 DUE 12/01/2035	9,863	10,177
	NORWEGIAN CRUISE LINE HLDGS LT SHS	1,131.00	Shares/Par Value	35,215	25,244
	NOVANT HEALTH INC SR GLBL 2021A	20,000.00	3.168% DTD 04/15/2021 DUE 11/01/2051	20,000	13,322
	NOVARTIS CAPITAL CORP NT	65,000.00	4.00% DTD 11/20/2015 DUE 11/20/2045	55,310	54,376
	NOVARTIS CAPITAL CORP SR GLBL	120,000.00	4.40% DTD 02/21/2014 DUE 05/06/2044	101,864	107,058
	NOVARTIS CAPITAL CORP SR NT	108,000.00	3.70% DTD 09/21/2012 DUE 09/21/2042	87,354	89,602
	NRG ENERGY INC COM NEW	643.00	Shares/Par Value	22,111	102,391
	NRG ENERGY INC SR SEC 144A NT	80,000.00	5.407% DTD 10/08/2025 DUE 10/15/2035	79,999	79,915
	NSTAR ELEC CO NT	1,000,000.00	4.55% DTD 05/17/2022 DUE 06/01/2052	993,660	846,410
	NTT FINANCE CORP SR GLBL 144A	270,000.00	5.502% DTD 07/16/2025 DUE 07/16/2035	272,493	279,569
	NUCOR CORP COM	708.00	Shares/Par Value	39,359	115,482
	NUCOR CORP SR GLBL	12,000.00	4.40% DTD 04/26/2018 DUE 05/01/2048	15,301	10,219
	NUCOR CORP SR NT	700,000.00	3.85% DTD 03/11/2022 DUE 04/01/2052	693,455	534,373
	NUCOR CORP SR NT	13,000.00	3.85% DTD 03/11/2022 DUE 04/01/2052	11,467	9,924
	NUTRIEN LTD SR GLBL DEB	325,000.00	5.25% DTD 01/15/2018 DUE 01/15/2045	293,186	303,713
	NUTRIEN LTD SR GLBL DEB	35,000.00	5.25% DTD 01/15/2018 DUE 01/15/2045	41,689	32,708
	NUTRIEN LTD SR GLBL NT	370,000.00	4.90% DTD 04/10/2018 DUE 06/01/2043	382,179	336,896
	NUTRIEN LTD SR GLBL NT	600,000.00	5.625% DTD 12/01/2017 DUE 12/01/2040	692,920	601,812
	NUTRIEN LTD SR NT	600,000.00	5.80% DTD 03/27/2023 DUE 03/27/2053	591,048	598,950
	NVIDIA CORP COM	68,724.00	Shares/Par Value	1,270,660	12,817,026
	NVIDIA CORP SR NT	565,000.00	3.50% DTD 03/31/2020 DUE 04/01/2050	563,542	418,128
	NVIDIA CORP SR NT	56,000.00	3.50% DTD 03/31/2020 DUE 04/01/2050	45,624	41,443
	NVR INC COM	12.00	Shares/Par Value	63,235	87,513
	NXP B V NXP FDG LLC NXP US SR GLBL	80,000.00	NT 3.125% DTD 02/15/2022 DUE	67,417	58,367
	NXP B V NXP FDG LLC NXP US SR GLBL	135,000.00	NT 3.25% DTD 05/11/2022 DUE	132,224	102,356
	NXP SEMICONDUCTORS N V COM	709.00	Shares/Par Value	182,578	153,896
	O REILLY AUTOMOTIVE INC NEW COM	2,870.00	Shares/Par Value	129,284	261,773

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	OCCIDENTAL PETE CORP COM	2,151.00	Shares/Par Value	$ 126,813	$ 88,449
	OCCIDENTAL PETE CORP DEL SR NT	80,000.00	4.625% DTD 06/23/2015 DUE 06/15/2045	61,292	64,554
	OCCIDENTAL PETE CORP SR GLBL	700,000.00	6.20% DTD 09/15/2019 DUE 03/15/2040	688,868	710,822
	OCCIDENTAL PETE CORP SR GLBL	55,000.00	6.20% DTD 09/15/2019 DUE 03/15/2040	50,965	55,850
	OCCIDENTAL PETE CORP SR GLBL NT	500,000.00	6.05% DTD 07/26/2024 DUE 10/01/2054	513,825	478,225
	OCCIDENTAL PETE CORP SR GLBL NT	625,000.00	6.05% DTD 07/26/2024 DUE 10/01/2054	626,935	597,781
	OCCIDENTAL PETE CORP SR GLBL NT	13,000.00	7.95% DTD 06/15/2019 DUE 06/15/2039	13,631	15,278
	OCCIDENTAL PETE CORP SR NT	175,000.00	8.875% DTD 07/13/2020 DUE 07/15/2030	200,811	202,353
	OGLETHORPE POWER CORPORATION 1M GL	300,000.00	2020A 3.75% DTD 02/01/2021 DUE	218,283	215,004
	OGLETHORPE POWER CORPORATION 1M GL	71,000.00	2020A 3.75% DTD 02/01/2021 DUE	50,766	50,884
	OGLETHORPE POWER CORPORATION 1M GL	130,000.00	2020A 3.75% DTD 02/01/2021 DUE	93,166	93,168
	OGLETHORPE PWR CORP 1MTG BD	45,000.00	5.25% DTD 08/19/2011 DUE 09/01/2050	41,184	40,599
	OGLETHORPE PWR CORP 1ST MTG BD	105,000.00	5.95% DTD 11/03/2009 DUE 11/01/2039	110,872	109,838
	OGLETHORPE PWR CORP 2018A	135,000.00	5.05% DTD 04/01/2019 DUE 10/01/2048	128,075	121,018
	OHIO NATL FINL SVCS INC SR 144A NT	330,000.00	VAR RATE DTD 01/24/2020 DUE	349,889	332,267
	OHIO PWR CO SR F NT	53,000.00	5.85% DTD 10/14/2005 DUE 10/01/2035	66,871	56,042
	OHIO PWR CO SR GLBL N NT	82,000.00	4.15% DTD 03/22/2018 DUE 04/01/2048	64,786	64,750
	OKLAHOMA GAS & ELEC CO SR NT	30,000.00	5.80% DTD 04/01/2025 DUE 04/01/2055	29,848	30,291
	OLD DOMINION FGHT LINES INC COM	589.00	Shares/Par Value	50,836	92,355
	OMNICOM GROUP INC COM	525.24	Shares/Par Value	36,423	42,413
	ON SEMICONDUCTOR CORP COM	1,406.00	Shares/Par Value	87,473	76,135
	ONCOR ELEC DELIVERY CO LLC 1LIEN	30,000.00	GLBL NT 3.80% DTD 06/01/2019 DUE	34,559	22,625
	ONCOR ELEC DELIVERY CO LLC SR SEC	375,000.00	GLBL NT 3.70% DTD 03/20/2020 DUE	373,894	275,198
	ONCOR ELEC DELIVERY CO LLC SR SEC	5,000.00	144A NT 5.80% DTD 03/20/2025 DUE	5,039	5,029
	ONCOR ELEC DELIVERY CO LLC SR SEC	90,000.00	4.95% DTD 09/08/2022 DUE 09/15/2052	82,035	80,153
	ONCOR ELEC DELIVERY CO LLC SR SEC	100,000.00	GLBL NT 2.70% DTD 11/16/2021 DUE	64,261	59,657
	ONCOR ELEC DELIVERY CO LLC SR SEC	115,000.00	GLBL NT 3.10% DTD 09/12/2019 DUE	83,750	76,303
	ONCOR ELEC DELIVERY CO LLC SR SEC	110,000.00	GLBL NT 3.70% DTD 03/20/2020 DUE	98,563	80,725
	ONCOR ELEC DELIVERY CO LLC SR SEC	28,000.00	GLBL NT 4.10% DTD 11/15/2018 DUE	28,344	22,478
	ONCOR ELEC DELIVERY CO LLC SR SEC	28,000.00	GLBL NT 5.55% DTD 12/15/2024 DUE	27,988	27,177
	ONCOR ELEC DELIVERY CO LLC SR SEC	165,000.00	GLBL NT 5.55% DTD 12/15/2024 DUE	164,931	160,149
	ONCOR ELEC DELIVERY CO LLC SR SEC NT	92,000.00	4.60% DTD 12/01/2022 DUE 06/01/2052	77,411	77,409
	ONEOK INC NEW COM	1,783.00	Shares/Par Value	110,004	131,051
	ONEOK INC NEW SR GLBL	129,000.00	4.20% DTD 10/03/2017 DUE 10/03/2047	102,323	100,043
	ONEOK INC NEW SR GLBL NT	50,000.00	3.95% DTD 08/19/2019 DUE 03/01/2050	35,139	36,258
	ONEOK INC NEW SR GLBL NT	60,000.00	4.25% DTD 09/13/2016 DUE 09/15/2046	46,308	47,003
	ONEOK INC NEW SR NT	580,000.00	4.50% DTD 03/10/2020 DUE 03/15/2050	579,142	469,661
	ONEOK INC NEW SR NT	115,000.00	7.15% DTD 05/07/2020 DUE 01/15/2051	114,577	126,268
	ONEOK INC NEW SR NT	125,000.00	5.70% DTD 09/24/2024 DUE 11/01/2054	124,649	116,493
	ONEOK INC NEW SR NT	100,000.00	7.15% DTD 05/07/2020 DUE 01/15/2051	99,632	109,798
	ONEOK INC NEW SR NT	750,000.00	7.15% DTD 05/07/2020 DUE 01/15/2051	781,426	823,485
	ONEOK INC NEW SR NT	23,000.00	5.70% DTD 09/24/2024 DUE 11/01/2054	23,001	21,435
	ONEOK INC NEW SR NT	145,000.00	6.25% DTD 08/12/2025 DUE 10/15/2055	143,575	145,306
	ONEOK INC NEW SR NT	69,000.00	7.15% DTD 05/07/2020 DUE 01/15/2051	74,875	75,761
	ONEOK PARTNERS LP GTD SR	400,000.00	6.85% DTD 09/28/2007 DUE 10/15/2037	450,808	441,176
	ONEOK PARTNERS LP SR NT	200,000.00	6.125% DTD 01/26/2011 DUE 02/01/2041	216,240	205,040
	ONEOK PARTNERS LP SR NT	100,000.00	6.20% DTD 09/12/2013 DUE 09/15/2043	108,924	101,411
	ONEOK PARTNERS LP SR NT	550,000.00	6.125% DTD 01/26/2011 DUE 02/01/2041	641,383	563,860
	ONEOK PARTNERS LP SR NT	85,000.00	6.20% DTD 09/12/2013 DUE 09/15/2043	80,742	86,199
	ORACLE CORP	14,000.00	6.50% DTD 04/09/2008 DUE 04/15/2038	14,657	14,273
	ORACLE CORP COM	4,757.00	Shares/Par Value	390,665	927,187
	ORACLE CORP NT	995,000.00	4.125% DTD 05/05/2015 DUE 05/15/2045	988,183	715,932
	ORACLE CORP NT	246,000.00	4.125% DTD 05/05/2015 DUE 05/15/2045	192,236	177,004
	ORACLE CORP NT	56,000.00	5.375% DTD 07/15/2011 DUE 07/15/2040	55,347	50,137
	ORACLE CORP NT	165,000.00	4.125% DTD 05/05/2015 DUE 05/15/2045	147,934	118,722
	ORACLE CORP SR GLBL	75,000.00	6.90% DTD 11/09/2022 DUE 11/09/2052	79,671	74,110
	ORACLE CORP SR GLBL	400,000.00	6.10% DTD 09/26/2025 DUE 09/26/2065	397,025	352,796
	ORACLE CORP SR GLBL NT	370,000.00	5.95% DTD 09/26/2025 DUE 09/26/2055	366,374	327,824
	ORACLE CORP SR GLBL NT	400,000.00	5.875% DTD 09/26/2025 DUE 09/26/2045	399,812	361,248
	ORACLE CORP SR GLBL NT	300,000.00	5.95% DTD 09/26/2025 DUE 09/26/2055	295,191	265,803
	ORACLE CORP SR GLBL NT	500,000.00	5.95% DTD 09/26/2025 DUE 09/26/2055	495,100	443,005
	ORACLE CORP SR GLBL NT	10,000.00	5.875% DTD 09/26/2025 DUE 09/26/2045	10,037	9,031
	ORACLE CORP SR GLBL NT	257,000.00	5.95% DTD 09/26/2025 DUE 09/26/2055	249,633	227,705
	ORACLE CORP SR NT	845,000.00	3.60% DTD 04/01/2020 DUE 04/01/2050	708,685	526,359
	ORACLE CORP SR NT	415,000.00	4.00% DTD 07/07/2016 DUE 07/15/2046	406,775	287,674
	ORACLE CORP SR NT	280,000.00	4.30% DTD 07/08/2014 DUE 07/08/2034	299,220	253,196
	ORACLE CORP SR NT	600,000.00	3.60% DTD 04/01/2020 DUE 04/01/2050	618,168	373,746
	ORACLE CORP SR NT	1,450,000.00	4.00% DTD 11/09/2017 DUE 11/15/2047	1,407,834	995,701
	ORACLE CORP SR NT	1,000,000.00	4.50% DTD 07/08/2014 DUE 07/08/2044	1,050,545	765,480
	ORACLE CORP SR NT	490,000.00	3.60% DTD 04/01/2020 DUE 04/01/2040	402,251	363,404
	ORACLE CORP SR NT	340,000.00	3.60% DTD 04/01/2020 DUE 04/01/2050	238,635	211,789
	ORACLE CORP SR NT	121,000.00	3.65% DTD 03/24/2021 DUE 03/25/2041	103,296	88,272
	ORACLE CORP SR NT	25,000.00	3.85% DTD 07/07/2016 DUE 07/15/2036	22,211	20,880
	ORACLE CORP SR NT	295,000.00	3.95% DTD 03/24/2021 DUE 03/25/2051	215,581	194,098
	ORACLE CORP SR NT	118,000.00	4.00% DTD 07/07/2016 DUE 07/15/2046	86,862	81,796
	ORACLE CORP SR NT	87,000.00	4.00% DTD 11/09/2017 DUE 11/15/2047	66,386	59,742
	ORACLE CORP SR NT	30,000.00	4.375% DTD 05/05/2015 DUE 05/15/2055	21,756	20,719

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	ORACLE CORP SR NT	30,000.00	4.50% DTD 07/08/2014 DUE 07/08/2044	$ 23,641	$ 22,964
	ORACLE CORP SR NT	340,000.00	5.375% DTD 09/27/2024 DUE 09/27/2054	304,923	274,982
	ORACLE CORP SR NT	340,000.00	5.50% DTD 09/27/2024 DUE 09/27/2064	316,608	271,337
	ORACLE CORP SR NT	150,000.00	5.55% DTD 02/06/2023 DUE 02/06/2053	137,582	124,482
	ORACLE CORP SR NT	55,000.00	6.00% DTD 02/03/2025 DUE 08/03/2055	50,588	48,498
	ORACLE CORP SR NT	97,000.00	6.125% DTD 02/03/2025 DUE 08/03/2065	93,401	85,902
	ORACLE CORP SR NT	880,000.00	3.60% DTD 04/01/2020 DUE 04/01/2040	742,256	652,643
	ORACLE CORP SR NT	745,000.00	3.60% DTD 04/01/2020 DUE 04/01/2050	576,838	464,068
	ORACLE CORP SR NT	160,000.00	3.95% DTD 03/24/2021 DUE 03/25/2051	118,406	105,274
	ORACLE CORP SR NT	416,000.00	4.00% DTD 07/07/2016 DUE 07/15/2046	331,077	288,367
	ORACLE CORP SR NT	362,000.00	4.00% DTD 11/09/2017 DUE 11/15/2047	267,983	248,582
	ORANGE SR NT	500,000.00	5.50% DTD 02/06/2014 DUE 02/06/2044	498,105	492,645
	OTIS WORLDWIDE CORP COM	1,540.00	Shares/Par Value	94,191	134,519
	OVINTIV INC SR GLBL	100,000.00	7.10% DTD 05/31/2023 DUE 07/15/2053	99,673	106,264
	PACCAR INC COM	1,137.00	Shares/Par Value	49,572	124,513
	PACIFIC GAS & ELEC CO	200,000.00	3.95% DTD 11/29/2017 DUE 12/01/2047	207,613	148,898
	PACIFIC GAS & ELEC CO 1M GLBL	150,000.00	3.50% DTD 06/19/2020 DUE 08/01/2050	95,682	101,145
	PACIFIC GAS & ELEC CO 1M GLBL	300,000.00	4.50% DTD 07/01/2020 DUE 07/01/2040	338,100	261,420
	PACIFIC GAS & ELEC CO 1M GLBL	400,000.00	6.70% DTD 03/30/2023 DUE 04/01/2053	418,796	422,088
	PACIFIC GAS & ELEC CO 1M GLBL	50,000.00	3.30% DTD 06/19/2020 DUE 08/01/2040	37,974	37,848
	PACIFIC GAS & ELEC CO 1M GLBL	136,000.00	4.20% DTD 03/11/2021 DUE 06/01/2041	102,929	113,304
	PACIFIC GAS & ELEC CO 1M GLBL	42,000.00	4.50% DTD 07/01/2020 DUE 07/01/2040	36,530	36,599
	PACIFIC GAS & ELEC CO 1M GLBL	40,000.00	6.10% DTD 10/02/2025 DUE 10/15/2055	40,074	39,256
	PACIFIC GAS & ELEC CO 1M GLBL	60,000.00	6.70% DTD 03/30/2023 DUE 04/01/2053	61,236	63,313
	PACIFIC GAS & ELEC CO 1M GLBL	119,000.00	4.20% DTD 03/11/2021 DUE 06/01/2041	98,729	99,141
	PACIFIC GAS & ELEC CO 1M GLBL	860,000.00	4.50% DTD 07/01/2020 DUE 07/01/2040	632,992	749,404
	PACIFIC GAS & ELEC CO 1M GLBL 28 BD	170,000.00	4.95% DTD 07/02/2020 DUE 07/01/2050	144,281	143,689
	PACIFIC GAS & ELEC CO 1M GLBL BD	70,000.00	5.25% DTD 02/18/2022 DUE 03/01/2052	57,134	61,033
	PACIFIC GAS & ELEC CO 1M GLBL BD	193,000.00	6.15% DTD 02/26/2025 DUE 03/01/2055	191,632	190,929
	PACIFIC GAS & ELEC CO 1M GLBL BD	80,000.00	5.25% DTD 02/18/2022 DUE 03/01/2052	64,716	69,752
	PACIFIC GAS & ELEC CO 1M GLBL BD	170,000.00	6.15% DTD 02/26/2025 DUE 03/01/2055	167,095	168,176
	PACIFIC GAS & ELEC CO 1ST MTG	100,000.00	5.90% DTD 09/05/2024 DUE 10/01/2054	99,519	95,841
	PACIFIC GAS & ELEC CO 1ST MTG	35,000.00	5.90% DTD 09/05/2024 DUE 10/01/2054	32,770	33,544
	PACIFIC GAS & ELEC CO 1ST MTG BD	230,000.00	6.00% DTD 06/04/2025 DUE 08/15/2035	228,882	241,339
	PACIFIC GAS & ELEC CO SR NT	300,000.00	3.75% DTD 08/16/2012 DUE 08/15/2042	312,852	226,992
	PACIFIC GAS & ELEC CO SR NT	400,000.00	4.25% DTD 11/05/2015 DUE 03/15/2046	432,075	313,116
	PACIFIC GAS & ELEC CO SR NT	300,000.00	4.30% DTD 11/06/2014 DUE 03/15/2045	312,874	237,969
	PACIFIC GAS & ELEC CO SR NT	90,000.00	3.75% DTD 08/16/2012 DUE 08/15/2042	58,013	68,098
	PACIFIC GAS & ELEC CO SR NT	45,000.00	4.25% DTD 11/05/2015 DUE 03/15/2046	31,754	35,226
	PACIFIC GAS & ELEC CO SR NT	205,000.00	4.30% DTD 11/06/2014 DUE 03/15/2045	163,427	162,612
	PACIFIC GAS & ELEC CO SR NT	65,000.00	4.45% DTD 04/16/2012 DUE 04/15/2042	52,408	53,747
	PACIFIC GAS & ELEC CO SR NT	60,000.00	4.50% DTD 12/01/2011 DUE 12/15/2041	44,031	49,846
	PACIFIC GAS & ELEC CO SR NT	155,000.00	4.60% DTD 06/14/2013 DUE 06/15/2043	110,892	129,354
	PACIFIC GAS & ELEC CO SR NT	220,000.00	4.75% DTD 02/21/2014 DUE 02/15/2044	177,702	185,790
	PACIFIC LIFE INS CO 144A NT	1,250,000.00	VAR RATE DTD 10/24/2017 DUE	1,169,589	1,003,725
	PACIFICORP	400,000.00	4.15% DTD 03/01/2019 DUE 02/15/2050	398,140	296,604
	PACIFICORP	320,000.00	4.125% DTD 07/13/2018 DUE 01/15/2049	382,980	238,512
	PACIFICORP	25,000.00	4.15% DTD 03/01/2019 DUE 02/15/2050	18,833	18,538
	PACIFICORP 1ST MTG	210,000.00	3.30% DTD 04/08/2020 DUE 03/15/2051	208,270	133,991
	PACIFICORP 1ST MTG	875,000.00	5.80% DTD 01/05/2024 DUE 01/15/2055	869,741	816,533
	PACIFICORP 1ST MTG	65,000.00	2.90% DTD 07/09/2021 DUE 06/15/2052	39,148	38,066
	PACIFICORP 1ST MTG	80,000.00	3.30% DTD 04/08/2020 DUE 03/15/2051	52,533	51,044
	PACIFICORP 1ST MTG	15,000.00	5.50% DTD 05/17/2023 DUE 05/15/2054	13,653	13,405
	PACIFICORP 1ST MTG	10,000.00	5.80% DTD 01/05/2024 DUE 01/15/2055	9,520	9,332
	PACIFICORP JR SB	200,000.00	VAR RATE DTD 03/20/2025 DUE	200,000	203,850
	PACKAGING CORP OF AMERICA COM	265.00	Shares/Par Value	26,377	54,651
	PALANTIR TECHNOLOGIES INC CL A	6,298.00	Shares/Par Value	338,927	1,119,470
	PALO ALTO NETWORKS INC COM	1,889.00	Shares/Par Value	98,266	347,954
	PARAMOUNT GLOBAL SR NT	85,000.00	5.90% DTD 10/08/2010 DUE 10/15/2040	78,609	73,715
	PARAMOUNT SKYDANCE CORP COM CL B	1,934.00	Shares/Par Value	79,952	25,916
	PARKER HANNIFIN CORP COM	451.00	Shares/Par Value	98,271	396,411
	PAYCHEX INC COM	950.00	Shares/Par Value	67,334	106,571
	PAYCOM SOFTWARE INC COM	129.00	Shares/Par Value	18,321	20,557
	PAYPAL HLDGS INC COM	3,121.00	Shares/Par Value	205,049	182,204
	PAYPAL HLDGS INC SR NT	40,000.00	5.25% DTD 05/23/2022 DUE 06/01/2062	40,026	36,711
	PEACEHEALTH	80,000.00	3.218% DTD 10/08/2020 DUE 11/15/2050	56,832	51,638
	PECO ENERGY CO 1M BD	80,000.00	2.85% DTD 09/14/2021 DUE 09/15/2051	50,474	49,865
	PECO ENERGY CO 1M BD	100,000.00	3.05% DTD 03/08/2021 DUE 03/15/2051	68,184	65,222
	PECO ENERGY CO 1M GLBL	79,000.00	3.90% DTD 02/23/2018 DUE 03/01/2048	61,686	61,986
	PECO ENERGY CO 1M GLBL BD	60,000.00	4.375% DTD 08/23/2022 DUE 08/15/2052	51,959	49,424
	PECO ENERGY CO 1M GLBL BD	161,000.00	5.65% DTD 09/10/2025 DUE 09/15/2055	167,020	160,277
	PECO ENERGY CO 1ST MTG BD	65,000.00	4.15% DTD 09/15/2014 DUE 10/01/2044	64,777	54,462
	PENN ST HEALTH	1,200,000.00	3.806% DTD 11/07/2019 DUE 11/01/2049	1,200,000	849,144
	PENTAIR PLC SHS	517.00	Shares/Par Value	23,418	53,840
	PEPSICO INC COM	3,611.00	Shares/Par Value	466,995	518,251
	PEPSICO INC SR GLBL NT	50,000.00	2.625% DTD 10/21/2021 DUE 10/21/2041	36,041	36,296
	PEPSICO INC SR GLBL NT	15,000.00	4.00% DTD 05/02/2017 DUE 05/02/2047	14,194	12,307

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	PEPSICO INC SR GLBL NT	85,000.00	4.875% DTD 10/26/2010 DUE 11/01/2040	$ 85,838	$ 82,857
	PEPSICO INC SR NT	95,000.00	4.20% DTD 07/18/2022 DUE 07/18/2052	94,887	78,012
	PEPSICO INC SR NT	30,000.00	2.875% DTD 10/09/2019 DUE 10/15/2049	18,917	19,732
	PEPSICO INC SR NT	75,000.00	3.60% DTD 08/13/2012 DUE 08/13/2042	61,094	60,895
	PEPSICO INC SR NT	13,000.00	3.625% DTD 03/19/2020 DUE 03/19/2050	10,358	9,828
	PEPSICO INC SR NT	250,000.00	4.00% DTD 03/05/2012 DUE 03/05/2042	210,279	214,853
	PERU REP GLBL BD	200,000.00	6.20% DTD 06/30/2025 DUE 06/30/2055	198,814	205,480
	PETRO-CDA	80,000.00	6.80% DTD 05/15/2008 DUE 05/15/2038	102,638	88,336
	PFIZER INC	4,000.00	3.90% DTD 03/11/2019 DUE 03/15/2039	4,087	3,532
	PFIZER INC COM	19,256.00	Shares/Par Value	616,285	479,474
	PFIZER INC SR NT	1,455,000.00	2.70% DTD 05/28/2020 DUE 05/28/2050	1,222,489	906,916
	PFIZER INC SR NT	365,000.00	4.00% DTD 03/11/2019 DUE 03/15/2049	424,824	291,701
	PFIZER INC SR NT	300,000.00	5.60% DTD 11/21/2025 DUE 11/15/2055	298,965	297,288
	PFIZER INVT ENTERPRISES SR GLBL	1,100,000.00	5.30% DTD 05/19/2023 DUE 05/19/2053	1,098,361	1,041,568
	PFIZER INVT ENTERPRISES SR GLBL	261,000.00	5.30% DTD 05/19/2023 DUE 05/19/2053	258,991	247,136
	PFIZER INVT ENTERPRISES SR GLBL NT	300,000.00	5.34% DTD 05/19/2023 DUE 05/19/2063	294,171	278,340
	PFIZER INVT ENTERPRISES SR GLBL NT	760,000.00	5.34% DTD 05/19/2023 DUE 05/19/2063	729,073	705,128
	PG&E CORP COM	7,131.00	Shares/Par Value	146,855	114,595
	PG&E RECOVERY FDG LLC EXTND SR SEC	185,000.00	5.231% DTD 08/01/2024 DUE 06/01/2042	185,000	187,057
	PG&E RECOVERY FDG LLC EXTND SR SEC	270,000.00	5.529% DTD 08/01/2024 DUE 06/01/2051	269,990	269,625
	PG&E RECOVERY FDG LLC EXTND SR SEC	310,000.00	5.536% DTD 11/30/2022 DUE 07/15/2049	312,972	310,859
	PG&E WILDFIRE RECOVERY FDG LLC EXT	800,000.00	SR SEC AMZ 4.674% DTD 05/10/2022 DUE	799,972	698,304
	PG&E WILDFIRE RECOVERY FDG LLC EXT	265,000.00	SR SEC AMZ 4.451% DTD 05/10/2022 DUE	264,992	235,407
	PG&E WILDFIRE RECOVERY FDG LLC EXT	215,000.00	SR SEC AMZ 4.674% DTD 05/10/2022 DUE	208,932	187,669
	PG&E WILDFIRE RECOVERY FDG LLC EXT	340,000.00	SR SEC AMZ 5.212% DTD 07/20/2022 DUE	338,255	328,008
	PG&E WILDFIRE RECOVERY FDG LLC EXTND	85,000.00	SR SEC 4.377% DTD 05/10/2022 DUE	84,997	80,419
	PHILIP MORRIS INTL INC COM	4,049.00	Shares/Par Value	367,558	649,460
	PHILIP MORRIS INTL INC NT	165,000.00	4.50% DTD 03/20/2012 DUE 03/20/2042	172,989	147,484
	PHILIP MORRIS INTL INC SR NT	765,000.00	3.875% DTD 08/21/2012 DUE 08/21/2042	743,287	630,444
	PHILIP MORRIS INTL INC SR NT	45,000.00	4.625% DTD 10/29/2025 DUE 10/29/2035	44,483	44,023
	PHILIP MORRIS INTL INC SR NT	70,000.00	3.875% DTD 08/21/2012 DUE 08/21/2042	59,065	57,688
	PHILIP MORRIS INTL INC SR NT	110,000.00	4.625% DTD 10/29/2025 DUE 10/29/2035	108,735	107,611
	PHILLIPS 66 CO SR GLBL	152,000.00	4.90% DTD 04/01/2023 DUE 10/01/2046	153,174	132,476
	PHILLIPS 66 CO SR GLBL NT	171,000.00	4.68% DTD 02/15/2023 DUE 02/15/2045	161,310	144,639
	PHILLIPS 66 CO SR NT	7,000.00	5.50% DTD 09/11/2024 DUE 03/15/2055	6,992	6,448
	PHILLIPS 66 COM	1,231.00	Shares/Par Value	102,258	158,848
	PHILLIPS 66 SR NT	675,000.00	5.875% DTD 11/01/2012 DUE 05/01/2042	805,143	682,270
	PHILLIPS 66 SR NT	65,000.00	5.875% DTD 11/01/2012 DUE 05/01/2042	66,293	65,700
	PIEDMONT HEALTHCARE INC	1,000,000.00	2.864% DTD 09/15/2021 DUE 01/01/2052	651,877	632,610
	PIEDMONT NAT GAS CO INC SR GLBL NT	10,000.00	3.64% DTD 07/28/2016 DUE 11/01/2046	10,382	7,463
	PIEDMONT NAT GAS CO INC SR NT	120,000.00	5.10% DTD 08/14/2024 DUE 02/15/2035	119,932	121,780
	PIEDMONT NAT GAS INC SR NT	300,000.00	3.35% DTD 05/21/2020 DUE 06/01/2050	299,154	205,845
	PIMCO FDS LONG DURATION CORP BD	6,303,803.09	PORTFOLIO #1830	66,699,332	59,949,167
	PIMCO FDS SHORT TERM FLTG NAV PORT	9,609.01	II #1944	96,235	96,253
	PINNACLE WEST CAP CORP COM	454.00	Shares/Par Value	30,401	40,270
	PLAINS ALL AMERN PIPELINE L P SR NT	500,000.00	5.15% DTD 03/22/2012 DUE 06/01/2042	453,450	456,670
	PLAINS ALL AMERN PIPELINE L P SR NT	45,000.00	5.15% DTD 03/22/2012 DUE 06/01/2042	39,763	41,100
	PNC FINL SVCS GROUP INC COM	1,109.00	Shares/Par Value	108,635	231,482
	POLAR TANKERS INC NT 144A	25,152.61	5.951% DTD 05/10/2007 DUE 05/10/2037	32,126	26,863
	POOL CORPORATION COM	143.00	Shares/Par Value	23,244	32,711
	PORT AUTH N Y & N J CONSOLIDATED	100,000.00	BONDS 174 SE TAXABLE 4.458% DTD	100,000	83,793
	POTOMAC ELEC PWR CO 1M BD	85,000.00	4.15% DTD 03/18/2013 DUE 03/15/2043	83,220	71,853
	POUND STERLING CONTRACT DUE	412,000.00	01/14/2026	(542,897)	(555,177)
	PPG INDS INC COM	622.00	Shares/Par Value	79,371	63,730
	PPL CORP COM	2,655.00	Shares/Par Value	81,804	92,978
	PRAXAIR INC SR GLBL NT	15,000.00	2.00% DTD 08/10/2020 DUE 08/10/2050	10,645	7,954
	PRECISION CASTPARTS CORP SR NT	40,000.00	3.90% DTD 12/20/2012 DUE 01/15/2043	33,450	33,325
	PRESBYTERIAN HEALTHCARE SVCS 2022	20,000.00	BD 4.875% DTD 05/12/2022 DUE	17,582	17,855
	PRICE T ROWE GROUP INC COM	695.00	Shares/Par Value	77,368	71,154
	PRINCIPAL FINANCIAL GROUP INC COM	582.00	Shares/Par Value	29,813	51,338
	PRINCIPAL FINL GROUP INC SR NT	35,000.00	4.625% DTD 09/10/2012 DUE 09/15/2042	36,718	31,407
	PROCTER & GAMBLE CO COM	5,902.00	Shares/Par Value	747,317	845,816
	PROGRESS ENERGY INC SR NT	150,000.00	6.00% DTD 11/19/2009 DUE 12/01/2039	192,981	158,529
	PROGRESSIVE CORP OH COM	1,440.00	Shares/Par Value	176,094	327,917
	PROGRESSIVE CORP OHIO SR GLBL	52,000.00	4.20% DTD 03/14/2018 DUE 03/15/2048	63,677	43,120
	PROGRESSIVE CORP OHIO SR NT	12,000.00	4.125% DTD 04/06/2017 DUE 04/15/2047	12,651	9,917
	PROGRESSIVE CORP OHIO SR NT	40,000.00	4.35% DTD 04/25/2014 DUE 04/25/2044	53,339	34,722
	PROGRESSIVE CORP SR NT	100,000.00	3.70% DTD 01/26/2015 DUE 01/26/2045	79,168	78,517
	PROLOGIS INC COM	3,105.00	Shares/Par Value	174,836	396,384
	PROLOGIS L P GLBL NT	37,000.00	3.05% DTD 09/01/2022 DUE 03/01/2050	24,238	24,732
	PROLOGIS L P SR NT	682,000.00	5.25% DTD 03/30/2023 DUE 06/15/2053	680,827	648,057
	PROLOGIS SR GLBL NT	25,000.00	4.375% DTD 06/20/2018 DUE 09/15/2048	30,233	20,981
	PROLOGIS TA US LOG FD L P SR 144A NT	300,000.00	4.75% DTD 10/30/2025 DUE 01/15/2036	296,463	293,025
	PROLOGIS TA US LOG FD L P SR 144A NT	245,000.00	4.75% DTD 10/30/2025 DUE 01/15/2036	241,095	239,304
	PROSUS N V SR 144A NT	200,000.00	4.193% DTD 01/19/2022 DUE 01/19/2032	200,000	191,408
	PROTECTIVE LIFE CORP SR NT	832,000.00	8.45% DTD 10/09/2009 DUE 10/15/2039	1,164,141	1,037,221
	PROTECTIVE LIFE CORP SR NT	337,000.00	8.45% DTD 10/09/2009 DUE 10/15/2039	457,767	420,124

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	PROVIDENCE ST JOSEPH HEALTH SR	40,000.00	2021A BD 2.70% DTD 10/01/2021 DUE	$ 23,382	$ 23,635
	PRUDENTIAL FINL INC COM	666.00	Shares/Par Value	57,433	75,178
	PRUDENTIAL FINL INC JR SB GLBL NT	300,000.00	VAR RATE DTD 03/11/2024 DUE	300,000	317,079
	PRUDENTIAL FINL INC MEDIUM TERM NTS	30,000.00	TRANCHE # TR 00037 6.625% DTD	33,663	34,184
	PRUDENTIAL FINL INC MTNS BOOK FR	1,000,000.00	4.418% DTD 03/27/2018 DUE 03/27/2048	1,160,753	840,190
	PRUDENTIAL FINL INC MTNS BOOK FR	55,000.00	3.70% DTD 09/13/2019 DUE 03/13/2051	42,178	41,047
	PRUDENTIAL FINL INC MTNS BOOK FR	60,000.00	4.418% DTD 03/27/2018 DUE 03/27/2048	52,823	50,411
	PRUDENTIAL FINL INC SR GLBL NT	351,000.00	3.905% DTD 12/07/2017 DUE 12/07/2047	287,344	275,977
	PRUDENTIAL FINL INC SR GLBL NT	961,000.00	3.935% DTD 12/07/2017 DUE 12/07/2049	731,600	744,112
	PRUDENTIAL FINL INC SR GLBL NT	18,000.00	3.905% DTD 12/07/2017 DUE 12/07/2047	13,671	14,153
	PRUDENTIAL FINL INC SR GLBL NT	245,000.00	3.935% DTD 12/07/2017 DUE 12/07/2049	215,258	189,706
	PSEG POWER LLC SR 144A NT	270,000.00	5.75% DTD 05/21/2025 DUE 05/15/2035	268,990	280,225
	PSI ENERGY INC	21,000.00	6.12% DTD 10/21/2005 DUE 10/15/2035	22,352	22,729
	PTC INC COM	340.00	Shares/Par Value	38,147	59,231
	PUBLIC SERVICE CO COLO 1M	320,000.00	5.85% DTD 03/20/2025 DUE 05/15/2055	319,587	324,275
	PUBLIC SERVICE CO COLO 1M	175,000.00	5.75% DTD 04/04/2024 DUE 05/15/2054	174,557	175,142
	PUBLIC SERVICE CO COLO 1M 39 BD	111,000.00	4.50% DTD 05/17/2022 DUE 06/01/2052	109,335	92,467
	PUBLIC SERVICE CO COLO 1M GLBL 33 BD	72,000.00	4.05% DTD 03/13/2019 DUE 09/15/2049	57,267	56,215
	PUBLIC SERVICE CO COLO 1ST MTG	110,000.00	3.20% DTD 08/13/2019 DUE 03/01/2050	85,600	74,913
	PUBLIC SERVICE CO COLO 1ST MTG	10,000.00	3.60% DTD 09/11/2012 DUE 09/15/2042	10,745	7,873
	PUBLIC SERVICE CO COLO 1ST MTG BD	350,000.00	5.25% DTD 04/03/2023 DUE	347,543	325,651
	PUBLIC SERVICE CO COLO FR	75,000.00	3.80% DTD 06/19/2017 DUE 06/15/2047	57,066	57,311
	PUBLIC STORAGE COM	456.00	Shares/Par Value	109,838	118,332
	PUBLIC STORAGE GLBL NT	650,000.00	5.35% DTD 07/26/2023 DUE 08/01/2053	648,258	628,511
	PUBLIC STORAGE GLBL NT	9,000.00	5.35% DTD 07/26/2023 DUE 08/01/2053	8,849	8,702
	PUBLIC SVC CO OKLA SR GLBL N NT	160,000.00	5.45% DTD 06/25/2025 DUE 01/15/2036	159,866	164,045
	PUBLIC SVC ELEC & GAS CO FR	70,000.00	3.80% DTD 01/11/2013 DUE 01/01/2043	57,102	57,118
	PUBLIC SVC ELEC GAS CO MTN FR	300,000.00	3.15% DTD 01/09/2020 DUE 01/01/2050	299,538	204,114
	PUBLIC SVC ELEC GAS CO MTN FR	20,000.00	3.60% DTD 12/06/2017 DUE 12/01/2047	21,749	15,008
	PUBLIC SVC ELEC GAS CO MTN FR	115,000.00	3.85% DTD 05/08/2019 DUE 05/01/2049	127,430	88,510
	PUBLIC SVC ELEC GAS CO MTN FR	35,000.00	3.95% DTD 05/11/2012 DUE 05/01/2042	37,579	29,448
	PUBLIC SVC ELEC GAS CO MTN FR	120,000.00	4.05% DTD 05/04/2018 DUE 05/01/2048	113,029	96,703
	PUBLIC SVC ENTERPRISE GROUP INC COM	1,797.00	Shares/Par Value	77,825	144,299
	PUBLIC SVC ENTERPRISE GROUP SR NT	20,000.00	5.40% DTD 03/10/2025 DUE 03/15/2035	19,997	20,550
	PUGET ENERGY INC SR SEC GLBL NT	80,000.00	5.685% DTD 06/11/2024 DUE 06/15/2054	80,382	79,221
	PUGET ENERGY INC SR SEC NT	90,000.00	5.598% DTD 09/15/2025 DUE 09/15/2055	90,179	87,674
	PUGET SOUND ENERGY INC SR NT	40,000.00	4.223% DTD 06/14/2018 DUE 06/15/2048	46,554	32,552
	PUGET SOUND ENERGY INC SR NT	150,000.00	5.795% DTD 03/08/2010 DUE 03/15/2040	189,075	155,568
	PUGET SOUND ENERGY INC SR SEC	100,000.00	3.25% DTD 08/30/2019 DUE 09/15/2049	69,452	67,949
	PULTE GROUP INC COM	670.00	Shares/Par Value	30,832	78,564
	QNITY ELECTRONICS INC COMMON STOCK	534.00	Shares/Par Value	53,849	43,601
	QUALCOMM INC COM	3,028.00	Shares/Par Value	291,740	517,939
	QUALCOMM INC FR	125,000.00	4.30% DTD 05/26/2017 DUE 05/20/2047	101,848	104,954
	QUALCOMM INC SR NT	545,000.00	4.50% DTD 05/09/2022 DUE 05/20/2052	533,124	461,675
	QUALCOMM INC SR NT	28,000.00	4.50% DTD 05/09/2022 DUE 05/20/2052	22,445	23,719
	QUALCOMM INC SR NT	71,000.00	4.80% DTD 05/20/2015 DUE 05/20/2045	64,699	64,969
	QUALCOMM INC SR NT	10,000.00	6.00% DTD 11/09/2022 DUE 05/20/2053	10,383	10,525
	QUANTA SVCS INC COM	535.00	Shares/Par Value	61,766	225,802
	QUEST DIAGNOSTICS INC COM	314.00	Shares/Par Value	23,533	54,488
	RALPH LAUREN CORP CL A	71.00	Shares/Par Value	9,180	25,106
	RAYMOND JAMES FINANCIAL INC SR GLBL	1,000,000.00	NT 4.95% DTD 07/12/2016 DUE	1,016,593	914,390
	RAYMOND JAMES FINL INC COM	565.00	Shares/Par Value	28,799	90,733
	RAYMOND JAMES FINL INC SR NT	35,000.00	3.75% DTD 04/01/2021 DUE 04/01/2051	34,788	25,682
	REALTY INCOME CORP COM	3,034.00	Shares/Par Value	180,953	171,027
	REGENCY CTRS CORP COM	558.00	Shares/Par Value	35,680	38,519
	REGENERON PHARMACEUTICALS COM	368.00	Shares/Par Value	223,526	284,048
	REGENERON PHARMACEUTICALS SR GLBL	120,000.00	2.80% DTD 08/12/2020 DUE 09/15/2050	76,893	73,184
	REGIONS FINL CORP NEW COM	2,763.00	Shares/Par Value	27,880	74,877
	REINSURANCE GROUP AMER INC SUB GLBL	23,000.00	DEB VAR RATE DTD 03/03/2025 DUE	23,017	23,766
	RENAISSANCERE HLDGS LTD SR NT	200,000.00	5.80% DTD 02/25/2025 DUE 04/01/2035	199,346	208,888
	REPUBLIC SVCS INC COM	581.00	Shares/Par Value	30,654	123,131
	REPUBLIC SVCS INC SR GLBL	55,000.00	5.70% DTD 05/09/2011 DUE 05/15/2041	76,258	57,634
	REPUBLIC SVCS INC SR NT	225,000.00	6.20% DTD 03/04/2010 DUE 03/01/2040	279,047	248,204
	REPUBLIC SVCS INC SR NT	867,000.00	6.20% DTD 03/04/2010 DUE 03/01/2040	1,069,103	956,414
	REPUBLIC SVCS INC SR NT	25,000.00	6.20% DTD 03/04/2010 DUE 03/01/2040	27,412	27,578
	RESMED INC COM	412.00	Shares/Par Value	41,990	99,238
	REVVITY INC COM	316.00	Shares/Par Value	29,943	30,573
	REYNOLDS AMERICAN INC SR GLBL NT	90,000.00	7.25% DTD 06/21/2007 DUE 06/15/2037	93,521	103,995
	REYNOLDS AMERICAN INC SR NT	255,000.00	5.70% DTD 06/12/2015 DUE 08/15/2035	258,376	265,978
	REYNOLDS AMERICAN INC SR NT	220,000.00	5.85% DTD 06/12/2015 DUE 08/15/2045	213,898	216,445
	RIO TINTO FIN USA LTD GTD NT	310,000.00	5.20% DTD 11/02/2010 DUE 11/02/2040	357,018	309,160
	RIO TINTO FIN USA LTD GTD NT	600,000.00	5.20% DTD 11/02/2010 DUE 11/02/2040	739,445	598,374
	RIO TINTO FIN USA LTD SR NT	130,000.00	2.75% DTD 11/02/2021 DUE 11/02/2051	128,582	80,582
	RIO TINTO FIN USA PLC SR NT	130,000.00	5.75% DTD 03/14/2025 DUE 03/14/2055	128,517	132,556
	RIO TINTO FIN USA PLC SR NT	147,000.00	5.125% DTD 03/09/2023 DUE 03/09/2053	146,365	136,926
	RIO TINTO FIN USA PLC SR NT	221,000.00	5.75% DTD 03/14/2025 DUE 03/14/2055	221,033	225,345
	RIO TINTO FIN USA PLC SR NT	6,000.00	5.875% DTD 03/14/2025 DUE 03/14/2065	6,071	6,197

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	ROBINHOOD MKTS INC COM CL A	2,102.00	Shares/Par Value	$ 262,298	$ 237,736
	ROCHE HOLDINGS INC SR 144A NT	1,150,000.00	2.607% DTD 12/13/2021 DUE 12/13/2051	1,150,000	701,385
	ROCHE HOLDINGS INC SR 144A NT	50,000.00	4.666% DTD 12/02/2025 DUE 12/02/2035	50,197	49,764
	ROCHESTER GAS & ELEC CORP 1M GLBL	100,000.00	144A 1.85% DTD 11/23/2020 DUE	100,000	88,305
	ROCKEFELLER FOUNDATION	115,000.00	2.492% DTD 10/15/2020 DUE 10/01/2050	74,515	69,516
	ROCKWELL AUTOMATION INC COM	370.00	Shares/Par Value	83,242	143,956
	ROCKWELL AUTOMATION INC SR NT	1,100,000.00	2.80% DTD 08/17/2021 DUE 08/15/2061	1,097,371	633,028
	ROGERS COMMUNICATIONS INC SR GLBL	78,000.00	4.50% DTD 03/15/2023 DUE 03/15/2042	65,892	66,669
	ROLLINS INC COM	720.00	Shares/Par Value	16,433	43,214
	ROMANIA FR	225,000.00	7.50% DTD 02/10/2025 DUE 02/10/2037	240,996	248,870
	ROPER TECHNOLOGIES, INC.	340.00	Shares/Par Value	110,201	151,344
	ROSS STORES INC COM	919.00	Shares/Par Value	87,489	165,549
	ROYAL CARIBBEAN CRUISES LTD	622.00	Shares/Par Value	55,151	173,488
	ROYAL CARIBBEAN CRUISES LTD SR NT	400,000.00	5.375% DTD 10/01/2025 DUE 01/15/2036	399,408	401,676
	ROYALTY PHARMA PLC SR GLBL	105,000.00	3.30% DTD 03/02/2021 DUE 09/02/2040	81,755	81,267
	ROYALTY PHARMA PLC SR GLBL NT	500,000.00	3.55% DTD 03/02/2021 DUE 09/02/2050	344,744	345,315
	ROYALTY PHARMA PLC SR GLBL NT	40,000.00	3.55% DTD 03/02/2021 DUE 09/02/2050	28,751	27,625
	ROYALTY PHARMA PLC SR NT	50,000.00	3.35% DTD 07/26/2021 DUE 09/02/2051	33,460	33,120
	ROYALTY PHARMA PLC SR NT	205,000.00	5.20% DTD 09/16/2025 DUE 09/25/2035	200,877	206,037
	RTX CORPORATION	50,000.00	3.75% DTD 11/01/2016 DUE 11/01/2046	36,995	38,745
	RTX CORPORATION	241,000.00	4.05% DTD 05/04/2017 DUE 05/04/2047	252,021	194,552
	RTX CORPORATION	85,000.00	3.75% DTD 11/01/2016 DUE 11/01/2046	62,613	65,867
	RTX CORPORATION	170,000.00	6.125% DTD 05/16/2008 DUE 07/15/2038	176,599	185,931
	RTX CORPORATION COM	3,729.00	Shares/Par Value	256,701	683,899
	RTX CORPORATION GLBL NT	40,000.00	4.35% DTD 10/15/2020 DUE 04/15/2047	49,753	33,897
	RTX CORPORATION GLBL NT	16,000.00	4.70% DTD 06/15/2020 DUE 12/15/2041	16,079	14,929
	RTX CORPORATION GLBL NT	40,000.00	4.80% DTD 06/15/2020 DUE 12/15/2043	50,629	36,685
	RTX CORPORATION NT	960,000.00	4.50% DTD 06/01/2012 DUE 06/01/2042	1,055,709	867,802
	RTX CORPORATION NT	1,150,000.00	4.50% DTD 06/01/2012 DUE 06/01/2042	1,243,807	1,039,554
	RTX CORPORATION SR GLBL	405,000.00	NT 3.125% DTD 05/18/2020 DUE	403,651	272,569
	RTX CORPORATION SR NT	860,000.00	2.82% DTD 08/10/2021 DUE 09/01/2051	859,123	536,348
	RTX CORPORATION SR NT	1,000,000.00	4.625% DTD 08/16/2018 DUE 11/16/2048	1,232,476	871,130
	RTX CORPORATION SR NT	1,000,000.00	3.03% DTD 11/16/2021 DUE 03/15/2052	999,630	652,160
	RTX CORPORATION SR NT	205,000.00	2.82% DTD 08/10/2021 DUE 09/01/2051	120,844	127,850
	RTX CORPORATION SR NT	195,000.00	4.15% DTD 05/04/2015 DUE 05/15/2045	205,126	162,749
	RTX CORPORATION SR NT	175,000.00	2.82% DTD 08/10/2021 DUE 09/01/2051	109,949	109,141
	RTX CORPORATION SR NT	95,000.00	4.15% DTD 05/04/2015 DUE 05/15/2045	78,487	79,288
	RTX CORPORATION SR NT	55,000.00	4.625% DTD 08/16/2018 DUE 11/16/2048	48,034	47,912
	RWE FINANCE US LLC SR 144A NT	300,000.00	5.875% DTD 09/18/2025 DUE 09/18/2055	298,074	293,334
	RWE FINANCE US LLC SR 144A NT	150,000.00	5.125% DTD 09/18/2025 DUE 09/18/2035	149,189	149,159
	RWE FINANCE US LLC SR 144A NT	150,000.00	5.875% DTD 09/18/2025 DUE 09/18/2055	149,037	146,667
	S&P GLOBAL INC COM	893.00	Shares/Par Value	299,745	466,673
	S&P GLOBAL INC SR 144A	35,000.00	4.80% DTD 12/04/2025 DUE 12/04/2035	34,923	34,892
	SABAL TRAIL TRANSMISSION LLC SR 144A	110,000.00	NT 4.832% DTD 04/30/2018 DUE	109,866	94,477
	SALESFORCE COM INC SR NT	12,000.00	2.70% DTD 07/12/2021 DUE 07/15/2041	8,743	8,704
	SALESFORCE COM INC SR NT	100,000.00	2.90% DTD 07/12/2021 DUE 07/15/2051	79,834	63,283
	SALESFORCE INC	2,693.00	Shares/Par Value	586,920	713,403
	SAN DIEGO GAS & ELEC CO 1M	245,000.00	5.35% DTD 05/13/2010 DUE 05/15/2040	314,287	244,674
	SAN DIEGO GAS & ELEC CO 1M BBBB BD	160,000.00	5.55% DTD 03/22/2024 DUE 04/15/2054	153,645	155,510
	SAN DIEGO GAS & ELEC CO 1M CCCC	145,000.00	5.40% DTD 03/28/2025 DUE 04/15/2035	144,642	150,084
	SAN DIEGO GAS & ELEC CO 1M GLBL SSS	35,000.00	BD 4.15% DTD 05/17/2018 DUE	28,647	28,134
	SAN DIEGO GAS & ELEC CO 1M GLBL ZZZ	415,000.00	BD 5.35% DTD 03/10/2023 DUE	410,634	392,026
	SAN DIEGO GAS & ELEC CO 1M TTT	13,000.00	4.10% DTD 05/31/2019 DUE 06/15/2049	9,994	10,287
	SAN DIEGO GAS & ELEC CO 1M TTT	570,000.00	4.10% DTD 05/31/2019 DUE 06/15/2049	602,541	451,035
	SAN DIEGO GAS & ELEC CO 1M UUU	525,000.00	3.32% DTD 04/07/2020 DUE 04/15/2050	394,433	361,641
	SAN DIEGO GAS & ELEC CO 1M WWW	2,000.00	2.95% DTD 08/13/2021 DUE 08/15/2051	1,317	1,270
	SAN DIEGO GAS & ELEC CO 1M YYY	28,000.00	3.70% DTD 03/11/2022 DUE 03/15/2052	19,245	20,318
	SAN DIEGO GAS & ELEC CO 1ST MTG BD	55,000.00	FR 3.75% DTD 06/08/2017 DUE	41,047	41,924
	SAN FRANCISCO CALIF CITY & CNT WTR	545,000.00	REV BDS 2010G TAXABLE 6.95% DTD	803,450	606,018
	SANDISK CORP COM	401.00	Shares/Par Value	86,233	95,189
	SAUDI ARABIA KINGDOM OF FR	45,000.00	5.75% DTD 01/16/2024 DUE 01/16/2054	44,217	44,492
	SAUDI ARABIAN OIL CO FR	370,000.00	6.375% DTD 06/02/2025 DUE 06/02/2055	363,499	386,894
	SAUDI ARABIAN OIL CO FR	215,000.00	5.75% DTD 07/17/2024 DUE 07/17/2054	207,320	209,737
	SAUDI ARABIAN OIL CO FR	195,000.00	5.875% DTD 07/17/2024 DUE 07/17/2064	175,518	189,384
	SAUDI ARABIAN OIL CO FR	820,000.00	6.375% DTD 06/02/2025 DUE 06/02/2055	824,939	857,441
	SAUDI ARABIAN OIL SNR MTN USD	300,000.00	6.375% DTD 06/02/2025 DUE 06/02/2055	312,300	314,197
	SBA COMMUNICATIONS CORP NEW CL A	397.00	Shares/Par Value	108,683	76,792
	SCE RECOVERY FDG LLC EXTND SR GLBL	650,000.00	3.24% DTD 02/15/2022 DUE 11/15/2048	649,938	463,301
	SCENTRE GROUP TRUST 2 SUB GLBL 144A	715,000.00	VAR RATE DTD 09/24/2020 DUE	710,494	725,232
	SCHEIN HENRY INC COM	318.00	Shares/Par Value	18,806	24,034
	SCHWAB CHARLES CORP NEW COM	4,131.00	Shares/Par Value	222,471	412,728
	SEAGATE TECHNOLOGY HLDNGS PLC ORD	625.00	SHS	60,728	172,119
	SEMPRA	1,970.00	Shares/Par Value	113,459	173,931
	SEMPRA ENERGY	115,000.00	3.80% DTD 01/12/2018 DUE 02/01/2038	95,663	98,826
	SEMPRA ENERGY	110,000.00	4.00% DTD 01/12/2018 DUE 02/01/2048	87,394	83,948
	SEMPRA ENERGY	180,000.00	3.80% DTD 01/12/2018 DUE 02/01/2038	180,603	154,685
	SEMPRA ENERGY NT	8,000.00	6.00% DTD 10/08/2009 DUE 10/15/2039	7,887	8,328

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	SEMPRA JR SB GLBL NT	300,000.00	VAR RATE DTD 03/14/2024 DUE	$ 299,982	$ 308,634
	SEMPRA JR SB GLBL NT	300,000.00	VAR RATE DTD 08/29/2025 DUE	300,000	306,249
	SEMPRA JR SB GLBL NT	400,000.00	VAR RATE DTD 09/09/2024 DUE	400,000	406,852
	SERVICENOW INC COM	3,360.00	Shares/Par Value	175,423	514,718
	SHELL FIN US INC 144A NT	475,000.00	5.125% DTD 10/15/2025 DUE 10/15/2041	534,989	462,978
	SHELL FIN US INC 144A NT	200,000.00	5.125% DTD 10/15/2025 DUE 10/15/2041	222,794	194,938
	SHELL FIN US INC 144A NT	25,000.00	5.125% DTD 10/15/2025 DUE 10/15/2041	24,450	24,367
	SHELL FIN US INC GLBL 144A	40,000.00	3.00% DTD 11/26/2025 DUE 11/26/2051	26,015	25,656
	SHELL FIN US INC SR 144A	260,000.00	5.50% DTD 09/25/2025 DUE 03/25/2040	339,505	266,055
	SHELL FIN US INC SR 144A	55,000.00	5.50% DTD 09/25/2025 DUE 03/25/2040	56,463	56,281
	SHELL FIN US INC SR GLBL 144A	20,000.00	3.125% DTD 11/07/2025 DUE 11/07/2049	15,408	13,457
	SHELL FIN US INC SR GLBL NT	1,185,000.00	3.25% DTD 10/06/2024 DUE 04/06/2050	1,052,372	817,010
	SHELL FIN US INC SR GLBL NT	430,000.00	3.75% DTD 09/12/2024 DUE 09/12/2046	450,695	335,013
	SHELL FIN US INC SR GLBL NT	75,000.00	3.25% DTD 10/06/2024 DUE 04/06/2050	74,092	51,710
	SHELL FIN US INC SR GLBL NT	675,000.00	4.375% DTD 05/11/2024 DUE 05/11/2045	673,657	581,337
	SHELL FIN US INC SR GLBL NT	168,000.00	3.75% DTD 09/12/2024 DUE 09/12/2046	175,533	130,889
	SHELL FIN US INC SR GLBL NT	179,000.00	4.00% DTD 05/10/2024 DUE 05/10/2046	154,662	144,713
	SHELL FIN US INC SR GLBL NT	353,000.00	4.375% DTD 05/11/2024 DUE 05/11/2045	307,586	304,018
	SHELL FIN US INC SR GLBL NT	63,000.00	4.55% DTD 08/12/2024 DUE 08/12/2043	73,109	56,351
	SHELL INTERNATIONAL FIN BV NT	78,000.00	3.625% DTD 08/21/2012 DUE 08/21/2042	74,925	62,723
	SHELL INTERNATIONAL FIN BV SR NT	231,000.00	2.875% DTD 11/26/2021 DUE 11/26/2041	222,150	170,857
	SHERWIN WILLIAMS CO COM	708.00	Shares/Par Value	109,013	229,413
	SHERWIN WILLIAMS CO SR GLBL	25,000.00	4.40% DTD 08/01/2017 DUE 02/01/2045	25,025	20,295
	SHERWIN WILLIAMS CO SR GLBL NT	45,000.00	4.55% DTD 07/31/2015 DUE 08/01/2045	53,755	38,419
	SHERWIN WILLIAMS CO SR NT	950,000.00	4.50% DTD 05/16/2017 DUE 06/01/2047	1,049,152	809,742
	SIEMENS FUNDING SR GLBL 144A	165,000.00	5.80% DTD 05/28/2025 DUE 05/28/2055	174,799	172,494
	SIEMENS FUNDING SR GLBL 144A	99,000.00	5.90% DTD 05/28/2025 DUE 05/28/2065	104,659	103,715
	SIERRA PAC PWR CO SR GLBL	120,000.00	5.90% DTD 03/15/2024 DUE 03/15/2054	120,585	119,605
	SIMON PPTY GROUP INC NEW COM	572.00	Shares/Par Value	70,152	105,883
	SIMON PPTY GROUP LP SR GLBL NT	19,000.00	6.65% DTD 11/09/2023 DUE 01/15/2054	21,079	21,228
	SIMON PPTY GROUP LP SR NT	6,000.00	3.25% DTD 09/13/2019 DUE 09/13/2049	4,044	4,133
	SIMON PPTY GROUP LP SR NT	25,000.00	5.125% DTD 08/19/2025 DUE 10/01/2035	24,861	25,375
	SKYWORKS SOLUTIONS INC COM	315.00	Shares/Par Value	28,830	19,974
	SLB LIMITED	5,126.00	Shares/Par Value	375,347	196,736
	SMITH & NEPHEW PLC SR NT	200,000.00	5.40% DTD 03/20/2024 DUE 03/20/2034	200,002	206,548
	SMITH (A.O.) CORP COM	282.00	Shares/Par Value	14,791	18,860
	SMITHSONIAN INSTITUTION SR GLBL SINK	1,000,000.00	2.645% DTD 06/18/2020 DUE 09/01/2039	924,040	792,280
	SMUCKER J M CO COM NEW	391.00	Shares/Par Value	42,341	38,244
	SMURFIT KAPPA TREAS UNLIMITED SR	300,000.00	GLBL NT 5.777% DTD 04/03/2025 DUE	300,000	301,392
	SNAP ON INC COM	195.00	Shares/Par Value	31,197	67,197
	SNAP ON INC SR NT	335,000.00	3.10% DTD 04/30/2020 DUE 05/01/2050	331,188	227,227
	SOCIETE GENERALE FR	200,000.00	4.027% DTD 01/19/2022 DUE 01/21/2043	200,000	153,904
	SOCIETE GENERALE FR	400,000.00	7.367% DTD 01/10/2023 DUE 01/10/2053	400,000	429,036
	SOCIETE GENERALE SUB COCO	475,000.00	VAR RATE DTD 01/19/2024 DUE	475,000	496,717
	SOCIETE GENERALE SUB COCO	205,000.00	VAR RATE DTD 01/19/2024 DUE	205,000	214,373
	SOFTBANK CORP SR GLBL 144A	200,000.00	5.332% DTD 07/09/2025 DUE 07/09/2035	197,230	200,418
	SOLVENTUM CORP COM SHS	335.00	Shares/Par Value	36,268	26,545
	SOUTH CAROLINA ELEC & GAS CO 1MTG BD	130,000.00	4.60% DTD 06/14/2013 DUE 06/15/2043	137,518	116,613
	SOUTH CAROLINA ELEC & GAS CO 1ST MTG	135,000.00	5.45% DTD 01/27/2011 DUE 02/01/2041	189,057	135,440
	SOUTH CAROLINA ELEC & GAS CO BD	1,000,000.00	FIRST MTG 6.05% DTD 01/14/2008 DUE	1,335,882	1,075,570
	SOUTHEAST ALASKA REGIONAL HEAL	1,150,000.00	3.235% DTD 09/30/2021 DUE 07/01/2051	1,150,000	676,315
	SOUTHERN CALIF EDISON CO	190,000.00	6.05% DTD 03/20/2009 DUE 03/15/2039	257,254	194,241
	SOUTHERN CALIF EDISON CO	35,000.00	5.95% DTD 01/22/2008 DUE 02/01/2038	35,967	35,750
	SOUTHERN CALIF EDISON CO 1M 2019B	115,000.00	BD 4.875% DTD 03/15/2019 DUE	93,116	96,430
	SOUTHERN CALIF EDISON CO 1M 2021H	200,000.00	BD 3.65% DTD 06/14/2021 DUE	199,532	136,462
	SOUTHERN CALIF EDISON CO 1M 2023D	250,000.00	BD 5.875% DTD 05/22/2023 DUE	249,465	239,373
	SOUTHERN CALIF EDISON CO 1M 2023D	6,000.00	BD 5.875% DTD 05/22/2023 DUE	5,997	5,745
	SOUTHERN CALIF EDISON CO 1M 2025B	300,000.00	BD 5.90% DTD 01/09/2025 DUE	298,362	289,626
	SOUTHERN CALIF EDISON CO 1M BD	460,000.00	3.60% DTD 01/16/2015 DUE 02/01/2045	458,234	331,011
	SOUTHERN CALIF EDISON CO 1M BD	400,000.00	3.45% DTD 01/13/2022 DUE	398,656	265,764
	SOUTHERN CALIF EDISON CO 1M BD	100,000.00	3.60% DTD 01/16/2015 DUE 02/01/2045	71,071	71,959
	SOUTHERN CALIF EDISON CO 1M BD	25,000.00	3.60% DTD 01/16/2015 DUE 02/01/2045	18,623	17,990
	SOUTHERN CALIF EDISON CO 1M BD 2013D	95,000.00	4.65% DTD 10/02/2013 DUE 10/01/2043	79,704	80,770
	SOUTHERN CALIF EDISON CO 1M GLBL	47,000.00	2018C 4.125% DTD 03/05/2018 DUE	35,352	35,673
	SOUTHERN CALIF EDISON CO 1M GLBL	65,000.00	2022E 5.45% DTD 05/23/2022 DUE	60,647	58,393
	SOUTHERN CALIF EDISON CO 1M GLBL	67,000.00	2023B 5.70% DTD 03/02/2023 DUE	62,366	62,180
	SOUTHERN CALIF EDISON CO 1M GLBL	90,000.00	2024E 5.75% DTD 03/01/2024 DUE	84,878	84,379
	SOUTHERN CALIF EDISON CO 1ST MTG BD	200,000.00	4.00% DTD 03/24/2017 DUE 04/01/2047	198,991	149,980
	SOUTHERN CALIF EDISON CO 1ST MTG BD	80,000.00	4.00% DTD 03/24/2017 DUE 04/01/2047	64,272	59,992
	SOUTHERN CALIF EDISON CO 1STREF	300,000.00	3.90% DTD 11/22/2011 DUE 12/01/2041	292,677	235,059
	SOUTHERN CALIF EDISON CO 1STREF	80,000.00	3.90% DTD 11/22/2011 DUE 12/01/2041	77,650	62,682
	SOUTHERN CALIF GAS CO	40,000.00	4.30% DTD 09/24/2018 DUE 01/15/2049	31,602	32,668
	SOUTHERN CALIF GAS CO 1M AAA	275,000.00	5.75% DTD 05/23/2023 DUE 06/01/2053	273,669	273,221
	SOUTHERN CALIF GAS CO 1M BBB	165,000.00	5.60% DTD 03/18/2024 DUE 04/01/2054	163,928	161,492
	SOUTHERN CALIF GAS CO 1M BD	155,000.00	3.95% DTD 06/04/2019 DUE 02/15/2050	123,069	118,987
	SOUTHERN CALIF GAS CO 1M BD NN	55,000.00	3.75% DTD 09/21/2012 DUE 09/15/2042	50,680	44,014
	SOUTHERN CALIF GAS CO 1M GLBL BD	140,000.00	6.00% DTD 05/16/2025 DUE 06/15/2055	141,746	143,744

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	SOUTHERN CALIF GAS CO 1M GLBL BD	95,000.00	6.00% DTD 05/16/2025 DUE 06/15/2055	$ 93,717	$ 97,540
	SOUTHERN CALIF GAS CO 1ST MTG	45,000.00	4.45% DTD 03/13/2014 DUE 03/15/2044	49,490	38,657
	SOUTHERN CALIF GAS CO UU	70,000.00	4.125% DTD 05/15/2018 DUE 06/01/2048	55,826	55,797
	SOUTHERN CO COM	3,873.00	Shares/Par Value	196,202	337,726
	SOUTHERN CO GAS CAP SR 2021A NT	23,000.00	3.15% DTD 09/10/2021 DUE 09/30/2051	15,058	14,912
	SOUTHERN CO GAS CAP SR GLBL NT	280,000.00	3.95% DTD 09/13/2016 DUE 10/01/2046	274,075	219,072
	SOUTHERN CO JR SB GLBL	100,000.00	VAR RATE DTD 05/06/2021 DUE	100,000	98,584
	SOUTHERN CO SR NT	2,200,000.00	4.40% DTD 05/24/2016 DUE 07/01/2046	2,235,865	1,855,964
	SOUTHERN CO SR NT	36,000.00	4.25% DTD 05/24/2016 DUE 07/01/2036	36,874	33,738
	SOUTHERN CO SR NT	40,000.00	4.40% DTD 05/24/2016 DUE 07/01/2046	33,202	33,745
	SOUTHERN COPPER CORP DEL NT	97,000.00	7.50% DTD 07/27/2005 DUE 07/27/2035	140,718	114,261
	SOUTHERN COPPER CORP NT	95,000.00	5.25% DTD 11/08/2012 DUE 11/08/2042	90,105	91,043
	SOUTHERN COPPER CORP NT	14,000.00	6.75% DTD 04/16/2010 DUE 04/16/2040	15,365	15,796
	SOUTHWEST AIRLS CO COM	2,189.00	Shares/Par Value	86,352	90,471
	SOUTHWEST GAS CORP SR NT	475,000.00	3.18% DTD 08/20/2021 DUE 08/15/2051	474,910	324,202
	SOUTHWESTERN ELEC PWR CO SR GLBL L	70,000.00	NT 3.85% DTD 01/22/2018 DUE	77,252	52,114
	SOUTHWESTERN ELEC PWR CO SR GLBL O	82,000.00	NT 3.25% DTD 11/03/2021 DUE	81,704	53,929
	SOUTHWESTERN ELEC PWR CO SR NT H	375,000.00	6.20% DTD 03/08/2010 DUE 03/15/2040	458,027	398,111
	SOUTHWESTERN PUB SVC CO 1M 11 BD	60,000.00	6.00% DTD 06/06/2024 DUE 06/01/2054	59,555	61,297
	SOUTHWESTERN PUB SVC CO 1M BD	340,000.00	3.15% DTD 05/18/2020 DUE 05/01/2050	337,069	224,305
	SOUTHWESTERN PUB SVC CO 1M BD	400,000.00	3.15% DTD 05/18/2020 DUE 05/01/2050	249,968	263,888
	SOUTHWESTERN PUB SVC CO 1M BD	45,000.00	3.40% DTD 08/12/2016 DUE 08/15/2046	49,621	31,884
	SOUTHWESTERN PUB SVC CO 1M BD	120,000.00	3.75% DTD 06/18/2019 DUE 06/15/2049	134,617	88,618
	SOUTHWESTERN PUB SVC CO 1M GLBL	70,000.00	5.30% DTD 05/02/2025 DUE 05/15/2035	69,853	71,436
	SOUTHWESTERN PUB SVC CO 1ST MTG	215,000.00	3.70% DTD 08/09/2017 DUE 08/15/2047	167,296	161,323
	SOUTHWESTERN PUB SVC CO 1ST MTG	47,000.00	4.40% DTD 11/05/2018 DUE 11/15/2048	55,351	39,143
	SOUTHWESTERN PUB SVC CO 1ST MTG	180,000.00	3.70% DTD 08/09/2017 DUE 08/15/2047	179,203	135,061
	SOUTHWESTERN PUB SVC CO 1STM BD	30,000.00	4.50% DTD 08/10/2011 DUE 08/15/2041	25,705	26,724
	SPECTRA ENERGY PARTNERS LP SR NT	25,000.00	4.50% DTD 03/12/2015 DUE 03/15/2045	24,809	21,084
	SPECTRA ENERGY PARTNERS LP SR NT	1,000,000.00	5.95% DTD 09/25/2013 DUE 09/25/2043	1,210,052	1,008,190
	SPECTRA ENERGY PARTNERS LP SR NT	400,000.00	4.50% DTD 03/12/2015 DUE 03/15/2045	413,444	337,348
	SPECTRA ENERGY PARTNERS LP SR NT	67,000.00	5.95% DTD 09/25/2013 DUE 09/25/2043	66,986	67,549
	SPIRE MISSOURI INC 1M 1ST	36,000.00	3.30% DTD 05/20/2021 DUE 06/01/2051	24,554	24,301
	SPRINT CAP CORP SR NT	310,000.00	8.75% DTD 03/14/2002 DUE 03/15/2032	374,190	374,902
	STANDARD CHARTERED PLC SR GLBL 144A	200,000.00	VAR RATE DTD 08/12/2025 DUE	200,000	203,860
	STANFORD UNIV CALIF GLBL 2017 BD	100,000.00	3.647% DTD 04/11/2017 DUE 05/01/2048	79,984	78,668
	STANLEY BLACK & DECKER INC COM	614.00	Shares/Par Value	65,739	45,608
	STARBUCKS CORP	10,000.00	4.45% DTD 05/13/2019 DUE 08/15/2049	8,470	8,270
	STARBUCKS CORP	5,000.00	4.50% DTD 08/10/2018 DUE 11/15/2048	4,219	4,169
	STARBUCKS CORP COM	3,507.00	Shares/Par Value	315,245	295,324
	STARBUCKS CORP SR GLBL NT	27,000.00	3.35% DTD 03/12/2020 DUE 03/12/2050	18,570	18,423
	STARBUCKS CORP SR GLBL NT	14,000.00	3.75% DTD 11/22/2017 DUE 12/01/2047	9,977	10,455
	STATE STR CORP COM	1,137.00	Shares/Par Value	86,676	146,684
	STATE STR CORP SR NT	200,000.00	VAR RATE DTD 10/23/2025 DUE	200,000	198,960
	STATE STREET 20 YEAR US TREASURY	10,618,032.14	STRIPS INDEX NON LENDING FUND - CMCA	121,220,532	123,838,109
	STATE STREET US GOVERNMENT BOND	5,525,772.66	INDEX NON-LENDING FUND - CM1E	143,748,441	160,811,036
	STATOIL ASA NT	70,000.00	3.95% DTD 05/15/2013 DUE 05/15/2043	58,213	58,853
	STEEL DYNAMICS INC COM	560.00	Shares/Par Value	18,612	94,892
	STEEL DYNAMICS INC SR NT	80,000.00	3.25% DTD 10/09/2020 DUE 10/15/2050	77,066	54,818
	STERIS IRISH FINCO UNLIMITED SR NT	1,100,000.00	3.75% DTD 04/01/2021 DUE 03/15/2051	1,053,503	814,869
	STERIS PLC SHS USD	292.00	Shares/Par Value	37,316	74,028
	STORE CAP CORP SR NT	100,000.00	2.70% DTD 11/17/2021 DUE 12/01/2031	99,877	88,315
	STRYKER CORP COM	1,036.00	Shares/Par Value	217,443	364,123
	SUMITOMO MITSUI FIN GRP INC LW TIER	100,000.00	II 5.836% DTD 07/09/2024 DUE	101,564	103,205
	SUMITOMO MITSUI FIN GRP INC SUB NT	315,000.00	VAR RATE DTD 07/08/2025 DUE	313,428	319,149
	SUMITOMO MITSUI TR BK LTD FR	250,000.00	4.85% DTD 09/10/2024 DUE 09/10/2034	249,315	250,348
	SUMMA HEALTH 2021 BD	500,000.00	3.51% DTD 04/21/2021 DUE 11/15/2051	500,000	394,650
	SUNCOR ENERGY INC NEW	540,000.00	4.00% DTD 11/15/2017 DUE 11/15/2047	576,369	410,027
	SUNCOR ENERGY INC NEW	85,000.00	4.00% DTD 11/15/2017 DUE 11/15/2047	65,922	64,541
	SUNCOR ENERGY INC NEW NT	40,000.00	6.50% DTD 06/28/2007 DUE 06/15/2038	43,008	43,081
	SUNCOR ENERGY INC NEW SR GLBL NT	48,000.00	5.95% DTD 12/01/2003 DUE 12/01/2034	56,509	50,780
	SUNCOR ENERGY INC NEW SR NT	465,000.00	3.75% DTD 03/04/2021 DUE 03/04/2051	462,759	330,917
	SUNCOR ENERGY INC NEW SR NT	4,000.00	3.75% DTD 03/04/2021 DUE 03/04/2051	2,889	2,847
	SUNCOR ENERGY INC NT	55,000.00	6.85% DTD 06/06/2008 DUE 06/01/2039	59,274	61,039
	SUNOCO LOGISTICS PARTNERS SR NT	600,000.00	5.35% DTD 11/17/2014 DUE 05/15/2045	595,986	542,622
	SUNOCO LOGISTICS PARTNERS SR NT	300,000.00	4.95% DTD 01/10/2013 DUE 01/15/2043	328,323	262,974
	SUNOCO LOGISTICS PARTNERS SR NT	100,000.00	5.30% DTD 04/03/2014 DUE 04/01/2044	117,827	90,700
	SUNOCO LOGISTICS PARTNERS SR NT	450,000.00	5.40% DTD 09/21/2017 DUE 10/01/2047	426,495	404,388
	SUNOCO LOGISTICS PARTNERS SR NT	60,000.00	4.95% DTD 01/10/2013 DUE 01/15/2043	52,990	52,595
	SUNOCO LOGISTICS PARTNERS SR NT	20,000.00	5.35% DTD 11/17/2014 DUE 05/15/2045	18,201	18,087
	SUNOCO LOGISTICS PARTNERS SR NT	210,000.00	5.40% DTD 09/21/2017 DUE 10/01/2047	186,565	188,714
	SUPER MICRO COMPUTER INC COM NEW	1,680.00	Shares/Par Value	179,564	49,174
	SUTTER HEALTH 2020A	300,000.00	3.361% DTD 10/29/2020 DUE 08/15/2050	300,000	209,754
	SWAP CDX HY37	200,000.00	5Y 25-35% SP CBK	(13,680)	-
	SWAP CDX HY45 5Y	400,000.00	25-35% SP BOA	60,400	60,459
	SWISS RE SUB FIN PLC LW TIER II	200,000.00	VAR RATE DTD 04/01/2025 DUE	200,000	206,438
	SYMETRA LIFE INSURANCE COMPANY SUB	675,000.00	144A NT 6.55% DTD 07/24/2025 DUE	671,220	697,829

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	SYNCHRONY FINANCIAL SUB NT	200,000.00	7.25% DTD 02/02/2023 DUE 02/02/2033	$ 199,298	$ 214,842
	SYNCHRONY FINL COM	1,225.00	Shares/Par Value	38,161	102,202
	SYNOPSYS INC COM	619.00	Shares/Par Value	185,679	290,757
	SYNOPSYS INC SR GLBL	80,000.00	5.70% DTD 03/17/2025 DUE 04/01/2055	79,769	79,359
	SYNOPSYS INC SR GLBL	200,000.00	5.70% DTD 03/17/2025 DUE 04/01/2055	199,422	198,398
	SYSCO CORP COM	1,609.00	Shares/Par Value	96,954	118,567
	SYSCO CORP CR SEN SR GLBL	20,000.00	STEP CPN DTD 04/02/2020 DUE	21,550	22,084
	SYSCO CORP SR NT	295,000.00	4.85% DTD 09/28/2015 DUE 10/01/2045	296,647	266,007
	SYSCO CORP SR NT	136,000.00	6.60% DTD 04/02/2020 DUE 04/01/2050	135,683	149,410
	SYSCO CORP SR NT	700,000.00	4.85% DTD 09/28/2015 DUE 10/01/2045	699,447	631,204
	SYSCO CORP SR NT	21,000.00	6.60% DTD 04/02/2020 DUE 04/01/2050	23,166	23,071
	SYSTEM ENERGY RESOURCES INC 1ST MTG	300,000.00	5.30% DTD 12/06/2024 DUE 12/15/2034	291,360	303,234
	T MOBILE US INC COM	1,115.00	Shares/Par Value	103,819	226,390
	T MOBILE USA INC SR NT	635,000.00	5.25% DTD 09/26/2024 DUE 06/15/2055	633,609	578,466
	T MOBILE USA INC SR NT	130,000.00	5.75% DTD 05/11/2023 DUE 01/15/2054	129,474	127,550
	T MOBILE USA INC SR NT	100,000.00	5.65% DTD 09/15/2022 DUE 01/15/2053	99,735	96,671
	T MOBILE USA INC SR NT	75,000.00	4.625% DTD 10/09/2025 DUE 01/15/2033	74,389	74,553
	T MOBILE USA INC SR NT	226,000.00	5.25% DTD 09/26/2024 DUE 06/15/2055	215,453	205,879
	T MOBILE USA INC SR NT	95,000.00	5.50% DTD 01/12/2024 DUE 01/15/2055	91,657	89,975
	T MOBILE USA INC SR NT	135,000.00	5.70% DTD 10/09/2025 DUE 01/15/2056	134,112	131,710
	T MOBILE USA INC SR NT	325,000.00	5.75% DTD 05/11/2023 DUE 01/15/2054	328,881	318,874
	T MOBILE USA INC SR NT	18,000.00	5.875% DTD 03/27/2025 DUE 11/15/2055	17,941	17,981
	T MOBILE USA INC SR NT	10,000.00	6.00% DTD 09/14/2023 DUE 06/15/2054	10,397	10,168
	T MOBILE USA INC SR SEC GLBL NT	1,085,000.00	3.30% DTD 02/15/2021 DUE 02/15/2051	1,074,426	725,301
	T MOBILE USA INC SR SEC GLBL NT	800,000.00	3.40% DTD 04/15/2022 DUE 10/15/2052	796,804	537,720
	T MOBILE USA INC SR SEC GLBL NT	700,000.00	3.60% DTD 05/15/2021 DUE 11/15/2060	700,105	465,052
	T MOBILE USA INC SR SEC GLBL NT	1,250,000.00	3.60% DTD 05/15/2021 DUE 11/15/2060	1,106,451	830,450
	T MOBILE USA INC SR SEC GLBL NT	1,250,000.00	3.60% DTD 05/15/2021 DUE 11/15/2060	1,261,738	830,450
	T MOBILE USA INC SR SEC GLBL NT	750,000.00	4.50% DTD 04/15/2021 DUE 04/15/2050	765,525	617,745
	T MOBILE USA INC SR SEC GLBL NT	95,000.00	3.30% DTD 02/15/2021 DUE 02/15/2051	66,164	63,506
	T MOBILE USA INC SR SEC GLBL NT	134,000.00	3.40% DTD 04/15/2022 DUE 10/15/2052	94,146	90,068
	T MOBILE USA INC SR SEC GLBL NT	11,000.00	3.60% DTD 05/15/2021 DUE 11/15/2060	10,281	7,308
	T MOBILE USA INC SR SEC GLBL NT	35,000.00	4.50% DTD 04/15/2021 DUE 04/15/2050	29,577	28,828
	TAKEDA PHARMACEUTICAL CO LTD GLBL NT	85,000.00	3.025% DTD 07/09/2020 DUE 07/09/2040	64,767	65,063
	TAKEDA PHARMACEUTICAL CO LTD GLBL NT	830,000.00	3.025% DTD 07/09/2020 DUE 07/09/2040	727,303	635,324
	TAKEDA PHARMACEUTICAL CO LTD SR GLBL	55,000.00	5.80% DTD 07/05/2024 DUE 07/05/2064	54,499	54,201
	TAKEDA PHARMACEUTICAL CO LTD SR GLBL	89,000.00	NT 3.175% DTD 07/09/2020 DUE	59,668	59,355
	TAKEDA PHARMACEUTICAL CO LTD SR GLBL	75,000.00	5.80% DTD 07/05/2024 DUE 07/05/2064	74,653	73,911
	TAKEDA PHARMACEUTICAL CO LTD SR GLBL	330,000.00	NT 3.175% DTD 07/09/2020 DUE	264,629	220,080
	TAKE-TWO INTERACTIVE SOFTWARE COM	402.00	Shares/Par Value	59,292	102,924
	TAMPA ELEC CO	90,000.00	4.45% DTD 10/04/2018 DUE 06/15/2049	77,480	75,160
	TAMPA ELEC CO SR GLBL NT	30,000.00	3.625% DTD 07/24/2019 DUE 06/15/2050	21,831	21,884
	TAMPA ELEC CO SR NT	225,000.00	3.45% DTD 03/18/2021 DUE 03/15/2051	224,498	159,190
	TAMPA ELEC CO SR NT	25,000.00	4.10% DTD 06/05/2012 DUE 06/15/2042	21,741	21,095
	TAPESTRY INC COM	578.00	Shares/Par Value	20,761	73,851
	TAPESTRY INC SR GLBL	400,000.00	5.50% DTD 12/11/2024 DUE 03/11/2035	391,412	408,952
	TARGA RES CORP COM	694.00	Shares/Par Value	44,605	128,043
	TARGA RES CORP SR NT	300,000.00	4.95% DTD 04/06/2022 DUE 04/15/2052	297,999	256,419
	TARGA RES CORP SR NT	500,000.00	6.125% DTD 02/27/2025 DUE 05/15/2055	498,905	496,860
	TARGA RES CORP SR NT	95,000.00	6.50% DTD 01/09/2023 DUE 02/15/2053	93,303	99,002
	TARGA RES CORP SR NT	10,000.00	6.125% DTD 02/27/2025 DUE 05/15/2055	9,933	9,937
	TARGA RES PARTNERS TARGA RES SR GLBL	156,000.00	5.40% DTD 11/12/2025 DUE 07/30/2036	156,005	156,179
	TARGET CORP COM	1,332.00	Shares/Par Value	241,095	130,203
	TARGET CORP SR GLBL NT	75,000.00	3.625% DTD 04/11/2016 DUE 04/15/2046	72,962	57,439
	TD SYNNEX CORPORATION CR SEN SR GLBL	200,000.00	STEP CPN DTD 02/09/2022 DUE	198,816	179,846
	TD SYNNEX CORPORATION SR NT	100,000.00	5.30% DTD 10/10/2025 DUE 10/10/2035	99,977	99,022
	TE CONNECTIVITY PLC ORD SHS	412.00	Shares/Par Value	59,223	93,734
	TEACHERS INS & ANNUITY ASSN AM 144A	23,000.00	NT 3.30% DTD 05/07/2020 DUE	15,874	15,760
	TEACHERS INS & ANNUITY ASSN AM 144A	120,000.00	NT 3.30% DTD 05/07/2020 DUE	111,311	82,224
	TEACHERS INS & ANNUITY ASSN AM SR	1,300,000.00	SURP 144A 4.27% DTD 05/08/2017 DUE	1,292,337	1,066,962
	TECK RESOURCES LIMITED	400,000.00	SNR S* ICE	(40,901)	-
	TELEDYNE TECHNOLOGIES INC COM	174.00	Shares/Par Value	41,650	88,867
	TELEFONICA EMISIONES S A U FR	33,000.00	4.895% DTD 03/06/2018 DUE 03/06/2048	26,717	27,716
	TELEFONICA EMISIONES S A U GTD SR NT	350,000.00	7.045% DTD 06/20/2006 DUE 06/20/2036	441,480	390,464
	TELEFONICA EMISIONES S A U SR GLBL	425,000.00	NT 5.52% DTD 03/01/2019 DUE	425,000	386,125
	TELEFONICA EMISIONES S A U SR GLBL	5,000.00	NT 5.213% DTD 03/08/2017 DUE	4,427	4,402
	TENASKA GA PARTNERS LP SR SECD	410,341.96	9.50% DTD 08/01/2000 DUE 02/01/2030	501,137	441,274
	TENNESSEE GAS PIPELINE CO SR DEB	20,000.00	7.625% DTD 03/13/1997 DUE 04/01/2037	24,157	23,484
	TENNESSEE VALLEY AUTH FED BE B BD	300,000.00	4.875% DTD 05/16/2025 DUE 05/15/2035	298,080	310,389
	TENNESSEE VALLEY AUTH FED BE SR A	275,000.00	BD 5.25% DTD 02/14/2025 DUE	270,922	272,080
	TERADYNE INC COM	332.00	Shares/Par Value	21,319	64,262
	TESLA, INC	7,894.00	Shares/Par Value	792,208	3,550,090
	TEXAS A & M UNIV PERM UNIV FD FD BDS	110,000.00	2017 B TAXABLE 3.66% DTD 10/01/2017	85,719	89,943
	TEXAS ELEC MKT STABILIZATION F EXTND	700,000.00	SR SEC 5.167% DTD 06/15/2022 DUE	699,928	664,615
	TEXAS ELEC MKT STABILIZATION F EXTND	1,000,000.00	SR SEC 5.167% DTD 06/15/2022 DUE	999,897	949,450
	TEXAS INSTRS INC NT	78,000.00	2.70% DTD 09/15/2021 DUE 09/15/2051	48,382	47,704
	TEXAS INSTRS INC NT	125,000.00	4.15% DTD 05/07/2018 DUE 05/15/2048	106,165	102,951

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	TEXAS INSTRS INC SR GLBL	36,000.00	4.10% DTD 08/16/2022 DUE 08/16/2052	$ 27,723	$ 28,647
	TEXAS INSTRS INC SR GLBL NT	50,000.00	3.875% DTD 03/11/2019 DUE 03/15/2039	43,997	44,619
	TEXAS INSTRS INC SR NT	925,000.00	5.05% DTD 05/18/2023 DUE 05/18/2063	917,295	826,848
	TEXAS INSTRS INC SR NT	55,000.00	5.05% DTD 05/18/2023 DUE 05/18/2063	49,780	49,164
	TEXAS INSTRS INC SR NT	11,000.00	5.15% DTD 02/08/2024 DUE 02/08/2054	10,550	10,366
	TEXAS INSTRUMENTS INC COM	2,405.00	Shares/Par Value	321,422	417,243
	TEXAS PACIFIC LAND CORPORATION COM	177.00	Shares/Par Value	95,226	50,838
	TEXAS PRIVATE ACTIVITY BD SURF	1,200,000.00	TAXABLE SR LEIN REF BDS 2019 B	1,200,000	959,952
	TEXTRON INC COM	505.00	Shares/Par Value	24,086	44,021
	THE CAMPBELL`S COMPANY COM	687.00	Shares/Par Value	32,661	19,147
	THE CIGNA GROUP	852.00	Shares/Par Value	178,627	234,496
	THE CIGNA GROUP SR NT	300,000.00	6.00% DTD 09/04/2025 DUE 01/15/2056	297,129	308,496
	THE DOCTORS COMPANY 144A NT	200,000.00	4.50% DTD 01/18/2022 DUE 01/18/2032	200,000	179,618
	THE JOHN HOPKINS UNIVERSITY SR GLBL	40,000.00	A NT 2.813% DTD 03/16/2020 DUE	23,908	23,606
	THE TRADE DESK INC COM CL A	1,206.00	Shares/Par Value	98,235	45,780
	THERMO FISHER CORP COM	1,062.00	Shares/Par Value	479,246	615,376
	THERMO FISHER SCIENTIFIC	100,000.00	1.875% DTD 09/30/2019 DUE 10/01/2049	90,285	74,121
	THERMO FISHER SCIENTIFIC INC SR NT	200,000.00	2.80% DTD 08/23/2021 DUE 10/15/2041	178,281	148,020
	THERMO FISHER SCIENTIFIC INC SR NT	10,000.00	4.794% DTD 10/07/2025 DUE 10/07/2035	10,000	10,031
	THOMAS JEFFERSON UNIV GLBL 2022A SNK	98,000.00	3.847% DTD 02/02/2022 DUE 11/01/2057	86,550	68,565
	TIME WARNER CABLE INC	295,000.00	6.75% DTD 06/29/2009 DUE 06/15/2039	377,845	298,381
	TIME WARNER CABLE INC DEB	625,000.00	5.875% DTD 11/15/2010 DUE 11/15/2040	681,690	578,344
	TIME WARNER CABLE INC DEB	600,000.00	4.50% DTD 08/10/2012 DUE 09/15/2042	592,087	461,412
	TIME WARNER CABLE INC DEB	300,000.00	5.50% DTD 09/12/2011 DUE 09/01/2041	264,177	263,295
	TIME WARNER CABLE INC DEB	153,000.00	4.50% DTD 08/10/2012 DUE 09/15/2042	119,709	117,660
	TIME WARNER CABLE INC DEB	37,000.00	5.875% DTD 11/15/2010 DUE 11/15/2040	40,111	34,238
	TIME WARNER CABLE INC NT	1,060,000.00	6.55% DTD 04/09/2007 DUE 05/01/2037	1,242,145	1,081,688
	TJX COS INC NEW COM	3,147.00	Shares/Par Value	152,351	483,411
	TKO GROUP HOLDINGS INC CL A	89.00	Shares/Par Value	15,572	18,601
	TOLL BROS FIN CORP SR NT	300,000.00	5.60% DTD 06/10/2025 DUE 06/15/2035	298,908	310,377
	TOTAL CAP INTL SR GLBL NT	32,000.00	3.461% DTD 07/10/2019 DUE 07/12/2049	23,137	22,850
	TOTAL CAPITAL SR GLBL NT	125,000.00	2.986% DTD 06/29/2020 DUE 06/29/2041	115,667	94,559
	TOTAL CAPITAL SR GLBL NT	145,000.00	3.127% DTD 05/29/2020 DUE 05/29/2050	111,554	96,650
	TOTAL CASH EFFECT OF PENDING TRADES	-	Shares/Par Value	(535,734)	(535,734)
	TOTAL CASH EFFECT OF PENDING TRADES	-	Shares/Par Value	19,508	19,508
	TOTALENERGIES CAP SA SR GLBL NT	91,000.00	5.488% DTD 04/05/2024 DUE 04/05/2054	89,340	87,990
	TOTALENERGIES CAP SA SR GLBL NT	9,000.00	5.638% DTD 04/05/2024 DUE 04/05/2064	9,000	8,692
	TOTALENERGIES CAP SA SR NT	183,000.00	5.425% DTD 09/10/2024 DUE 09/10/2064	181,151	171,272
	TOWNSQUARE REAL ESTATE ALPHA FUND	1.00	I-A, L.P.	-	196,079
	TR FIN LLC SR GLBL NT	54,000.00	5.65% DTD 03/20/2025 DUE 11/23/2043	52,252	54,034
	TRACTOR SUPPLY CO COM	1,990.00	Shares/Par Value	41,720	99,520
	TRANE TECHNOLOGIES HOLDCO INC SR	26,000.00	GLBL 4.30% DTD 02/21/2018 DUE	21,044	21,756
	TRANE TECHNOLOGIES PLC SHS	792.00	Shares/Par Value	116,995	308,246
	TRANSATLANTIC HLDGS INC SR NT	25,000.00	8.00% DTD 11/23/2009 DUE 11/30/2039	30,805	31,225
	TRANSCANADA PIPELINES LTD SR NT	61,000.00	6.20% DTD 10/05/2007 DUE 10/15/2037	70,019	64,983
	TRANSCONTINENTAL GAS PIPE LINE SR	17,000.00	144A NT 5.75% DTD 11/20/2025 DUE	16,900	16,821
	TRANSCONTINENTAL GAS PIPE LINE SR	59,000.00	144A 5.10% DTD 11/20/2025 DUE	59,042	59,401
	TRANSCONTINENTAL GAS PIPE LINE SR NT	400,000.00	4.45% DTD 07/13/2012 DUE 08/01/2042	398,804	350,092
	TRANSDIGM GROUP INC COM	205.00	Shares/Par Value	121,055	272,619
	TRANSURBAN FIN CO PTY LTD SR SEC	300,000.00	GLBL 4.924% DTD 09/24/2025 DUE	300,000	297,303
	TRAVELERS COMPANIES INC SR GLBL	750,000.00	4.10% DTD 03/04/2019 DUE 03/04/2049	895,179	608,273
	TRAVELERS COMPANIES INC SR GLBL	206,000.00	5.70% DTD 07/24/2025 DUE 07/24/2055	208,076	210,369
	TRAVELERS COMPANIES INC SR GLBL NT	575,000.00	4.00% DTD 05/22/2017 DUE 05/30/2047	571,452	467,320
	TRAVELERS COMPANIES INC SR GLBL NT	35,000.00	3.75% DTD 05/11/2016 DUE 05/15/2046	27,524	27,516
	TRAVELERS COMPANIES INC SR GLBL NT	85,000.00	5.05% DTD 07/24/2025 DUE 07/24/2035	84,895	86,329
	TRAVELERS COMPANIES INC SR NT	60,000.00	2.55% DTD 04/27/2020 DUE 04/27/2050	59,539	36,271
	TRAVELERS COMPANIES INC SR NT	450,000.00	5.45% DTD 05/25/2023 DUE 05/25/2053	448,218	443,439
	TRAVELERS COMPANIES INC SR NT	90,000.00	2.55% DTD 04/27/2020 DUE 04/27/2050	55,417	54,406
	TRAVELERS COMPANIES INC SR NT	109,000.00	3.05% DTD 06/08/2021 DUE 06/08/2051	74,891	72,179
	TRAVELERS COMPANIES INC SR NT	40,000.00	4.30% DTD 08/25/2015 DUE 08/25/2045	39,367	34,099
	TRAVELERS COS INC COM	650.00	Shares/Par Value	73,142	188,539
	TRIMBLE INCORPORATED	683.00	Shares/Par Value	23,724	53,513
	TRINITY ACQUISITION PLC SR NT	750,000.00	6.125% DTD 08/15/2013 DUE 08/15/2043	790,028	754,020
	TRUIST FINL CORP COM	4,846.00	Shares/Par Value	178,069	238,472
	TTX CO FR	1,000,000.00	4.60% DTD 01/18/2019 DUE 02/01/2049	1,153,145	868,060
	TTX CO MTN 144A FR	475,000.00	4.65% DTD 06/16/2014 DUE 06/15/2044	476,624	416,931
	TUCSON ELEC PWR CO SR NT	245,000.00	4.00% DTD 04/09/2020 DUE 06/15/2050	242,888	187,077
	TUCSON ELEC PWR CO SR NT	731,000.00	5.50% DTD 02/16/2023 DUE 04/15/2053	728,961	701,014
	TUCSON ELEC PWR CO SR NT	40,000.00	4.00% DTD 04/09/2020 DUE 06/15/2050	30,926	30,543
	TYCO ELECTRONICS GROUP S A SR NT	625,000.00	7.125% DTD 04/01/2008 DUE 10/01/2037	872,190	735,450
	TYLER TECHNOLOGIES INC COM	130.00	Shares/Par Value	36,418	59,014
	TYSON FOODS INC CL A	1,043.00	Shares/Par Value	57,481	61,141
	TYSON FOODS INC SR GLBL NT	190,000.00	4.55% DTD 06/02/2017 DUE 06/02/2047	188,890	163,098
	TYSON FOODS INC SR NT	250,000.00	5.15% DTD 08/08/2014 DUE 08/15/2044	247,794	234,133
	U S TREAS BD STRIPPED PRIN PMT	955,000.00	DUE 11/15/2048	291,912	305,189
	U S TREAS BD STRIPPED PRIN PMT PRIN	855,000.00	DUE 08/15/2048	260,432	276,746
	UBER TECHNOLOGIES INC COM	5,940.00	Shares/Par Value	257,898	485,357

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	UBER TECHNOLOGIES INC SR NT	150,000.00	5.35% DTD 09/09/2024 DUE 09/15/2054	$ 149,709	$ 143,051
	UBS AG LONDON BRANCH SR GLBL	25,000.00	4.50% DTD 06/26/2023 DUE 06/26/2048	21,776	21,795
	UBS GROUP AG SR 144A NT	125,000.00	5.58% DTD 05/09/2025 DUE 05/09/2036	124,139	129,981
	UBS GROUP AG SR 144A NT	50,000.00	FLTG RATE DTD 01/11/2022 DUE	50,000	37,957
	UBS GROUP AG SR 144A NT	95,000.00	VAR RATE DTD 09/23/2025 DUE	95,000	94,162
	UBS GROUP AG SR GLBL 144A	80,000.00	VAR RATE DTD 11/06/2025 DUE	79,608	78,944
	UBS GROUP AG SR GLBL NT	975,000.00	4.875% DTD 05/15/2023 DUE 05/15/2045	987,997	903,533
	UBS GROUP AG SR GLBL NT	50,000.00	4.875% DTD 05/15/2023 DUE 05/15/2045	50,082	46,335
	UDR INC COM	1,113.00	Shares/Par Value	39,198	40,825
	ULTA BEAUTY, INC	139.00	Shares/Par Value	30,148	84,096
	UNILIFE CORP NEW COM NEW	1.00	Shares/Par Value	31	0
	UNION ELEC CO 1M BD	41,000.00	3.25% DTD 10/01/2019 DUE 10/01/2049	36,521	28,005
	UNION ELEC CO 1M BD	158,000.00	5.25% DTD 01/09/2024 DUE 01/15/2054	153,418	147,495
	UNION ELEC CO 1M GLBL BD	500,000.00	5.45% DTD 03/13/2023 DUE 03/15/2053	498,970	481,925
	UNION ELEC CO 1M GLBL BD	110,000.00	4.00% DTD 04/06/2018 DUE 04/01/2048	90,915	87,280
	UNION ELEC CO SR NT	390,000.00	3.65% DTD 04/06/2015 DUE 04/15/2045	385,908	302,305
	UNION PAC CORP COM	1,276.00	Shares/Par Value	242,789	295,164
	UNION PAC CORP GLBL NT	1,000,000.00	3.839% DTD 03/20/2020 DUE 03/20/2060	1,044,304	721,420
	UNION PAC CORP GLBL NT	1,000.00	3.799% DTD 04/06/2021 DUE 04/06/2071	718	686
	UNION PAC CORP GLBL NT	106,000.00	3.839% DTD 03/20/2020 DUE 03/20/2060	77,070	76,471
	UNION PAC CORP NT	29,000.00	1.25% DTD DUE 09/16/2062	21,468	16,968
	UNION PAC CORP NT	25,000.00	3.50% DTD 02/14/2022 DUE 02/14/2053	18,075	17,687
	UNION PAC CORP SR GLBL	54,000.00	5.60% DTD 02/13/2025 DUE 12/01/2054	55,777	53,826
	UNION PAC CORP SR GLBL NT	60,000.00	3.35% DTD 08/08/2016 DUE 08/15/2046	48,071	43,546
	UNION PAC CORP SR GLBL NT	320,000.00	3.55% DTD 05/20/2021 DUE 05/20/2061	315,131	214,384
	UNION PAC CORP SR GLBL NT	40,000.00	4.05% DTD 10/29/2015 DUE 11/15/2045	32,992	32,777
	UNION PAC CORP SR NT	90,000.00	3.60% DTD 09/19/2017 DUE 09/15/2037	86,655	80,041
	UNION PAC CORP SR NT	275,000.00	4.05% DTD 03/01/2016 DUE 03/01/2046	271,376	224,026
	UNION PAC CORP SR NT	347,000.00	3.875% DTD 01/29/2015 DUE 02/01/2055	364,107	260,111
	UNION PAC CORP SR NT	50,000.00	2.95% DTD 09/10/2021 DUE 03/10/2052	34,379	31,886
	UNION PAC CORP SR NT	105,000.00	3.20% DTD 05/20/2021 DUE 05/20/2041	78,936	82,306
	UNION PAC CORP SR NT	50,000.00	4.05% DTD 03/01/2016 DUE 03/01/2046	55,529	40,732
	UNION PACIFIC CORP SR GLBL NT	445,000.00	3.25% DTD 01/31/2020 DUE 02/05/2050	444,826	308,109
	UNION PACIFIC CORP SR GLBL NT	50,000.00	3.25% DTD 01/31/2020 DUE 02/05/2050	35,339	34,619
	UNION PACIFIC CORP SR GLBL NT	55,000.00	3.95% DTD 08/05/2019 DUE 08/15/2059	40,014	40,830
	UNITED AIRLINES HOLDINGS, INC.	905.00	Shares/Par Value	37,118	101,197
	UNITED MEXICAN STATES SR GLBL	395,000.00	4.50% DTD 07/31/2019 DUE 01/31/2050	316,988	298,818
	UNITED MEXICAN STATES SR GLBL NT	1,270,000.00	7.375% DTD 01/13/2025 DUE 05/13/2055	1,293,568	1,367,790
	UNITED PARCEL SERVICE INC SR GLBL	380,000.00	5.30% DTD 03/24/2020 DUE 04/01/2050	377,788	363,592
	UNITED PARCEL SERVICE INC SR NT	500,000.00	4.25% DTD 03/15/2019 DUE 03/15/2049	499,665	411,715
	UNITED PARCEL SERVICE INC SR NT	30,000.00	3.40% DTD 08/16/2019 DUE 09/01/2049	21,057	21,286
	UNITED PARCEL SERVICE INC SR NT	95,000.00	4.25% DTD 03/15/2019 DUE 03/15/2049	81,850	78,226
	UNITED PARCEL SVC INC CL B	2,076.00	Shares/Par Value	338,017	205,918
	UNITED PARCEL SVCS INC SR GLBL	52,000.00	3.40% DTD 10/24/2016 DUE 11/15/2046	37,561	38,484
	UNITED PARCEL SVCS INC SR GLBL NT	100,000.00	5.95% DTD 05/14/2025 DUE 05/14/2055	99,734	103,222
	UNITED PARCEL SVCS INC SR GLBL NT	273,000.00	6.05% DTD 05/14/2025 DUE 05/14/2065	276,071	282,061
	UNITED PARCEL SVCS INC SR NT	280,000.00	5.05% DTD 02/27/2023 DUE 03/03/2053	278,538	256,712
	UNITED RENTALS INC COM	228.00	Shares/Par Value	60,469	184,525
	UNITED STATES TREAS BD STRIPP	1,290,000.00	DUE 05/15/2045	484,588	498,172
	UNITED STATES TREAS BD STRIPP PRIN	12,600,000.00	DUE 11/15/2054	3,196,149	3,046,428
	UNITED STATES TREAS BDS	69,000.00	4.875% DTD 08/15/2025 DUE 08/15/2045	71,143	69,690
	UNITED STATES TREAS BDS	444,000.00	4.875% DTD 08/15/2025 DUE 08/15/2045	455,477	448,440
	UNITED STATES TREAS BDS	4,095,000.00	4.875% DTD 08/15/2025 DUE 08/15/2045	4,155,038	4,135,950
	UNITEDHEALTH GROUP INC COM	2,377.00	Shares/Par Value	1,105,215	784,671
	UNITEDHEALTH GROUP INC NT	80,000.00	4.375% DTD 03/08/2012 DUE 03/15/2042	68,592	70,337
	UNITEDHEALTH GROUP INC NT	119,000.00	4.75% DTD 07/23/2015 DUE 07/15/2045	100,569	107,060
	UNITEDHEALTH GROUP INC NT	24,000.00	5.375% DTD 03/21/2024 DUE 04/15/2054	22,326	22,645
	UNITEDHEALTH GROUP INC NT	165,000.00	5.50% DTD 03/21/2024 DUE 04/15/2064	163,886	155,027
	UNITEDHEALTH GROUP INC NT	305,000.00	6.625% DTD 11/19/2007 DUE 11/15/2037	418,417	343,766
	UNITEDHEALTH GROUP INC SR GLBL	140,000.00	4.20% DTD 12/20/2016 DUE 01/15/2047	116,284	114,824
	UNITEDHEALTH GROUP INC SR GLBL	8,000.00	5.70% DTD 10/25/2010 DUE 10/15/2040	9,713	8,292
	UNITEDHEALTH GROUP INC SR GLBL NT	105,000.00	4.25% DTD 03/13/2017 DUE 04/15/2047	89,508	86,598
	UNITEDHEALTH GROUP INC SR GLBL NT	170,000.00	4.45% DTD 12/17/2018 DUE 12/15/2048	145,624	142,868
	UNITEDHEALTH GROUP INC SR NT	2,095,000.00	2.90% DTD 05/18/2020 DUE 05/15/2050	1,695,170	1,337,678
	UNITEDHEALTH GROUP INC SR NT	1,100,000.00	2.90% DTD 05/18/2020 DUE 05/15/2050	1,068,991	702,361
	UNITEDHEALTH GROUP INC SR NT	100,000.00	3.50% DTD 07/25/2019 DUE 08/15/2039	99,016	83,266
	UNITEDHEALTH GROUP INC SR NT	772,000.00	5.95% DTD 02/17/2011 DUE 02/15/2041	993,201	811,719
	UNITEDHEALTH GROUP INC SR NT	120,000.00	2.75% DTD 05/18/2020 DUE 05/15/2040	113,495	89,744
	UNITEDHEALTH GROUP INC SR NT	255,000.00	2.90% DTD 05/18/2020 DUE 05/15/2050	163,006	162,820
	UNITEDHEALTH GROUP INC SR NT	262,000.00	3.05% DTD 05/19/2021 DUE 05/15/2041	222,673	198,648
	UNITEDHEALTH GROUP INC SR NT	255,000.00	3.25% DTD 05/19/2021 DUE 05/15/2051	176,785	172,110
	UNITEDHEALTH GROUP INC SR NT	82,000.00	3.50% DTD 07/25/2019 DUE 08/15/2039	88,441	68,278
	UNITEDHEALTH GROUP INC SR NT	145,000.00	3.70% DTD 07/25/2019 DUE 08/15/2049	109,407	107,661
	UNITEDHEALTH GROUP INC SR NT	130,000.00	3.75% DTD 10/25/2017 DUE 10/15/2047	102,034	99,260
	UNITEDHEALTH GROUP INC SR NT	3,000.00	3.875% DTD 07/25/2019 DUE 08/15/2059	2,272	2,153
	UNITEDHEALTH GROUP INC SR NT	190,000.00	4.25% DTD 06/19/2018 DUE 06/15/2048	146,251	155,481
	UNITEDHEALTH GROUP INC SR NT	15,000.00	4.95% DTD 05/20/2022 DUE 05/15/2062	13,185	12,986

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	UNITEDHEALTH GROUP INC SR NT	40,000.00	5.05% DTD 03/28/2023 DUE 04/15/2053	$ 36,765	$ 36,079
	UNITEDHEALTH GROUP INC SR NT	1,000.00	5.20% DTD 03/28/2023 DUE 04/15/2063	978	896
	UNITEDHEALTH GROUP INC SR NT	8,000.00	5.625% DTD 07/25/2024 DUE 07/15/2054	7,699	7,847
	UNITEDHEALTH GROUP INC SR NT	90,000.00	5.75% DTD 07/25/2024 DUE 07/15/2064	93,541	87,868
	UNITEDHEALTH GROUP INC SR NT	42,000.00	5.95% DTD 02/17/2011 DUE 02/15/2041	43,785	44,161
	UNITEDHEALTH GROUP INC SR NT	80,000.00	2.90% DTD 05/18/2020 DUE 05/15/2050	49,419	51,081
	UNITEDHEALTH GROUP INC SR NT	160,000.00	3.25% DTD 05/19/2021 DUE 05/15/2051	104,779	107,990
	UNITEDHEALTH GROUP INC SR NT	40,000.00	3.95% DTD 10/22/2012 DUE 10/15/2042	32,499	33,114
	UNITEDHEALTH GROUP INC SR NT	310,000.00	4.25% DTD 06/19/2018 DUE 06/15/2048	252,495	253,679
	UNIVERSAL HEALTH SVCS INC CL B	167.00	Shares/Par Value	20,002	36,409
	UNIVERSITY CALIF REVS FOR PREV GEN	380,000.00	REVS BDS 2015 A TAXABLE 4.767% DTD	380,000	308,879
	UNIVERSITY CHICAGO 2020B	15,000.00	2.761% DTD 03/18/2020 DUE 04/01/2045	11,245	11,857
	UNIVERSITY CHICAGO 2020C SNK BD	70,000.00	2.547% DTD 09/02/2020 DUE 04/01/2050	70,764	45,525
	UNIVERSITY CHICAGO AMZ 2021B	15,000.00	3.00% DTD 03/10/2021 DUE 10/01/2052	9,876	10,272
	UNIVERSITY MICH UNIV REVS TAXABLE	60,000.00	GEN REV BDS 2022A TAXABLE 4.454% DTD	60,000	46,679
	UNIVERSITY SOUTHN CALIF 2021A BD	50,000.00	2.945% DTD 04/14/2021 DUE 10/01/2051	33,726	32,469
	UNUM GROUP SR NT	1,125,000.00	4.50% DTD 09/11/2019 DUE 12/15/2049	1,094,844	904,781
	US BANCORP DEL COM NEW	4,234.00	Shares/Par Value	181,584	225,926
	US TREASURY BILL DUE 01/06/2026	200,000.00	Shares/Par Value	199,559	199,583
	US TREASURY BILL DUE 01/13/2026	83,000.00	Shares/Par Value	82,515	82,575
	US TREASURY BILL DUE 01/29/2026	300,000.00	Shares/Par Value	298,874	298,915
	US TREASURY BILL DUE 02/17/2026	100,000.00	Shares/Par Value	99,446	99,460
	US TREASURY BILL DUE 04/21/2026	100,000.00	Shares/Par Value	98,836	98,856
	US TREASURY BILL DUE 04/28/2026	200,000.00	Shares/Par Value	197,652	197,697
	US TREASURY BOND	810,476.80	0.25% DTD 02/15/2020 DUE 02/15/2050	914,782	467,175
	US TREASURY BOND	750,000.00	2.50% DTD 02/15/2015 DUE 02/15/2045	546,709	531,390
	US TREASURY BOND	1,215,000.00	4.50% DTD 11/15/2024 DUE 11/15/2054	1,168,084	1,146,377
	US TREASURY BOND	211,000.00	4.625% DTD 05/15/2024 DUE 05/15/2054	224,532	203,269
	US TREASURY BOND	1,839,900.00	4.75% DTD 05/15/2025 DUE 05/15/2055	1,849,495	1,808,438
	US TREASURY BOND	1,038,000.00	4.75% DTD 08/15/2025 DUE 08/15/2055	1,026,978	1,020,811
	US TREASURY BOND	250,106.00	0.125% DTD 02/15/2021 DUE 02/15/2051	181,936	135,267
	US TREASURY BOND	1,139,733.00	0.25% DTD 02/15/2020 DUE 02/15/2050	665,871	656,965
	US TREASURY BOND	349,245.00	1.375% DTD 02/15/2014 DUE 02/15/2044	428,079	292,741
	US TREASURY BOND	766,703.00	1.50% DTD 02/15/2023 DUE 02/15/2053	604,569	598,481
	US TREASURY BOND	600,000.00	3.875% DTD 05/15/2023 DUE 05/15/2043	545,391	538,434
	US TREASURY BOND	4,970,000.00	1.375% DTD 11/15/2020 DUE 11/15/2040	3,164,332	3,227,965
	US TREASURY BOND	4,750,000.00	1.875% DTD 02/15/2021 DUE 02/15/2051	2,782,099	2,655,820
	US TREASURY BOND	1,460,000.00	2.25% DTD 08/15/2016 DUE 08/15/2046	943,924	961,264
	US TREASURY BOND	2,000,000.00	2.875% DTD 05/15/2022 DUE 05/15/2052	1,611,629	1,398,100
	US TREASURY BOND	1,465,000.00	4.75% DTD 08/15/2025 DUE 08/15/2055	1,453,859	1,440,740
	US TREASURY BOND	1,600,000.00	1.125% DTD 08/15/2020 DUE 08/15/2040	997,750	1,005,632
	US TREASURY BOND	2,350,000.00	1.75% DTD 08/15/2021 DUE 08/15/2041	1,564,713	1,586,485
	US TREASURY BOND	1,475,000.00	2.25% DTD 05/15/2021 DUE 05/15/2041	1,050,477	1,085,364
	US TREASURY BOND	4,025,000.00	2.375% DTD 02/15/2022 DUE 02/15/2042	2,948,410	2,964,131
	US TREASURY BOND	650,000.00	2.875% DTD 05/15/2019 DUE 05/15/2049	491,156	466,551
	US TREASURY BOND	675,000.00	2.875% DTD 05/15/2022 DUE 05/15/2052	463,603	471,859
	US TREASURY BOND	1,800,000.00	3.875% DTD 02/15/2023 DUE 02/15/2043	1,657,490	1,619,892
	US TREASURY BOND	1,300,000.00	3.875% DTD 05/15/2023 DUE 05/15/2043	1,140,805	1,166,607
	US TREASURY BOND	1,825,000.00	4.625% DTD 05/15/2024 DUE 05/15/2044	1,830,829	1,792,424
	US TREASURY BOND	358,000.00	4.625% DTD 11/15/2025 DUE 11/15/2045	350,716	349,891
	US TREASURY BOND	610,000.00	4.75% DTD 08/15/2025 DUE 08/15/2055	605,071	599,898
	US TREASURY BOND	859,142.70	1.375% DTD 02/15/2014 DUE 02/15/2044	723,138	720,142
	US TREASURY BOND	1,825,000.00	3.00% DTD 02/15/2019 DUE 02/15/2049	1,390,278	1,344,879
	US TREASURY BOND	605,000.00	3.00% DTD 08/15/2018 DUE 08/15/2048	437,892	448,130
	US TREASURY BOND	-	4.00% DTD 11/15/2022 DUE 11/15/2052	1,133	-
	US TREASURY BOND	2,275,000.00	4.625% DTD 11/15/2025 DUE 11/15/2045	2,247,658	2,223,471
	US TREASURY BOND	2,082,000.00	4.75% DTD 05/15/2025 DUE 05/15/2055	2,073,370	2,046,398
	US TREASURY BOND	6,068,000.00	4.75% DTD 08/15/2025 DUE 08/15/2055	5,996,767	5,967,514
	US TREASURY BOND	285,000.00	5.00% DTD 05/15/2025 DUE 05/15/2045	288,454	292,661
	US TREASURY BOND	1,765,000.00	ZERO DTD 02/15/2025 DUE 02/15/2055	1,733,664	1,700,613
	US TREASURY BOND	1,741,000.00	ZERO DTD 11/15/2025 DUE 11/15/2055	1,715,812	1,677,628
	US TREASURY BOND 4.25%	2,000,000.00	DTD 08/15/2024 DUE 08/15/2054	1,871,142	1,808,880
	US TREASURY BOND 4.25%	2,050,000.00	DTD 02/15/2024 DUE 02/15/2054	1,893,293	1,853,979
	US TREASURY NOTE	3,330,000.00	4.25% DTD 11/15/2024 DUE 11/15/2034	3,193,362	3,365,731
	US TREASURY NOTE	320,000.00	4.625% DTD 03/15/2023 DUE 03/15/2026	327,625	320,614
	US TREASURY NOTE	410,000.00	4.25% DTD 08/15/2025 DUE 08/15/2035	411,858	413,014
	US TREASURY NOTE	202,000.00	4.00% DTD 11/15/2025 DUE 11/15/2035	199,540	199,113
	US TREASURY NOTE	310,000.00	4.00% DTD 11/15/2025 DUE 11/15/2035	307,611	305,570
	VALE OVERSEAS LTD SR NT	42,000.00	6.40% DTD 06/28/2024 DUE 06/28/2054	41,744	42,861
	VALE OVERSEAS LTD SR NT	90,000.00	6.40% DTD 06/28/2024 DUE 06/28/2054	90,146	91,845
	VALERO ENERGY CORP NEW COM	997.00	Shares/Par Value	64,530	162,302
	VALERO ENERGY CORP NEW NT	310,000.00	7.50% DTD 04/15/2002 DUE 04/15/2032	396,208	354,860
	VALERO ENERGY CORP NEW NT	500,000.00	6.625% DTD 06/08/2007 DUE 06/15/2037	627,323	550,565
	VALERO ENERGY CORP SR NT	110,000.00	3.65% DTD 11/29/2021 DUE 12/01/2051	83,751	76,143
	VANGUARD EMERGING MARKETS STOCK	1,664,347.54	INDEX FUND -IS #239	44,290,544	56,454,669
	VENTAS INC COM	1,270.00	Shares/Par Value	76,575	98,273
	VENTAS RLTY LTD PARTNERSHIP SR NT	230,000.00	5.00% DTD 12/04/2025 DUE 02/15/2036	228,873	228,505

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	VENTURE GLOBAL PLAQUEMINES LNG SR	300,000.00	SEC 144A NT 6.50% DTD 12/09/2025 DUE	$ 300,000	$ 306,534
	VERALTO CORP COM SHS	633.00	Shares/Par Value	24,272	63,161
	VERISIGN INC COM	240.00	Shares/Par Value	51,898	58,308
	VERISK ANALYTICS INC COM	481.00	Shares/Par Value	63,721	107,595
	VERIZON COMMUNICATIONS INC 144A NT	480,000.00	5.401% DTD 06/25/2025 DUE 07/02/2037	485,948	485,141
	VERIZON COMMUNICATIONS INC COM	13,765.00	Shares/Par Value	701,147	560,648
	VERIZON COMMUNICATIONS INC GLBL NT	25,000.00	4.272% DTD 07/15/2015 DUE 01/15/2036	23,076	23,422
	VERIZON COMMUNICATIONS INC GLBL NT	8,000.00	4.522% DTD 03/13/2015 DUE 09/15/2048	6,547	6,693
	VERIZON COMMUNICATIONS INC GLBL NT	9,000.00	4.812% DTD 02/03/2017 DUE 03/15/2039	8,462	8,541
	VERIZON COMMUNICATIONS INC NT	1,425,000.00	3.55% DTD 03/22/2021 DUE 03/22/2051	1,410,852	1,011,522
	VERIZON COMMUNICATIONS INC NT	230,000.00	3.70% DTD 03/22/2021 DUE 03/22/2061	255,231	155,199
	VERIZON COMMUNICATIONS INC NT	1,000,000.00	3.70% DTD 03/22/2021 DUE 03/22/2061	695,314	674,780
	VERIZON COMMUNICATIONS INC NT	188,000.00	3.40% DTD 03/22/2021 DUE 03/22/2041	148,244	147,208
	VERIZON COMMUNICATIONS INC NT	35,000.00	3.85% DTD 11/07/2012 DUE 11/01/2042	28,941	28,063
	VERIZON COMMUNICATIONS INC NT	580,000.00	3.40% DTD 03/22/2021 DUE 03/22/2041	505,258	454,152
	VERIZON COMMUNICATIONS INC SR GLBL	470,000.00	NT 4.862% DTD 03/12/2015 DUE	613,481	417,473
	VERIZON COMMUNICATIONS INC SR GLBL	400,000.00	NT 2.987% DTD 04/30/2021 DUE	239,520	237,976
	VERIZON COMMUNICATIONS INC SR GLBL	100,000.00	NT 5.75% DTD 11/24/2025 DUE	99,587	99,286
	VERIZON COMMUNICATIONS INC SR GLBL	3,046,000.00	NT 2.987% DTD 04/30/2021 DUE	3,028,748	1,812,187
	VERIZON COMMUNICATIONS INC SR GLBL	658,000.00	NT 2.987% DTD 04/30/2021 DUE	499,504	391,471
	VERIZON COMMUNICATIONS INC SR GLBL	25,000.00	NT 4.672% DTD 03/13/2015 DUE	20,873	20,681
	VERIZON COMMUNICATIONS INC SR GLBL	61,000.00	NT 4.862% DTD 03/12/2015 DUE	55,429	54,183
	VERIZON COMMUNICATIONS INC SR GLBL	120,000.00	NT 5.00% DTD 11/24/2025 DUE	119,224	118,981
	VERIZON COMMUNICATIONS INC SR GLBL	310,000.00	NT 5.75% DTD 11/24/2025 DUE	309,126	307,787
	VERIZON COMMUNICATIONS INC SR GLBL	40,000.00	NT 5.875% DTD 11/24/2025 DUE	40,398	39,520
	VERIZON COMMUNICATIONS INC SR GLBL	468,000.00	NT 6.00% DTD 11/24/2025 DUE	469,225	461,893
	VERIZON COMMUNICATIONS INC SR GLBL	315,000.00	NT 5.75% DTD 11/24/2025 DUE	313,699	312,751
	VERIZON COMMUNICATIONS INC SR GLBL	396,000.00	NT 5.875% DTD 11/24/2025 DUE	394,951	391,248
	VERIZON COMMUNICATIONS INC SR NT	90,000.00	2.85% DTD 09/03/2021 DUE 09/03/2041	89,782	64,865
	VERIZON COMMUNICATIONS INC SR NT	1,145,000.00	2.875% DTD 11/20/2020 DUE 11/20/2050	1,142,023	709,866
	VERIZON COMMUNICATIONS INC SR NT	600,000.00	4.40% DTD 10/29/2014 DUE 11/01/2034	595,656	578,892
	VERIZON COMMUNICATIONS INC SR NT	1,100,000.00	2.875% DTD 11/20/2020 DUE 11/20/2050	1,097,140	681,967
	VERIZON COMMUNICATIONS INC SR NT	45,000.00	2.875% DTD 11/20/2020 DUE 11/20/2050	28,257	27,899
	VERIZON COMMUNICATIONS INC SR NT	43,000.00	4.00% DTD 03/20/2020 DUE 03/22/2050	31,531	32,768
	VERIZON COMMUNICATIONS INC SR NT	150,000.00	4.125% DTD 08/01/2016 DUE 08/15/2046	150,205	120,233
	VERIZON COMMUNICATIONS INC SR NT	207,000.00	2.65% DTD 11/20/2020 DUE 11/20/2040	146,988	147,744
	VERIZON COMMUNICATIONS INC SR NT	173,000.00	5.25% DTD 03/16/2017 DUE 03/16/2037	206,275	174,137
	VERTEX PHARMACEUTICALS INC COM	731.00	Shares/Par Value	186,358	331,406
	VIACOM INC NEW SR DEB	165,000.00	5.85% DTD 08/19/2013 DUE 09/01/2043	182,193	135,848
	VIACOM INC NEW SR DEB	600,000.00	5.85% DTD 08/19/2013 DUE 09/01/2043	720,622	493,992
	VIACOM INC NEW SR NT	245,000.00	4.375% DTD 03/15/2013 DUE 03/15/2043	153,840	170,412
	VIACOM INC SR DEB	130,000.00	5.25% DTD 03/11/2014 DUE 04/01/2044	120,632	98,133
	VIACOMCBS INC SR NT	635,000.00	4.95% DTD 05/19/2020 DUE 05/19/2050	603,167	444,678
	VIACOMCBS INC SR NT	30,000.00	4.95% DTD 05/19/2020 DUE 05/19/2050	22,481	21,008
	VIATRIS INC COM	4,409.00	Shares/Par Value	112,961	54,892
	VIATRIS INC SR GLBL NT	190,000.00	4.00% DTD 06/22/2021 DUE 06/22/2050	180,940	126,532
	VIATRIS INC SR GLBL NT	80,000.00	3.85% DTD 06/22/2021 DUE 06/22/2040	72,567	61,411
	VIATRIS INC SR GLBL NT	74,000.00	4.00% DTD 06/22/2021 DUE 06/22/2050	52,090	49,281
	VICI PPTYS INC COM	3,269.00	Shares/Par Value	83,773	91,924
	VICI PROPERTIES LP GLBL NT	100,000.00	5.125% DTD 04/29/2022 DUE 05/15/2032	94,495	100,692
	VIRGINIA ELEC & PWR CO B	43,000.00	4.60% DTD 11/28/2018 DUE 12/01/2048	37,843	36,909
	VIRGINIA ELEC & PWR CO SR 2014B NT	90,000.00	4.45% DTD 02/07/2014 DUE 02/15/2044	75,279	77,785
	VIRGINIA ELEC & PWR CO SR B NT	230,000.00	5.45% DTD 03/30/2023 DUE 04/01/2053	228,452	219,146
	VIRGINIA ELEC & PWR CO SR GLBL B NT	100,000.00	2.95% DTD 11/22/2021 DUE 11/15/2051	66,763	62,899
	VIRGINIA ELEC & PWR CO SR GLBL B NT	30,000.00	5.65% DTD 03/05/2025 DUE 03/15/2055	29,508	29,373
	VIRGINIA ELEC & PWR CO SR GLBL C NT	150,000.00	4.625% DTD 05/31/2022 DUE 05/15/2052	147,920	126,285
	VIRGINIA ELEC & PWR CO SR GLBL C NT	75,000.00	4.625% DTD 05/31/2022 DUE 05/15/2052	68,393	63,143
	VIRGINIA ELEC & PWR CO SR GLBL D NT	11,000.00	5.70% DTD 08/10/2023 DUE 08/15/2053	11,445	10,832
	VIRGINIA ELEC & PWR CO SR GLBL NT	80,000.00	6.00% DTD 01/13/2006 DUE 01/15/2036	83,757	85,767
	VISA INC COM CL A	4,772.00	Shares/Par Value	629,754	1,673,588
	VISA INC SR NT	590,000.00	2.00% DTD 08/17/2020 DUE 08/15/2050	457,958	319,869
	VISA INC SR NT	165,000.00	4.30% DTD 12/14/2015 DUE 12/14/2045	166,273	144,033
	VISA INC SR NT	342,000.00	2.70% DTD 04/02/2020 DUE 04/15/2040	294,426	263,449
	VISA INC SR NT	200,000.00	4.30% DTD 12/14/2015 DUE 12/14/2045	178,103	174,586
	VISTRA CORP	1,042.00	Shares/Par Value	85,189	168,106
	VM CASH CCP ICE MERRILL LYNCH	17,820.98	USD	17,833	17,833
	VM CASH FUT FOR BOS EUR	1,313.90	Shares/Par Value	1,539	1,539
	VM CASH ICE FOR MERRILL LYNCH EURO	18,353.12	Shares/Par Value	20,721	20,721
	VMWARE INC SR NT	125,000.00	2.20% DTD 08/02/2021 DUE 08/15/2031	124,754	111,070
	VODAFONE GROUP PLC GLBL NT	20,000.00	5.75% DTD 02/10/2023 DUE 02/10/2063	18,886	19,006
	VODAFONE GROUP PLC GLBL NT	285,000.00	5.875% DTD 06/28/2024 DUE 06/28/2064	280,273	275,795
	VODAFONE GROUP PLC NEW NT	110,000.00	6.15% DTD 02/27/2007 DUE 02/27/2037	141,323	119,512
	VOLKSWAGEN GROUP AMER FIN LLC SR	400,000.00	144A 5.80% DTD 03/27/2025 DUE	399,072	414,284
	VOLKSWAGEN INTL GTD SUB PERP EUR	200,000.00	7.875% DTD 09/06/2023 DUE	232,719	271,287
	VULCAN MATLS CO COM	371.00	Shares/Par Value	56,775	105,817
	VULCAN MATLS CO SR NT	180,000.00	5.70% DTD 11/20/2024 DUE 12/01/2054	178,996	179,219
	WABTEC CORP COM	560.00	Shares/Par Value	45,132	119,532

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	WACHOVIA BK NATL ASSN MEDIUM TERM	67,000.00	SUB BK NTS TRANCHE # SB 00007 5.85%	$ 71,003	$ 70,871
	WACHOVIA BK NATL ASSN MEDIUM TERM	633,000.00	SUB BK NTS TRANCHE # SB 00007 5.85%	734,679	669,575
	WACHOVIA BK NATL ASSN MTN SUB FR	1,600,000.00	6.60% DTD 12/07/2007 DUE 01/15/2038	2,121,386	1,786,352
	WACHOVIA BK NATL ASSN MTN SUB FR	505,000.00	6.60% DTD 12/07/2007 DUE 01/15/2038	667,386	563,817
	WALMART INC NT	1,015,000.00	2.65% DTD 09/22/2021 DUE 09/22/2051	904,933	639,886
	WALMART INC NT	205,000.00	2.50% DTD 09/22/2021 DUE 09/22/2041	145,328	148,537
	WALMART INC SR NT	15,000.00	2.95% DTD 09/24/2019 DUE 09/24/2049	9,908	10,147
	WALMART INC.	11,999.00	Shares/Par Value	367,777	1,336,809
	WARNERMEDIA HLDGS INC SR GLBL NT	56,000.00	5.141% DTD 03/15/2025 DUE 03/15/2052	41,993	36,896
	WARNERMEDIA HLDGS INC SR GLBL NT	170,000.00	5.141% DTD 03/15/2025 DUE 03/15/2052	128,296	112,005
	WARNERMEDIA HLDGS INC SR NT	450,000.00	5.05% DTD 03/15/2025 DUE 03/15/2042	450,000	316,688
	WARNERMEDIA HLDGS INC SR NT	275,000.00	5.05% DTD 03/15/2025 DUE 03/15/2042	240,367	193,531
	WASHINGTON UNIV SR 2022 BD	45,000.00	3.524% DTD 04/07/2022 DUE 04/15/2054	45,000	32,584
	WASHINGTON UNIV SR 2022 BD	35,000.00	4.349% DTD 04/07/2022 DUE 04/15/2122	30,304	26,426
	WASTE CONNECTIONS INC SR NT	18,000.00	2.95% DTD 09/20/2021 DUE 01/15/2052	14,140	11,655
	WASTE MANAGEMENT INC COM	885.00	Shares/Par Value	128,347	194,443
	WASTE MGMT INC DEL SR GLBL NT	46,000.00	5.35% DTD 11/04/2024 DUE 10/15/2054	45,453	44,813
	WATERFRONT STA 2 ISSUER LLC	1,000,000.00	MULTIFAMILY TAXABLE MTG BACKED 144A	971,750	1,000,000
	WATERS CORP COM	137.00	Shares/Par Value	44,438	52,037
	WEC ENERGY GROUP INC COM	832.00	Shares/Par Value	48,321	87,743
	WELLPOINT INC NT	435,000.00	4.85% DTD 08/12/2014 DUE 08/15/2054	433,560	369,446
	WELLPOINT INC NT	36,000.00	4.65% DTD 08/12/2014 DUE 08/15/2044	31,695	31,729
	WELLPOINT INC NT	20,000.00	4.65% DTD 09/10/2012 DUE 01/15/2043	18,240	17,922
	WELLPOINT INC NT	25,000.00	4.85% DTD 08/12/2014 DUE 08/15/2054	23,604	21,233
	WELLPOINT INC NT	85,000.00	6.375% DTD 06/08/2007 DUE 06/15/2037	89,193	92,408
	WELLPOINT INC NT	190,000.00	5.10% DTD 08/06/2013 DUE 01/15/2044	226,203	178,896
	WELLS FARGO & CO FR	765,000.00	VAR RATE DTD 04/30/2020 DUE	614,295	593,326
	WELLS FARGO & CO NEW COM	8,335.00	Shares/Par Value	430,665	776,822
	WELLS FARGO & CO SR NT	300,000.00	VAR RATE DTD 04/25/2022 DUE	250,824	258,150
	WELLS FARGO & CO SR NT	1,000,000.00	VAR RATE DTD 03/02/2022 DUE	1,000,136	933,340
	WELLS FARGO & CO SR NT	275,000.00	VAR RATE DTD 04/24/2023 DUE	275,000	286,118
	WELLS FARGO & CO SR NT	105,000.00	VAR RATE DTD 03/30/2020 DUE	94,835	95,955
	WELLS FARGO & CO SR NT	230,000.00	VAR RATE DTD 04/25/2022 DUE	196,230	197,915
	WELLS FARGO BANK NATL ASSN SUB NT	295,000.00	ACRD 5.95% DTD 08/29/2006 DUE	310,517	314,733
	WELLS FARGO CO MTN FR	1,230,000.00	3.90% DTD 04/30/2015 DUE 05/01/2045	1,159,519	997,542
	WELLS FARGO CO MTN FR	490,000.00	4.40% DTD 06/14/2016 DUE 06/14/2046	504,021	409,405
	WELLS FARGO CO MTN FR	1,250,000.00	4.75% DTD 12/08/2016 DUE 12/07/2046	1,025,838	1,098,325
	WELLS FARGO CO MTN FR	335,000.00	3.90% DTD 04/30/2015 DUE 05/01/2045	270,629	271,688
	WELLS FARGO CO MTN FR	40,000.00	4.40% DTD 06/14/2016 DUE 06/14/2046	30,624	33,421
	WELLS FARGO CO MTN FR	30,000.00	4.65% DTD 11/04/2014 DUE 11/04/2044	24,645	26,288
	WELLS FARGO CO MTN FR	1,000.00	4.75% DTD 12/08/2016 DUE 12/07/2046	821	879
	WELLS FARGO CO MTN SUB NT	185,000.00	4.90% DTD 11/17/2015 DUE 11/17/2045	166,979	166,522
	WELLS FARGO CO MTN SUB NT	5,000.00	5.375% DTD 10/28/2013 DUE 11/02/2043	4,829	4,850
	WELLS FARGO CO NEW ALT TIER I EXT	230,000.00	VAR RATE DTD 12/05/2006 DUE	220,570	240,318
	WELLTOWER INC COM	1,364.00	Shares/Par Value	101,572	253,172
	WEST PHARMACEUTICAL SVCS INC COM	225.00	Shares/Par Value	39,941	61,907
	WESTAR ENERGY INC 1M BD	140,000.00	4.10% DTD 03/28/2013 DUE 04/01/2043	141,395	115,970
	WESTAR ENERGY INC 1M GLBL BD	60,000.00	3.25% DTD 08/19/2019 DUE 09/01/2049	59,008	40,858
	WESTERN & SOUTHERN LIFE INSUR	1,150,000.00	5.15% DTD 01/23/2019 DUE 01/15/2049	1,035,004	1,039,727
	WESTERN & SOUTHERN LIFE INSUR	700,000.00	5.15% DTD 01/23/2019 DUE 01/15/2049	696,409	632,877
	WESTERN DIGITAL CORP COM	721.00	Shares/Par Value	41,710	124,207
	WESTERN GAS PARTNERS LP SR NT	20,000.00	5.30% DTD 03/02/2018 DUE 03/01/2048	17,310	17,245
	WESTERN MIDSTREAM OPER LP CR SEN SR	45,000.00	GLBL STEP CPN DTD 01/13/2020 DUE	38,702	38,522
	WESTERN MIDSTREAM OPER LP SR NT	195,000.00	5.50% DTD 12/04/2025 DUE 12/15/2035	194,177	193,963
	WESTLAKE CHEM CORP SR GLBL NT	40,000.00	2.875% DTD 08/19/2021 DUE 08/15/2041	26,925	27,369
	WESTLAKE CHEM CORP SR NT	330,000.00	3.125% DTD 08/19/2021 DUE 08/15/2051	320,961	199,155
	WESTLAKE CHEM CORP SR NT	45,000.00	3.125% DTD 08/19/2021 DUE 08/15/2051	27,918	27,158
	WESTLAKE CORPORATION SR NT	102,000.00	6.375% DTD 11/06/2025 DUE 11/15/2055	101,336	100,350
	WESTROCK CO SHS	1,027.00	Shares/Par Value	48,377	39,714
	WEYERHAEUSER CO COM	2,132.00	Shares/Par Value	65,766	50,507
	WEYERHAEUSER CO SR NT	565,000.00	4.00% DTD 03/09/2022 DUE 03/09/2052	555,203	435,858
	WHIRLPOOL CORP SR NT	545,000.00	4.50% DTD 05/23/2016 DUE 06/01/2046	528,043	409,224
	WHIRLPOOL CORP SR NT	60,000.00	4.60% DTD 05/07/2020 DUE 05/15/2050	59,134	44,109
	WILLIAMS COS INC COM	4,219.00	Shares/Par Value	111,216	253,604
	WILLIAMS COS INC SR GLBL NT	200,000.00	6.00% DTD 01/09/2025 DUE 03/15/2055	198,660	203,300
	WILLIAMS COS INC SR NT	137,000.00	5.30% DTD 06/30/2025 DUE 09/30/2035	136,871	139,355
	WILLIAMS PARTNERS L P NEW FR	905,000.00	5.10% DTD 03/03/2015 DUE 09/15/2045	901,136	830,573
	WILLIAMS PARTNERS L P SR NT	187,000.00	5.80% DTD 11/15/2013 DUE 11/15/2043	180,205	185,749
	WILLIS NORTH AMER INC SR NT	7,000.00	3.875% DTD 09/10/2019 DUE 09/15/2049	7,956	5,190
	WILLIS TOWERS WATSON PUB LTD CO SHS	311.00	Shares/Par Value	50,835	102,195
	WISCONSIN PWR & LT CO SR DEB	245,000.00	3.65% DTD 04/02/2020 DUE 04/01/2050	244,689	177,877
	WISCONSIN PWR & LT CO SR DEB	170,000.00	3.65% DTD 04/02/2020 DUE 04/01/2050	166,258	123,425
	WOODSIDE FIN LTD SR GLBL NT	79,000.00	6.00% DTD 05/19/2025 DUE 05/19/2035	78,625	82,275
	WORKDAY INC CL A	468.00	Shares/Par Value	125,994	100,517
	WYETH NT	103,000.00	5.95% DTD 03/27/2007 DUE 04/01/2037	133,924	110,814
	WYETH NT	66,000.00	6.00% DTD 11/14/2005 DUE 02/15/2036	77,028	71,489
	WYNN RESORTS LTD COM	216.00	Shares/Par Value	14,853	25,991

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	XCEL ENERGY INC COM	1,130.00	Shares/Par Value	$ 44,835	$ 83,462
	XCEL ENERGY INC SR NT	125,000.00	3.50% DTD 11/07/2019 DUE 12/01/2049	124,466	89,558
	XSTRATA FIN CDA LTD GTD SR NT 144A	360,000.00	STEP CPN DTD 10/25/2012 DUE	354,875	348,386
	XSTRATA FIN CDA LTD SR NT 144A	1,204,000.00	6.00% DTD 11/10/2011 DUE 11/15/2041	1,311,311	1,241,420
	XYLEM INC COM	888.00	Shares/Par Value	78,701	120,928
	YALE UNIV MTN SR 2020A BD	270,000.00	2.402% DTD 06/09/2020 DUE 04/15/2050	194,940	161,919
	YINSON BERGENIA PRODUCTION SR SEC	200,000.00	GLBL 8.498% DTD 07/07/2025 DUE	199,992	209,358
	YUM BRANDS INC COM	809.00	Shares/Par Value	101,187	122,386
	ZEBRA TECHNOLOGIES CORP CL A	150.00	Shares/Par Value	40,667	36,423
	ZIMMER BIOMET HOLDINGS INC	770.00	Shares/Par Value	91,653	69,238
	ZOETIS INC CL A	1,530.00	Shares/Par Value	117,885	192,505
				$ 1,752,689,713	$ 1,879,810,563

* A party in interest as defined by ERISA

Harley-Davidson Retirement Plan

Schedule H, Line 4(j) - Schedule of Reportable Transactions

EIN: 39-1972791 Plan Number: 001

Year Ended December 31, 2025

(a) Identity of Party	(b) Description of Asset	(c) Purchase Price	(d) Selling Price	(e) Lease Rental	(f) Expenses	(g) Cost	(h) Current Value	(i) Net Gain/ (Loss)
Category (i) - Single security transaction in excess of 5% of Plan assets								
	Blackrock Intermediate Government Bond Index Fund	$ 150,000,000	$ -	$ -	$ -	$ 150,000,000	$ 150,000,000	$ -
	Northern Trust Collective 1-10 year Bond Index Fund	160,000,000	-	-	-	160,000,000	160,000,000	-
	State Street 20 Year US Treasury Strips Index Fund	150,000,000	-	-	-	150,000,000	150,000,000	-
Category (iii) - Series of security transactions in excess of 5% of Plan assets								
	GS Financial Square Gov Fund (352 purchases)	752,086,096	-	-	-	752,086,096	752,086,096	-
	GS Financial Square Gov Fund (703 sales)	-	743,933,486	-	-	743,933,486	743,933,486	-
	State Street US Government Bond Index Fund (6 sales)	-	150,042,726	-	-	142,479,014	150,042,726	7,563,712
	State Street 20 Year US Treasury Strips Index Fund (5 sales)	-	30,018,419	-	-	28,779,468	30,018,419	1,238,951
	US Treasury Bond 2.375% Dtd 02/15/2022 Due 02/15/2042 (26 purchases)	47,073,910	-	-	-	47,073,910	47,073,910	-
	US Treasury Bond 2.375% Dtd 02/15/2022 Due 02/15/2042 (25 sales)	-	47,358,204	-	-	47,487,986	47,358,204	(129,782)
	US Treasury Bond 4.25% Dtd 08/15/2024 Due 08/15/2054 (150 purchases)	76,511,470	-	-	-	76,511,470	76,511,470	-
	US Treasury Bond 4.25% Dtd 08/15/2024 Due 08/15/2054 (134 sales)	-	82,319,966	-	-	81,438,180	82,319,966	881,786
	US Treasury Bond 4.125% Dtd 08/15/2024 Due 08/15/2044 (7 purchases)	43,306,151	-	-	-	43,306,151	43,306,151	-

Harley-Davidson Retirement Plan

Schedule H, Line 4(j) - Schedule of Reportable Transactions

EIN: 39-1972791 Plan Number: 001

Year Ended December 31, 2025

(a) Identity of Party	(b) Description of Asset	(c) Purchase Price	(d) Selling Price	(e) Lease Rental	(f) Expenses	(g) Cost	(h) Current Value	(i) Net Gain/ (Loss)
	US Treasury Bond 4.125% Dtd 08/15/2024 Due 08/15/2044 (7 sales)	$ -	$ 49,338,241	$ -	$ -	$ 49,944,065	$ 49,338,241	$ (605,824)
	US Treasury Bond 4.625% Dtd 11/15/2024 Due 11/15/2044 (72 purchases)	49,271,394	-	-	-	49,721,394	49,721,394	-
	US Treasury Bond 4.625% Dtd 11/15/2024 Due 11/15/2044 (99 sales)	-	55,680,254	-	-	56,049,006	55,680,254	(368,752)

There were no category (ii) or (iv) reportable transactions.

*Represents party in interest to the Plan.

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26a - Schedule of Active Participant Data as of January 1, 2025
Total Plan

	Attained Years of Credited Service[1]										
Attained Age	**Under 1**	**1-4**	**5-9**	**10-14**	**15-19**	**20-24**	**25-29**	**30-34**	**35-39**	**40 & Over**	**Total**
Under 25	0	0	1	0	0	0	0	0	0	0	1
25-29	0	0	7	1	0	0	0	0	0	0	8
30-34	0	2	9	2	0	0	0	0	0	0	13
35-39	0	2	10	4	0	0	0	0	0	0	16
40-44	0	3	13	3	23	3	0	0	0	0	45
45-49	1	2	17	6	35	49	29	0	0	0	139
50-54	0	2	15	5	43	100	108	23	0	0	296
55-59	0	0	16	7	39	124	128	37	13	0	364
60-64	0	1	17	5	20	52	70	50	7	0	222
65-69	0	0	1	2	8	11	16	12	0	1	51
70 & over	0	0	0	0	1	0	2	1	0	1	5
Total	1	12	106	35	169	339	353	123	20	2	1,160

[1] Age and service for purposes of determining category are based on exact (not rounded) values.

Plan Name: Harley-Davidson Retirement Plan
EIN / PN: 39-1972791/001
Plan Sponsor: Harley-Davidson Motor Company, Inc.
Valuation Date: January 1, 2025

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26a - Schedule of Active Participant Data as of January 1, 2025

Legacy Salaried Participants (benefit is hard frozen as of December 31, 2022; average accrued benefit reported in lieu of compensation)

	Attained Years of Credited Service[2]										
Attained Age	Under 1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40 & Over	Total
Under 25	0	0	0	0	0	0	0	0	0	0	0
25-29	0	0	0	0	0	0	0	0	0	0	0
30-34	0	0	0	0	0	0	0	0	0	0	0
35-39	0	0	0	0	0	0	0	0	0	0	0
40-44	0	0	0	0	20	0	0	0	0	0	20
					33,398						33,398
45-49	0	1	0	1	30	30	1	0	0	0	63
					31,717	41,893					35,490
50-54	0	1	0	1	35	52	29	2	0	0	120
					31,609	44,509	51,938				41,963
55-59	0	0	2	0	24	57	20	13	0	0	116
					29,179	42,135	50,008				41,900
60-64	0	0	0	0	11	20	9	11	0	0	51
						40,058					39,918
65-69	0	0	0	0	6	2	2	2	0	0	12
70 & over	0	0	0	0	0	0	0	0	0	0	0
Total	0	2	2	2	126	161	61	28	0	0	382
					31,012	42,517	47,791	56,835			40,056

[2] Age and service for purposes of determining category are based on exact (not rounded) values.

Plan Name: Harley-Davidson Retirement Plan
EIN / PN: 39-1972791/001
Plan Sponsor: Harley-Davidson Motor Company, Inc.
Valuation Date: January 1, 2025

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V
Statement of Actuarial Assumptions/Methods

Economic Assumptions

Interest rate basis:

■ Applicable month	September 2024	
■ Interest rate basis	3-Segment Rates	
Interest rates:	Reflecting Stabilization	Not Reflecting Stabilization
■ First segment rate	5.07%	5.07%
■ Second segment rate	5.31%	5.33%
■ Third segment rate	5.50%	5.36%
■ Effective interest rate	5.36%	5.32%

Interest crediting rate (for employee contributions)	120% of the federal mid-term rate in effect at the beginning of the plan year
Lump sum conversions	
■ Interest rate	HATFA September 2024 segment rates
■ Mortality table	2024 IRS prescribed 417(e) mortality table
Plan-related expenses	$1,945,000

As permitted by law, rates reflecting stabilization are used to determine the funding target and target normal cost, and thus the minimum required contribution under IRC §430 for the plan. Because these assumptions are subject to a corridor based on average interest rates over a 25-year period, they may differ from current market interest rates, and may be inconsistent with other economic assumptions used in the valuation.

Demographic Assumptions

Inclusion date	The valuation date coincident with or next following the date on which the employee is hired.
New or rehired employees	It was assumed there will be no new or rehired employees.

SCHEDULE SB ATTACHMENTS

Mortality

- Healthy — Separate rates for non-annuitants and annuitants based on Pri-2012 "Employees" and "Healthy Annuitants" (participants and beneficiaries combined) tables, respectively, without collar or amount adjustments and then projected forward with a generational projection as specified in the regulations under §1.430(h)(3)-1 using the IRS adjusted Scale MP-2021 (i.e., MP-2021 with no mortality improvement for 2020-2023 and future mortality improvement capped at 0.78% for years after 2024).
- Disabled — Same as described above for Healthy Mortality.

Termination — Rates varying by age. Representative Termination Rates:

Percentage leaving during the year		
Age	Salaried Rate	Wisconsin Hourly & York Hourly Rate
20	16.9%	6.7%
25	14.1%	5.7%
30	11.2%	9.3%
35	9.0%	7.8%
40	7.0%	5.3%
45	7.2%	3.1%
50	6.3%	3.0%
55	0.0%	0.0%

Participants on layoff as of January 1, 2025 were assumed to terminate employment during 2025.

Disability — Rates varying by age and gender. Representative Disability Rates:

Percentage becoming disabled during the year					
	Salaried Rate		York Hourly Rate		Wisconsin Hourly Rate
Age	Male	Female	Male	Female	Unisex
25	0.03%	0.03%	0.04%	0.04%	0.06%
30	0.03%	0.04%	0.04%	0.06%	0.06%
35	0.04%	0.07%	0.05%	0.10%	0.09%
40	0.08%	0.13%	0.11%	0.18%	0.18%
45	0.16%	0.24%	0.22%	0.34%	0.31%
50	0.33%	0.40%	0.46%	0.56%	0.49%
55	0.69%	0.64%	0.96%	0.89%	0.80%

SCHEDULE SB ATTACHMENTS

Retirement Rates varying by age, average age 61

For purposes of determining the Funding Target and Target Normal Cost (both disregarding at-risk assumptions), the rates at which participants retire by age are shown below.

Percentage retiring during the year		
Age	Salaried rate	Wisconsin & York Hourly Rate
55	9%	6%
56	10%	6%
57	11%	7.5%
58	12%	9%
59	13%	10%
60	15%	12%
61	18%	14%
62	20%	18%
63	25%	25%
64	32%	30%
65	40%	40%
66	45%	40%
67	50%	45%
68	50%	50%
69	75%	75%
70+	100%	100%

Benefit commencement date:

- Preretirement death benefit — The later of the death of the active participant or the date the participant would have attained age 55
- Deferred vested benefit
  - Salaried group — For participants currently active: immediate commencement for those electing a lump sum; the later of age 62 or termination of employment for those electing an annuity

    For terminated participants not in pay status: the later of age 62 or current age
  - All other groups — The later of age 60 or termination of employment for those electing an annuity; immediate commencement for those electing a lump sum

SCHEDULE SB ATTACHMENTS

- Disability benefit
  - Salaried group — Age 65
  - All other groups — Upon disablement
- Retirement benefit — Upon termination of employment

Form of payment

- Salaried — Participants are assumed to elect the following forms of payment:

Type of Annuity	Single	Married
Life annuity	40%	5%
50% J&S annuity	0%	35%
Lump Sum	60%	60%

Lump sums are payable based on the unsubsidized deferred to 65 benefit.

- York Hourly — Participants are assumed to elect the following forms of payment:

Type of Annuity	Single	Married
Life annuity	100%	55%
50% J&S annuity	0%	45%

- Kansas City Hourly — Participants are assumed to elect the following forms of payment:

Type of Annuity	Single	Married
Life annuity with 10 year certain	40%	0%
50% J&S annuity with 10 year certain	0%	40%
Lump Sum	60%	60%

Lump sums are payable based on the unsubsidized deferred to 65 benefit.

- Wisconsin Hourly — Participants are assumed to elect the following forms of payment:

Type of Annuity	Single	Married
Life annuity with 10 Yr. certain	100%	35%
50% J&S with 10 Yr. certain	0%	65%

Percent married — 75% of males; 60% of females. These assumptions are used to value pre-retirement surviving spouse benefits and in determining the optional forms expected to be elected at commencement

SCHEDULE SB ATTACHMENTS

Spouse age	Wife two years younger than husband
Pensionable pay	Not applicable; benefit accruals for the Salaried group are frozen effective December 31, 2022.
At-risk assumptions	For at-risk calculations, all participants eligible to elect benefits during the current and subsequent ten plan years are assumed to commence benefits at the earliest possible date under the plan, but not before the end of the current plan year except in accordance with regular valuation assumptions. In addition, all participants (not just those eligible to begin within the next 11 years) are assumed to elect the most valuable form of benefit under the plan.
Timing of benefit payments	Annuity payments are payable monthly at the beginning of the month and lump sum payments are payable at date of decrement.

Methods

Valuation date	First day of plan year (January 1)
Funding target	Present value of accrued benefits as required by regulations under IRC §430.
Target normal cost	Present value of benefits expected to accrue during the plan year plus plan-related expenses expected to be paid from plan assets during the plan year as required by regulations under IRC §430.
Decrement timing	The approach used is called rounded middle of year (rounded MOY) decrement timing. Most events are assumed to occur at the middle of year during which the eligibility condition will be met or the start/end date will occur. For death and disability decrements, the rate applied is based on the participant's rounded age (nearest integer age) at the beginning of the year, to align with the methodology generally used to create those rate tables. For retirement and withdrawal decrements: the age is generally the participant's rounded age at the middle of the year.
Actuarial value of assets	Average of the fair market value of assets on the valuation date and the two immediately preceding valuation dates, adjusted for contributions, benefits, administrative expenses and expected earnings (with such expected earnings limited as described in IRS

Notice 2009-22). The average asset value must be within 10% of market value, including discounted contributions receivable (discounted using the effective interest rate for the prior plan year).

The method of computing the actuarial value of assets complies with rules governing the calculation of such values under the Pension Protection Act of 2006 (PPA). These rules produce smoothed values that reflect the underlying market value of plan assets but fluctuate less than the market value. As a result, the actuarial value of assets will be lower than the market value in some years and greater in other years. However, over the long term under PPA's smoothing rules, the method has a significant bias to produce an actuarial value of assets that is below the market value of assets.

Benefits not valued

All benefits described in the Plan Provisions section of this report were valued. WTW has reviewed the plan provisions with Harley-Davidson and, based on that review, is not aware of any significant benefits required to be valued that were not.

The legacy Wisconsin and York Hourly groups pay benefits with a present value up to $20,000 in a single lump sum payment. Such lump sums are not explicitly valued; rather such participants' benefits are valued using the benefit choice assumptions described above.

Sources of Data and Other Information

The plan sponsor through its third-party administrator, furnished participant data as of 1/1/2025. Information on assets, contributions and plan provisions was supplied by the plan sponsor. Data and other information were reviewed for reasonableness and consistency, but no audit was performed. Based on discussions with the plan sponsor as part of the data review meeting on July 30, 2025, assumptions or estimates were made when data were not available, and the data was adjusted to reflect any significant events that occurred between the date the data was collected and the measurement date. Refer to the data review meeting materials for additional details.

We are not aware of any errors or omissions in the data that would have a significant effect on the results of our calculations.

SCHEDULE SB ATTACHMENTS

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	Harley-Davidson Motor Company, Inc.
EIN/PN	39-1972791/001
Plan Name	Harley-Davidson Retirement Plan
Valuation Date	January 1, 2025
Enrolled Actuary	Matt Plothow
Enrollment Number	26-07302

The actuarial assumptions that are not mandated by IRC § 430 and regulations, represent the enrolled actuary's best estimate of anticipated experience under the plan, subject to the following conditions:

The actuarial valuation, on which the information in this Schedule SB is based, has been prepared in reliance upon the employee and financial data furnished by the plan administrator and the trustee. The enrolled actuary has not made a rigorous check of the accuracy of this information but has accepted it after reviewing it and concluding it is reasonable in relation to similar information furnished in previous years. The amounts of contributions and dates paid shown in Item 18 of Schedule SB were listed in reliance on information provided by the plan administrator and/or trustee.

HARLEY DAVIDSON RETIREMENT PLAN
Schedule H, line 4j - Schedule of Reportable Transactions
For the Year Ended December 31, 2025

Plan Name: Harley Davidson Retirement Plan
Plan Sponsor: Harley-Davidson Motor Company, Inc.
Administrator's EIN: 39-1972791
Plan number: 001

(a) Identity of party involved	(b) Description of asset (include interest rate and maturity in case of a loan)	(c) Purchase price	(d) Selling price	(g) Cost of asset	(h) Current value of asset on transaction date	(i) Net gain or (loss)
Category (i) - individual transactions in excess of 5 percent of net assets:						
Blackrock	*Blackrock Intermediate Government Bond Index Fund (1 Transaction)*	46.696		150,000,000	150,000,000	-
Northern Trust	*Northern Trust Collective 1-10 Year Intermediate Government Bond Index Fund (1 Transaction)*	32.893		160,000,000	160,000,000	-
State Street	*State Street 20 Year US Treasury Strips Index Non Lendng Fund - Cmca (1 Transaction)*	11.416		150,000,000	150,000,000	-
Category (iii) - series of transactions in excess of 5 percent of net assets:						
Goldman Sachs	*GS Fin Sq Gov #465 (352 Transactions)*	1.000		752,086,096	752,086,096	-
Goldman Sachs	*GS Fin Sq Gov #465 (703 Transactions)*		1.000	743,933,486	743,933,486	-
State Street	*State Street US Government Bond Index Non-Lending Fund - Cm1e (6 Transactions)*		27.395	142,479,014	150,042,726	7,563,712
State Street	*State Street 20 Year US Treasury Strips Index Non Lendng Fund - Cmca (5 Transactions)*	11.908		28,779,468	30,018,419	1,238,951
US Government	*US Treasury Bond 2.375% Dtd 02/15/2022 Due 02/15/2042 (26 Transactions)*	72.982		47,073,910	47,073,910	-
US Government	*US Treasury Bond 2.375% Dtd 02/15/2022 Due 02/15/2042 (25 Transactions)*		72.858	47,487,986	47,358,204	(129,782)

HARLEY DAVIDSON RETIREMENT PLAN
Schedule H, line 4j - Schedule of Reportable Transactions
For the Year Ended December 31, 2025

Plan Name: Harley Davidson Retirement Plan
Plan Sponsor: Harley-Davidson Motor Company, Inc.
Administrator's EIN: 39-1972791
Plan number: 001

(a) Identity of party involved	(b) Description of asset (include interest rate and maturity in case of a loan)	(c) Purchase price	(d) Selling price	(g) Cost of asset	(h) Current value of asset on transaction date	(i) Net gain or (loss)
US Government	*US Treasury Bond 4.25% Dtd 08/15/2024 Due 08/15/2054 (150 Transactions)*	89.026		76,511,470	76,511,470	-
US Government	*US Treasury Bond 4.25% Dtd 08/15/2024 Due 08/15/2054 (134 Transactions)*		90.529	81,438,180	82,319,966	881,786
US Government	*US Treasury Bond 4.125% Dtd 08/15/2024 Due 08/15/2044 (7 Transactions)*	89.568		43,306,151	43,306,151	-
US Government	*US Treasury Bond 4.125% Dtd 08/15/2024 Due 08/15/2044 (7 Transactions)*		89.640	49,944,065	49,338,241	(605,824)
US Government	*US Treasury Bond 4.625% Dtd 11/15/2024 Due 11/15/2044 (72 Transactions)*	95.592		49,271,394	49,271,394	-
US Government	*US Treasury Bond 4.625% Dtd 11/15/2024 Due 11/15/2044 (99 Transactions)*		95.601	56,049,006	55,680,254	(368,752)

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

2025

This Form is Open to Public Inspection

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of $1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan
HARLEY-DAVIDSON RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
HARLEY-DAVIDSON MOTOR COMPANY, INC

D Employer Identification Number (EIN)
39-1972791

E Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

F Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2025

2 Assets:

a Market value	**2a**	1,839,778,732
b Actuarial value	**2b**	1,841,186,563

3 Funding target/participant count breakdown

	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	5,314	1,103,983,834	1,103,983,834
b For terminated vested participants	1,360	143,382,410	143,382,410
c For active participants	1,160	284,826,129	297,085,349
d Total	7,834	1,532,192,373	1,544,451,593

4 If the plan is in at-risk status, check the box and complete lines (a) and (b) [ ]

a Funding target disregarding prescribed at-risk assumptions	**4a**	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	**4b**	
5 Effective interest rate	**5**	5.36%
6 Target normal cost		
a Present value of current plan year accruals	**6a**	4,189,596
b Expected plan-related expenses	**6b**	1,945,000
c Target normal cost	**6c**	6,134,596

Statement by Enrolled Actuary

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

SIGN HERE MATT PLOTHOW MP
Signature of actuary

05 / Oct / 2026
Date

MATT PLOTHOW
Type or print name of actuary

2607302
Most recent enrollment number

WILLIS TOWERS WATSON US LLC
Firm name

312-288-7700
Telephone number (including area code)

PO Box 674401

HOUSTON TX 77267
Address of the firm

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions [ ]

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	44,045,830	36,645,372
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	44,045,830	36,645,372
10	Interest on line 9 using prior year's actual return of 2.79%	1,228,879	1,022,406
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 5.13%		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	45,274,709	37,667,778

Part III Funding Percentages

14	Funding target attainment percentage	14	113.84%
15	Adjusted funding target attainment percentage	15	119.21%
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	126.69%
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

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

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

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

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? ☐ Yes ☒ No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☐ Yes ☐ No

c If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th

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

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
5.07 %	5.31 %	5.50%	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	4
22 Weighted average retirement age	**22**	61

23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No

25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ☐ Yes ☒ No

26 Demographic and benefit information

a Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No

b Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment ☒ Yes ☐ No

27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	**27**	

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):

a Target normal cost (line 6c)	**31a**	6,134,596
b Excess assets, if applicable, but not greater than line 31a	**31b**	6,134,596

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment	0	0
b Waiver amortization installment	0	0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	**33**	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	0

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0

36 Additional cash requirement (line 34 minus line 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	0
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	**38a**	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

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

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

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22
Description of Weighted Average Retirement Age
as of January 1, 2025

For each active participant, an expected retirement age was calculated, weighted in proportion to the probability that the individual would remain an active participant to each age and then retire at that age. The plan's weighted average retirement age of 61 is the arithmetic average of the expected retirement ages of all such participants on 1/1/2025. The retirement rates used to calculate the average are shown below by legacy group

Percentage retiring during the year		
Age	Salaried rate	Wisconsin & York Hourly Rate
55	9%	6%
56	10%	6%
57	11%	7.5%
58	12%	9%
59	13%	10%
60	15%	12%
61	18%	14%
62	20%	18%
63	25%	25%
64	32%	30%
65	40%	40%
66	45%	40%
67	50%	45%
68	50%	50%
69	75%	75%
70+	100%	100%

Plan Name: Harley-Davidson Retirement Plan
EIN / PN: 39-1972791/001
Plan Sponsor: Harley-Davidson Motor Company, Inc.
Valuation Date: January 1, 2025

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 24
Change in Actuarial Assumptions

Changes in Assumptions and Methods

Assumed plan-related expenses were updated to reflect anticipated 2025 expenses.

Plan Name:	Harley-Davidson Retirement Plan
EIN / PN:	39-1972791/001
Plan Sponsor:	Harley-Davidson Motor Company, Inc.
Valuation Date:	January 1, 2025

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26a - Schedule of Active Participant Data as of January 1, 2025
Total Plan

	Attained Years of Credited Service[1]										
Attained Age	Under 1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40 & Over	Total
Under 25	0	0	1	0	0	0	0	0	0	0	1
25-29	0	0	7	1	0	0	0	0	0	0	8
30-34	0	2	9	2	0	0	0	0	0	0	13
35-39	0	2	10	4	0	0	0	0	0	0	16
40-44	0	3	13	3	23	3	0	0	0	0	45
45-49	1	2	17	6	35	49	29	0	0	0	139
50-54	0	2	15	5	43	100	108	23	0	0	296
55-59	0	0	16	7	39	124	128	37	13	0	364
60-64	0	1	17	5	20	52	70	50	7	0	222
65-69	0	0	1	2	8	11	16	12	0	1	51
70 & over	0	0	0	0	1	0	2	1	0	1	5
Total	1	12	106	35	169	339	353	123	20	2	1,160

[1] Age and service for purposes of determining category are based on exact (not rounded) values.

Plan Name: Harley-Davidson Retirement Plan
EIN / PN: 39-1972791/001
Plan Sponsor: Harley-Davidson Motor Company, Inc.
Valuation Date: January 1, 2025

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26a - Schedule of Active Participant Data as of January 1, 2025

Legacy Salaried Participants (benefit is hard frozen as of December 31, 2022; average accrued benefit reported in lieu of compensation)

	Attained Years of Credited Service[2]										
Attained Age	Under 1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40 & Over	Total
Under 25	0	0	0	0	0	0	0	0	0	0	0
25-29	0	0	0	0	0	0	0	0	0	0	0
30-34	0	0	0	0	0	0	0	0	0	0	0
35-39	0	0	0	0	0	0	0	0	0	0	0
40-44	0	0	0	0	20	0	0	0	0	0	20
					33,398						33,398
45-49	0	1	0	1	30	30	1	0	0	0	63
					31,717	41,893					35,490
50-54	0	1	0	1	35	52	29	2	0	0	120
					31,609	44,509	51,938				41,963
55-59	0	0	2	0	24	57	20	13	0	0	116
					29,179	42,135	50,008				41,900
60-64	0	0	0	0	11	20	9	11	0	0	51
						40,058					39,918
65-69	0	0	0	0	6	2	2	2	0	0	12
70 & over	0	0	0	0	0	0	0	0	0	0	0
Total	0	2	2	2	126	161	61	28	0	0	382
					31,012	42,517	47,791	56,835			40,056

[2] Age and service for purposes of determining category are based on exact (not rounded) values.

Plan Name: Harley-Davidson Retirement Plan
EIN / PN: 39-1972791/001
Plan Sponsor: Harley-Davidson Motor Company, Inc.
Valuation Date: January 1, 2025

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26b
Schedule of Projection of Expected Benefit Payments

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2025	1,629,706	1,255,109	102,001,338	104,886,154
2026	4,583,543	2,865,246	99,344,524	106,793,312
2027	7,155,104	3,659,087	96,867,726	107,681,917
2028	9,582,994	4,515,626	94,300,768	108,399,387
2029	11,856,723	5,437,253	91,898,312	109,192,288
2030	13,915,118	6,503,471	89,355,415	109,774,004
2031	15,884,844	7,460,421	86,732,662	110,077,927
2032	17,804,068	8,343,938	84,178,168	110,326,174
2033	19,579,166	9,288,945	81,525,215	110,393,326
2034	21,307,364	10,146,631	78,689,785	110,143,780
2035	22,934,735	10,867,033	75,805,842	109,607,610
2036	24,201,762	11,440,829	72,829,098	108,471,689
2037	25,170,230	11,926,632	69,753,638	106,850,500
2038	26,090,458	12,368,369	66,567,829	105,026,657
2039	26,751,774	12,729,882	63,300,063	102,781,719
2040	27,091,254	12,936,407	59,955,692	99,983,353
2041	27,288,528	13,063,910	56,560,373	96,912,812
2042	27,326,546	13,140,283	53,119,437	93,586,266
2043	27,167,858	13,107,284	49,649,707	89,924,849
2044	26,906,449	13,008,746	46,173,648	86,088,843
2045	26,567,724	12,859,366	42,715,268	82,142,358
2046	26,104,202	12,621,840	39,293,696	78,019,738
2047	25,563,440	12,326,856	35,930,667	73,820,964
2048	24,843,090	11,999,953	32,647,925	69,490,968
2049	23,993,789	11,627,357	29,467,003	65,088,149
2050	23,090,913	11,214,410	26,408,991	60,714,314
2051	22,133,046	10,767,419	23,493,970	56,394,435
2052	21,123,919	10,289,837	20,740,234	52,153,990
2053	20,066,556	9,787,460	18,163,466	48,017,483
2054	18,964,877	9,267,516	15,775,993	44,008,386
2055	17,826,306	8,729,689	13,586,396	40,142,391
2056	16,654,219	8,175,064	11,599,237	36,428,520
2057	15,464,661	7,610,674	9,815,013	32,890,348
2058	14,271,458	7,040,911	8,230,302	29,542,670
2059	13,076,331	6,469,433	6,838,254	26,384,018
2060	11,891,949	5,902,960	5,629,190	23,424,100
2061	10,730,592	5,347,064	4,590,974	20,668,630
2062	9,604,052	4,807,142	3,709,698	18,120,893

Plan Name: Harley-Davidson Retirement Plan
EIN / PN: 39-1972791/001
Plan Sponsor: Harley-Davidson Motor Company, Inc.
Valuation Date: January 1, 2025

SCHEDULE SB ATTACHMENTS

2063	8,524,977	4,288,029	2,970,249	15,783,256
2064	7,501,409	3,793,847	2,356,920	13,652,176
2065	6,543,466	3,328,371	1,854,030	11,725,866
2066	5,657,525	2,894,902	1,446,377	9,998,804
2067	4,847,276	2,495,420	1,119,616	8,462,312
2068	4,114,780	2,131,256	860,567	7,106,603
2069	3,461,024	1,803,110	657,416	5,921,550
2070	2,884,449	1,510,674	499,768	4,894,891
2071	2,382,038	1,253,090	378,660	4,013,789
2072	1,949,682	1,028,904	286,488	3,265,073
2073	1,582,057	836,142	216,928	2,635,127
2074	1,273,463	672,441	164,816	2,110,721

SCHEDULE SB ATTACHMENTS

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	Harley-Davidson Motor Company, Inc.
EIN/PN	39-1972791/001
Plan Name	Harley-Davidson Retirement Plan
Valuation Date	January 1, 2025
Enrolled Actuary	Matt Plothow
Enrollment Number	26-07302

The actuarial assumptions that are not mandated by IRC § 430 and regulations, represent the enrolled actuary's best estimate of anticipated experience under the plan, subject to the following conditions:

The actuarial valuation, on which the information in this Schedule SB is based, has been prepared in reliance upon the employee and financial data furnished by the plan administrator and the trustee. The enrolled actuary has not made a rigorous check of the accuracy of this information but has accepted it after reviewing it and concluding it is reasonable in relation to similar information furnished in previous years. The amounts of contributions and dates paid shown in Item 18 of Schedule SB were listed in reliance on information provided by the plan administrator and/or trustee.

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V
Statement of Actuarial Assumptions/Methods

Economic Assumptions

Interest rate basis:

■ Applicable month	September 2024
■ Interest rate basis	3-Segment Rates

Interest rates:	Reflecting Stabilization	Not Reflecting Stabilization
■ First segment rate	5.07%	5.07%
■ Second segment rate	5.31%	5.33%
■ Third segment rate	5.50%	5.36%
■ Effective interest rate	5.36%	5.32%

Interest crediting rate (for employee contributions)	120% of the federal mid-term rate in effect at the beginning of the plan year
Lump sum conversions	
■ Interest rate	HATFA September 2024 segment rates
■ Mortality table	2024 IRS prescribed 417(e) mortality table
Plan-related expenses	$1,945,000

As permitted by law, rates reflecting stabilization are used to determine the funding target and target normal cost, and thus the minimum required contribution under IRC §430 for the plan. Because these assumptions are subject to a corridor based on average interest rates over a 25-year period, they may differ from current market interest rates, and may be inconsistent with other economic assumptions used in the valuation.

Demographic Assumptions

Inclusion date	The valuation date coincident with or next following the date on which the employee is hired.
New or rehired employees	It was assumed there will be no new or rehired employees.

SCHEDULE SB ATTACHMENTS

Mortality

- Healthy — Separate rates for non-annuitants and annuitants based on Pri-2012 "Employees" and "Healthy Annuitants" (participants and beneficiaries combined) tables, respectively, without collar or amount adjustments and then projected forward with a generational projection as specified in the regulations under §1.430(h)(3)-1 using the IRS adjusted Scale MP-2021 (i.e., MP-2021 with no mortality improvement for 2020-2023 and future mortality improvement capped at 0.78% for years after 2024).
- Disabled — Same as described above for Healthy Mortality.

Termination — Rates varying by age. Representative Termination Rates:

Percentage leaving during the year		
Age	Salaried Rate	Wisconsin Hourly & York Hourly Rate
20	16.9%	6.7%
25	14.1%	5.7%
30	11.2%	9.3%
35	9.0%	7.8%
40	7.0%	5.3%
45	7.2%	3.1%
50	6.3%	3.0%
55	0.0%	0.0%

Participants on layoff as of January 1, 2025 were assumed to terminate employment during 2025.

Disability — Rates varying by age and gender. Representative Disability Rates:

Percentage becoming disabled during the year					
	Salaried Rate		York Hourly Rate		Wisconsin Hourly Rate
Age	Male	Female	Male	Female	Unisex
25	0.03%	0.03%	0.04%	0.04%	0.06%
30	0.03%	0.04%	0.04%	0.06%	0.06%
35	0.04%	0.07%	0.05%	0.10%	0.09%
40	0.08%	0.13%	0.11%	0.18%	0.18%
45	0.16%	0.24%	0.22%	0.34%	0.31%
50	0.33%	0.40%	0.46%	0.56%	0.49%
55	0.69%	0.64%	0.96%	0.89%	0.80%

SCHEDULE SB ATTACHMENTS

Retirement

Rates varying by age, average age 61

For purposes of determining the Funding Target and Target Normal Cost (both disregarding at-risk assumptions), the rates at which participants retire by age are shown below.

Percentage retiring during the year		
Age	Salaried rate	Wisconsin & York Hourly Rate
55	9%	6%
56	10%	6%
57	11%	7.5%
58	12%	9%
59	13%	10%
60	15%	12%
61	18%	14%
62	20%	18%
63	25%	25%
64	32%	30%
65	40%	40%
66	45%	40%
67	50%	45%
68	50%	50%
69	75%	75%
70+	100%	100%

Benefit commencement date:

- Preretirement death benefit — The later of the death of the active participant or the date the participant would have attained age 55
- Deferred vested benefit
  - Salaried group — For participants currently active: immediate commencement for those electing a lump sum; the later of age 62 or termination of employment for those electing an annuity

    For terminated participants not in pay status: the later of age 62 or current age
  - All other groups — The later of age 60 or termination of employment for those electing an annuity; immediate commencement for those electing a lump sum

SCHEDULE SB ATTACHMENTS

- Disability benefit
  - Salaried group — Age 65
  - All other groups — Upon disablement
- Retirement benefit — Upon termination of employment

Form of payment

- Salaried — Participants are assumed to elect the following forms of payment:

Type of Annuity	Single	Married
Life annuity	40%	5%
50% J&S annuity	0%	35%
Lump Sum	60%	60%

Lump sums are payable based on the unsubsidized deferred to 65 benefit.

- York Hourly — Participants are assumed to elect the following forms of payment:

Type of Annuity	Single	Married
Life annuity	100%	55%
50% J&S annuity	0%	45%

- Kansas City Hourly — Participants are assumed to elect the following forms of payment:

Type of Annuity	Single	Married
Life annuity with 10 year certain	40%	0%
50% J&S annuity with 10 year certain	0%	40%
Lump Sum	60%	60%

Lump sums are payable based on the unsubsidized deferred to 65 benefit.

- Wisconsin Hourly — Participants are assumed to elect the following forms of payment:

Type of Annuity	Single	Married
Life annuity with 10 Yr. certain	100%	35%
50% J&S with 10 Yr. certain	0%	65%

Percent married — 75% of males; 60% of females. These assumptions are used to value pre-retirement surviving spouse benefits and in determining the optional forms expected to be elected at commencement

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Spouse age	Wife two years younger than husband
Pensionable pay	Not applicable; benefit accruals for the Salaried group are frozen effective December 31, 2022.
At-risk assumptions	For at-risk calculations, all participants eligible to elect benefits during the current and subsequent ten plan years are assumed to commence benefits at the earliest possible date under the plan, but not before the end of the current plan year except in accordance with regular valuation assumptions. In addition, all participants (not just those eligible to begin within the next 11 years) are assumed to elect the most valuable form of benefit under the plan.
Timing of benefit payments	Annuity payments are payable monthly at the beginning of the month and lump sum payments are payable at date of decrement.

Methods

Valuation date	First day of plan year (January 1)
Funding target	Present value of accrued benefits as required by regulations under IRC §430.
Target normal cost	Present value of benefits expected to accrue during the plan year plus plan-related expenses expected to be paid from plan assets during the plan year as required by regulations under IRC §430.
Decrement timing	The approach used is called rounded middle of year (rounded MOY) decrement timing. Most events are assumed to occur at the middle of year during which the eligibility condition will be met or the start/end date will occur. For death and disability decrements, the rate applied is based on the participant's rounded age (nearest integer age) at the beginning of the year, to align with the methodology generally used to create those rate tables. For retirement and withdrawal decrements: the age is generally the participant's rounded age at the middle of the year.
Actuarial value of assets	Average of the fair market value of assets on the valuation date and the two immediately preceding valuation dates, adjusted for contributions, benefits, administrative expenses and expected earnings (with such expected earnings limited as described in IRS

Notice 2009-22). The average asset value must be within 10% of market value, including discounted contributions receivable (discounted using the effective interest rate for the prior plan year).

The method of computing the actuarial value of assets complies with rules governing the calculation of such values under the Pension Protection Act of 2006 (PPA). These rules produce smoothed values that reflect the underlying market value of plan assets but fluctuate less than the market value. As a result, the actuarial value of assets will be lower than the market value in some years and greater in other years. However, over the long term under PPA's smoothing rules, the method has a significant bias to produce an actuarial value of assets that is below the market value of assets.

Benefits not valued

All benefits described in the Plan Provisions section of this report were valued. WTW has reviewed the plan provisions with Harley-Davidson and, based on that review, is not aware of any significant benefits required to be valued that were not.

The legacy Wisconsin and York Hourly groups pay benefits with a present value up to $20,000 in a single lump sum payment. Such lump sums are not explicitly valued; rather such participants' benefits are valued using the benefit choice assumptions described above.

Sources of Data and Other Information

The plan sponsor through its third-party administrator, furnished participant data as of 1/1/2025. Information on assets, contributions and plan provisions was supplied by the plan sponsor. Data and other information were reviewed for reasonableness and consistency, but no audit was performed. Based on discussions with the plan sponsor as part of the data review meeting on July 30, 2025, assumptions or estimates were made when data were not available, and the data was adjusted to reflect any significant events that occurred between the date the data was collected and the measurement date. Refer to the data review meeting materials for additional details.

We are not aware of any errors or omissions in the data that would have a significant effect on the results of our calculations.

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Schedule SB, Part V
Summary of Plan Provisions

Plan Provisions – Legacy Salaried Group

The most recent amendment reflected in the plan provisions was adopted in 2021.

Covered employees	All salaried employees hired prior to August 1, 2006. The plan is frozen to salaried new entrants after August 1, 2006
Participation date	January 1 or July 1 coinciding with or next following the date the employee attains age 21 and has completed 1,000 hours of service

Definitions

Vesting service	One year for each 1,000-hour calendar year of employment
Pension service	One month for each month in which the individual is a covered employee subject to a maximum of 30 years
Pensionable pay	Cash compensation received by a participant during the plan year including, but not limited to, overtime, bonuses, commissions, fringe benefits, and reimbursements or other expense allowances under a nonaccountable plan
Average earnings	The average of the highest five consecutive calendar years of pensionable pay during the ten-year period ending on the earlier of the participant's termination date or retirement date
Covered compensation	The projected amount of the participant's Social Security Covered Compensation according to the law in effect at the date of termination of employment assuming continuation of then current earnings to age 65
Normal retirement date (NRD)	First of month coinciding with or next following the attainment of age 65
Monthly pension benefit	One-twelfth of 1.2% of final average earnings for each year of pension service plus 0.4% of final average earnings in excess of covered compensation for each year of pension service

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	Effective December 31, 2022, all benefit accruals are frozen. No legacy salaried participant shall accrue any benefits with respect to service or earnings after that date.
Special enhancement	Employees that retire on January 1, 2016 and who are age 55 or older as of December 31, 2015, are eligible to receive an enhanced monthly pension benefit. The enhanced benefit includes an additional three years of pension service and an additional three years of age toward early retirement factors.
Monthly preretirement death benefit	If the participant is vested, married, and meets any of the following criteria: (a) attained age 55 and completed five or more years of vesting service (b) attained age 50 and completed 20 or more years of vesting service (c) attained age 65 Then the benefit is equal to 66-2/3% of the monthly pension benefit as of the date of death reduced for the 66-2/3% J&S election and reduced for early retirement from age 62. If the participant is vested, married, and does not meet (a), (b), or (c) described above, the benefit is equal to 50% of the monthly pension benefit as of the date of death, reduced for the 50% J&S election and reduced for payment as early as the participant's 55th birthday. If the participant is vested and single, the benefit is equal to the monthly pension benefit as of the date of death, reduced for the 10-year certain and life election and reduced for payment as early as the participant's 55th birthday.

Eligibility for Benefits

Normal retirement	Retirement on NRD
Early retirement	Retirement before NRD and on or after both attaining age 55 and completing five years of vesting service
Postponed retirement	Retirement after NRD

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Vested termination	Termination for reasons other than death or retirement after completing five years of vesting service or attainment of age 65
Disability	Permanent and total disability prior to NRD, and participant is receiving a Social Security disability benefit
Preretirement death benefit	Death while eligible for normal, early, postponed, or deferred vested retirement benefits, with a beneficiary

Benefits Paid Upon the Following Events

Normal retirement	Monthly pension benefit determined as of NRD
Early retirement	Monthly pension benefit determined as of early retirement date, unreduced at age 62. The benefit is reduced 6.667% for each of the first two years and 3.333% for each of the next five years that payment precedes age 62.
Postponed retirement	Monthly pension benefit determined as of actual retirement date
Vested termination	Monthly pension benefit determined as of termination date, unreduced at age 65. The benefit is reduced 6.667% for each of the first five years and 3.333% for each of the next five years that payment precedes age 65.
Disablement	Monthly pension benefit determined as if the participant accrued service until date at which payments commence while no earnings are assumed to be earned. Benefit is assumed payable at age 65.
Preretirement death	Monthly preretirement death benefit payable on behalf of an active or terminated vested employee is reduced in the same manner as Early Retirement.

Other Plan Provisions

Forms of payment	Monthly pension benefits are paid as described above as a life annuity, if the participant has no spouse as of the date payments begin, or if the participant so elects. Otherwise, benefits are paid in the form of 50% joint and survivor annuity option or, if the participant elects and the spouse consents, another actuarially equivalent optional form offered by the plan.

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	Optional forms are a 100%, 75%, or 66-2/3% joint and survivor annuity. Participant may also select a 5, 10 or 15 year certain and life annuity, or an unlimited lump sum. If a participant was employed on December 31, 1975 the normal form of payment shall include a period certain of 120 months.
Conversion basis	Actuarial equivalence based on factors specified in the plan document. Lump sum conversion rates are subject to IRC 417(e)(3) regulations including usage of the applicable interest rates and the applicable mortality table.
Pension Increases	None
Plan participants' contributions	None
2016 special lump sum program	Harley-Davidson offered a voluntary lump sum program to certain eligible terminated vested participants during 2016.

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Plan Provisions – Legacy York Hourly Group

The most recent amendment reflected in the following plan provisions was adopted in 2021.

Covered employees	All hourly employees at the York, PA location represented for collective bargaining purposes by Tyson Lodge 175, District 98, of the International Association of Machinists & Aerospace Workers AFL/CIO who were hired prior to February 1, 2016.
Participation date	Date of becoming a covered employee

Definitions

Vesting service	One year for each 1,000-hour calendar year of employment
Pension service	One month for each month in which the employee is credited with 141 hours
Pensionable pay	Annual base rate of compensation, in effect of January 1, excluding overtime, premium pay, bonuses, travel expenses allowances or other allowances.
Normal retirement date (NRD)	First of month coinciding with or next following the attainment of age 65
Monthly pension benefit	For employees who leave employment after 1/31/2016, non-contributory benefit: monthly benefit equal to (a) + (b) (a) $47 times pension service through 2/28/2010 (b) $57 times pension service after 3/1/2010 Contributory benefit: 80% of each year's annual employee contribution (60% for employees hired on or after February 2, 2007), where annual employee contributions equal 2.5% of the participant's pensionable pay in excess of $4,800. Any participant who was making a contribution of February 2, 1991 may contribute 2.5% of pay on the first $4,800 of pensionable pay. Employees must contribute to be eligible for a contributory benefit. Effective February 28, 2010 the contributory benefit was frozen.
Special supplement	Employees that retire on or before January 1, 2010 and who are age 55 or older, with at least 5 years of pension service as of June 30,

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	2007, are eligible to receive a $350 monthly supplement payable until age 62, or for a minimum of 3 years. Employees that retire on February 1, 2016 (or May 1, 2016) and who are age 55 or older, with at least 5 years of pension service as of December 31, 2015, are eligible to receive a $500 monthly supplement payable until age 62, or for a minimum of 3 years.
Monthly preretirement death benefit	If the participant is vested but not eligible for early retirement, 50% of the monthly pension benefit as of the date of death, reduced for the 50% joint and survivor election and reduced for payment as early as the participant's 55th birthday. If the participant is eligible for early retirement, 66-2/3% of the monthly pension benefit as of the date of death reduced for the 66-2/3% J&S election and reduced for early commencement.

Eligibility for Benefits

Normal retirement	Retirement on NRD
Early retirement	Retirement before NRD and on or after both attaining age 55 and completing five years of vesting service or 30 years of participation service
Postponed retirement	Retirement after NRD
Vested termination	Termination for reasons other than death or retirement after completing five years of vesting service or attainment of age 65
Disability	Permanent and total disability prior to NRD after completing five years of vesting service, and participant is receiving a Social Security disability benefit
Preretirement death benefit	Death while eligible for normal, early, postponed, or deferred vested retirement benefits, with a surviving spouse

Benefits Paid Upon the Following Events

Normal retirement	Monthly pension benefit determined as of NRD
Early retirement	Monthly pension benefit determined as of early retirement date, reduced 2.0% for each year of payment before age 62, 3% per year

	from age 61, and 4% per year from age 60. For participants retiring with 30 or more years of Participation Service, the benefit is unreduced
Postponed retirement	Monthly pension benefit determined as of actual retirement date
Vested termination	Monthly pension benefit determined as of termination date, adjusted for any withdrawal of Accumulated Employee Contributions, reduced in the same manner as Early Retirement
Disablement	Monthly pension benefit determined as of the date of disablement, payable immediately without reduction for early commencement
Preretirement death	Monthly preretirement death benefit payable on behalf of an active or terminated vested employee is reduced in the same manner as Early Retirement

Other Plan Provisions

Forms of payment	Monthly pension benefits are paid as described above as a life annuity, if the participant has no spouse as of the date payments begin, or if the participant so elects. Otherwise, benefits are paid in the form of an actuarially equivalent 50% joint and survivor annuity option with "pop up" feature or, if the participant elects and the spouse consents, another actuarially equivalent optional form offered by the plan. Optional forms are a 100%, 75%, and a 66-2/3% joint and survivor annuity with a "pop-up" feature, a five, 10 or 15-year certain and life annuity, a level income option, a life annuity (for married participants), or a lump sum (if the present value of the benefit under Internal Revenue Code (IRC) 417(e)(3) is $20,000 or less). The participant may also elect to receive a lump sum payment of the participant's Accumulated Employee Contributions If the present value of the preretirement death benefit is $20,000 or less, the surviving spouse may elect a lump sum payment.
Conversion basis	Actuarially equivalent factors based on factors specified in the plan document. Lump sum conversion rates are subject to 417(e)(3) regulations including usage of the applicable interest rates and the applicable mortality table.

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Pension Increases	None
Plan participants' contributions	Plan participant contributions were eliminated effective February 28, 2010
2016 special lump sum program	Harley-Davidson offered a voluntary lump sum program to certain eligible terminated vested participants during 2016.

Plan Provisions – Legacy Kansas City Hourly Group

The most recent amendment reflected in the following plan provisions was adopted in 2021.

Covered employees	All hourly employees at the Kansas City, MO location represented for collective bargaining purposes by the International Association of Machinists & Aerospace workers, AFL-CIO or the Paper Allied Industrial, Chemical & Energy Workers International Union, AFL-CIO CLC. The Kansas City plant closed in 2019. All Kansas City Hourly participants are inactive.
Participation date	Date of becoming a covered employee

Definitions

Vesting service	Elapsed time
Pension service	Elapsed time
Normal retirement date (NRD)	First of month coinciding with or next following the attainment of age 65
Monthly pension benefit	Years of pension service multiplied by the benefit level in effect on the date the participant ceases to be an eligible employee according to the following table

Effective Date	Monthly Benefit Per Year of Service
1/1/2000	$27.00
1/1/2001	$28.00
1/1/2002	$47.00

Monthly preretirement death benefit	For an active participant, 55% of the monthly pension benefit as of the date of death, unreduced for early commencement payable immediately. For terminated vested participants, 50% of the monthly pension benefit as of the date of death, reduced for the 50% joint and survivor election and reduced for payment as early as the participant's 55th birthday.

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Eligibility for Benefits	
Normal retirement	Retirement on NRD
Early retirement	Retirement before NRD and on or after both attaining age 55 and completing five years of vesting service
Postponed retirement	Retirement after NRD
Vested termination	Termination for reasons other than death or retirement after completing five years of vesting service or attainment of age 65
Disability	Permanent and total disability prior to NRD after completing five years of vesting service, and participant is receiving a Social Security disability benefit
Preretirement death benefit	Death while eligible for normal, early, postponed, or deferred vested retirement benefits, with a surviving spouse

Benefits Paid Upon the Following Events	
Normal retirement	Monthly pension benefit determined as of NRD
Early retirement	Monthly pension benefit determined as of early retirement date, reduced 2.0% per year of payment before age 62, 3.0% per year from age 61, and 4.0% per year from age 60
Postponed retirement	Monthly pension benefit determined as of actual retirement date
Vested termination	Monthly pension benefit determined as of termination date, reduced in the same manner as Early Retirement
Disablement	Monthly pension benefit determined as of the date of disablement, payable immediately without reduction for early commencement
Preretirement death	Monthly preretirement death benefit payable on behalf of an active employee is unreduced for early commencement. Monthly

	preretirement death benefit payable on behalf of a terminated vested employee in the same manner as Early Retirement.

Other Plan Provisions

Forms of payment	Monthly pension benefits are paid as described above as a 10-year certain and life annuity, if the participant has no spouse as of the date payments begin, or if the participant so elects. Otherwise, benefits are paid in the form of an actuarially equivalent 50% joint and survivor annuity with ten years guaranteed with a "pop up" feature. If the participant elects and the spouse consents, another actuarially equivalent optional form may be elected. Optional forms are a 100%, 75%, 66-2/3%, or 50% joint and survivor annuity with the "pop up" feature, a 5-year certain or 15 year certain and life annuity, a 10-year certain and life annuity (for married participants), or an unlimited lump sum. Disability benefits are payable as a single life annuity prior to age 65.
Conversion basis	Actuarially equivalence based on factors specified in the plan document. Lump sum conversion rates are subject to IRC 417(e)(3) regulations including usage of the applicable interest rates and the applicable mortality table.
Pension Increases	None
Plan participants' contributions	None
2016 special lump sum program	Harley-Davidson offered a voluntary lump sum program to certain eligible terminated vested participants during 2016.

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Plan Provisions – Legacy Wisconsin Hourly Group

The most recent amendment reflected in the following plan provisions was adopted in 2024.

Covered employees	All hourly employees at the Milwaukee and Tomahawk, WI locations represented for collective bargaining purposes by Local 7-0209 and Local 7-0460 hired prior to April 1, 2019. The plan is closed to Wisconsin Hourly new entrants hired or rehired on or after April 1, 2019.
Participation date	Date of becoming a covered employee

Definitions

Vesting service	Elapsed time
Pension service	Elapsed time
Normal retirement date (NRD)	First of month coinciding with or next following the attainment of age 65
Monthly pension benefit	Non-contributory benefit: monthly benefit equal to (a) + (b) a) $47 times pension service through March 31, 2012 b) $65 times pension service through March 31, 2012 Contributory benefit: 65% of each year's annual employee contribution, where annual employee contributions equal 3.5% of the participant's pensionable pay. Employees must contribute to be eligible for a contributory benefit. Employees hired after 12/31/2006 are not eligible for the contributory portion of the benefit. Effective April 1, 2012, the contributory benefit was frozen. The maximum annual accrued benefit (contributory plus non-contributory, excluding the special supplement) is $45,000 after J&S factor reductions.
Special Supplement	Eligible employees who retire between May 2019 and September 2019 receive a temporary $500 monthly supplement payable until age 62, or for a minimum of 3 years.

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	Eligible employees who retire between June 2024 and December 2024 receive a temporary $500 monthly supplement payable until age 62, or for a minimum of 3 years.
Monthly preretirement death benefit	For an active participant 55% of the monthly pension benefits as of the date of death unreduced for early commencement payable immediately. For terminated vested participants, 50% of the monthly pension benefit as of the date of death, reduced for the 50% joint and survivor election and reduced for payment as early as the participant's 55th birthday.

Eligibility for Benefits

Normal retirement	Retirement on NRD
Early retirement	Retirement before NRD and on or after both attaining age 55 and completing five years of vesting service. Members of Local 7-0209 are also eligible upon completion of 30 years of service
Postponed retirement	Retirement after NRD
Vested termination	Termination for reasons other than death or retirement after completing five years of vesting service or attaining age 65
Disability	Permanent and total disability prior to NRD after completing five years of vesting service, and participant is receiving a Social Security disability benefit
Preretirement death benefit	Death while eligible for normal, early, postponed, or deferred vested retirement benefits, with a surviving spouse

Benefits Paid Upon the Following Events

Normal retirement	Monthly pension benefit determined as of NRD
Early retirement	Monthly pension benefit determined as of early retirement date, reduced 2.0% per year of payment before age 62, 3% per year from age 61, and 4% per year from age 60. For members of Local 7-0209 retiring with 30 or more years of service, the benefit is unreduced.

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Postponed retirement	Monthly pension benefit determined as of actual retirement date
Vested termination	Monthly pension benefit determined as of termination date, adjusted for any withdrawal of Accumulated Employee contributions, reduced in the same manner as Early Retirement
Disablement	Monthly pension benefit determined as of the date of disablement, payable immediately without reduction for early commencement
Preretirement death	Monthly preretirement death benefit payable on behalf of an active employee is unreduced for early commencement. Monthly preretirement death benefit payable on behalf of a terminated vested employee is reduced in the same manner as Early Retirement.

SCHEDULE SB ATTACHMENTS

Other Plan Provisions

Forms of payment	Monthly pension benefits are paid as described above as a 10-year certain and life annuity, if the participant has no spouse as of the date payments begin, or if the participant so elects. Otherwise, benefits are paid in the form of an actuarially equivalent 50% joint and survivor annuity with ten years guaranteed with a "pop up" feature. If the participant elects and the spouse consents, another actuarially equivalent optional form may be elected. Optional forms are a 100%, 75%, 66-2/3%, or 50% joint and survivor annuity with the "pop up" feature, a 5-year certain or 15 year certain and life annuity, or (for married participants) a 10-year certain and life annuity or a lump sum (if the present value of the benefit under Internal Revenue Code (IRC) 417(e)(3) is $20,000 or less). If the present value of the preretirement death benefit is $20,000 or less, the surviving spouse may elect a lump sum payment. Disability benefits are payable as a single life annuity prior to age 65.
Conversion basis	Actuarially equivalent factors based on factors described in plan document. Lump sum conversion rates are subject to (IRC) 417(e)(3) regulations including usage of the applicable interest rates and the applicable mortality table.
Pension Increases	None
Plan participants' contributions	Plan participant contributions were eliminated effective April 1, 2012.
2016 special lump sum program	Harley-Davidson offered a voluntary lump sum program to certain eligible terminated vested participants during 2016.

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Provisions for All Groups

Maximum on Benefits and Pay

All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined in the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective. Increases in the dollar limits are not assumed for funding or AFTAP purposes.

Future Plan Changes

No future plan changes were recognized in determining funding requirements. WTW is not aware of any future plan changes which are required to be reflected.

Changes in Benefits Valued Since Prior Year

The Wisconsin Hourly union contract was ratified in April 2024, resulting in the following changes to the pension plan for that group:

- The Wisconsin hourly pension multiplier increased from $57 to $65 per year for Credited Service earned after April 1, 2012 for those actively employed on April 1, 2024.
- Eligible Wisconsin Hourly participants who retire between June 2024 and December 2024 are eligible for a temporary $500 monthly supplement payable until age 62, or for a minimum of 3 years.

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Schedule SB, Line 22
Description of Weighted Average Retirement Age
as of January 1, 2025

For each active participant, an expected retirement age was calculated, weighted in proportion to the probability that the individual would remain an active participant to each age and then retire at that age. The plan's weighted average retirement age of 61 is the arithmetic average of the expected retirement ages of all such participants on 1/1/2025. The retirement rates used to calculate the average are shown below by legacy group

Percentage retiring during the year		
Age	Salaried rate	Wisconsin & York Hourly Rate
55	9%	6%
56	10%	6%
57	11%	7.5%
58	12%	9%
59	13%	10%
60	15%	12%
61	18%	14%
62	20%	18%
63	25%	25%
64	32%	30%
65	40%	40%
66	45%	40%
67	50%	45%
68	50%	50%
69	75%	75%
70+	100%	100%

Plan Name: Harley-Davidson Retirement Plan
EIN / PN: 39-1972791/001
Plan Sponsor: Harley-Davidson Motor Company, Inc.
Valuation Date: January 1, 2025

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Schedule SB, Line 26b
Schedule of Projection of Expected Benefit Payments

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2025	1,629,706	1,255,109	102,001,338	104,886,154
2026	4,583,543	2,865,246	99,344,524	106,793,312
2027	7,155,104	3,659,087	96,867,726	107,681,917
2028	9,582,994	4,515,626	94,300,768	108,399,387
2029	11,856,723	5,437,253	91,898,312	109,192,288
2030	13,915,118	6,503,471	89,355,415	109,774,004
2031	15,884,844	7,460,421	86,732,662	110,077,927
2032	17,804,068	8,343,938	84,178,168	110,326,174
2033	19,579,166	9,288,945	81,525,215	110,393,326
2034	21,307,364	10,146,631	78,689,785	110,143,780
2035	22,934,735	10,867,033	75,805,842	109,607,610
2036	24,201,762	11,440,829	72,829,098	108,471,689
2037	25,170,230	11,926,632	69,753,638	106,850,500
2038	26,090,458	12,368,369	66,567,829	105,026,657
2039	26,751,774	12,729,882	63,300,063	102,781,719
2040	27,091,254	12,936,407	59,955,692	99,983,353
2041	27,288,528	13,063,910	56,560,373	96,912,812
2042	27,326,546	13,140,283	53,119,437	93,586,266
2043	27,167,858	13,107,284	49,649,707	89,924,849
2044	26,906,449	13,008,746	46,173,648	86,088,843
2045	26,567,724	12,859,366	42,715,268	82,142,358
2046	26,104,202	12,621,840	39,293,696	78,019,738
2047	25,563,440	12,326,856	35,930,667	73,820,964
2048	24,843,090	11,999,953	32,647,925	69,490,968
2049	23,993,789	11,627,357	29,467,003	65,088,149
2050	23,090,913	11,214,410	26,408,991	60,714,314
2051	22,133,046	10,767,419	23,493,970	56,394,435
2052	21,123,919	10,289,837	20,740,234	52,153,990
2053	20,066,556	9,787,460	18,163,466	48,017,483
2054	18,964,877	9,267,516	15,775,993	44,008,386
2055	17,826,306	8,729,689	13,586,396	40,142,391
2056	16,654,219	8,175,064	11,599,237	36,428,520
2057	15,464,661	7,610,674	9,815,013	32,890,348
2058	14,271,458	7,040,911	8,230,302	29,542,670
2059	13,076,331	6,469,433	6,838,254	26,384,018
2060	11,891,949	5,902,960	5,629,190	23,424,100
2061	10,730,592	5,347,064	4,590,974	20,668,630
2062	9,604,052	4,807,142	3,709,698	18,120,893

Plan Name: Harley-Davidson Retirement Plan
EIN / PN: 39-1972791/001
Plan Sponsor: Harley-Davidson Motor Company, Inc.
Valuation Date: January 1, 2025

SCHEDULE SB ATTACHMENTS

2063	8,524,977	4,288,029	2,970,249	15,783,256
2064	7,501,409	3,793,847	2,356,920	13,652,176
2065	6,543,466	3,328,371	1,854,030	11,725,866
2066	5,657,525	2,894,902	1,446,377	9,998,804
2067	4,847,276	2,495,420	1,119,616	8,462,312
2068	4,114,780	2,131,256	860,567	7,106,603
2069	3,461,024	1,803,110	657,416	5,921,550
2070	2,884,449	1,510,674	499,768	4,894,891
2071	2,382,038	1,253,090	378,660	4,013,789
2072	1,949,682	1,028,904	286,488	3,265,073
2073	1,582,057	836,142	216,928	2,635,127
2074	1,273,463	672,441	164,816	2,110,721

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V
Summary of Plan Provisions

Plan Provisions – Legacy Salaried Group

The most recent amendment reflected in the plan provisions was adopted in 2021.

Covered employees	All salaried employees hired prior to August 1, 2006. The plan is frozen to salaried new entrants after August 1, 2006
Participation date	January 1 or July 1 coinciding with or next following the date the employee attains age 21 and has completed 1,000 hours of service

Definitions

Vesting service	One year for each 1,000-hour calendar year of employment
Pension service	One month for each month in which the individual is a covered employee subject to a maximum of 30 years
Pensionable pay	Cash compensation received by a participant during the plan year including, but not limited to, overtime, bonuses, commissions, fringe benefits, and reimbursements or other expense allowances under a nonaccountable plan
Average earnings	The average of the highest five consecutive calendar years of pensionable pay during the ten-year period ending on the earlier of the participant's termination date or retirement date
Covered compensation	The projected amount of the participant's Social Security Covered Compensation according to the law in effect at the date of termination of employment assuming continuation of then current earnings to age 65
Normal retirement date (NRD)	First of month coinciding with or next following the attainment of age 65
Monthly pension benefit	One-twelfth of 1.2% of final average earnings for each year of pension service plus 0.4% of final average earnings in excess of covered compensation for each year of pension service

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	Effective December 31, 2022, all benefit accruals are frozen. No legacy salaried participant shall accrue any benefits with respect to service or earnings after that date.
Special enhancement	Employees that retire on January 1, 2016 and who are age 55 or older as of December 31, 2015, are eligible to receive an enhanced monthly pension benefit. The enhanced benefit includes an additional three years of pension service and an additional three years of age toward early retirement factors.
Monthly preretirement death benefit	If the participant is vested, married, and meets any of the following criteria: (a) attained age 55 and completed five or more years of vesting service (b) attained age 50 and completed 20 or more years of vesting service (c) attained age 65 Then the benefit is equal to 66-2/3% of the monthly pension benefit as of the date of death reduced for the 66-2/3% J&S election and reduced for early retirement from age 62. If the participant is vested, married, and does not meet (a), (b), or (c) described above, the benefit is equal to 50% of the monthly pension benefit as of the date of death, reduced for the 50% J&S election and reduced for payment as early as the participant's 55th birthday. If the participant is vested and single, the benefit is equal to the monthly pension benefit as of the date of death, reduced for the 10-year certain and life election and reduced for payment as early as the participant's 55th birthday.

Eligibility for Benefits

Normal retirement	Retirement on NRD
Early retirement	Retirement before NRD and on or after both attaining age 55 and completing five years of vesting service
Postponed retirement	Retirement after NRD

SCHEDULE SB ATTACHMENTS

Vested termination	Termination for reasons other than death or retirement after completing five years of vesting service or attainment of age 65
Disability	Permanent and total disability prior to NRD, and participant is receiving a Social Security disability benefit
Preretirement death benefit	Death while eligible for normal, early, postponed, or deferred vested retirement benefits, with a beneficiary

Benefits Paid Upon the Following Events

Normal retirement	Monthly pension benefit determined as of NRD
Early retirement	Monthly pension benefit determined as of early retirement date, unreduced at age 62. The benefit is reduced 6.667% for each of the first two years and 3.333% for each of the next five years that payment precedes age 62.
Postponed retirement	Monthly pension benefit determined as of actual retirement date
Vested termination	Monthly pension benefit determined as of termination date, unreduced at age 65. The benefit is reduced 6.667% for each of the first five years and 3.333% for each of the next five years that payment precedes age 65.
Disablement	Monthly pension benefit determined as if the participant accrued service until date at which payments commence while no earnings are assumed to be earned. Benefit is assumed payable at age 65.
Preretirement death	Monthly preretirement death benefit payable on behalf of an active or terminated vested employee is reduced in the same manner as Early Retirement.

Other Plan Provisions

Forms of payment	Monthly pension benefits are paid as described above as a life annuity, if the participant has no spouse as of the date payments begin, or if the participant so elects. Otherwise, benefits are paid in the form of 50% joint and survivor annuity option or, if the participant elects and the spouse consents, another actuarially equivalent optional form offered by the plan.

SCHEDULE SB ATTACHMENTS

	Optional forms are a 100%, 75%, or 66-2/3% joint and survivor annuity. Participant may also select a 5, 10 or 15 year certain and life annuity, or an unlimited lump sum. If a participant was employed on December 31, 1975 the normal form of payment shall include a period certain of 120 months.
Conversion basis	Actuarial equivalence based on factors specified in the plan document. Lump sum conversion rates are subject to IRC 417(e)(3) regulations including usage of the applicable interest rates and the applicable mortality table.
Pension Increases	None
Plan participants' contributions	None
2016 special lump sum program	Harley-Davidson offered a voluntary lump sum program to certain eligible terminated vested participants during 2016.

SCHEDULE SB ATTACHMENTS

Plan Provisions – Legacy York Hourly Group

The most recent amendment reflected in the following plan provisions was adopted in 2021.

Covered employees	All hourly employees at the York, PA location represented for collective bargaining purposes by Tyson Lodge 175, District 98, of the International Association of Machinists & Aerospace Workers AFL/CIO who were hired prior to February 1, 2016.
Participation date	Date of becoming a covered employee

Definitions

Vesting service	One year for each 1,000-hour calendar year of employment
Pension service	One month for each month in which the employee is credited with 141 hours
Pensionable pay	Annual base rate of compensation, in effect of January 1, excluding overtime, premium pay, bonuses, travel expenses allowances or other allowances.
Normal retirement date (NRD)	First of month coinciding with or next following the attainment of age 65
Monthly pension benefit	For employees who leave employment after 1/31/2016, non-contributory benefit: monthly benefit equal to (a) + (b) (a) $47 times pension service through 2/28/2010 (b) $57 times pension service after 3/1/2010 Contributory benefit: 80% of each year's annual employee contribution (60% for employees hired on or after February 2, 2007), where annual employee contributions equal 2.5% of the participant's pensionable pay in excess of $4,800. Any participant who was making a contribution of February 2, 1991 may contribute 2.5% of pay on the first $4,800 of pensionable pay. Employees must contribute to be eligible for a contributory benefit. Effective February 28, 2010 the contributory benefit was frozen.
Special supplement	Employees that retire on or before January 1, 2010 and who are age 55 or older, with at least 5 years of pension service as of June 30,

	2007, are eligible to receive a $350 monthly supplement payable until age 62, or for a minimum of 3 years. Employees that retire on February 1, 2016 (or May 1, 2016) and who are age 55 or older, with at least 5 years of pension service as of December 31, 2015, are eligible to receive a $500 monthly supplement payable until age 62, or for a minimum of 3 years.
Monthly preretirement death benefit	If the participant is vested but not eligible for early retirement, 50% of the monthly pension benefit as of the date of death, reduced for the 50% joint and survivor election and reduced for payment as early as the participant's 55th birthday. If the participant is eligible for early retirement, 66-2/3% of the monthly pension benefit as of the date of death reduced for the 66-2/3% J&S election and reduced for early commencement.

Eligibility for Benefits

Normal retirement	Retirement on NRD
Early retirement	Retirement before NRD and on or after both attaining age 55 and completing five years of vesting service or 30 years of participation service
Postponed retirement	Retirement after NRD
Vested termination	Termination for reasons other than death or retirement after completing five years of vesting service or attainment of age 65
Disability	Permanent and total disability prior to NRD after completing five years of vesting service, and participant is receiving a Social Security disability benefit
Preretirement death benefit	Death while eligible for normal, early, postponed, or deferred vested retirement benefits, with a surviving spouse

Benefits Paid Upon the Following Events

Normal retirement	Monthly pension benefit determined as of NRD
Early retirement	Monthly pension benefit determined as of early retirement date, reduced 2.0% for each year of payment before age 62, 3% per year

	from age 61, and 4% per year from age 60. For participants retiring with 30 or more years of Participation Service, the benefit is unreduced
Postponed retirement	Monthly pension benefit determined as of actual retirement date
Vested termination	Monthly pension benefit determined as of termination date, adjusted for any withdrawal of Accumulated Employee Contributions, reduced in the same manner as Early Retirement
Disablement	Monthly pension benefit determined as of the date of disablement, payable immediately without reduction for early commencement
Preretirement death	Monthly preretirement death benefit payable on behalf of an active or terminated vested employee is reduced in the same manner as Early Retirement

Other Plan Provisions

Forms of payment	Monthly pension benefits are paid as described above as a life annuity, if the participant has no spouse as of the date payments begin, or if the participant so elects. Otherwise, benefits are paid in the form of an actuarially equivalent 50% joint and survivor annuity option with “pop up” feature or, if the participant elects and the spouse consents, another actuarially equivalent optional form offered by the plan. Optional forms are a 100%, 75%, and a 66-2/3% joint and survivor annuity with a “pop-up” feature, a five, 10 or 15-year certain and life annuity, a level income option, a life annuity (for married participants), or a lump sum (if the present value of the benefit under Internal Revenue Code (IRC) 417(e)(3) is $20,000 or less). The participant may also elect to receive a lump sum payment of the participant’s Accumulated Employee Contributions If the present value of the preretirement death benefit is $20,000 or less, the surviving spouse may elect a lump sum payment.
Conversion basis	Actuarially equivalent factors based on factors specified in the plan document. Lump sum conversion rates are subject to 417(e)(3) regulations including usage of the applicable interest rates and the applicable mortality table.

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Pension Increases	None
Plan participants' contributions	Plan participant contributions were eliminated effective February 28, 2010
2016 special lump sum program	Harley-Davidson offered a voluntary lump sum program to certain eligible terminated vested participants during 2016.

Plan Provisions – Legacy Kansas City Hourly Group

The most recent amendment reflected in the following plan provisions was adopted in 2021.

Covered employees	All hourly employees at the Kansas City, MO location represented for collective bargaining purposes by the International Association of Machinists & Aerospace workers, AFL-CIO or the Paper Allied Industrial, Chemical & Energy Workers International Union, AFL-CIO CLC. The Kansas City plant closed in 2019. All Kansas City Hourly participants are inactive.
Participation date	Date of becoming a covered employee

Definitions

Vesting service	Elapsed time
Pension service	Elapsed time
Normal retirement date (NRD)	First of month coinciding with or next following the attainment of age 65
Monthly pension benefit	Years of pension service multiplied by the benefit level in effect on the date the participant ceases to be an eligible employee according to the following table

Effective Date	Monthly Benefit Per Year of Service
1/1/2000	$27.00
1/1/2001	$28.00
1/1/2002	$47.00

Monthly preretirement death benefit	For an active participant, 55% of the monthly pension benefit as of the date of death, unreduced for early commencement payable immediately. For terminated vested participants, 50% of the monthly pension benefit as of the date of death, reduced for the 50% joint and survivor election and reduced for payment as early as the participant's 55th birthday.

SCHEDULE SB ATTACHMENTS

Eligibility for Benefits

Normal retirement	Retirement on NRD
Early retirement	Retirement before NRD and on or after both attaining age 55 and completing five years of vesting service
Postponed retirement	Retirement after NRD
Vested termination	Termination for reasons other than death or retirement after completing five years of vesting service or attainment of age 65
Disability	Permanent and total disability prior to NRD after completing five years of vesting service, and participant is receiving a Social Security disability benefit
Preretirement death benefit	Death while eligible for normal, early, postponed, or deferred vested retirement benefits, with a surviving spouse

Benefits Paid Upon the Following Events

Normal retirement	Monthly pension benefit determined as of NRD
Early retirement	Monthly pension benefit determined as of early retirement date, reduced 2.0% per year of payment before age 62, 3.0% per year from age 61, and 4.0% per year from age 60
Postponed retirement	Monthly pension benefit determined as of actual retirement date
Vested termination	Monthly pension benefit determined as of termination date, reduced in the same manner as Early Retirement
Disablement	Monthly pension benefit determined as of the date of disablement, payable immediately without reduction for early commencement
Preretirement death	Monthly preretirement death benefit payable on behalf of an active employee is unreduced for early commencement. Monthly

	preretirement death benefit payable on behalf of a terminated vested employee in the same manner as Early Retirement.

Other Plan Provisions

Forms of payment	Monthly pension benefits are paid as described above as a 10-year certain and life annuity, if the participant has no spouse as of the date payments begin, or if the participant so elects. Otherwise, benefits are paid in the form of an actuarially equivalent 50% joint and survivor annuity with ten years guaranteed with a "pop up" feature. If the participant elects and the spouse consents, another actuarially equivalent optional form may be elected. Optional forms are a 100%, 75%, 66-2/3%, or 50% joint and survivor annuity with the "pop up" feature, a 5-year certain or 15 year certain and life annuity, a 10-year certain and life annuity (for married participants), or an unlimited lump sum. Disability benefits are payable as a single life annuity prior to age 65.
Conversion basis	Actuarially equivalence based on factors specified in the plan document. Lump sum conversion rates are subject to IRC 417(e)(3) regulations including usage of the applicable interest rates and the applicable mortality table.
Pension Increases	None
Plan participants' contributions	None
2016 special lump sum program	Harley-Davidson offered a voluntary lump sum program to certain eligible terminated vested participants during 2016.

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Plan Provisions – Legacy Wisconsin Hourly Group

The most recent amendment reflected in the following plan provisions was adopted in 2024.

Covered employees	All hourly employees at the Milwaukee and Tomahawk, WI locations represented for collective bargaining purposes by Local 7-0209 and Local 7-0460 hired prior to April 1, 2019. The plan is closed to Wisconsin Hourly new entrants hired or rehired on or after April 1, 2019.
Participation date	Date of becoming a covered employee

Definitions

Vesting service	Elapsed time
Pension service	Elapsed time
Normal retirement date (NRD)	First of month coinciding with or next following the attainment of age 65
Monthly pension benefit	Non-contributory benefit: monthly benefit equal to (a) + (b) a) $47 times pension service through March 31, 2012 b) $65 times pension service through March 31, 2012 Contributory benefit: 65% of each year's annual employee contribution, where annual employee contributions equal 3.5% of the participant's pensionable pay. Employees must contribute to be eligible for a contributory benefit. Employees hired after 12/31/2006 are not eligible for the contributory portion of the benefit. Effective April 1, 2012, the contributory benefit was frozen. The maximum annual accrued benefit (contributory plus non-contributory, excluding the special supplement) is $45,000 after J&S factor reductions.
Special Supplement	Eligible employees who retire between May 2019 and September 2019 receive a temporary $500 monthly supplement payable until age 62, or for a minimum of 3 years.

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	Eligible employees who retire between June 2024 and December 2024 receive a temporary $500 monthly supplement payable until age 62, or for a minimum of 3 years.
Monthly preretirement death benefit	For an active participant 55% of the monthly pension benefits as of the date of death unreduced for early commencement payable immediately. For terminated vested participants, 50% of the monthly pension benefit as of the date of death, reduced for the 50% joint and survivor election and reduced for payment as early as the participant's 55th birthday.

Eligibility for Benefits

Normal retirement	Retirement on NRD
Early retirement	Retirement before NRD and on or after both attaining age 55 and completing five years of vesting service. Members of Local 7-0209 are also eligible upon completion of 30 years of service
Postponed retirement	Retirement after NRD
Vested termination	Termination for reasons other than death or retirement after completing five years of vesting service or attaining age 65
Disability	Permanent and total disability prior to NRD after completing five years of vesting service, and participant is receiving a Social Security disability benefit
Preretirement death benefit	Death while eligible for normal, early, postponed, or deferred vested retirement benefits, with a surviving spouse

Benefits Paid Upon the Following Events

Normal retirement	Monthly pension benefit determined as of NRD
Early retirement	Monthly pension benefit determined as of early retirement date, reduced 2.0% per year of payment before age 62, 3% per year from age 61, and 4% per year from age 60. For members of Local 7-0209 retiring with 30 or more years of service, the benefit is unreduced.

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Postponed retirement	Monthly pension benefit determined as of actual retirement date
Vested termination	Monthly pension benefit determined as of termination date, adjusted for any withdrawal of Accumulated Employee contributions, reduced in the same manner as Early Retirement
Disablement	Monthly pension benefit determined as of the date of disablement, payable immediately without reduction for early commencement
Preretirement death	Monthly preretirement death benefit payable on behalf of an active employee is unreduced for early commencement. Monthly preretirement death benefit payable on behalf of a terminated vested employee is reduced in the same manner as Early Retirement.

SCHEDULE SB ATTACHMENTS

Other Plan Provisions

Forms of payment	Monthly pension benefits are paid as described above as a 10-year certain and life annuity, if the participant has no spouse as of the date payments begin, or if the participant so elects. Otherwise, benefits are paid in the form of an actuarially equivalent 50% joint and survivor annuity with ten years guaranteed with a "pop up" feature. If the participant elects and the spouse consents, another actuarially equivalent optional form may be elected. Optional forms are a 100%, 75%, 66-2/3%, or 50% joint and survivor annuity with the "pop up" feature, a 5-year certain or 15 year certain and life annuity, or (for married participants) a 10-year certain and life annuity or a lump sum (if the present value of the benefit under Internal Revenue Code (IRC) 417(e)(3) is $20,000 or less). If the present value of the preretirement death benefit is $20,000 or less, the surviving spouse may elect a lump sum payment. Disability benefits are payable as a single life annuity prior to age 65.
Conversion basis	Actuarially equivalent factors based on factors described in plan document. Lump sum conversion rates are subject to (IRC) 417(e)(3) regulations including usage of the applicable interest rates and the applicable mortality table.
Pension Increases	None
Plan participants' contributions	Plan participant contributions were eliminated effective April 1, 2012.
2016 special lump sum program	Harley-Davidson offered a voluntary lump sum program to certain eligible terminated vested participants during 2016.

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Provisions for All Groups

Maximum on Benefits and Pay

All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined in the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective. Increases in the dollar limits are not assumed for funding or AFTAP purposes.

Future Plan Changes

No future plan changes were recognized in determining funding requirements. WTW is not aware of any future plan changes which are required to be reflected.

Changes in Benefits Valued Since Prior Year

The Wisconsin Hourly union contract was ratified in April 2024, resulting in the following changes to the pension plan for that group:

- The Wisconsin hourly pension multiplier increased from $57 to $65 per year for Credited Service earned after April 1, 2012 for those actively employed on April 1, 2024.
- Eligible Wisconsin Hourly participants who retire between June 2024 and December 2024 are eligible for a temporary $500 monthly supplement payable until age 62, or for a minimum of 3 years.

HARLEY-DAVIDSON RETIREMENT PLAN
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
AS OF DECEMBER 31, 2025

EIN: 39-1972791
PLAN NO: 001

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
Security Number	Units Held		CARRY VALUE/COST	Market Value
	US Govt Securities			
008281BK2	200,000.000	AFRICAN DEV BK MTN SB NTS BE ALT TIER I PERP VAR RATE DTD 09/30/2025 DUE	$200,000.00	$199,556.00
3132DWDC4	160,456.570	FEDERAL HOME LN MTG CORP PARTN CTF GROUP #SD8199 2.000% DTD 02/01/2022 DUE 03/01/2052 IPD24	$158,801.89	$130,111.02
31418EW55	161,002.740	FEDERAL NATL MTG ASSN GTD PASSTHRU CTF POOL #MA5167 6.500% DTD 09/01/2023 DUE 10/01/2053 IPD24	$164,034.11	$167,429.97
880591FD9	300,000.000	TENNESSEE VALLEY AUTH FED BE B BD 4.875% DTD 05/16/2025 DUE 05/15/2035 NON-CALLABLE	$298,080.00	$310,389.00
880591FC1	275,000.000	TENNESSEE VALLEY AUTH FED BE SR A BD 5.25% DTD 02/14/2025 DUE 02/01/2055 NON-CALLABLE	$270,921.75	$272,079.50
912803FF5	955,000.000	U S TREAS BD STRIPPED PRIN PMT DUE 11/15/2048	$291,911.84	$305,189.35
912803FE8	855,000.000	U S TREAS BD STRIPPED PRIN PMT PRIN DUE 08/15/2048	$260,432.49	$276,746.40
912803EN9	1,290,000.000	UNITED STATES TREAS BD STRIPP DUE 05/15/2045	$484,588.37	$498,172.20
912803HF3	12,600,000.000	UNITED STATES TREAS BD STRIPP PRIN DUE 11/15/2054	$3,196,148.60	$3,046,428.00
912810UN6	69,000.000	UNITED STATES TREAS BDS 4.875% DTD 08/15/2025 DUE 08/15/2045	$71,142.77	$69,690.00
912810UN6	444,000.000	UNITED STATES TREAS BDS 4.875% DTD 08/15/2025 DUE 08/15/2045	$455,476.92	$448,440.00
912810UN6	4,095,000.000	UNITED STATES TREAS BDS 4.875% DTD 08/15/2025 DUE 08/15/2045	$4,155,038.30	$4,135,950.00
912797SE8	200,000.000	US TREASURY BILL DUE 01/06/2026	$199,558.78	$199,583.06
912797SF5	83,000.000	US TREASURY BILL DUE 01/13/2026	$82,514.65	$82,575.18
912797RK5	300,000.000	US TREASURY BILL DUE 01/29/2026	$298,873.77	$298,914.63
912797SR9	100,000.000	US TREASURY BILL DUE 02/17/2026	$99,445.68	$99,459.92
912797TJ6	100,000.000	US TREASURY BILL DUE 04/21/2026	$98,835.64	$98,856.07
912797TK3	200,000.000	US TREASURY BILL DUE 04/28/2026	$197,652.00	$197,696.54
912810SV1	250,106.000	US TREASURY BOND 0.125% DTD 02/15/2021 DUE 02/15/2051 TREASURY INFLATION PROTECTION SECURITY	$181,935.71	$135,267.33
912810SM1	810,476.800	US TREASURY BOND 0.25% DTD 02/15/2020 DUE 02/15/2050 TREASURY INFLATION PROTECTION SECURITY	$914,781.81	$467,175.04
912810SM1	1,139,733.000	US TREASURY BOND 0.25% DTD 02/15/2020 DUE 02/15/2050 TREASURY INFLATION PROTECTION SECURITY	$665,871.13	$656,964.90
912810SQ2	1,600,000.000	US TREASURY BOND 1.125% DTD 08/15/2020 DUE 08/15/2040	$997,750.00	$1,005,632.00
912810RF7	349,245.000	US TREASURY BOND 1.375% DTD 02/15/2014 DUE 02/15/2044 TREASURY INFLATION PROTECTION SECURITY	$428,078.66	$292,740.65
912810RF7	859,142.700	US TREASURY BOND 1.375% DTD 02/15/2014 DUE 02/15/2044 TREASURY INFLATION PROTECTION SECURITY	$723,137.87	$720,142.00
912810ST6	4,970,000.000	US TREASURY BOND 1.375% DTD 11/15/2020 DUE 11/15/2040	$3,164,332.03	$3,227,965.30
912810TP3	766,703.000	US TREASURY BOND 1.50% DTD 02/15/2023 DUE 02/15/2053 TREASURY INFLATION PROTECTION SECURITY	$604,569.06	$598,480.69
912810TA6	2,350,000.000	US TREASURY BOND 1.75% DTD 08/15/2021 DUE 08/15/2041	$1,564,712.89	$1,586,485.00
912810SU3	4,750,000.000	US TREASURY BOND 1.875% DTD 02/15/2021 DUE 02/15/2051	$2,782,098.90	$2,655,820.00
912810SY5	1,475,000.000	US TREASURY BOND 2.25% DTD 05/15/2021 DUE 05/15/2041	$1,050,476.56	$1,085,364.00
912810RT7	1,460,000.000	US TREASURY BOND 2.25% DTD 08/15/2016 DUE 08/15/2046	$943,924.21	$961,264.00
912810TF5	4,025,000.000	US TREASURY BOND 2.375% DTD 02/15/2022 DUE 02/15/2042	$2,948,409.83	$2,964,130.75
912810RK6	750,000.000	US TREASURY BOND 2.50% DTD 02/15/2015 DUE 02/15/2045	$546,708.98	$531,390.00
912810SH2	650,000.000	US TREASURY BOND 2.875% DTD 05/15/2019 DUE 05/15/2049	$491,156.25	$466,550.50
912810TG3	2,000,000.000	US TREASURY BOND 2.875% DTD 05/15/2022 DUE 05/15/2052	$1,611,628.61	$1,398,100.00
912810TG3	675,000.000	US TREASURY BOND 2.875% DTD 05/15/2022 DUE 05/15/2052	$463,603.36	$471,858.75
912810SF6	1,825,000.000	US TREASURY BOND 3.00% DTD 02/15/2019 DUE 02/15/2049	$1,390,278.22	$1,344,879.00
912810SD1	605,000.000	US TREASURY BOND 3.00% DTD 08/15/2018 DUE 08/15/2048	$437,891.98	$448,129.55
912810TQ1	1,800,000.000	US TREASURY BOND 3.875% DTD 02/15/2023 DUE 02/15/2043	$1,657,490.23	$1,619,892.00
912810TS7	600,000.000	US TREASURY BOND 3.875% DTD 05/15/2023 DUE 05/15/2043	$545,390.55	$538,434.00
912810TS7	1,300,000.000	US TREASURY BOND 3.875% DTD 05/15/2023 DUE 05/15/2043	$1,140,804.69	$1,166,607.00
912810TL2	0.000	US TREASURY BOND 4.00% DTD 11/15/2022 DUE 11/15/2052	$1,133.10	$0.00
912810TX6	2,050,000.000	US TREASURY BOND 4.25% DTD 02/15/2024 DUE 02/15/2054	$1,893,292.97	$1,853,979.00
912810UC0	2,000,000.000	US TREASURY BOND 4.25% DTD 08/15/2024 DUE 08/15/2054	$1,871,142.07	$1,808,880.00
912810UE6	1,215,000.000	US TREASURY BOND 4.50% DTD 11/15/2024 DUE 11/15/2054	$1,168,083.98	$1,146,376.80
912810UB2	1,825,000.000	US TREASURY BOND 4.625% DTD 05/15/2024 DUE 05/15/2044	$1,830,829.26	$1,792,423.75
912810UA4	211,000.000	US TREASURY BOND 4.625% DTD 05/15/2024 DUE 05/15/2054	$224,532.31	$203,268.96
912810UQ9	358,000.000	US TREASURY BOND 4.625% DTD 11/15/2025 DUE 11/15/2045	$350,716.18	$349,891.30
912810UQ9	2,275,000.000	US TREASURY BOND 4.625% DTD 11/15/2025 DUE 11/15/2045	$2,247,658.34	$2,223,471.25
912810UP1	1,741,000.000	US TREASURY BOND 4.625% DTD 11/15/2025 DUE 11/15/2055	$1,715,811.55	$1,677,627.60
912810UK2	1,839,900.000	US TREASURY BOND 4.75% DTD 05/15/2025 DUE 05/15/2055	$1,849,495.29	$1,808,437.71
912810UK2	2,082,000.000	US TREASURY BOND 4.75% DTD 05/15/2025 DUE 05/15/2055	$2,073,370.31	$2,046,397.80
912810UM8	1,038,000.000	US TREASURY BOND 4.75% DTD 08/15/2025 DUE 08/15/2055	$1,026,977.82	$1,020,810.72
912810UM8	1,465,000.000	US TREASURY BOND 4.75% DTD 08/15/2025 DUE 08/15/2055	$1,453,858.60	$1,440,739.60
912810UM8	610,000.000	US TREASURY BOND 4.75% DTD 08/15/2025 DUE 08/15/2055	$605,070.74	$599,898.40
912810UM8	6,068,000.000	US TREASURY BOND 4.75% DTD 08/15/2025 DUE 08/15/2055	$5,996,767.01	$5,967,513.92
912810UL0	285,000.000	US TREASURY BOND 5.00% DTD 05/15/2025 DUE 05/15/2045	$288,454.44	$292,660.80
912810UG1	1,765,000.000	US TREASURY BOND ZERO DTD 02/15/2025 DUE 02/15/2055	$1,733,664.28	$1,700,612.80
91282CPJ4	202,000.000	US TREASURY NOTE 4.00% DTD 11/15/2025 DUE 11/15/2035	$199,540.28	$199,113.42
91282CPJ4	310,000.000	US TREASURY NOTE 4.00% DTD 11/15/2025 DUE 11/15/2035	$307,611.20	$305,570.10
91282CNT4	410,000.000	US TREASURY NOTE 4.25% DTD 08/15/2025 DUE 08/15/2035	$411,857.81	$413,013.50
91282CLW9	3,330,000.000	US TREASURY NOTE 4.25% DTD 11/15/2024 DUE 11/15/2034	$3,193,361.67	$3,365,730.90
91282CGR6	320,000.000	US TREASURY NOTE 4.625% DTD 03/15/2023 DUE 03/15/2026	$327,625.00	$320,614.40
				$65,717,572.03
	Municipal/Other			
OP0143585	500,000.000	AMERICAN INTERNATIONAL GROUP SNR S* ICE SWPC0LAG5	$-9,451.23	$0.00
13048VZW1	1,200,000.000	CALIFORNIA MUN FIN AUTH REV TAXABLE BDS 2021 B TAXABLE 3.28% DTD 12/16/2021 DUE 02/01/2046 CALLABLE	$1,200,000.00	$935,772.00
13063A7D0	750,000.000	CALIFORNIA ST GO BDS TAXABLE 7.30% DTD 10/15/2009 DUE 10/01/2039 CALLABLE	$886,125.00	$872,827.50
CCUBSDUS2	301,000.000	CASH COLLATERAL DOM MSF UBS USD	$301,000.00	$301,000.00
CCBOSXUS1	578,000.000	CASH COLLATERAL FUT BOS	$578,000.00	$578,000.00
CCBOSZUS6	221,000.000	CASH COLLATERAL ICE BOS USD	$221,000.00	$221,000.00
OP0159680	6,500,000.000	CDX IG45 5Y ICE SWPC0NUQ7	$0.00	$0.00
OP0164722	460,000.000	CDX ITRAXX MAIN44 5Y ICE SWPC0NUU8	$0.00	$0.00
OP0169168	900,000.000	CDX ITRAXX XOV44 5Y 35-100% SP BOA SWPC44SD7	$205,336.02	$208,636.20
OP0169176	500,000.000	CDX ITRAXX XOV44 5Y 35-100% SP JPM SWPC44TD6	$112,687.65	$115,909.00
OP0158591	1,352,967.220	CDXITRAXX XOV42 5Y 35-100% JPM SWPC40YU0	$274,561.10	$270,178.08
MA1627763	63,000.000	EURO DOLLAR CONTRACT DUE 01/14/2026	$73,990.53	$74,031.62
29870A913	24,421.970	EUROPEAN MONETARY UNION EURO	$28,689.59	$28,677.01
OP0169945	7.000	FIN FUT EUR-BUND 10YR EUX 03-06-26 RXH6	$0.00	$0.00
OP0170000	2.000	FIN FUT EUR-BUXL 30YR EUX 03-06-26 UBH6	$0.00	$0.00
OP0169937	2.000	FIN FUT EURO-BOBL 5Y EUX 03-06-26 OEH6	$0.00	$0.00
OP0169838	202.000	FIN FUT US 10YR CBT 03-20-26 TYH6	$0.00	$0.00
OP0169739	64.000	FIN FUT US 2YR CBT 03-31-26 TUH6	$0.00	$0.00
OP0159243	64.000	FIN FUT US 2YR CBT 6-30-25 TUM5	$0.00	$0.00
OP0169796	6.000	FIN FUT US 30YR CBT 03-20-26 USH6	$0.00	$0.00
OP0169846	65.000	FIN FUT US 5YR CBT 03-31-26 FVH6	$0.00	$0.00
OP0169770	27.000	FIN FUT US ULTRA 10YR CBT 03-20-26 UXYH6	$0.00	$0.00
OP0169820	27.000	FIN FUT US ULTRA 10YR CBT 03-20-26 UXYH6	$0.00	$0.00
OP0169671	50.000	FIN FUT US ULTRA 10YR CBT 03-20-26 UXYH6	$0.00	$0.00
OP0169671	17.000	FIN FUT US ULTRA 10YR CBT 03-20-26 UXYH6	$0.00	$0.00
OP0159177	1.000	FIN FUT US ULTRA 10YR CBT 06-18-25	$0.00	$0.00
OP0169762	39.000	FIN FUT US ULTRA 30YR CBT 03-20-26 WNH6	$0.00	$0.00
OP0169812	24.000	FIN FUT US ULTRA 30YR CBT 03-20-26 WNH6	$0.00	$0.00
OP0169812	12.000	FIN FUT US ULTRA 30YR CBT 03-20-26 WNH6	$0.00	$0.00
OP0162817	5.000	FIN FUT US ULTRA 30YR CBT 09-19-25	$0.00	$0.00
OP0143452	200,000.000	FORD MOTOR COMPANY SNR S* ICE SWPC0M9M2	$-21,637.04	$0.00
38122NB50	50,000.000	GOLDEN ST TOB SECURITIZATION C TAXABLE ENHANCED ASSET B 2021 B TAXABLE 2.746% DTD 10/07/2021 DUE 06/01/2034 CALLABLE	$49,919.50	$44,458.50
38122NB76	65,000.000	GOLDEN ST TOB SECURITIZATION C TAXABLE ENHANCED ASSET B 2021 B TAXABLE 3.00% DTD 10/07/2021 DUE 06/01/2046 CALLABLE	$65,000.00	$59,021.30
OP0143577	200,000.000	HESS CORPORATOIN SNR S* ICE SWPC0JZO6	$-2,989.26	$0.00
54627RAP5	195,000.000	LOUISIANA LOC GOVT ENVIRONMENT TAXABLE BDS 2022A TAXABLE 4.475% DTD 05/19/2022 DUE 08/01/2039 NON-CALLABLE	$195,280.18	$190,532.55
LI1047131	1.000	MEMO ENTRY: NEGATIVE MARKET VALUE OF SWAP ASSETS	$0.00	$0.00
OP0028372	1.000	MEMO ENTRY: NEGATIVE MARKET VALUE OF SWAP CCP ASSETS	$0.00	$0.00
OP0028364	1.000	MEMO ENTRY: POSITIVE MARKET VALUE OF SWAP CCP LIABILITIES	$0.00	$210,247.18
MA1418874	1.000	MEMO ENTRY: POSITIVE MARKET VALUE OF SWAP LIABILITIES	$0.00	$0.00
OP0027168	1.000	MEMO ENTRY: SWAP CCP SHORT POSITION OFFSET TO TOTAL NEGATIVE MARKET VALUE OF SWAP CCP'S	$0.00	$0.00
MA1362015	3,366,895.350	MEMO ENTRY: US DOLLAR DUE FROM BROKER ON FORWARD CONTRACTS OFFSET TO TOTAL COST BASIS OF FORWARD CONTRACT LIABILITIES	$3,366,895.35	$3,366,895.35
592643AA8	30,000.000	METROPOLITAN WASH D C ARPTS AU SECOND SNR LIEN REV BDS 2009D TAXABLE 7.462% DTD 08/12/2009 DUE 10/01/2046 CALLABLE	$36,175.50	$35,658.90
59282A904	19,603.030	MEXICAN NUEVO PESO	$1,040.71	$1,090.32
MA1627359	1,024,889.370	MEXICAN PESOS CONTRACT DUE 01/29/2026	$55,187.03	$56,781.95
606092ET7	550,000.000	MISSOURI JT MUN ELEC UTIL COMM PWR PROJ EV BDS 2009 A TAXABLE 6.89% DTD 12/17/2009 DUE 01/01/2042 CALLABLE	$705,668.00	$595,985.50
OP0169853	200,000.000	MORGAN STANLEY SNR S* ICE SWPC0NOQ4	$0.00	$0.00
OP0163344	100,000.000	MORGAN STANLEY SNR S* ICE SWPC0NOS0	$0.00	$0.00
OP0161181	1.000	MSCI EAFE JUN 25 MFSM5	$0.00	$0.00
626207YF5	375,000.000	MUNICIPAL ELEC AUTH GA ELEC AUTHORITY BDS 2010 A TAXABLE 6.637% DTD 03/11/2010 DUE 04/01/2057 CALLABLE	$556,324.69	$405,543.75
626207YF5	841,000.000	MUNICIPAL ELEC AUTH GA ELEC AUTHORITY BDS 2010 A TAXABLE 6.637% DTD 03/11/2010 DUE 04/01/2057 CALLABLE	$985,058.87	$909,499.45
64985SFG3	15,000.000	NEW YORK ST DORM AUTH REVS NON FEDERALLY TAXABLE BDS 2025B TAXABLE 5.832% DTD 06/06/2025 DUE 07/01/2055 CALLABLE	$15,000.00	$15,677.70
73358WJA3	100,000.000	PORT AUTH N Y & N J CONSOLIDATED BONDS 174 SE TAXABLE 4.458% DTD 10/10/2012 DUE 10/01/2062 CALLABLE	$100,000.00	$83,793.00
OP0161173	4.000	S&P 500 EMINI FUT JUN 25 ESM5	$0.00	$0.00
79765RTL3	545,000.000	SAN FRANCISCO CALIF CITY & CNT WTR REV BDS 2010G TAXABLE 6.95% DTD 12/22/2010 DUE 11/01/2050 CALLABLE	$803,449.90	$606,018.20
OP0128446	200,000.000	SWAP CDX HY37 5Y 25-35% SP CBK SWPCNC956	$-13,680.00	$0.00
OP0169069	400,000.000	SWAP CDX HY45 5Y 25-35% SP BOA SWPC45BA8	$60,400.00	$60,458.80

OP0143593	400,000.000	TECK RESOURCES LIMITED SNR S* ICE SWPC0K0G8	$-40,901.26	$0.00
8821175V2	110,000.000	TEXAS A & M UNIV PERM UNIV FD FD BDS 2017 B TAXABLE 3.66% DTD 10/01/2017 DUE 07/01/2047 CALLABLE	$85,718.60	$89,942.60
882667AZ1	1,200,000.000	TEXAS PRIVATE ACTIVITY BD SURF TAXABLE SR LEIN REF BDS 2019 B TAXABLE 3.922% DTD 12/17/2019 DUE 12/31/2049 CALLABLE	$1,200,000.00	$959,952.00
91412GC86	380,000.000	UNIVERSITY CALIF REVS FOR PREV GEN REVS BDS 2015 A TAXABLE 4.767% DTD 04/08/2015 DUE 05/15/2115 CALLABLE	$380,000.00	$308,879.20
914455UJ7	60,000.000	UNIVERSITY MICH UNIV REVS TAXABLE GEN REV BDS 2022A TAXABLE 4.454% DTD 03/16/2022 DUE 04/01/2122 CALLABLE	$60,000.00	$46,678.80
OP0164078	16.000	US 5YR NOTE DEC25 FVZ5	$0.00	$0.00
OP0169689	22.000	US 5YR NOTE MAR 26 FVH6	$0.00	$0.00
OP0160696	1.000	US LONG BOND (CBT) JUN25 USM5	$0.00	$0.00
OP0160720	1.000	US ULTRA BOND CBT JUN25 WNM5	$0.00	$0.00
OP0162684	5.000	US ULTRA BOND CBT SEPT 25 WNU5	$0.00	$0.00
OP0164144	34.000	US ULTRA T-BOND DEC 25	$0.00	$0.00
MA1482169	17,913.960	VM CASH CCP ICE BOS USD	$17,832.69	$17,832.69
MA1464191	83,159.630	VM CASH FUT DOM BOS USD	$40,698.00	$40,698.00
MA1507395	4,823.900	VM CASH FUT FOR BOS EUR	$1,538.84	$1,538.84
MA1482177	18,450.090	VM CASH ICE FOR BOS EURO	$20,721.44	$20,721.44
				$11,733,937.43
	Corporate Debt			
88579YAH4	40,000.000	3M CO FR 3.875% DTD 06/05/2014 DUE 06/15/2044 CALLABLE	$27,776.40	$32,338.00
88579EAC9	4,000.000	3M CO FR 5.70% DTD 03/29/2007 DUE 03/15/2037 CALLABLE	$4,222.64	$4,211.80
88579YBP5	105,000.000	3M CO SR NT 3.70% DTD 03/27/2020 DUE 04/15/2050 CALLABLE	$104,638.80	$77,014.35
817826AF7	700,000.000	7 ELEVEN INC DISC COML PAPER 4 GLBL 144A NT 2.50% DTD 02/10/2021 DUE 02/10/2041 CALLABLE	$528,049.80	$482,706.00
002824BH2	35,000.000	ABBOTT LABORATORIES SR GLBL 4.90% DTD 11/22/2016 DUE 11/30/2046 CALLABLE	$32,806.55	$32,954.25
002819AC4	20,000.000	ABBOTT LABORATORIES SR GLBL NT 6.15% DTD 11/09/2007 DUE 11/30/2037 CALLABLE	$22,301.20	$22,361.40
002824AY6	490,000.000	ABBOTT LABORATORIES SR NT 5.30% DTD 05/27/2010 DUE 05/27/2040 CALLABLE	$616,023.10	$505,871.10
00287YDV8	25,000.000	ABBVIE INC GLBL NT 5.35% DTD 02/26/2024 DUE 03/15/2044 CALLABLE	$23,708.00	$24,705.50
00287YCA5	495,000.000	ABBVIE INC SR GLBL NT 4.05% DTD 05/21/2020 DUE 11/21/2039 CALLABLE	$456,314.90	$441,866.70
00287YCA5	100,000.000	ABBVIE INC SR GLBL NT 4.05% DTD 05/21/2020 DUE 11/21/2039 CALLABLE	$88,012.00	$89,266.00
00287YCB3	370,000.000	ABBVIE INC SR GLBL NT 4.25% DTD 05/21/2020 DUE 11/21/2049 CALLABLE	$310,743.61	$304,717.20
00287YCB3	118,000.000	ABBVIE INC SR GLBL NT 4.25% DTD 05/21/2020 DUE 11/21/2049 CALLABLE	$98,365.58	$97,180.08
00287YAW9	1,695,000.000	ABBVIE INC SR GLBL NT 4.45% DTD 05/12/2016 DUE 05/14/2046 CALLABLE	$1,585,707.51	$1,473,260.10
00287YAW9	270,000.000	ABBVIE INC SR GLBL NT 4.45% DTD 05/12/2016 DUE 05/14/2046 CALLABLE	$238,371.11	$234,678.60
00287YDB2	131,000.000	ABBVIE INC SR GLBL NT 4.75% DTD 09/15/2020 DUE 03/15/2045 CALLABLE	$134,459.48	$119,271.57
00287YDA4	80,000.000	ABBVIE INC SR GLBL NT 4.85% DTD 06/15/2020 DUE 06/15/2044 CALLABLE	$81,003.05	$74,097.60
00287YAM1	1,400,000.000	ABBVIE INC SR NT 4.40% DTD 05/06/2013 DUE 11/06/2042 CALLABLE	$1,434,662.00	$1,245,300.00
00287YAM1	59,000.000	ABBVIE INC SR NT 4.40% DTD 05/06/2013 DUE 11/06/2042 CALLABLE	$50,640.88	$52,480.50
00287YAS8	120,000.000	ABBVIE INC SR NT 4.70% DTD 05/14/2015 DUE 05/14/2045 CALLABLE	$125,479.20	$108,519.60
00287YAS8	260,000.000	ABBVIE INC SR NT 4.70% DTD 05/14/2015 DUE 05/14/2045 CALLABLE	$233,698.70	$235,125.80
00287YAS8	79,000.000	ABBVIE INC SR NT 4.70% DTD 05/14/2015 DUE 05/14/2045 CALLABLE	$85,489.85	$71,442.07
00287YBD0	90,000.000	ABBVIE INC SR NT 4.875% DTD 09/18/2018 DUE 11/14/2048 CALLABLE	$82,332.10	$81,942.30
00287YCZ0	35,000.000	ABBVIE INC SR SEC GLBL NT 4.625% DTD 10/01/2020 DUE 10/01/2042 CALLABLE	$32,220.30	$31,884.65
06849AAB5	290,000.000	ABX FING CO GLBL B 144A NT 6.35% DTD 10/12/2006 DUE 10/15/2036 CALLABLE	$303,465.20	$316,343.60
00440EAH0	50,000.000	ACE INA HLDG INC SR GLBL 6.70% DTD 05/22/2006 DUE 05/15/2036 CALLABLE	$59,261.50	$57,264.50
00440EAQ0	750,000.000	ACE INA HLDG INC SR NT 4.15% DTD 03/13/2013 DUE 03/13/2043 CALLABLE	$828,682.50	$645,285.00
007903BG1	1,000.000	ADVANCED MICRO DEVICES INC SR NT 4.393% DTD 06/09/2022 DUE 06/01/2052 CALLABLE	$1,000.00	$846.08
007944AF8	100,000.000	ADVENTIST HEALTH SYS WEST 2.952% DTD 10/31/2019 DUE 03/01/2029 CALLABLE	$99,060.00	$94,967.00
007944AG6	900,000.000	ADVENTIST HEALTH SYS WEST 2019 BD 3.63% DTD 10/31/2019 DUE 03/01/2049 CALLABLE	$900,000.00	$617,706.00
00108WAJ9	35,000.000	AEP TEX INC G 4.15% DTD 05/01/2019 DUE 05/01/2049 CALLABLE	$40,005.00	$26,906.25
00108WAF7	25,000.000	AEP TEX INC SR GLBL D NT 3.80% DTD 09/22/2017 DUE 10/01/2047 CALLABLE	$18,420.25	$18,468.75
00108WAK6	510,000.000	AEP TEX INC SR GLBL H NT 3.45% DTD 12/05/2019 DUE 01/15/2050 CALLABLE	$464,803.80	$348,238.20
00108WAN0	65,000.000	AEP TEX INC SR J NT 3.45% DTD 05/06/2021 DUE 05/15/2051 CALLABLE	$64,806.30	$43,913.35
00108WAU4	50,000.000	AEP TEX INC SR P NT 5.85% DTD 09/24/2025 DUE 10/15/2055 CALLABLE	$49,752.00	$49,068.00
00115AAL3	45,000.000	AEP TRANSMISSION CO LLC SR GLBL L NT 3.15% DTD 09/11/2019 DUE 09/15/2049 CALLABLE	$45,006.75	$30,420.45
00115AAJ8	70,000.000	AEP TRANSMISSION CO LLC SR J NT 4.25% DTD 09/07/2018 DUE 09/15/2048 CALLABLE	$60,431.70	$57,505.70
00115AAM1	120,000.000	AEP TRANSMISSION CO LLC SR M NT 3.65% DTD 04/01/2020 DUE 04/01/2050 CALLABLE	$119,956.80	$88,954.80
00817YAJ7	114,000.000	AETNA INC NEW SR GLBL 4.50% DTD 05/04/2012 DUE 05/15/2042 CALLABLE	$99,792.18	$97,718.52
00817YAP3	110,000.000	AETNA INC NEW SR NT 4.75% DTD 03/07/2014 DUE 03/15/2044 CALLABLE	$110,296.00	$96,064.10
00817YAG3	24,000.000	AETNA INC NEW SR NT 6.75% DTD 12/04/2007 DUE 12/15/2037 CALLABLE	$28,542.88	$26,421.60
001055AY8	59,000.000	AFLAC INC 4.75% DTD 10/31/2018 DUE 01/15/2049 CALLABLE	$50,227.50	$51,996.11
001055AD4	750,000.000	AFLAC INC 6.90% DTD 12/17/2009 DUE 12/17/2039 CALLABLE	$947,576.21	$852,765.00
001192AH6	25,000.000	AGL CAP CORP GTD 5.875% DTD 03/21/2011 DUE 03/15/2041 CALLABLE	$25,483.00	$25,807.25
00131LAS4	100,000.000	AIA GROUP LTD HONG KONG FR 5.40% DTD 09/30/2024 DUE 09/30/2054 CALLABLE	$99,456.00	$95,726.00
009158AZ9	70,000.000	AIR PRODS & CHEMS INC SR NT 2.70% DTD 04/30/2020 DUE 05/15/2040 CALLABLE	$46,851.70	$52,502.80
010392FM5	150,000.000	ALABAMA PWR CO SR 2015A NT 3.75% DTD 03/11/2015 DUE 03/01/2045 CALLABLE	$144,923.46	$117,994.50
010392FR4	1,000.000	ALABAMA PWR CO SR 2017B NT 3.70% DTD 11/08/2017 DUE 12/01/2047 CALLABLE	$803.24	$763.23
010392FT0	400,000.000	ALABAMA PWR CO SR 2019A NT 3.45% DTD 09/17/2019 DUE 10/01/2049 CALLABLE	$398,660.00	$284,480.00
010392FT0	30,000.000	ALABAMA PWR CO SR 2019A NT 3.45% DTD 09/17/2019 DUE 10/01/2049 CALLABLE	$28,525.20	$21,336.00
010392FP8	155,000.000	ALABAMA PWR CO SR GLBL 2016A 4.30% DTD 01/13/2016 DUE 01/02/2046 CALLABLE	$168,051.00	$130,871.15
010392FW3	240,000.000	ALABAMA PWR CO SR NT 3.00% DTD 11/18/2021 DUE 03/15/2052 CALLABLE	$239,577.60	$155,402.40
010392FJ2	1,085,000.000	ALABAMA PWR CO SR NT C 3.85% DTD 12/05/2012 DUE 12/01/2042 CALLABLE	$997,163.95	$887,226.20
010392FJ2	144,000.000	ALABAMA PWR CO SR NT C 3.85% DTD 12/05/2012 DUE 12/01/2042 CALLABLE	$117,466.77	$117,751.68
01400EAC7	1,000,000.000	ALCON FIN CORP SR 144A 3.80% DTD 09/23/2019 DUE 09/23/2049 CALLABLE	$998,220.00	$763,740.00
015271AZ2	1,250,000.000	ALEXANDRIA REAL ESTATE EQ INC SR NT 3.55% DTD 02/16/2022 DUE 03/15/2052 CALLABLE	$1,009,756.25	$849,237.50
015271BB4	23,000.000	ALEXANDRIA REAL ESTATE EQ INC SR NT 5.15% DTD 02/16/2023 DUE 04/15/2053 CALLABLE	$20,196.30	$20,031.16
015271BE8	175,000.000	ALEXANDRIA REAL ESTATE EQ INC SR NT 5.50% DTD 02/13/2025 DUE 10/01/2035 CALLABLE	$174,532.75	$177,843.75
01609WAY8	143,000.000	ALIBABA GROUP HLDG LTD SR GLBL 2.70% DTD 02/09/2021 DUE 02/09/2041 CALLABLE	$99,331.18	$104,808.99
01609WAW2	112,000.000	ALIBABA GROUP HLDG LTD SR GLBL 4.40% DTD 12/06/2017 DUE 12/06/2057 CALLABLE	$130,852.78	$93,055.20
01609WAV4	15,000.000	ALIBABA GROUP HLDG LTD SR NT 4.20% DTD 12/06/2017 DUE 12/06/2047 CALLABLE	$12,726.45	$12,426.90
01626PAQ9	700,000.000	ALIMENTATION COUCHE TARD INC SR 144A NT 3.625% DTD 05/13/2021 DUE 05/13/2051 CALLABLE	$699,615.00	$502,047.00
01959LAE2	50,000.000	ALLINA HEALTH SYS 2021 BD 2.902% DTD 11/10/2021 DUE 11/15/2051 CALLABLE	$50,000.00	$31,438.00
020002BG5	260,000.000	ALLSTATE CORP SR NT 3.85% DTD 06/10/2019 DUE 08/10/2049 CALLABLE	$274,398.80	$197,938.00
020002BC4	1,000,000.000	ALLSTATE CORP SR NT 4.20% DTD 12/08/2016 DUE 12/15/2046 CALLABLE	$1,166,339.24	$823,300.00
020002BA8	70,000.000	ALLSTATE CORP SR NT 4.50% DTD 06/07/2013 DUE 06/15/2043 CALLABLE	$57,918.00	$61,269.60
BVSWCJ7	300,000.000	ALPHABET INC 4.375% DTD 11/06/2025 DUE 11/06/2064	$341,148.94	$336,758.10
02079KAE7	50,000.000	ALPHABET INC SR NT 1.90% DTD 08/05/2020 DUE 08/15/2040 CALLABLE	$32,915.50	$33,843.50
02079KAY3	185,000.000	ALPHABET INC SR NT 4.70% DTD 11/06/2025 DUE 11/15/2035 CALLABLE	$185,720.45	$185,046.25
02079KAM9	200,000.000	ALPHABET INC SR NT 5.25% DTD 05/01/2025 DUE 05/15/2055 CALLABLE	$198,084.00	$191,558.00
02079KAM9	345,000.000	ALPHABET INC SR NT 5.25% DTD 05/01/2025 DUE 05/15/2055 CALLABLE	$341,709.97	$330,437.55
02079KAN7	321,000.000	ALPHABET INC SR NT 5.30% DTD 05/01/2025 DUE 05/15/2065 CALLABLE	$311,989.58	$301,894.08
02079KAZ0	55,000.000	ALPHABET INC SR NT 5.35% DTD 11/06/2025 DUE 11/15/2045 CALLABLE	$55,277.61	$54,652.40
02079KBA4	475,000.000	ALPHABET INC SR NT 5.45% DTD 11/06/2025 DUE 11/15/2055 CALLABLE	$471,865.00	$465,960.75
02079KBA4	195,000.000	ALPHABET INC SR NT 5.45% DTD 11/06/2025 DUE 11/15/2055 CALLABLE	$193,888.25	$191,289.15
02079KBA4	420,000.000	ALPHABET INC SR NT 5.45% DTD 11/06/2025 DUE 11/15/2055 CALLABLE	$416,378.00	$412,007.40
02079KBB2	249,000.000	ALPHABET INC SR NT 5.70% DTD 11/06/2025 DUE 11/15/2075 CALLABLE	$249,758.71	$245,078.25
02079KBB2	395,000.000	ALPHABET INC SR NT 5.70% DTD 11/06/2025 DUE 11/15/2075 CALLABLE	$392,080.95	$388,778.75
02109TAD4	300,000.000	ALROSA FIN S A SR GLBL 144A 4.65% DTD 04/09/2019 DUE 04/09/2024 NON-CALLABLE(IN DEFAULT)	$300,000.00	$30,562.50
02209SAQ6	11,000.000	ALTRIA GROUP INC GTD SR NT 4.50% DTD 05/02/2013 DUE 05/02/2043 NON-CALLABLE	$9,861.44	$9,383.77
02209SAM5	1,115,000.000	ALTRIA GROUP INC NT 4.25% DTD 08/09/2012 DUE 08/09/2042 CALLABLE	$1,023,973.15	$930,400.60
02209SAM5	220,000.000	ALTRIA GROUP INC NT 4.25% DTD 08/09/2012 DUE 08/09/2042 CALLABLE	$177,700.30	$183,576.80
02209SAV5	175,000.000	ALTRIA GROUP INC SR GLBL NT 3.875% DTD 09/16/2016 DUE 09/16/2046 CALLABLE	$141,356.17	$131,523.00
02209SBM4	282,000.000	ALTRIA GROUP INC SR NT 3.40% DTD 02/04/2021 DUE 02/04/2041 CALLABLE	$226,503.40	$218,053.68
02209SBM4	1,066,000.000	ALTRIA GROUP INC SR NT 3.40% DTD 02/04/2021 DUE 02/04/2041 CALLABLE	$743,967.57	$824,273.84
02209SBN2	570,000.000	ALTRIA GROUP INC SR NT 3.70% DTD 02/04/2021 DUE 02/04/2051 CALLABLE	$565,810.50	$402,790.50
02209SBN2	20,000.000	ALTRIA GROUP INC SR NT 3.70% DTD 02/04/2021 DUE 02/04/2051 CALLABLE	$13,399.12	$14,133.00
023135BF2	705,000.000	AMAZON COM INC 3.875% DTD 02/22/2018 DUE 08/22/2037 CALLABLE	$703,244.55	$646,611.90
023135BU9	20,000.000	AMAZON COM INC NT 2.70% DTD 06/03/2020 DUE 06/03/2060 CALLABLE	$12,029.20	$11,306.60
023135CJ3	500,000.000	AMAZON COM INC NT 3.95% DTD 04/13/2022 DUE 04/13/2052 CALLABLE	$497,910.00	$390,220.00
023135BT2	725,000.000	AMAZON COM INC SR NT 2.50% DTD 06/03/2020 DUE 06/03/2050 CALLABLE	$614,646.35	$433,318.00
023135BT2	390,000.000	AMAZON COM INC SR NT 2.50% DTD 06/03/2020 DUE 06/03/2050 CALLABLE	$273,325.02	$233,095.20
023135CA2	110,000.000	AMAZON COM INC SR NT 2.875% DTD 05/12/2021 DUE 05/12/2041 CALLABLE	$83,143.50	$83,465.80
023135CB0	516,000.000	AMAZON COM INC SR NT 3.10% DTD 05/12/2021 DUE 05/12/2051 CALLABLE	$363,944.65	$346,421.76
023135CC8	80,000.000	AMAZON COM INC SR NT 3.25% DTD 05/12/2021 DUE 05/12/2061 CALLABLE	$51,690.75	$51,183.20

023135AQ9	295,000.000	AMAZON COM INC SR NT 4.95% DTD 12/05/2014 DUE 12/05/2044 CALLABLE	$299,990.56	$283,686.75
023135CW4	360,000.000	AMAZON COM INC SR NT 5.45% DTD 11/20/2025 DUE 11/20/2055 CALLABLE	$359,941.65	$351,367.20
023135CY0	365,000.000	AMAZON COM INC SR NT 5.55% DTD 11/20/2025 DUE 11/20/2065 CALLABLE	$361,814.60	$354,050.00
02361DBC3	300,000.000	AMEREN ILL CO 1M BD 5.625% DTD 03/03/2025 DUE 03/01/2055 CALLABLE	$299,958.00	$298,623.00
02361DBC3	251,000.000	AMEREN ILL CO 1M BD 5.625% DTD 03/03/2025 DUE 03/01/2055 CALLABLE	$259,230.29	$249,847.91
02361DBC3	85,000.000	AMEREN ILL CO 1M BD 5.625% DTD 03/03/2025 DUE 03/01/2055 CALLABLE	$87,716.60	$84,609.85
02361DAX8	75,000.000	AMEREN ILL CO 1ST MTG 2.90% DTD 06/29/2021 DUE 06/15/2051 CALLABLE	$49,455.75	$47,376.75
02361DAR1	46,000.000	AMEREN ILL CO 1ST MTG 3.70% DTD 11/28/2017 DUE 12/01/2047 CALLABLE	$36,328.96	$35,079.14
02361DAT7	30,000.000	AMEREN ILL CO 4.50% DTD 11/15/2018 DUE 03/15/2049 CALLABLE	$35,395.26	$25,548.30
02361DAQ3	10,000.000	AMEREN ILL CO SR SEC GLBL NT 4.15% DTD 12/14/2015 DUE 03/15/2046 CALLABLE	$7,946.70	$8,258.30
02360FAB2	40,000.000	AMEREN UN ELEC SR SECD 5.30% DTD 07/21/2005 DUE 08/01/2037 CALLABLE	$46,217.60	$40,773.60
02364WAP0	199,000.000	AMERICA MOVIL S A B DE C V 6.125% DTD 10/30/2007 DUE 11/15/2037 CALLABLE	$234,325.28	$213,487.20
02364WAW5	350,000.000	AMERICA MOVIL SAB DE CV GTD SR 6.125% DTD 03/30/2010 DUE 03/30/2040 CALLABLE	$457,754.50	$372,130.50
025537AP6	650,000.000	AMERICAN ELEC PWR CO INC SR L NT 3.25% DTD 03/05/2020 DUE 03/01/2050 CALLABLE	$648,888.50	$432,906.50
025816BF5	41,000.000	AMERICAN EXPRESS CO SR NT 4.05% DTD 12/03/2012 DUE 12/03/2042 NON-CALLABLE	$34,273.54	$35,316.99
025816DZ9	300,000.000	AMERICAN EXPRESS CO SR NT VAR RATE DTD 01/30/2025 DUE 01/30/2036 CALLABLE	$300,000.00	$311,601.00
026874DP9	160,000.000	AMERICAN INTL GROUP INC SR NT 4.375% DTD 05/11/2020 DUE 06/30/2050 CALLABLE	$176,779.20	$133,550.40
026874DL8	645,000.000	AMERICAN INTL GROUP INC SR NT 4.75% DTD 03/26/2018 DUE 04/01/2048 CALLABLE	$636,416.85	$573,379.20
026874DL8	40,000.000	AMERICAN INTL GROUP INC SR NT 4.75% DTD 03/26/2018 DUE 04/01/2048 CALLABLE	$36,757.20	$35,558.40
03027XAY6	1,250,000.000	AMERICAN TOWER CORP NEW SR GLBL 3.70% DTD 10/03/2019 DUE 10/15/2049 CALLABLE	$1,201,950.42	$928,112.50
030288AB0	120,000.000	AMERICAN TRANSMISSION SYS INC SR NT 144A 5.00% DTD 09/25/2014 DUE 09/01/2044 CALLABLE	$122,333.09	$111,577.20
03040WBG9	104,000.000	AMERICAN WTR CAP CORP SR GLBL 5.70% DTD 08/08/2025 DUE 09/01/2055 CALLABLE	$103,057.65	$104,136.24
03040WAJ4	1,000,000.000	AMERICAN WTR CAP CORP SR NT 4.30% DTD 12/17/2012 DUE 12/01/2042 CALLABLE	$1,112,581.20	$870,310.00
03115AAC7	660,000.000	AMFAM HOLDINGS INC SR 144A NT 3.833% DTD 03/11/2021 DUE 03/11/2051 CALLABLE	$660,000.00	$443,236.20
031162BA7	30,000.000	AMGEN INC SR GLBL 6.40% DTD 01/16/2009 DUE 02/01/2039 CALLABLE	$32,309.10	$33,208.20
031162CY4	198,000.000	AMGEN INC SR GLBL NT 2.77% DTD 03/01/2021 DUE 09/01/2053 CALLABLE	$120,235.54	$117,479.34
031162CY4	470,000.000	AMGEN INC SR GLBL NT 2.77% DTD 03/01/2021 DUE 09/01/2053 CALLABLE	$372,954.40	$278,865.10
031162CD0	27,000.000	AMGEN INC SR GLBL NT 4.563% DTD 12/15/2016 DUE 06/15/2048 CALLABLE	$23,555.07	$23,095.53
031162CF5	15,000.000	AMGEN INC SR GLBL NT 4.663% DTD 12/15/2016 DUE 06/15/2051 CALLABLE	$12,922.20	$12,833.85
031162CF5	125,000.000	AMGEN INC SR GLBL NT 4.663% DTD 12/15/2016 DUE 06/15/2051 CALLABLE	$115,472.50	$106,948.75
031162CR9	60,000.000	AMGEN INC SR NT 3.15% DTD 02/21/2020 DUE 02/21/2040 CALLABLE	$47,557.95	$47,290.20
031162CS7	1,715,000.000	AMGEN INC SR NT 3.375% DTD 02/21/2020 DUE 02/21/2050 CALLABLE	$1,660,589.08	$1,220,445.45
031162DF4	550,000.000	AMGEN INC SR NT 4.20% DTD 02/22/2022 DUE 02/22/2052 CALLABLE	$546,931.00	$436,298.50
031162DF4	455,000.000	AMGEN INC SR NT 4.20% DTD 02/22/2022 DUE 02/22/2052 CALLABLE	$370,205.50	$360,937.85
031162BZ2	230,000.000	AMGEN INC SR NT 4.40% DTD 05/01/2015 DUE 05/01/2045 CALLABLE	$195,601.60	$196,716.70
031162BE9	52,000.000	AMGEN INC SR NT 4.95% DTD 09/16/2010 DUE 10/01/2041 CALLABLE	$45,885.84	$49,136.36
031162BK5	39,000.000	AMGEN INC SR NT 5.15% DTD 11/10/2011 DUE 11/15/2041 CALLABLE	$0.00	$37,735.62
031162DT4	900,000.000	AMGEN INC SR NT 5.65% DTD 03/02/2023 DUE 03/02/2053 CALLABLE	$887,818.50	$881,280.00
031162DT4	258,000.000	AMGEN INC SR NT 5.65% DTD 03/02/2023 DUE 03/02/2053 CALLABLE	$259,233.70	$252,633.60
031162BH2	10,000.000	AMGEN INC SR NT 5.65% DTD 06/30/2011 DUE 06/15/2042 CALLABLE	$10,051.70	$10,127.00
031162DU1	175,000.000	AMGEN INC SR NT 5.75% DTD 03/02/2023 DUE 03/02/2063 CALLABLE	$173,194.00	$170,744.00
032095BA8	240,000.000	AMPHENOL CORP SR NT 4.625% DTD 11/10/2025 DUE 02/15/2036 CALLABLE	$237,287.00	$235,132.80
032095BB6	115,000.000	AMPHENOL CORP SR NT 5.30% DTD 11/10/2025 DUE 11/15/2055 CALLABLE	$114,950.55	$109,860.65
032654AW5	76,000.000	ANALOG DEVICES INC SR NT 2.80% DTD 10/05/2021 DUE 10/01/2041 CALLABLE	$56,612.99	$56,055.32
034863AY6	300,000.000	ANGLO AMERICAN CAPITAL PLC SR GLBL 144A 3.95% DTD 09/10/2020 DUE 09/10/2050 CALLABLE	$295,689.00	$225,060.00
035229CM3	45,000.000	ANHEUSER BUSCH COS INC SR GLBL 6.50% DTD 05/02/2002 DUE 05/01/2042 CALLABLE	$47,692.80	$48,037.05
03522AAH3	1,340,000.000	ANHEUSER BUSCH COS LLC ANHEU 4.70% DTD 02/01/2019 DUE 02/01/2036 CALLABLE	$1,294,187.90	$1,326,399.00
03522AAJ9	470,000.000	ANHEUSER BUSCH COS LLC ANHEU SR GLBL 4.90% DTD 02/01/2019 DUE 02/01/2046 CALLABLE	$447,091.25	$434,698.30
03522AAJ9	2,444,000.000	ANHEUSER BUSCH COS LLC ANHEU SR GLBL 4.90% DTD 02/01/2019 DUE 02/01/2046 CALLABLE	$2,388,407.89	$2,260,431.16
03522AAJ9	835,000.000	ANHEUSER BUSCH COS LLC ANHEU SR GLBL 4.90% DTD 02/01/2019 DUE 02/01/2046 CALLABLE	$777,166.49	$772,283.15
03522AAJ9	1,193,000.000	ANHEUSER BUSCH COS LLC ANHEU SR GLBL 4.90% DTD 02/01/2019 DUE 02/01/2046 CALLABLE	$1,222,413.88	$1,103,393.77
03524BAF3	55,000.000	ANHEUSER BUSCH INBEV SR NT 4.625% DTD 01/27/2014 DUE 02/01/2044 CALLABLE	$49,963.65	$49,418.60
035240AG5	555,000.000	ANHEUSER BUSCH INBEV WLDW INC SR NT 4.95% DTD 07/15/2016 DUE 01/15/2042 CALLABLE	$579,107.81	$529,925.10
035240AG5	202,000.000	ANHEUSER BUSCH INBEV WLDW INC SR NT 4.95% DTD 07/15/2016 DUE 01/15/2042 CALLABLE	$195,078.28	$192,873.64
03523TBV9	170,000.000	ANHEUSER BUSCH INBEV WORLDWIDE 5.55% DTD 01/23/2019 DUE 01/23/2049 CALLABLE	$170,927.61	$169,627.70
03523TBJ6	45,000.000	ANHEUSER BUSCH INBEV WORLDWIDE GTD NT 8.00% DTD 11/15/2010 DUE 11/15/2039	$55,432.80	$57,129.30
03523TBF4	335,000.000	ANHEUSER BUSCH INBEV WORLDWIDE GTD NT 8.20% DTD 01/15/2011 DUE 01/15/2039	$417,731.90	$432,056.20
03523TBQ0	75,000.000	ANHEUSER BUSCH INBEV WORLDWIDE GTD SR 3.75% DTD 07/16/2012 DUE 07/15/2042 CALLABLE	$61,322.25	$61,506.75
03523TBT4	12,000.000	ANHEUSER BUSCH INBEV WORLDWIDE SR GLBL NT 4.439% DTD 04/06/2017 DUE 10/06/2048 CALLABLE	$10,106.90	$10,323.60
035242AM8	70,000.000	ANHEUSER-BUSCH INBEV FIN INC GTD NT 4.70% DTD 01/25/2016 DUE 02/01/2036 CALLABLE	$68,317.63	$69,289.50
035242AN6	360,000.000	ANHEUSER-BUSCH INBEV FIN INC GTD NT 4.90% DTD 01/25/2016 DUE 02/01/2046 CALLABLE	$324,177.84	$332,298.00
036752AU7	260,000.000	ANTHEM INC GLBL NT 4.55% DTD 04/29/2022 DUE 05/15/2052 CALLABLE	$258,601.20	$215,152.60
036752AU7	4,000.000	ANTHEM INC GLBL NT 4.55% DTD 04/29/2022 DUE 05/15/2052 CALLABLE	$3,340.80	$3,310.04
036752AS2	35,000.000	ANTHEM INC SR GLBL 3.60% DTD 03/17/2021 DUE 03/15/2051 CALLABLE	$26,407.10	$24,918.25
036752AK9	225,000.000	ANTHEM INC SR GLBL 3.70% DTD 09/09/2019 DUE 09/15/2049 CALLABLE	$216,517.40	$165,512.25
036752AD5	500,000.000	ANTHEM INC SR NT 4.375% DTD 11/21/2017 DUE 12/01/2047 CALLABLE	$499,995.00	$415,020.00
036752AD5	82,000.000	ANTHEM INC SR NT 4.375% DTD 11/21/2017 DUE 12/01/2047 CALLABLE	$69,888.56	$68,063.28
036752AH6	5,000.000	ANTHEM INC SR NT 4.55% DTD 03/02/2018 DUE 03/01/2048 CALLABLE	$4,332.85	$4,252.25
03740LAB8	84,000.000	AON CORP AON GLOBAL HLDGS SR NT 2.90% DTD 08/23/2021 DUE 08/23/2051 CALLABLE	$82,996.23	$52,246.32
03740LAE2	620,000.000	AON CORP AON GLOBAL HLDGS SR NT 3.90% DTD 02/28/2022 DUE 02/28/2052 CALLABLE	$610,613.20	$463,846.80
03740LAE2	1,200,000.000	AON CORP AON GLOBAL HLDGS SR NT 3.90% DTD 02/28/2022 DUE 02/28/2052 CALLABLE	$1,181,832.00	$897,768.00
00185AAC8	40,000.000	AON PLC SR NT 4.45% DTD 05/24/2013 DUE 05/24/2043 CALLABLE	$38,377.20	$34,412.80
00185AAG9	80,000.000	AON PLC SR NT 4.60% DTD 05/28/2014 DUE 06/14/2044 CALLABLE	$74,756.65	$69,944.00
03743QAT5	600,000.000	APA CORPORATION GLBL NT 6.75% DTD 08/15/2025 DUE 02/15/2055 CALLABLE	$597,930.00	$597,576.00
03743QBB3	300,000.000	APA CORPORATION SR GLBL 5.10% DTD 09/01/2025 DUE 09/01/2040 CALLABLE	$338,121.00	$266,571.00
03743QBC1	255,000.000	APA CORPORATION SR GLBL NT 5.25% DTD 08/01/2025 DUE 02/01/2042 CALLABLE	$313,328.70	$216,449.10
037411AY1	1,000,000.000	APACHE CORP SR NT 5.25% DTD 12/03/2010 DUE 02/01/2042 CALLABLE	$997,090.00	$870,860.00
037735CY1	285,000.000	APPALACHIAN PWR CO SR GLBL Z NT 3.70% DTD 05/14/2020 DUE 05/01/2050 CALLABLE	$283,315.65	$206,727.60
037735CV7	31,000.000	APPALACHIAN PWR CO SR NT 4.45% DTD 05/18/2015 DUE 06/01/2045 CALLABLE	$34,339.01	$25,851.52
037735CK1	25,000.000	APPALACHIAN PWR CO SR P NT 6.70% DTD 08/17/2007 DUE 08/15/2037 CALLABLE	$28,668.25	$27,605.00
037735CT2	150,000.000	APPALACHIAN PWR CO SR U NT 4.40% DTD 05/08/2014 DUE 05/15/2044 CALLABLE	$158,449.70	$125,841.00
037735CX3	65,000.000	APPALACHIAN PWR CO Y 4.50% DTD 03/06/2019 DUE 03/01/2049 CALLABLE	$65,490.43	$53,258.40
037833DZ0	820,000.000	APPLE INC NT 2.40% DTD 08/20/2020 DUE 08/20/2050 CALLABLE	$713,549.75	$486,465.00
037833BA7	235,000.000	APPLE INC NT 3.45% DTD 02/09/2015 DUE 02/09/2045	$183,519.80	$182,228.40
037833AL4	65,000.000	APPLE INC NT 3.85% DTD 05/03/2013 DUE 05/04/2043 CALLABLE	$54,941.60	$54,903.55
037833BH2	145,000.000	APPLE INC SR 4.375% DTD 05/13/2015 DUE 05/13/2045	$131,020.71	$129,263.15
037833BW9	715,000.000	APPLE INC SR GLBL 4.50% DTD 02/23/2016 DUE 02/23/2036 CALLABLE	$724,212.45	$721,635.20
037833EE6	393,000.000	APPLE INC SR GLBL NT 2.375% DTD 02/08/2021 DUE 02/08/2041 CALLABLE	$264,106.50	$283,459.11
037833CD0	95,000.000	APPLE INC SR GLBL NT 3.85% DTD 08/04/2016 DUE 08/04/2046 CALLABLE	$80,637.98	$76,978.50
037833BX7	735,000.000	APPLE INC SR GLBL NT 4.65% DTD 02/23/2016 DUE 02/23/2046 CALLABLE	$798,510.85	$674,796.15
037833BX7	475,000.000	APPLE INC SR GLBL NT 4.65% DTD 02/23/2016 DUE 02/23/2046 CALLABLE	$472,259.25	$436,092.75
037833DW7	540,000.000	APPLE INC SR NT 2.65% DTD 05/11/2020 DUE 05/11/2050 CALLABLE	$422,817.24	$337,575.60
037833EL0	13,000.000	APPLE INC SR NT 2.85% DTD 08/05/2021 DUE 08/05/2061 CALLABLE	$7,966.53	$7,673.51
037833DQ0	265,000.000	APPLE INC SR NT 2.95% DTD 09/11/2019 DUE 09/11/2049 CALLABLE	$176,351.25	$177,080.95
037833DD9	180,000.000	APPLE INC SR NT 3.75% DTD 09/12/2017 DUE 09/12/2047 CALLABLE	$195,652.14	$142,189.20
038222AG0	9,000.000	APPLIED MATLS INC SR NT 5.85% DTD 06/08/2011 DUE 06/15/2041 CALLABLE	$11,324.72	$9,564.84
03835VAH9	45,000.000	APTIV PLC 5.40% DTD 03/14/2019 DUE 03/15/2049 CALLABLE	$39,361.95	$41,401.80
03837AAC4	500,000.000	APTIV PLC APTIV GLOBAL FING SR NT 5.75% DTD 09/13/2024 DUE 09/13/2054 CALLABLE	$497,380.00	$482,155.00
03837AAC4	37,000.000	APTIV PLC APTIV GLOBAL FING SR NT 5.75% DTD 09/13/2024 DUE 09/13/2054 CALLABLE	$34,486.86	$35,679.47
03835VAJ5	300,000.000	APTIV PLC SR NT 3.10% DTD 11/23/2021 DUE 12/01/2051 CALLABLE	$293,442.00	$192,690.00
03836WAC7	262,000.000	AQUA AMERICA INC SR NT 4.276% DTD 04/26/2019 DUE 05/01/2049 CALLABLE	$301,047.43	$211,680.28
03836WAC7	45,000.000	AQUA AMERICA INC SR NT 4.276% DTD 04/26/2019 DUE 05/01/2049 CALLABLE	$36,312.30	$36,357.30
03938LAP9	800,000.000	ARCELORMITTAL SA LUXEMBOURG CR SEN STEP CPN DTD 10/08/2009 DUE 10/15/2039 CALLABLE	$999,472.00	$902,624.00
039483BQ4	105,000.000	ARCHER DANIELS MIDLAND CO 4.50% DTD 12/03/2018 DUE 03/15/2049 CALLABLE	$88,074.00	$89,801.25
039483BH4	100,000.000	ARCHER DANIELS MIDLAND CO SR DEB 4.016% DTD 10/16/2012 DUE 04/16/2043 CALLABLE	$83,951.00	$83,651.00
04015KAB6	100,000.000	ARES FIN CO II LLC SR 144A NT 3.25% DTD 06/15/2020 DUE 06/15/2030 CALLABLE	$99,771.00	$94,805.00
04018VAA1	200,000.000	ARES FINANCE CO III LLC SUB 144A NT VAR RATE DTD 06/30/2021 DUE 06/30/2051 CALLABLE	$200,000.00	$197,396.00
039936AA7	200,000.000	ARES FINANCE CO IV LLC SR 144A NT 3.65% DTD 01/21/2022 DUE 02/01/2052 CALLABLE	$195,566.00	$139,196.00
040555CX0	42,000.000	ARIZONA PUB SVC CO SR GLBL 4.20% DTD 08/09/2018 DUE 08/15/2048 CALLABLE	$33,466.86	$33,752.04
040555CT9	60,000.000	ARIZONA PUB SVC CO SR GLBL NT 4.35% DTD 11/06/2015 DUE 11/15/2045 CALLABLE	$53,183.02	$49,996.20
040555DB7	380,000.000	ARIZONA PUB SVC CO SR NT 3.35% DTD 05/22/2020 DUE 05/15/2050 CALLABLE	$378,217.80	$260,600.20

04316JAB5	900,000.000	ARTHUR J GALLAGHER & CO SR NT 3.05% DTD 11/09/2021 DUE 03/09/2052 CALLABLE	$890,694.00	$569,403.00
04352EAB1	25,000.000	ASCENSION 2019B 3.106% DTD 10/23/2019 DUE 11/15/2039 CALLABLE	$19,102.00	$19,893.50
04351LAD2	125,000.000	ASCENSION HEALTH ALLIANCE GLBL 2025 BD 4.294% DTD 11/25/2025 DUE 11/15/2030 CALLABLE	$125,000.00	$125,193.75
04351LAE0	25,000.000	ASCENSION HEALTH ALLIANCE GLBL 2025 BD 4.923% DTD 11/25/2025 DUE 11/15/2035 CALLABLE	$25,000.00	$25,037.75
04351LAB6	65,000.000	ASCENSION HEALTH ALLIANCE TAX BD 2016A 3.945% DTD 05/11/2016 DUE 11/15/2046 CALLABLE	$52,132.00	$52,874.90
04621WAE0	200,000.000	ASSURED GTY US HLDGS INC SR NT 3.60% DTD 08/20/2021 DUE 09/15/2051 CALLABLE	$199,630.00	$141,054.00
046353AD0	55,000.000	ASTRAZENECA PLC 6.45% DTD 09/12/2007 DUE 09/15/2037 CALLABLE	$60,707.35	$62,689.00
046353AD0	40,000.000	ASTRAZENECA PLC 6.45% DTD 09/12/2007 DUE 09/15/2037 CALLABLE	$44,026.40	$45,592.00
046353AZ1	300,000.000	ASTRAZENECA PLC GLBL NT 3.00% DTD 05/28/2021 DUE 05/28/2051 CALLABLE	$277,428.00	$201,801.00
00206RFW7	910,000.000	AT&T INC 4.90% DTD 08/14/2018 DUE 08/15/2037 CALLABLE	$1,020,301.10	$884,647.40
00206RKE1	12,000.000	AT&T INC GLBL NT 3.30% DTD 08/04/2020 DUE 02/01/2052 CALLABLE	$7,923.48	$7,810.80
00206RJZ6	45,000.000	AT&T INC GLBL NT 3.50% DTD 05/28/2020 DUE 06/01/2041 CALLABLE	$35,322.75	$35,397.00
00206RKA9	8,000.000	AT&T INC GLBL NT 3.65% DTD 05/28/2020 DUE 06/01/2051 CALLABLE	$5,871.92	$5,621.68
00206RKB7	1,250,000.000	AT&T INC GLBL NT 3.85% DTD 05/28/2020 DUE 06/01/2060 CALLABLE	$1,170,954.65	$857,587.50
04650NAB0	12,000.000	AT&T INC GLBL NT 5.35% DTD 03/01/2011 DUE 09/01/2040 CALLABLE	$11,849.40	$11,782.56
00206RND0	45,000.000	AT&T INC GLBL NT 5.55% DTD 09/24/2025 DUE 11/01/2045 CALLABLE	$44,046.45	$43,336.35
00206RNE8	255,000.000	AT&T INC GLBL NT 5.70% DTD 09/24/2025 DUE 11/01/2054 CALLABLE	$253,684.20	$244,588.35
00206RBK7	55,000.000	AT&T INC NT 4.35% DTD 06/15/2013 DUE 06/15/2045 CALLABLE	$46,023.05	$45,380.50
00206RKJ0	4,305,000.000	AT&T INC SR GLBL 3.50% DTD 03/15/2021 DUE 09/15/2053 CALLABLE	$4,278,839.77	$2,880,992.10
00206RKJ0	12,000.000	AT&T INC SR GLBL 3.50% DTD 03/15/2021 DUE 09/15/2053 CALLABLE	$11,927.07	$8,030.64
00206RKJ0	290,000.000	AT&T INC SR GLBL 3.50% DTD 03/15/2021 DUE 09/15/2053 CALLABLE	$196,184.02	$194,073.80
00206RKJ0	1,750,000.000	AT&T INC SR GLBL 3.50% DTD 03/15/2021 DUE 09/15/2053 CALLABLE	$1,519,181.73	$1,171,135.00
00206RMN9	500,000.000	AT&T INC SR GLBL 3.80% DTD 06/01/2021 DUE 12/01/2057 CALLABLE	$429,660.53	$343,920.00
00206RMN9	3,398,000.000	AT&T INC SR GLBL 3.80% DTD 06/01/2021 DUE 12/01/2057 CALLABLE	$3,516,812.09	$2,337,280.32
00206RMN9	1,167,000.000	AT&T INC SR GLBL 3.80% DTD 06/01/2021 DUE 12/01/2057 CALLABLE	$915,096.64	$802,709.28
00206RDJ8	150,000.000	AT&T INC SR GLBL 4.50% DTD 09/07/2016 DUE 03/09/2048 CALLABLE	$124,521.50	$123,849.00
00206RCG5	54,000.000	AT&T INC SR GLBL 4.80% DTD 06/10/2014 DUE 06/15/2044 CALLABLE	$48,713.94	$47,483.28
00206RDT6	18,000.000	AT&T INC SR GLBL 5.70% DTD 02/09/2017 DUE 03/01/2057 CALLABLE	$17,761.68	$17,249.04
00206RLJ9	1,759,000.000	AT&T INC SR GLBL NT 3.55% DTD 03/15/2021 DUE 09/15/2055 CALLABLE	$1,681,353.08	$1,170,860.76
00206RLJ9	1,265,000.000	AT&T INC SR GLBL NT 3.55% DTD 03/15/2021 DUE 09/15/2055 CALLABLE	$1,060,323.65	$842,034.60
00206RLJ9	285,000.000	AT&T INC SR GLBL NT 3.55% DTD 03/15/2021 DUE 09/15/2055 CALLABLE	$198,184.75	$189,707.40
00206RLV2	1,258,000.000	AT&T INC SR GLBL NT 3.65% DTD 03/15/2021 DUE 09/15/2059 CALLABLE	$1,260,250.50	$829,600.68
00206RLV2	562,000.000	AT&T INC SR GLBL NT 3.65% DTD 03/15/2021 DUE 09/15/2059 CALLABLE	$563,003.31	$370,616.52
00206RLV2	252,000.000	AT&T INC SR GLBL NT 3.65% DTD 03/15/2021 DUE 09/15/2059 CALLABLE	$168,451.57	$166,183.92
00206RJK9	65,000.000	AT&T INC SR GLBL NT 4.65% DTD 06/01/2019 DUE 06/01/2044 CALLABLE	$63,739.00	$56,275.05
00206RJK9	390,000.000	AT&T INC SR GLBL NT 4.65% DTD 06/01/2019 DUE 06/01/2044 CALLABLE	$418,395.90	$337,650.30
00206RFU1	21,000.000	AT&T INC SR GLBL NT 5.15% DTD 08/14/2018 DUE 02/15/2050 CALLABLE	$18,967.62	$18,840.36
00206RDS8	100,000.000	AT&T INC SR GLBL NT 5.45% DTD 02/09/2017 DUE 03/01/2047 CALLABLE	$95,864.00	$94,413.00
00206RMZ2	300,000.000	AT&T INC SR GLBL NT 6.05% DTD 06/03/2025 DUE 08/15/2056 CALLABLE	$298,092.00	$301,764.00
049560BE4	120,000.000	ATMOS ENERGY CORP SR GLBL NT 5.45% DTD 10/01/2025 DUE 01/15/2056 CALLABLE	$119,318.00	$116,092.80
052769AJ5	300,000.000	AUTODESK INC SR NT 5.30% DTD 06/06/2025 DUE 06/15/2035 CALLABLE	$299,211.00	$307,626.00
05379BAQ0	1,125,000.000	AVISTA CORP 1M BD 4.35% DTD 05/22/2018 DUE 06/01/2048 CALLABLE	$1,246,956.75	$923,805.00
05379BAQ0	61,000.000	AVISTA CORP 1M BD 4.35% DTD 05/22/2018 DUE 06/01/2048 CALLABLE	$48,291.63	$50,090.76
05523RAM9	600,000.000	BAE SYSTEMS PLC SR 144A 5.50% DTD 03/26/2024 DUE 03/26/2054 CALLABLE	$590,046.00	$601,068.00
059165EH9	535,000.000	BALTIMORE GAS & ELEC CO SR GLBL 3.50% DTD 08/18/2016 DUE 08/15/2046 CALLABLE	$500,496.57	$396,317.30
059165EQ9	115,000.000	BALTIMORE GAS & ELEC CO SR GLBL 5.40% DTD 05/10/2023 DUE 06/01/2053 CALLABLE	$114,943.65	$110,566.75
059165EL0	75,000.000	BALTIMORE GAS & ELEC CO SR NT 3.20% DTD 09/12/2019 DUE 09/15/2049 CALLABLE	$61,659.00	$50,677.50
06051GFG9	50,000.000	BANK AMER CORP FR 4.875% DTD 04/01/2014 DUE 04/01/2044 NON-CALLABLE	$45,518.50	$47,423.50
06051GHA0	14,000.000	BANK AMER CORP FR VAR RATE DTD 01/23/2018 DUE 01/23/2049 CALLABLE	$11,226.40	$11,202.80
06051GJA8	145,000.000	BANK AMER CORP FR VAR RATE DTD 03/20/2020 DUE 03/20/2051 CALLABLE	$119,001.35	$116,179.80
06051GFC8	98,000.000	BANK AMER CORP NT 5.00% DTD 01/21/2014 DUE 01/21/2044 NON-CALLABLE	$95,429.95	$94,493.56
06051GEN5	30,000.000	BANK AMER CORP NT 5.875% DTD 02/07/2012 DUE 02/07/2042 CALLABLE	$31,990.80	$31,876.80
06051GHS1	55,000.000	BANK AMER CORP SR GLBL N NT VAR RATE DTD 03/15/2019 DUE 03/15/2050 CALLABLE	$46,649.55	$46,204.40
06051GHD4	720,000.000	BANK AMER CORP SR GLBL NT VAR RATE DTD 12/20/2017 DUE 12/20/2028 CALLABLE	$661,357.45	$710,942.40
06051GJE0	540,000.000	BANK AMER CORP SR N VAR RATE DTD 06/19/2020 DUE 06/19/2041 CALLABLE	$429,869.48	$398,158.20
06051GJE0	280,000.000	BANK AMER CORP SR N VAR RATE DTD 06/19/2020 DUE 06/19/2041 CALLABLE	$197,571.20	$206,452.40
06051GGG8	55,000.000	BANK AMER CORP SR NT M FLT VAR RATE DTD 01/20/2017 DUE 01/20/2048 NON-CALLABLE	$47,904.82	$47,769.70
06050TJZ6	915,000.000	BANK AMER N A CHARLOTTE N C MEDIUM TERM BK NTS TRANCHE # TR 00216 6.00% DTD 10/26/2006 DUE 10/15/2036	$1,086,966.15	$992,811.60
06051GFQ7	10,000.000	BANK AMERICA CORP FR 4.75% DTD 04/21/2015 DUE 04/21/2045 NON-CALLABLE	$8,995.30	$9,006.20
06051GLU1	500,000.000	BANK AMERICA CORP SR NT FLTG RATE DTD 09/15/2023 DUE 09/15/2034 CALLABLE	$500,000.00	$533,575.00
BSHSL21	400,000.000	BARCLAYS PLC SNR GBP 5.851% DTD 03/21/2024 DUE 03/21/2035 NON-CALLABLE	$502,203.72	$554,505.60
06738EDE2	235,000.000	BARCLAYS PLC SR GLBL NT VAR RATE DTD 08/11/2025 DUE 08/11/2046 CALLABLE	$238,023.28	$240,731.65
06738EAV7	1,100,000.000	BARCLAYS PLC SR NT 4.95% DTD 01/10/2017 DUE 01/10/2047 CALLABLE	$1,103,913.00	$1,012,396.00
06738ECZ6	200,000.000	BARCLAYS PLC SR NT VAR RATE DTD 02/25/2025 DUE 02/25/2036 CALLABLE	$200,000.00	$209,358.00
06738EBW4	440,000.000	BARCLAYS PLC SR NT VAR RATE DTD 11/24/2021 DUE 11/24/2042 CALLABLE	$328,922.00	$339,482.00
06849UAD7	110,000.000	BARRICK AUSTRALIA FIN PTY LTD GTD NT 5.95% DTD 10/16/2009 DUE 10/15/2039 CALLABLE	$97,186.70	$115,557.20
06849UAD7	55,000.000	BARRICK AUSTRALIA FIN PTY LTD GTD NT 5.95% DTD 10/16/2009 DUE 10/15/2039 CALLABLE	$58,328.60	$57,778.60
06849RAG7	80,000.000	BARRICK NORTH AMERICA FIN LLC GTD NT 5.70% DTD 06/01/2011 DUE 05/30/2041 NON-CALLABLE	$69,699.85	$81,512.80
06849RAG7	45,000.000	BARRICK NORTH AMERICA FIN LLC GTD NT 5.70% DTD 06/01/2011 DUE 05/30/2041 NON-CALLABLE	$45,443.25	$45,850.95
06849RAG7	1,240,000.000	BARRICK NORTH AMERICA FIN LLC GTD NT 5.70% DTD 06/01/2011 DUE 05/30/2041 NON-CALLABLE	$1,532,218.40	$1,263,448.40
06849RAK8	10,000.000	BARRICK NORTH AMERICA FIN LLC SR NT 5.75% DTD 05/02/2013 DUE 05/01/2043 CALLABLE	$9,748.60	$10,170.70
070101AJ9	40,000.000	BASIN ELECTRIC POWER COOP 1M 144A BD 5.85% DTD 10/14/2025 DUE 10/15/2055 CALLABLE	$39,938.00	$39,176.80
070101AJ9	130,000.000	BASIN ELECTRIC POWER COOP 1M 144A BD 5.85% DTD 10/14/2025 DUE 10/15/2055 CALLABLE	$130,721.90	$127,324.60
05526DBD6	1,015,000.000	BAT CAP CORP 4.39% DTD 08/15/2018 DUE 08/15/2037 CALLABLE	$986,475.40	$934,977.40
05526DBD6	1,795,000.000	BAT CAP CORP 4.39% DTD 08/15/2018 DUE 08/15/2037 CALLABLE	$1,726,233.55	$1,653,482.20
05526DBF1	267,000.000	BAT CAP CORP SR GLBL NT 4.54% DTD 08/15/2018 DUE 08/15/2047 CALLABLE	$247,714.59	$221,484.51
05526DBF1	131,000.000	BAT CAP CORP SR GLBL NT 4.54% DTD 08/15/2018 DUE 08/15/2047 CALLABLE	$105,787.90	$108,668.43
05526DBK0	28,000.000	BAT CAP CORP SR GLBL NT 4.758% DTD 09/06/2019 DUE 09/06/2049 CALLABLE	$21,486.00	$23,657.48
05526DBQ7	325,000.000	BAT CAP CORP SR NT 5.282% DTD 04/02/2020 DUE 04/02/2050 CALLABLE	$345,968.20	$293,072.00
05526DCD5	300,000.000	BAT CAPITAL CORP SR GLBL NT 6.25% DTD 03/13/2025 DUE 08/15/2055 CALLABLE	$298,521.00	$309,357.00
05526DBT1	188,000.000	BAT CAPITAL CORP SR NT 3.734% DTD 09/25/2020 DUE 09/25/2040 CALLABLE	$178,929.94	$152,088.24
05526DBT1	100,000.000	BAT CAPITAL CORP SR NT 3.734% DTD 09/25/2020 DUE 09/25/2040 CALLABLE	$75,200.02	$80,898.00
05526DBU8	16,000.000	BAT CAPITAL CORP SR NT 3.984% DTD 09/25/2020 DUE 09/25/2050 CALLABLE	$11,426.25	$11,653.76
07177MAN3	27,000.000	BAXALTA INC SR NT 5.25% DTD 12/23/2015 DUE 06/23/2045 CALLABLE	$26,885.79	$25,768.26
071813DE6	300,000.000	BAXTER INTL INC SR NT 5.65% DTD 12/04/2025 DUE 12/15/2035 CALLABLE	$299,697.00	$303,606.00
071813DE6	85,000.000	BAXTER INTL INC SR NT 5.65% DTD 12/04/2025 DUE 12/15/2035 CALLABLE	$85,042.75	$86,021.70
07274NBG7	40,000.000	BAYER US FIN II LLC SR GLBL 144A 3.95% DTD 04/15/2018 DUE 04/15/2045 CALLABLE	$27,872.35	$29,837.20
07274NBF9	650,000.000	BAYER US FIN II LLC SR GLBL 144A 4.40% DTD 01/15/2018 DUE 07/15/2044 CALLABLE	$609,823.50	$524,413.50
07274NBH5	24,000.000	BAYER US FIN II LLC SR GLBL 144A 4.70% DTD 01/15/2018 DUE 07/15/2064 CALLABLE	$16,901.30	$18,032.88
07274EAM5	575,000.000	BAYER US FIN LLC SR 144A NT 6.875% DTD 11/21/2023 DUE 11/21/2053 CALLABLE	$574,744.44	$620,683.75
072863AJ2	235,000.000	BAYLOR SCOTT & WHITE HLDGS SR SEC GLBL BD 2.839% DTD 01/21/2021 DUE 11/15/2050 CALLABLE	$161,616.60	$148,787.90
075887BG3	1,000.000	BECTON DICKINSON & CO NT 4.685% DTD 12/15/2014 DUE 12/15/2044 CALLABLE	$882.42	$885.88
075887BM0	500,000.000	BECTON DICKINSON & CO SR NT 4.875% DTD 11/15/2014 DUE 05/15/2044 CALLABLE	$496,575.00	$443,770.00
076912AA2	710,000.000	BEIGNET INV LLC 144A BD 6.581% DTD 10/21/2025 DUE 05/30/2049 CALLABLE	$710,000.00	$750,115.00
0778FPAB5	1,075,000.000	BELL TEL CO CDA BELL SR GLBL US2 NT 4.30% DTD 05/13/2019 DUE 07/29/2049 CALLABLE	$1,072,871.50	$848,723.25
0778FPAA7	225,000.000	BELL TEL CO CDA BELL SR US 1 NT 4.464% DTD 03/29/2018 DUE 04/01/2048 CALLABLE	$224,964.65	$185,557.50
0778FPAN9	10,000.000	BELL TEL CO CDA BELL SR US 10 NT 5.55% DTD 02/15/2024 DUE 02/15/2054 CALLABLE	$9,733.64	$9,499.60
084423AV4	3,000.000	BERKLEY W R CORP SR NT 3.55% DTD 03/16/2021 DUE 03/30/2052 CALLABLE	$2,146.83	$2,101.77
59562VAP2	1,730,000.000	BERKSHIRE HATHAWAY ENERGY CO SR BD 5.95% DTD 05/11/2007 DUE 05/15/2037 CALLABLE	$2,509,174.70	$1,854,490.80
084659BF7	190,000.000	BERKSHIRE HATHAWAY ENERGY CO SR GLBL 4.60% DTD 11/01/2022 DUE 05/01/2053 CALLABLE	$181,689.15	$159,974.30
084659BC4	85,000.000	BERKSHIRE HATHAWAY ENERGY CO SR GLBL NT 2.85% DTD 10/29/2020 DUE 05/15/2051 CALLABLE	$52,450.30	$52,727.20
084659AR2	1,425,000.000	BERKSHIRE HATHAWAY ENERGY CO SR GLBL NT 4.45% DTD 07/25/2018 DUE 01/15/2049 CALLABLE	$1,441,863.50	$1,188,264.75
084659AR2	790,000.000	BERKSHIRE HATHAWAY ENERGY CO SR GLBL NT 4.45% DTD 07/25/2018 DUE 01/15/2049 CALLABLE	$858,967.00	$658,757.30
084664CQ2	413,000.000	BERKSHIRE HATHAWAY FIN CORP SR GLBL 4.20% DTD 08/15/2018 DUE 08/15/2048 CALLABLE	$338,191.02	$344,665.02
084664CR0	595,000.000	BERKSHIRE HATHAWAY FIN CORP SR GLBL NT 4.25% DTD 01/11/2019 DUE 01/15/2049 CALLABLE	$598,052.35	$498,883.70
084664CV1	395,000.000	BERKSHIRE HATHAWAY FIN CORP SR NT 2.85% DTD 10/15/2020 DUE 10/15/2050 CALLABLE	$344,677.92	$254,075.85
084664DB4	345,000.000	BERKSHIRE HATHAWAY FIN CORP SR NT 3.85% DTD 03/15/2022 DUE 03/15/2052 CALLABLE	$343,782.15	$265,477.50
084664DB4	409,000.000	BERKSHIRE HATHAWAY FIN CORP SR NT 3.85% DTD 03/15/2022 DUE 03/15/2052 CALLABLE	$311,695.44	$314,725.50
084664BV2	75,000.000	BERKSHIRE HATHAWAY FIN CORP SR NT 4.30% DTD 05/15/2013 DUE 05/15/2043 CALLABLE	$65,086.50	$66,676.50
084664BU4	280,000.000	BERKSHIRE HATHAWAY FIN CORP SR NT 4.40% DTD 05/15/2012 DUE 05/15/2042 CALLABLE	$289,181.96	$257,132.40
055451BM9	300,000.000	BHP BILLITON FIN USA LTD SR GLBL NT 5.75% DTD 09/05/2025 DUE 09/05/2055 CALLABLE	$297,921.00	$305,826.00

055451BM9	135,000.000	BHP BILLITON FIN USA LTD SR GLBL NT 5.75% DTD 09/05/2025 DUE 09/05/2055 CALLABLE	$139,068.90	$137,621.70
09062XAK9	23,000.000	BIOGEN INC SR GLBL NT 3.25% DTD 02/15/2022 DUE 02/15/2051 CALLABLE	$14,520.59	$15,134.23
09062XAG8	105,000.000	BIOGEN INC SR NT 3.15% DTD 04/30/2020 DUE 05/01/2050 CALLABLE	$64,063.65	$67,826.85
09062XAM5	135,000.000	BIOGEN INC SR NT 6.45% DTD 05/12/2025 DUE 05/15/2055 CALLABLE	$134,536.95	$141,943.05
09062XAM5	12,000.000	BIOGEN INC SR NT 6.45% DTD 05/12/2025 DUE 05/15/2055 CALLABLE	$12,282.96	$12,617.16
06051GJW0	695,000.000	BK OF AMERICA CORP FR VAR RATE DTD 04/22/2021 DUE 04/22/2042 CALLABLE	$695,000.00	$548,285.50
06051GJW0	282,000.000	BK OF AMERICA CORP FR VAR RATE DTD 04/22/2021 DUE 04/22/2042 CALLABLE	$210,756.63	$222,469.80
06051GKB4	510,000.000	BK OF AMERICA CORP FR VAR RATE DTD 07/21/2021 DUE 07/21/2052 CALLABLE	$446,678.40	$334,172.40
06051GJM2	135,000.000	BK OF AMERICA CORP SR GLBL NT VAR RATE DTD 10/21/2020 DUE 10/24/2051 CALLABLE	$85,433.78	$85,927.50
06051GJN0	500,000.000	BK OF AMERICA CORP SR NT VAR RATE DTD 03/11/2021 DUE 03/13/2052 CALLABLE	$506,259.20	$360,990.00
092113AN9	60,000.000	BLACK HILLS CORP SR GLBL 4.20% DTD 08/19/2016 DUE 09/15/2046 CALLABLE	$45,216.60	$47,900.40
09290DAC5	299,000.000	BLACKROCK FUNDING SR NT 5.25% DTD 03/14/2024 DUE 03/14/2054 CALLABLE	$298,207.80	$286,564.59
092914AC4	200,000.000	BLACKSTONE REG FINANCE CO LLC SR GLBL NT 4.95% DTD 11/03/2025 DUE 02/15/2036 CALLABLE	$199,808.00	$198,538.00
092914AC4	50,000.000	BLACKSTONE REG FINANCE CO LLC SR GLBL NT 4.95% DTD 11/03/2025 DUE 02/15/2036 CALLABLE	$49,952.00	$49,634.50
BP9QC63	300,000.000	BMS IRELAND CAPITAL FUNDING DESIGNATED ACTIVITY COMPANY 4.581% DTD 11/10/2025 DUE 11/10/2055	$347,119.20	$344,418.90
09659T2D2	400,000.000	BNP PARIBAS FR VAR RATE DTD 11/19/2024 DUE 11/19/2035 CALLABLE	$397,112.00	$415,324.00
097023CE3	130,000.000	BOEING CO 3.50% DTD 02/15/2019 DUE 03/01/2039 CALLABLE	$100,253.32	$106,059.20
097023CF0	275,000.000	BOEING CO 3.825% DTD 02/15/2019 DUE 03/01/2059 CALLABLE	$262,836.75	$190,896.75
097023CF0	35,000.000	BOEING CO 3.825% DTD 02/15/2019 DUE 03/01/2059 CALLABLE	$35,421.75	$24,295.95
097023CB9	130,000.000	BOEING CO 3.85% DTD 10/31/2018 DUE 11/01/2048 CALLABLE	$112,818.08	$95,880.20
097023CB9	575,000.000	BOEING CO 3.85% DTD 10/31/2018 DUE 11/01/2048 CALLABLE	$409,676.03	$424,085.50
097023CK9	80,000.000	BOEING CO 3.90% DTD 05/02/2019 DUE 05/01/2049 CALLABLE	$74,722.36	$59,586.40
097023CK9	185,000.000	BOEING CO 3.90% DTD 05/02/2019 DUE 05/01/2049 CALLABLE	$140,720.10	$137,793.55
097023DU6	300,000.000	BOEING CO CR SEN SR GLBL STEP CPN DTD 11/01/2024 DUE 05/01/2064 CALLABLE	$300,246.16	$340,875.00
097023DU6	45,000.000	BOEING CO CR SEN SR GLBL STEP CPN DTD 11/01/2024 DUE 05/01/2064 CALLABLE	$47,790.46	$51,131.25
097023DG7	125,000.000	BOEING CO CR SEN SR NT STEP CPN DTD 02/04/2021 DUE 02/04/2026 CALLABLE	$125,000.00	$124,762.50
097023CV5	9,000.000	BOEING CO CR SEN SR NT STEP CPN DTD 05/04/2020 DUE 05/01/2040 CALLABLE	$8,960.24	$9,187.02
097023CW3	1,820,000.000	BOEING CO CR SEN SR NT STEP CPN DTD 05/04/2020 DUE 05/01/2050 CALLABLE	$1,916,999.00	$1,790,133.80
097023CW3	175,000.000	BOEING CO CR SEN SR NT STEP CPN DTD 05/04/2020 DUE 05/01/2050 CALLABLE	$167,781.25	$172,128.25
097023AN5	103,000.000	BOEING CO DEB 6.875% DTD 10/19/1993 DUE 10/15/2043 NON-CALLABLE	$144,237.08	$110,791.95
097023AN5	60,000.000	BOEING CO DEB 6.875% DTD 10/19/1993 DUE 10/15/2043 NON-CALLABLE	$84,578.40	$64,539.00
097023BY0	120,000.000	BOEING CO NT 3.55% DTD 02/23/2018 DUE 03/01/2038 CALLABLE	$119,287.35	$101,010.00
097023BV6	30,000.000	BOEING CO SR GLBL NT 3.65% DTD 02/16/2017 DUE 03/01/2047 CALLABLE	$21,297.60	$21,839.10
097023AX3	47,000.000	BOEING CO SR GLBL NT 6.875% DTD 03/13/2009 DUE 03/15/2039 CALLABLE	$51,268.75	$52,875.47
097023BK0	55,000.000	BOEING CO SR NT 3.30% DTD 02/20/2015 DUE 03/01/2035 CALLABLE	$49,331.15	$47,743.30
097023BS3	22,000.000	BOEING CO SR NT 3.375% DTD 05/18/2016 DUE 06/15/2046 CALLABLE	$14,593.04	$15,559.06
097023BZ7	50,000.000	BOEING CO SR NT 3.625% DTD 02/23/2018 DUE 03/01/2048 CALLABLE	$46,703.50	$35,700.00
097023CQ6	149,000.000	BOEING CO SR NT 3.75% DTD 07/31/2019 DUE 02/01/2050 CALLABLE	$106,562.50	$108,361.74
097023CR4	500,000.000	BOEING CO SR NT 3.95% DTD 07/31/2019 DUE 08/01/2059 CALLABLE	$495,325.00	$353,840.00
097023CR4	135,000.000	BOEING CO SR NT 3.95% DTD 07/31/2019 DUE 08/01/2059 CALLABLE	$93,019.21	$95,536.80
097023BA2	65,000.000	BOEING CO SR NT 5.875% DTD 07/28/2009 DUE 02/15/2040 CALLABLE	$66,594.33	$66,894.75
097023CX1	500,000.000	BOEING CO SR NT 5.93% DTD 05/04/2020 DUE 05/01/2060 CALLABLE	$561,269.00	$490,280.00
097023CX1	485,000.000	BOEING CO SR NT 5.93% DTD 05/04/2020 DUE 05/01/2060 CALLABLE	$462,694.71	$475,571.60
10373QBN9	65,000.000	BP CAP MKTS AMER INC GLBL NT 2.772% DTD 08/10/2020 DUE 11/10/2050 CALLABLE	$43,029.35	$40,018.55
10373QBN9	741,000.000	BP CAP MKTS AMER INC GLBL NT 2.772% DTD 08/10/2020 DUE 11/10/2050 CALLABLE	$514,313.10	$456,211.47
10373QBG4	178,000.000	BP CAP MKTS AMER INC SR GLBL NT 3.00% DTD 02/24/2020 DUE 02/24/2050 CALLABLE	$133,108.21	$116,048.88
10373QBG4	90,000.000	BP CAP MKTS AMER INC SR GLBL NT 3.00% DTD 02/24/2020 DUE 02/24/2050 CALLABLE	$57,894.78	$58,676.40
10373QBP4	130,000.000	BP CAP MKTS AMER INC SR NT 2.939% DTD 12/04/2020 DUE 06/04/2051 CALLABLE	$82,183.40	$82,716.40
05571ABB0	500,000.000	BPCE FR VAR RATE DTD 01/14/2025 DUE 01/14/2046 CALLABLE	$500,000.00	$533,455.00
110122AX6	35,000.000	BRISTOL MYERS SQUIBB CO SR GLBL 4.50% DTD 10/31/2013 DUE 03/01/2044 CALLABLE	$30,460.15	$30,953.30
110122CR7	467,000.000	BRISTOL MYERS SQUIBB CO SR GLBL NT 4.25% DTD 04/26/2020 DUE 10/26/2049 NON-CALLABLE	$374,127.74	$381,567.02
110122DK1	750,000.000	BRISTOL MYERS SQUIBB CO SR GLBL NT 4.35% DTD 05/15/2020 DUE 11/15/2047 CALLABLE	$738,685.95	$634,275.00
110122DK1	4,000.000	BRISTOL MYERS SQUIBB CO SR GLBL NT 4.35% DTD 05/15/2020 DUE 11/15/2047 CALLABLE	$3,375.08	$3,382.80
110122DL9	145,000.000	BRISTOL MYERS SQUIBB CO SR GLBL NT 4.55% DTD 02/20/2020 DUE 02/20/2048 CALLABLE	$163,158.38	$125,443.85
110122DH8	153,000.000	BRISTOL MYERS SQUIBB CO SR GLBL NT 4.625% DTD 05/15/2020 DUE 05/15/2044 CALLABLE	$162,800.97	$137,625.03
110122DS4	480,000.000	BRISTOL MYERS SQUIBB CO SR NT 2.55% DTD 11/13/2020 DUE 11/13/2050 CALLABLE	$315,366.75	$283,843.20
110122DW5	320,000.000	BRISTOL MYERS SQUIBB CO SR NT 3.70% DTD 03/02/2022 DUE 03/15/2052 CALLABLE	$318,614.40	$235,120.00
110122DX3	15,000.000	BRISTOL MYERS SQUIBB CO SR NT 3.90% DTD 03/02/2022 DUE 03/15/2062 CALLABLE	$10,543.95	$10,875.00
110122EK0	450,000.000	BRISTOL MYERS SQUIBB CO SR NT 5.55% DTD 02/22/2024 DUE 02/22/2054 CALLABLE	$445,212.00	$441,931.50
110122EK0	13,000.000	BRISTOL MYERS SQUIBB CO SR NT 5.55% DTD 02/22/2024 DUE 02/22/2054 CALLABLE	$12,717.25	$12,766.91
11135FBP5	490,000.000	BROADCOM INC SR GLBL 144A 3.137% DTD 09/30/2021 DUE 11/15/2035 CALLABLE	$410,344.54	$421,983.10
11135FBQ3	25,000.000	BROADCOM INC SR GLBL 144A 3.187% DTD 09/30/2021 DUE 11/15/2036 CALLABLE	$24,323.75	$21,202.25
11135FBQ3	156,000.000	BROADCOM INC SR GLBL 144A 3.187% DTD 09/30/2021 DUE 11/15/2036 CALLABLE	$113,043.14	$132,302.04
11135FBQ3	165,000.000	BROADCOM INC SR GLBL 144A 3.187% DTD 09/30/2021 DUE 11/15/2036 CALLABLE	$141,203.95	$139,934.85
11135FBV2	322,000.000	BROADCOM INC SR GLBL 144A 4.926% DTD 04/18/2022 DUE 05/15/2037 CALLABLE	$440,896.58	$317,817.22
11135FBV2	35,000.000	BROADCOM INC SR GLBL 144A 4.926% DTD 04/18/2022 DUE 05/15/2037 CALLABLE	$34,676.25	$34,545.35
11135FBV2	1,022,000.000	BROADCOM INC SR GLBL 144A 4.926% DTD 04/18/2022 DUE 05/15/2037 CALLABLE	$936,424.73	$1,008,724.22
11135FCV1	101,000.000	BROADCOM INC SR GLBL 3.50% DTD 08/15/2025 DUE 02/15/2041 CALLABLE	$81,886.33	$82,162.49
11135FCS8	1,145,000.000	BROADCOM INC SR GLBL NT 3.75% DTD 08/15/2025 DUE 02/15/2051 CALLABLE	$1,050,460.40	$863,204.05
11135FAQ4	202,000.000	BROADCOM INC SR GLBL NT 4.15% DTD 05/08/2020 DUE 11/15/2030 CALLABLE	$0.00	$201,171.80
11135FCY5	431,000.000	BROADCOM INC SR NT 4.80% DTD 09/29/2025 DUE 02/15/2036 CALLABLE	$426,669.73	$425,289.25
11135FCX7	105,000.000	BROADCOM INC SR NT 4.90% DTD 09/29/2025 DUE 02/15/2038 CALLABLE	$103,069.75	$102,934.65
11135FCX7	115,000.000	BROADCOM INC SR NT 4.90% DTD 09/29/2025 DUE 02/15/2038 CALLABLE	$114,720.55	$112,737.95
11135FCM1	160,000.000	BROADCOM INC SR NT 5.20% DTD 07/11/2025 DUE 07/15/2035 CALLABLE	$164,600.85	$163,931.20
113004AC9	30,000.000	BROOKFIELD ASSET MANAGMT LTD SR NT 5.298% DTD 11/18/2025 DUE 01/15/2036 CALLABLE	$29,995.80	$29,964.00
112586AB8	30,000.000	BROOKFIELD ASSET MANAGMT LTD SR NT 6.077% DTD 09/09/2025 DUE 09/15/2055 CALLABLE	$29,999.40	$30,666.00
11271LAJ1	35,000.000	BROOKFIELD FIN INC SR GLBL NT 3.625% DTD 02/04/2022 DUE 02/15/2052 CALLABLE	$24,650.09	$24,642.10
11271LAQ5	99,000.000	BROOKFIELD FIN INC SR GLBL NT 5.33% DTD 08/20/2025 DUE 01/15/2036 CALLABLE	$98,785.88	$99,141.57
11271LAP7	300,000.000	BROOKFIELD FIN INC SR GLBL NT 5.813% DTD 03/03/2025 DUE 03/03/2055 CALLABLE	$300,000.00	$295,950.00
11271RAB5	57,000.000	BROOKFIELD FIN LLC SR GLBL NT 3.45% DTD 02/21/2020 DUE 04/15/2050 CALLABLE	$38,675.04	$39,258.18
115236AN1	125,000.000	BROWN & BROWN INC SR GLBL NT 6.25% DTD 06/23/2025 DUE 06/23/2055 CALLABLE	$124,697.50	$129,977.50
115236AN1	15,000.000	BROWN & BROWN INC SR GLBL NT 6.25% DTD 06/23/2025 DUE 06/23/2055 CALLABLE	$15,276.61	$15,597.30
115236AF8	650,000.000	BROWN & BROWN INC SR NT 4.95% DTD 03/17/2022 DUE 03/17/2052 CALLABLE	$641,101.50	$566,884.50
115637AT7	275,000.000	BROWN FORMAN CORP SR NT 4.00% DTD 03/26/2018 DUE 04/15/2038 CALLABLE	$271,851.25	$247,387.25
115637AP5	35,000.000	BROWN FORMAN CORP SR NT 4.50% DTD 06/29/2015 DUE 07/15/2045 CALLABLE	$31,414.95	$30,419.55
11575TAC2	105,000.000	BROWN UNIV SR 2020A BD 2.924% DTD 05/27/2020 DUE 09/01/2050 CALLABLE	$73,379.65	$68,993.40
12189LBG5	60,000.000	BURLINGTON NORTHN SANTA FE CP GLBL DEB 3.30% DTD 04/06/2021 DUE 09/15/2051 CALLABLE	$44,270.70	$41,419.20
12189LBH3	210,000.000	BURLINGTON NORTHN SANTA FE CP SR DEB 2.875% DTD 12/08/2021 DUE 06/15/2052 CALLABLE	$208,813.50	$131,821.20
12189LBH3	40,000.000	BURLINGTON NORTHN SANTA FE CP SR DEB 2.875% DTD 12/08/2021 DUE 06/15/2052 CALLABLE	$25,277.60	$25,108.80
12189LBH3	175,000.000	BURLINGTON NORTHN SANTA FE CP SR DEB 2.875% DTD 12/08/2021 DUE 06/15/2052 CALLABLE	$111,804.00	$109,851.00
12189LBE0	500,000.000	BURLINGTON NORTHN SANTA FE CP SR DEB 3.55% DTD 07/24/2019 DUE 02/15/2050 CALLABLE	$527,087.52	$366,170.00
12189LBD2	70,000.000	BURLINGTON NORTHN SANTA FE CP SR DEB 4.15% DTD 08/02/2018 DUE 12/15/2048 CALLABLE	$68,348.84	$57,300.60
12189LAK7	295,000.000	BURLINGTON NORTHN SANTA FE CP SR DEB 4.375% DTD 08/23/2012 DUE 09/01/2042 CALLABLE	$327,243.33	$261,558.80
12189LAN1	50,000.000	BURLINGTON NORTHN SANTA FE CP SR DEB 4.45% DTD 03/12/2013 DUE 03/15/2043 CALLABLE	$43,817.00	$44,459.50
12189LBJ9	80,000.000	BURLINGTON NORTHN SANTA FE CP SR DEB 4.45% DTD 06/07/2022 DUE 01/15/2053 CALLABLE	$71,333.60	$67,456.80
12189LBJ9	120,000.000	BURLINGTON NORTHN SANTA FE CP SR DEB 4.45% DTD 06/07/2022 DUE 01/15/2053 CALLABLE	$102,098.40	$101,185.20
12189LAU5	170,000.000	BURLINGTON NORTHN SANTA FE CP SR DEB 4.55% DTD 08/18/2014 DUE 09/01/2044 CALLABLE	$170,485.65	$150,975.30
12189LAX9	65,000.000	BURLINGTON NORTHN SANTA FE CP SR DEB 4.70% DTD 08/20/2015 DUE 09/01/2045 CALLABLE	$66,646.13	$58,662.50
12189LAG6	1,155,000.000	BURLINGTON NORTHN SANTA FE CP SR DEB 4.95% DTD 08/22/2011 DUE 09/15/2041 CALLABLE	$1,273,945.60	$1,115,429.70
12189LAG6	150,000.000	BURLINGTON NORTHN SANTA FE CP SR DEB 4.95% DTD 08/22/2011 DUE 09/15/2041 CALLABLE	$195,394.62	$144,861.00
12189LAC5	10,000.000	BURLINGTON NORTHN SANTA FE CP SR DEB 5.05% DTD 09/10/2010 DUE 03/01/2041 CALLABLE	$11,480.50	$9,806.20
12189LBK6	75,000.000	BURLINGTON NORTHN SANTA FE CP SR DEB 5.20% DTD 06/09/2023 DUE 04/15/2054 CALLABLE	$69,655.25	$70,583.25
12189LBK6	225,000.000	BURLINGTON NORTHN SANTA FE CP SR DEB 5.20% DTD 06/09/2023 DUE 04/15/2054 CALLABLE	$224,878.50	$211,749.75
12189LBN0	70,000.000	BURLINGTON NORTHN SANTA FE CP SR DEB 5.55% DTD 12/05/2025 DUE 03/15/2056 CALLABLE	$69,570.30	$69,001.80
12189LBF7	80,000.000	BURLINGTON NORTHN SANTA FE CP SR GLBL DEB 3.05% DTD 04/13/2020 DUE 02/15/2051 CALLABLE	$53,726.40	$52,721.60
12189LBM2	320,000.000	BURLINGTON NORTHN SANTA FE CP SR NT 5.80% DTD 06/06/2025 DUE 03/15/2056 CALLABLE	$322,516.45	$326,716.80
12189LAZ4	900,000.000	BURLINGTON NORTHN SANTA FE LLC DEB 3.90% DTD 05/16/2016 DUE 08/01/2046 CALLABLE	$880,056.00	$719,685.00
12189LAW1	100,000.000	BURLINGTON NORTHN SANTA FE LLC DEB 4.15% DTD 03/09/2015 DUE 04/01/2045 CALLABLE	$81,248.00	$83,996.00
127055AM3	370,000.000	CABOT CORP SR GLBL NT 5.00% DTD 06/22/2022 DUE 06/30/2032 CALLABLE	$367,521.00	$375,746.10
1301ETAA0	200,000.000	CALIFORNIA ENDOWMENT 2021 BD 2.498% DTD 01/27/2021 DUE 04/01/2051 NON-CALLABLE	$200,000.00	$118,042.00
130789AF7	785,000.000	CALIFORNIA WTR SVC CO GTD 1MTG PPP 5.50% DTD 11/22/2010 DUE 12/01/2040 CALLABLE	$961,182.25	$786,004.80

133434AB6	120,000.000	CAMERON LNG LLC SR SEC 144A NT 3.302% DTD 12/13/2019 DUE 01/15/2035 CALLABLE	$120,000.00	$104,954.40
133434AC4	200,000.000	CAMERON LNG LLC SR SEC 144A NT 3.701% DTD 12/13/2019 DUE 01/15/2038 CALLABLE	$199,736.00	$173,616.00
134429BK4	535,000.000	CAMPBELL SOUP CO SR NT 3.125% DTD 04/24/2020 DUE 04/24/2050 CALLABLE	$533,550.15	$349,659.95
134429BH1	500,000.000	CAMPBELL SOUP CO SR NT 4.80% DTD 03/16/2018 DUE 03/15/2048 CALLABLE	$497,635.00	$432,355.00
136385AY7	160,000.000	CANADIAN NAT RES LTD NT 4.95% DTD 05/30/2017 DUE 06/01/2047 CALLABLE	$159,875.20	$140,816.00
136385AL5	180,000.000	CANADIAN NAT RES LTD NT 6.25% DTD 03/19/2007 DUE 03/15/2038 CALLABLE	$225,446.56	$190,911.60
136385AJ0	675,000.000	CANADIAN NAT RES LTD NT 6.50% DTD 08/17/2006 DUE 02/15/2037 CALLABLE	$886,626.00	$724,754.25
136385AJ0	65,000.000	CANADIAN NAT RES LTD NT 6.50% DTD 08/17/2006 DUE 02/15/2037 CALLABLE	$86,824.44	$69,791.15
136385AP6	350,000.000	CANADIAN NAT RES LTD NT 6.75% DTD 01/17/2008 DUE 02/01/2039 CALLABLE	$466,502.70	$384,667.50
136385AP6	15,000.000	CANADIAN NAT RES LTD NT 6.75% DTD 01/17/2008 DUE 02/01/2039 CALLABLE	$20,914.80	$16,485.75
136375CZ3	355,000.000	CANADIAN NATL RY CO SR NT 2.45% DTD 05/01/2020 DUE 05/01/2050 CALLABLE	$347,442.05	$210,128.05
13648TAG2	80,000.000	CANADIAN PAC RY CO NEW SR GLBL 3.50% DTD 04/19/2023 DUE 05/01/2050 CALLABLE	$57,743.88	$57,589.60
13648TAE7	1,000,000.000	CANADIAN PAC RY CO NEW SR GLBL NT 4.95% DTD 04/19/2023 DUE 08/15/2045 CALLABLE	$957,712.50	$930,370.00
13645RBG8	500,000.000	CANADIAN PAC RY CO NEW SR NT 3.00% DTD 12/02/2021 DUE 12/02/2041 CALLABLE	$367,479.00	$373,715.00
13645RBG8	247,000.000	CANADIAN PAC RY CO NEW SR NT 3.00% DTD 12/02/2021 DUE 12/02/2041 CALLABLE	$176,438.94	$184,615.21
13645RBH6	595,000.000	CANADIAN PAC RY CO NEW SR NT 3.10% DTD 12/02/2021 DUE 12/02/2051 CALLABLE	$590,739.80	$394,728.95
13645RAV6	60,000.000	CANADIAN PAC RY CO NEW SR NT 4.80% DTD 09/11/2015 DUE 09/15/2035 CALLABLE	$60,956.40	$59,493.60
13645RAX2	750,000.000	CANADIAN PAC RY CO NEW SR NT 6.125% DTD 09/11/2015 DUE 09/15/2115 CALLABLE	$750,000.00	$747,450.00
13645RAX2	65,000.000	CANADIAN PAC RY CO NEW SR NT 6.125% DTD 09/11/2015 DUE 09/15/2115 CALLABLE	$66,540.81	$64,779.00
14040HDF9	300,000.000	CAPITAL ONE FINL CORP SR NT VAR RATE DTD 02/01/2024 DUE 02/01/2035 CALLABLE	$300,000.00	$319,347.00
14040HDN2	200,000.000	CAPITAL ONE FINL CORP SR NT VAR RATE DTD 09/11/2025 DUE 09/11/2036 CALLABLE	$200,000.00	$198,992.00
14149YBB3	45,000.000	CARDINAL HEALTH INC SR NT 4.50% DTD 11/19/2014 DUE 11/15/2044 CALLABLE	$47,830.50	$38,730.60
14149YAW8	75,000.000	CARDINAL HEALTH INC SR NT 4.60% DTD 02/22/2013 DUE 03/15/2043 CALLABLE	$64,671.00	$65,782.50
141781BF0	30,000.000	CARGILL INC SR GLBL 144A 4.76% DTD 11/23/2015 DUE 11/23/2045 CALLABLE	$27,231.00	$27,100.20
141781CG7	40,000.000	CARGILL INC SR GLBL 144A 5.375% DTD 10/23/2025 DUE 10/23/2055 CALLABLE	$39,982.40	$38,496.00
142339AN0	46,000.000	CARLISLE COS INC SR NT 5.25% DTD 08/20/2025 DUE 09/15/2035 CALLABLE	$46,128.34	$46,950.36
142339AM2	100,000.000	CARLISLE COS INC SR NT 5.55% DTD 08/20/2025 DUE 09/15/2040 CALLABLE	$99,299.00	$101,339.00
144141DB1	149,000.000	CAROLINA PWR & LT CO 1MTG BD 4.10% DTD 05/18/2012 DUE 05/15/2042 CALLABLE	$131,435.39	$126,667.88
14448CAR5	555,000.000	CARRIER GLOBAL CORPORATION GLBL NT 3.377% DTD 10/05/2020 DUE 04/05/2040 CALLABLE	$444,769.20	$448,434.45
14745XAA6	149,000.000	CASE WESTN RESV UNIV 2022C 5.405% DTD 06/15/2022 DUE 06/01/2122 CALLABLE	$148,778.51	$135,072.97
149123CF6	82,000.000	CATERPILLAR INC DEL SR GLBL NT 3.25% DTD 09/19/2019 DUE 09/19/2049 CALLABLE	$59,175.69	$58,326.60
149123CE9	200,000.000	CATERPILLAR INC DEL SR NT 4.75% DTD 05/08/2014 DUE 05/15/2064 CALLABLE	$199,352.00	$176,026.00
149123BS9	265,000.000	CATERPILLAR INC DEL SR NT 5.20% DTD 05/27/2011 DUE 05/27/2041 CALLABLE	$285,532.95	$267,188.90
124857AJ2	80,000.000	CBS CORP NEW GTD SRNT 4.85% DTD 06/20/2012 DUE 07/01/2042 CALLABLE	$64,850.80	$58,973.60
124857AN3	94,000.000	CBS CORP NEW SR NT 4.60% DTD 01/12/2015 DUE 01/15/2045 CALLABLE	$84,411.73	$65,185.24
124857AK9	35,000.000	CBS CORP NEW SR NT 4.90% DTD 08/19/2014 DUE 08/15/2044 CALLABLE	$40,492.55	$25,117.40
15135UAR0	72,000.000	CENOVUS ENERGY INC SR GLBL 5.40% DTD 04/07/2017 DUE 06/15/2047 CALLABLE	$87,276.65	$65,622.24
15135UAX7	300,000.000	CENOVUS ENERGY INC SR NT 3.75% DTD 09/13/2021 DUE 02/15/2052 CALLABLE	$193,503.00	$209,718.00
15135UAF6	185,000.000	CENOVUS ENERGY INC SR NT 6.75% DTD 05/15/2010 DUE 11/15/2039 CALLABLE	$211,565.22	$203,690.55
15135BAX9	635,000.000	CENTENE CORP DEL SR GLBL 2.50% DTD 02/17/2021 DUE 03/01/2031 CALLABLE	$635,000.00	$548,366.95
15135BAV3	280,000.000	CENTENE CORP DEL SR GLBL NT 3.375% DTD 02/13/2020 DUE 02/15/2030 CALLABLE	$280,000.00	$257,664.40
15189XAW8	73,000.000	CENTERPOINT ENERGY HOUSTON ELE 1M AF 3.35% DTD 03/11/2021 DUE 04/01/2051 CALLABLE	$51,173.98	$51,285.42
15189XAS7	52,000.000	CENTERPOINT ENERGY HOUSTON ELE 1M GLBL AB BD 3.95% DTD 02/28/2018 DUE 03/01/2048 CALLABLE	$40,263.60	$41,366.52
15189XAU2	115,000.000	CENTERPOINT ENERGY HOUSTON ELE 1M GLBL AD BD 2.90% DTD 06/05/2020 DUE 07/01/2050 CALLABLE	$79,435.10	$74,072.65
15189TBH9	200,000.000	CENTERPOINT ENERGY INC JR SB GLBL A VAR RATE DTD 08/14/2024 DUE 02/15/2055 CALLABLE	$200,000.00	$208,572.00
12532HAF1	300,000.000	CGI INC SR GLBL 2.30% DTD 03/14/2022 DUE 09/14/2031 CALLABLE	$297,537.00	$265,872.00
161175BL7	135,000.000	CHARTER COMMUNICATIONS OPER SR 144A NT 5.375% DTD 11/01/2017 DUE 05/01/2047	$19,295.01	$111,206.25
161175BL7	174,000.000	CHARTER COMMUNICATIONS OPER SR 144A NT 5.375% DTD 11/01/2017 DUE 05/01/2047	$145,084.51	$143,332.50
161175BN3	33,000.000	CHARTER COMMUNICATIONS OPER SR NT 5.75% DTD 04/17/2018 DUE 04/01/2048 CALLABLE	$27,453.03	$28,148.67
161175BY9	550,000.000	CHARTER COMMUNICATIONS OPER SR SEC 3.85% DTD 12/04/2020 DUE 04/01/2061 CALLABLE	$320,600.00	$327,750.50
161175BY9	80,000.000	CHARTER COMMUNICATIONS OPER SR SEC 3.85% DTD 12/04/2020 DUE 04/01/2061 CALLABLE	$48,387.92	$47,672.80
161175CG7	477,000.000	CHARTER COMMUNICATIONS OPER SR SEC 3.95% DTD 10/12/2021 DUE 06/30/2062 CALLABLE	$289,110.90	$287,025.21
161175CE2	48,000.000	CHARTER COMMUNICATIONS OPER SR SEC NT 3.50% DTD 10/12/2021 DUE 03/01/2042 CALLABLE	$33,198.72	$33,299.52
161175BV5	1,220,000.000	CHARTER COMMUNICATIONS OPER SR SEC NT 3.70% DTD 04/17/2020 DUE 04/01/2051 CALLABLE	$1,169,626.89	$767,904.60
161175CA0	410,000.000	CHARTER COMMUNICATIONS OPER SR SEC NT 3.90% DTD 03/04/2021 DUE 06/01/2052 CALLABLE	$391,869.80	$264,622.20
161175CC6	400,000.000	CHARTER COMMUNICATIONS OPER SR SEC NT 4.40% DTD 06/02/2021 DUE 12/01/2061 CALLABLE	$307,047.00	$261,612.00
161175CC6	154,000.000	CHARTER COMMUNICATIONS OPER SR SEC NT 4.40% DTD 06/02/2021 DUE 12/01/2061 CALLABLE	$102,942.18	$100,720.62
161175BT0	175,000.000	CHARTER COMMUNICATIONS OPER SR SEC NT 4.80% DTD 10/24/2019 DUE 03/01/2050 CALLABLE	$124,930.75	$131,460.00
161175BA1	260,000.000	CHARTER COMMUNICATIONS OPER SR SEC NT 6.484% DTD 10/23/2016 DUE 10/23/2045 CALLABLE	$248,226.25	$244,444.20
161175BA1	1,420,000.000	CHARTER COMMUNICATIONS OPER SR SEC NT 6.484% DTD 10/23/2016 DUE 10/23/2045 CALLABLE	$1,334,844.63	$1,335,041.40
161175BC7	1,700,000.000	CHARTER COMMUNICATIONS OPER SR SEC NT 6.834% DTD 10/23/2016 DUE 10/23/2055 CALLABLE	$2,385,151.00	$1,631,745.00
161175BC7	32,000.000	CHARTER COMMUNICATIONS OPER SR SEC NT 6.834% DTD 10/23/2016 DUE 10/23/2055 CALLABLE	$30,769.76	$30,715.20
16411QAS0	200,000.000	CHENIERE ENERGY PARTNERS L P SR GLBL NT 5.75% DTD 05/22/2024 DUE 08/15/2034 CALLABLE	$199,640.00	$208,824.00
166764CA6	160,000.000	CHEVRON CORP NEW SR NT 3.078% DTD 05/11/2020 DUE 05/11/2050 CALLABLE	$160,000.00	$108,488.00
166756BL9	65,000.000	CHEVRON USA INC SR GLBL NT 4.85% DTD 08/13/2025 DUE 10/15/2035 CALLABLE	$65,428.78	$65,754.65
16876HAB5	295,000.000	CHILDRENS HEALTH SYS TEX 2020 BD 2.511% DTD 08/04/2020 DUE 08/15/2050 CALLABLE	$168,020.20	$173,763.85
16877PAA8	40,000.000	CHILDRENS HOSPITAL OF PHILADE SR SEC 2020 BD 2.704% DTD 10/13/2020 DUE 07/01/2050 CALLABLE	$24,009.20	$24,857.60
16882LAA0	263,926.350	CHILE ELECTRICITY LUX MPC II S SR SEC GLBL 5.58% DTD 10/24/2024 DUE 10/20/2035 NON-CALLABLE	$264,566.65	$270,477.00
BKVBJT3	0.000	CHILEREP OF SNR EUR 1.25% DTD 01/29/2020 DUE 01/29/2040 NON-CALLABLE	$33,029.29	$0.00
171232AS0	105,000.000	CHUBB CORP SR NT 6.50% DTD 05/06/2008 DUE 05/15/2038 CALLABLE	$125,746.35	$118,715.10
171239AM8	230,000.000	CHUBB INA HLDGS INC SR GLBL 4.90% DTD 08/06/2025 DUE 08/15/2035 CALLABLE	$229,429.10	$230,975.20
171232AQ4	120,000.000	CHUBB INA HLDGS INC SR NT 6.00% DTD 05/11/2007 DUE 05/11/2037 CALLABLE	$153,521.40	$130,258.80
17136MAB8	290,000.000	CHURCH & DWIGHT CO INC SR NT 5.00% DTD 06/02/2022 DUE 06/15/2052 CALLABLE	$289,857.90	$264,685.90
125491AT7	145,000.000	CI FINL CORP SR GLBL 144A 7.50% DTD 05/30/2024 DUE 05/30/2029 NON-CALLABLE	$154,631.60	$154,246.65
125491AN0	175,000.000	CI FINL CORP SR NT 3.20% DTD 12/17/2020 DUE 12/17/2030 CALLABLE	$157,662.40	$158,487.00
125491AP5	500,000.000	CI FINL CORP SR NT 4.10% DTD 06/07/2021 DUE 06/15/2051 CALLABLE	$499,740.00	$341,400.00
125523BK5	170,000.000	CIGNA CORP NEW GLBL NT 3.875% DTD 04/15/2020 DUE 10/15/2047 CALLABLE	$173,073.64	$130,864.30
125523CF5	525,000.000	CIGNA CORP NEW GLBL NT 4.80% DTD 01/15/2020 DUE 07/15/2046 CALLABLE	$575,626.80	$466,782.75
125523CD0	35,000.000	CIGNA CORP NEW GLBL NT 6.125% DTD 05/15/2020 DUE 11/15/2041 CALLABLE	$38,390.80	$37,005.85
125523AK6	900,000.000	CIGNA CORP NEW SR GLBL 4.90% DTD 06/15/2019 DUE 12/15/2048 CALLABLE	$1,017,270.00	$802,386.00
125523AK6	115,000.000	CIGNA CORP NEW SR GLBL 4.90% DTD 06/15/2019 DUE 12/15/2048 CALLABLE	$103,267.96	$102,527.10
125523CJ7	80,000.000	CIGNA CORP NEW SR NT 3.20% DTD 03/16/2020 DUE 03/15/2040 CALLABLE	$67,122.22	$63,195.20
125523CQ1	15,000.000	CIGNA CORP NEW SR NT 3.40% DTD 03/03/2021 DUE 03/15/2051 CALLABLE	$9,964.50	$10,422.15
125523CK4	180,000.000	CIGNA CORP NEW SR NT 3.40% DTD 03/16/2020 DUE 03/15/2050 CALLABLE	$127,901.71	$125,866.80
17275RAF9	255,000.000	CISCO SYS INC 5.50% DTD 11/17/2009 DUE 01/15/2040 CALLABLE	$319,823.66	$264,302.40
17275RBU5	159,000.000	CISCO SYS INC SR GLBL 5.30% DTD 02/26/2024 DUE 02/26/2054 CALLABLE	$158,574.55	$152,404.68
17275RBV3	116,000.000	CISCO SYS INC SR GLBL NT 5.35% DTD 02/26/2024 DUE 02/26/2064 CALLABLE	$113,175.37	$109,571.28
17275RCA8	188,000.000	CISCO SYS INC SR NT 5.50% DTD 02/24/2025 DUE 02/24/2055 CALLABLE	$186,261.00	$185,879.36
17275RAD4	35,000.000	CISCO SYS INC SR NT 5.90% DTD 02/17/2009 DUE 02/15/2039 NON-CALLABLE	$37,667.70	$37,626.75
17325FBG2	40,000.000	CITIBANK N A SR GLBL NT 5.57% DTD 04/30/2024 DUE 04/30/2034 CALLABLE	$41,686.00	$42,308.40
172967EW7	20,000.000	CITIGROUP INC 8.125% DTD 07/23/2009 DUE 07/15/2039	$25,626.71	$25,641.60
172967EW7	950,000.000	CITIGROUP INC 8.125% DTD 07/23/2009 DUE 07/15/2039	$1,418,748.33	$1,217,976.00
172967FX4	30,000.000	CITIGROUP INC NT 5.875% DTD 01/26/2012 DUE 01/30/2042	$31,765.20	$31,546.50
172967AS0	20,000.000	CITIGROUP INC NT 6.875% DTD 02/15/1998 DUE 02/15/2098	$26,734.95	$22,841.20
172967LU3	1,250,000.000	CITIGROUP INC SR GLBL NT VAR RATE DTD 01/24/2018 DUE 01/24/2039 CALLABLE	$1,017,512.50	$1,105,837.50
17327CAY9	460,000.000	CITIGROUP INC SR GLBL NT VAR RATE DTD 03/04/2025 DUE 03/04/2056 CALLABLE	$450,890.60	$458,040.40
17327CAY9	560,000.000	CITIGROUP INC SR GLBL NT VAR RATE DTD 03/04/2025 DUE 03/04/2056 CALLABLE	$555,227.55	$557,614.40
172967JU6	465,000.000	CITIGROUP INC SR NT 4.65% DTD 07/30/2015 DUE 07/30/2045 NON-CALLABLE	$501,953.55	$418,597.65
172967JU6	1,300,000.000	CITIGROUP INC SR NT 4.65% DTD 07/30/2015 DUE 07/30/2045 NON-CALLABLE	$1,326,715.00	$1,170,273.00
172967JU6	65,000.000	CITIGROUP INC SR NT 4.65% DTD 07/30/2015 DUE 07/30/2045 NON-CALLABLE	$58,136.65	$58,513.65
172967LJ8	360,000.000	CITIGROUP INC SR NT VAR RATE DTD 04/25/2017 DUE 04/24/2048 CALLABLE	$424,580.40	$303,174.00
172967LJ8	20,000.000	CITIGROUP INC SR NT VAR RATE DTD 04/25/2017 DUE 04/24/2048 CALLABLE	$16,926.20	$16,843.00
172967KR1	855,000.000	CITIGROUP INC SR SB NT 4.75% DTD 05/18/2016 DUE 05/18/2046 NON-CALLABLE	$851,581.20	$750,305.25
172967KR1	50,000.000	CITIGROUP INC SR SB NT 4.75% DTD 05/18/2016 DUE 05/18/2046 NON-CALLABLE	$43,960.00	$43,877.50
17858PAA9	205,000.000	CITY OF HOPE TAX NT S 5.623% DTD 07/25/2013 DUE 11/15/2043 CALLABLE	$205,000.00	$201,115.25
18600TAA0	175,000.000	CLEVELAND CLINIC FNDTN TAX DEM 4.858% DTD 09/18/2014 DUE 01/01/2114 CALLABLE	$176,397.18	$147,456.75
191216DL1	1,000,000.000	COCA COLA CO NT 3.00% DTD 03/05/2021 DUE 03/05/2051 CALLABLE	$984,020.00	$667,720.00
191216DL1	41,000.000	COCA COLA CO NT 3.00% DTD 03/05/2021 DUE 03/05/2051 CALLABLE	$28,172.33	$27,376.52
191216DZ0	35,000.000	COCA COLA CO SR GLBL 5.20% DTD 08/14/2024 DUE 01/14/2055 CALLABLE	$32,783.12	$33,744.55
191216CW8	215,000.000	COCA COLA CO SR NT 2.50% DTD 05/01/2020 DUE 06/01/2040 CALLABLE	$155,591.40	$159,856.80
191216DC1	80,000.000	COCA COLA CO SR NT 2.50% DTD 09/18/2020 DUE 03/15/2051 CALLABLE	$47,637.60	$47,958.40

191216CX6	625,000.000	COCA COLA CO SR NT 2.60% DTD 05/01/2020 DUE 06/01/2050 CALLABLE	$624,600.00	$387,400.00
191216DS6	7,000.000	COCA COLA CO SR NT 5.30% DTD 05/13/2024 DUE 05/13/2054 CALLABLE	$6,835.71	$6,871.41
191216DT4	165,000.000	COCA COLA CO SR NT 5.40% DTD 05/13/2024 DUE 05/13/2064 CALLABLE	$164,381.72	$160,276.05
19416QEJ5	230,000.000	COLGATE PALMOLIVE CO MTNS FR 4.00% DTD 08/07/2015 DUE 08/15/2045 CALLABLE	$230,878.87	$194,589.20
19828TAE6	600,000.000	COLUMBIA PIPELINES OPER CO LLC SR 144A NT 6.497% DTD 08/08/2023 DUE 08/15/2043 CALLABLE	$599,988.00	$633,846.00
19828TAC0	700,000.000	COLUMBIA PIPELINES OPER CO LLC SR 144A NT 6.544% DTD 08/08/2023 DUE 11/15/2053 CALLABLE	$699,706.00	$745,367.00
19828TAC0	4,000.000	COLUMBIA PIPELINES OPER CO LLC SR 144A NT 6.544% DTD 08/08/2023 DUE 11/15/2053 CALLABLE	$4,390.32	$4,259.24
20030NCC3	370,000.000	COMCAST CORP NEW 3.969% DTD 10/19/2017 DUE 11/01/2047 CALLABLE	$339,782.17	$277,126.30
20030NCC3	180,000.000	COMCAST CORP NEW 3.969% DTD 10/19/2017 DUE 11/01/2047 CALLABLE	$133,015.05	$134,818.20
20030NCG4	45,000.000	COMCAST CORP NEW 4.049% DTD 10/19/2017 DUE 11/01/2052 CALLABLE	$33,791.85	$32,916.15
20030NDS7	311,000.000	COMCAST CORP NEW GLBL NT 2.887% DTD 05/01/2022 DUE 11/01/2051 CALLABLE	$307,970.41	$181,869.69
20030NDS7	753,000.000	COMCAST CORP NEW GLBL NT 2.887% DTD 05/01/2022 DUE 11/01/2051 CALLABLE	$483,329.65	$440,346.87
20030NDS7	926,000.000	COMCAST CORP NEW GLBL NT 2.887% DTD 05/01/2022 DUE 11/01/2051 CALLABLE	$684,603.90	$541,515.54
20030NDU2	336,000.000	COMCAST CORP NEW GLBL NT 2.937% DTD 05/01/2022 DUE 11/01/2056 CALLABLE	$208,640.86	$188,791.68
20030NDU2	347,000.000	COMCAST CORP NEW GLBL NT 2.937% DTD 05/01/2022 DUE 11/01/2056 CALLABLE	$213,536.79	$194,972.36
20030NBU4	62,000.000	COMCAST CORP NEW NT 3.40% DTD 07/19/2016 DUE 07/15/2046 CALLABLE	$45,533.42	$43,111.70
20030NCE9	1,742,000.000	COMCAST CORP NEW NT 3.999% DTD 10/19/2017 DUE 11/01/2049 CALLABLE	$1,733,940.47	$1,284,515.96
20030NCE9	321,000.000	COMCAST CORP NEW NT 3.999% DTD 10/19/2017 DUE 11/01/2049 CALLABLE	$309,474.94	$236,698.98
20030NCE9	320,000.000	COMCAST CORP NEW NT 3.999% DTD 10/19/2017 DUE 11/01/2049 CALLABLE	$327,868.80	$235,961.60
20030NAK7	63,000.000	COMCAST CORP NEW NT 6.50% DTD 11/14/2005 DUE 11/15/2035 CALLABLE	$0.00	$69,859.44
20030NDL2	540,000.000	COMCAST CORP NEW SR NT 2.80% DTD 05/28/2020 DUE 01/15/2051 CALLABLE	$535,939.20	$312,827.40
20030NDL2	20,000.000	COMCAST CORP NEW SR NT 2.80% DTD 05/28/2020 DUE 01/15/2051 CALLABLE	$12,190.20	$11,586.20
20030NDL2	120,000.000	COMCAST CORP NEW SR NT 2.80% DTD 05/28/2020 DUE 01/15/2051 CALLABLE	$76,826.40	$69,517.20
20030NCZ2	100,000.000	COMCAST CORP NEW SR NT 3.45% DTD 11/05/2019 DUE 02/01/2050 CALLABLE	$71,779.00	$66,856.00
20030NCK5	75,000.000	COMCAST CORP NEW SR NT 4.00% DTD 02/08/2018 DUE 03/01/2048 CALLABLE	$52,513.50	$56,415.00
20030NBZ3	40,000.000	COMCAST CORP NEW SR NT 4.00% DTD 08/07/2017 DUE 08/15/2047 CALLABLE	$30,148.40	$30,211.20
20030NBH3	525,000.000	COMCAST CORP NEW SR NT 4.25% DTD 01/14/2013 DUE 01/15/2033 CALLABLE	$520,595.25	$513,360.75
20030NCN9	88,000.000	COMCAST CORP NEW SR NT 4.95% DTD 10/05/2018 DUE 10/15/2058 CALLABLE	$76,404.50	$72,963.44
20030NEF4	113,000.000	COMCAST CORP NEW SR NT 5.35% DTD 05/09/2023 DUE 05/15/2053 CALLABLE	$106,359.97	$101,504.51
20030NEG2	600,000.000	COMCAST CORP NEW SR NT 5.50% DTD 05/09/2023 DUE 05/15/2064 CALLABLE	$597,180.00	$536,490.00
20030NEG2	2,250,000.000	COMCAST CORP NEW SR NT 5.50% DTD 05/09/2023 DUE 05/15/2064 CALLABLE	$2,262,915.00	$2,011,837.50
20030NEG2	23,000.000	COMCAST CORP NEW SR NT 5.50% DTD 05/09/2023 DUE 05/15/2064 CALLABLE	$21,032.34	$20,565.45
20268JAT0	300,000.000	COMMONSPIRIT HEALTH 2024A 5.548% DTD 03/20/2024 DUE 12/01/2054 CALLABLE	$300,000.00	$285,996.00
20268JBD4	95,000.000	COMMONSPIRIT HEALTH 2025A 4.975% DTD 10/23/2025 DUE 09/01/2035 CALLABLE	$95,037.15	$93,882.80
20268JAG8	200,000.000	COMMONSPIRIT HEALTH BD 3.91% DTD 10/28/2020 DUE 10/01/2050 CALLABLE	$151,646.00	$149,374.00
20268JAC7	1,200,000.000	COMMONSPIRIT HEALTH BD 4.187% DTD 08/21/2019 DUE 10/01/2049 CALLABLE	$1,200,000.00	$941,160.00
20268JAC7	250,000.000	COMMONSPIRIT HEALTH BD 4.187% DTD 08/21/2019 DUE 10/01/2049 CALLABLE	$201,047.10	$196,075.00
20268JAC7	110,000.000	COMMONSPIRIT HEALTH BD 4.187% DTD 08/21/2019 DUE 10/01/2049 CALLABLE	$87,341.10	$86,273.00
20268JBC6	255,000.000	COMMONSPIRIT HEALTH BD 5.662% DTD 10/23/2025 DUE 09/01/2055 CALLABLE	$255,618.00	$246,090.30
202795JS0	3,000.000	COMMONWEALTH EDISON CO 1M 129 BD 3.00% DTD 02/25/2020 DUE 03/01/2050 CALLABLE	$2,995.86	$1,961.37
202795JQ4	35,000.000	COMMONWEALTH EDISON CO 1M 3.20% DTD 11/12/2019 DUE 11/15/2049 CALLABLE	$29,436.09	$23,656.50
202795JD3	60,000.000	COMMONWEALTH EDISON CO 1M 4.70% DTD 01/10/2014 DUE 01/15/2044 CALLABLE	$53,297.40	$53,774.40
202795JT8	185,000.000	COMMONWEALTH EDISON CO 1M BD 3.125% DTD 03/09/2021 DUE 03/15/2051 CALLABLE	$178,624.10	$122,686.45
202795JM3	700,000.000	COMMONWEALTH EDISON CO 1M GLBL 124 BD 4.00% DTD 02/20/2018 DUE 03/01/2048 CALLABLE	$736,995.00	$556,003.00
202795JU5	76,000.000	COMMONWEALTH EDISON CO 1M GLBL 131 BD 2.75% DTD 08/12/2021 DUE 09/01/2051 CALLABLE	$58,452.83	$46,607.76
202795JV3	185,000.000	COMMONWEALTH EDISON CO 1M GLBL 133 BD 3.85% DTD 03/15/2022 DUE 03/15/2052 CALLABLE	$145,630.70	$138,363.35
202795JY7	40,000.000	COMMONWEALTH EDISON CO 1M GLBL 135 BD 5.30% DTD 01/10/2023 DUE 02/01/2053 CALLABLE	$39,940.40	$37,863.20
202795JF8	20,000.000	COMMONWEALTH EDISON CO 1MTG BD 3.70% DTD 03/02/2015 DUE 03/01/2045 CALLABLE	$19,254.40	$15,646.40
202795JB7	100,000.000	COMMONWEALTH EDISON CO 1ST MTG BD 4.60% DTD 08/19/2013 DUE 08/15/2043 CALLABLE	$102,019.96	$89,147.00
202795JL5	200,000.000	COMMONWEALTH EDISON CO 3.75% DTD 08/23/2017 DUE 08/15/2047 CALLABLE	$215,264.60	$152,884.00
202795JP6	1,120,000.000	COMMONWEALTH EDISON CO 4.00% DTD 02/19/2019 DUE 03/01/2049 CALLABLE	$1,265,418.31	$872,872.00
202795JP6	35,000.000	COMMONWEALTH EDISON CO 4.00% DTD 02/19/2019 DUE 03/01/2049 CALLABLE	$33,032.30	$27,277.25
202795JP6	80,000.000	COMMONWEALTH EDISON CO 4.00% DTD 02/19/2019 DUE 03/01/2049 CALLABLE	$64,612.85	$62,348.00
205887CD2	90,000.000	CONAGRA BRANDS INC 5.30% DTD 10/22/2018 DUE 11/01/2038 CALLABLE	$81,992.73	$85,926.60
205887CE0	55,000.000	CONAGRA BRANDS INC SR GLBL 5.40% DTD 10/22/2018 DUE 11/01/2048 CALLABLE	$48,825.96	$49,271.20
205887CL4	300,000.000	CONAGRA BRANDS INC SR GLBL NT 5.75% DTD 07/22/2025 DUE 08/01/2035 CALLABLE	$299,745.00	$306,342.00
207597EQ4	200,000.000	CONNECTICUT LT & PWR CO 1M B BD 4.90% DTD 07/06/2023 DUE 07/01/2033 CALLABLE	$199,610.00	$202,854.00
20826FAR7	22,000.000	CONOCOPHILLIPS CO SR GLBL NT 5.95% DTD 03/08/2016 DUE 03/15/2046 CALLABLE	$21,283.02	$22,754.60
20826FBD7	1,196,000.000	CONOCOPHILLIPS COMPANY SR GLBL NT 4.025% DTD 09/15/2022 DUE 03/15/2062 CALLABLE	$1,453,373.58	$868,929.88
20826FBD7	900,000.000	CONOCOPHILLIPS COMPANY SR GLBL NT 4.025% DTD 09/15/2022 DUE 03/15/2062 CALLABLE	$1,166,316.00	$653,877.00
20826FBD7	170,000.000	CONOCOPHILLIPS COMPANY SR GLBL NT 4.025% DTD 09/15/2022 DUE 03/15/2062 CALLABLE	$124,400.40	$123,510.10
20826FAV8	55,000.000	CONOCOPHILLIPS COMPANY SR NT 3.80% DTD 03/08/2022 DUE 03/15/2052 CALLABLE	$41,110.85	$40,346.35
20826FBE5	120,000.000	CONOCOPHILLIPS SR NT 5.30% DTD 05/23/2023 DUE 05/15/2053 CALLABLE	$119,252.40	$111,786.00
20826FBE5	20,000.000	CONOCOPHILLIPS SR NT 5.30% DTD 05/23/2023 DUE 05/15/2053 CALLABLE	$18,172.14	$18,631.00
20826FBM7	75,000.000	CONOCOPHILLIPS SR NT 5.50% DTD 12/05/2024 DUE 01/15/2055 CALLABLE	$71,445.80	$71,741.25
20826FBG0	30,000.000	CONOCOPHILLIPS SR NT 5.55% DTD 08/17/2023 DUE 03/15/2054 CALLABLE	$29,584.80	$28,864.80
20826FBH8	91,000.000	CONOCOPHILLIPS SR NT 5.70% DTD 08/17/2023 DUE 09/15/2063 CALLABLE	$90,847.29	$87,672.13
209111FN8	55,000.000	CONSOLIDATED EDISON CO N Y INC 2017 C 4.00% DTD 11/16/2017 DUE 11/15/2057 CALLABLE	$52,982.60	$40,855.10
209111FV0	405,000.000	CONSOLIDATED EDISON CO N Y INC 2019 A 4.125% DTD 05/09/2019 DUE 05/15/2049 CALLABLE	$404,858.25	$321,703.65
209111FV0	50,000.000	CONSOLIDATED EDISON CO N Y INC 2019 A 4.125% DTD 05/09/2019 DUE 05/15/2049 CALLABLE	$42,058.00	$39,716.50
209111FF5	800,000.000	CONSOLIDATED EDISON CO N Y INC 4.625% DTD 11/24/2014 DUE 12/01/2054 CALLABLE	$797,960.00	$673,672.00
209111FF5	35,000.000	CONSOLIDATED EDISON CO N Y INC 4.625% DTD 11/24/2014 DUE 12/01/2054 CALLABLE	$29,506.75	$29,473.15
209111EY5	10,000.000	CONSOLIDATED EDISON CO N Y INC 5.50% DTD 12/04/2009 DUE 12/01/2039 CALLABLE	$12,794.62	$10,212.80
209111EU3	360,000.000	CONSOLIDATED EDISON CO N Y INC 6.75% DTD 04/04/2008 DUE 04/01/2038 CALLABLE	$517,095.05	$411,181.20
209111FC2	97,000.000	CONSOLIDATED EDISON CO N Y INC DB 2013A 3.95% DTD 02/28/2013 DUE 03/01/2043 CALLABLE	$113,089.10	$79,753.40
209111FH1	179,000.000	CONSOLIDATED EDISON CO N Y INC SR 2016 A DB 3.85% DTD 06/17/2016 DUE 06/15/2046 CALLABLE	$202,936.96	$140,421.92
209111FW8	45,000.000	CONSOLIDATED EDISON CO N Y INC SR 2019B DEB 3.70% DTD 11/08/2019 DUE 11/15/2059 CALLABLE	$41,423.35	$31,419.00
209111GP2	200,000.000	CONSOLIDATED EDISON CO N Y INC SR 2025 A DB 5.75% DTD 11/19/2025 DUE 11/15/2055 CALLABLE	$199,527.40	$199,436.00
209111GD9	60,000.000	CONSOLIDATED EDISON CO N Y INC SR GLBL 2022 A 6.15% DTD 11/14/2022 DUE 11/15/2052 CALLABLE	$59,634.00	$63,099.00
209111GG2	140,000.000	CONSOLIDATED EDISON CO N Y INC SR GLBL 2023 C 5.90% DTD 11/22/2023 DUE 11/15/2053 CALLABLE	$138,719.00	$142,707.60
209111GN7	25,000.000	CONSOLIDATED EDISON CO N Y INC SR GLBL 2024 E 5.50% DTD 11/18/2024 DUE 03/15/2055 CALLABLE	$24,397.25	$24,235.00
209111FQ1	100,000.000	CONSOLIDATED EDISON CO N Y INC SR NT 4.50% DTD 05/10/2018 DUE 05/15/2058 CALLABLE	$101,703.00	$81,819.00
209111FQ1	152,000.000	CONSOLIDATED EDISON CO N Y INC SR NT 4.50% DTD 05/10/2018 DUE 05/15/2058 CALLABLE	$124,649.68	$124,364.88
209111FG3	130,000.000	CONSOLIDATED EDISON CO N Y INC SR NT 4.50% DTD 11/17/2015 DUE 12/01/2045 CALLABLE	$129,870.00	$111,853.30
21036PAZ1	6,000.000	CONSTELLATION BRANDS INC SR GLBL 4.10% DTD 02/07/2018 DUE 02/15/2048 CALLABLE	$4,418.07	$4,713.66
21036PBT4	70,000.000	CONSTELLATION BRANDS INC SR GLBL NT 4.95% DTD 10/17/2025 DUE 11/01/2035 CALLABLE	$69,801.20	$69,224.40
210518DH6	130,000.000	CONSUMERS ENERGY CO 1ST MTG 3.50% DTD 03/26/2020 DUE 08/01/2051 CALLABLE	$128,934.00	$93,366.00
21685WCJ4	145,000.000	COOPERATIEVE CENTRALE RAIFFEI FR 5.25% DTD 05/24/2011 DUE 05/24/2041 NON-CALLABLE	$145,460.02	$145,581.45
21684AAB2	50,000.000	COOPERATIEVE CENTRALE RAIFFEIS FR 5.75% DTD 11/29/2013 DUE 12/01/2043 NON-CALLABLE	$68,632.26	$50,384.50
219350BP9	105,000.000	CORNING INC SR GLBL 3.90% DTD 11/19/2019 DUE 11/15/2049 CALLABLE	$81,440.10	$81,172.96
219350BF1	1,000,000.000	CORNING INC SR NT 4.375% DTD 11/13/2017 DUE 11/15/2057 CALLABLE	$999,620.00	$806,680.00
127097AM5	30,000.000	COTERRA ENERGY INC SR NT 5.40% DTD 12/17/2024 DUE 02/15/2035 CALLABLE	$29,861.10	$30,449.70
127097AN3	200,000.000	COTERRA ENERGY INC SR NT 5.90% DTD 12/17/2024 DUE 02/15/2055 CALLABLE	$198,710.00	$192,040.00
127097AN3	45,000.000	COTERRA ENERGY INC SR NT 5.90% DTD 12/17/2024 DUE 02/15/2055 CALLABLE	$44,709.75	$43,209.00
22170QAA8	300,000.000	COTTAGE HEALTH CREDIT GROUP SR NT 3.304% DTD 01/29/2020 DUE 11/01/2049 CALLABLE	$200,715.00	$211,671.00
224044CT2	500,000.000	COX COMMUNICATIONS INC NEW 144A NT 5.80% DTD 01/19/2024 DUE 12/15/2053	$479,775.00	$426,425.00
224044CT2	35,000.000	COX COMMUNICATIONS INC NEW 144A NT 5.80% DTD 01/19/2024 DUE 12/15/2053	$31,010.00	$29,849.75
224044CM7	215,000.000	COX COMMUNICATIONS INC NEW SR 144A NT 2.95% DTD 09/17/2020 DUE 10/01/2050 CALLABLE	$120,507.60	$119,630.30
224044CV7	500,000.000	COX COMMUNICATIONS INC NEW SR 144A NT 5.95% DTD 08/20/2024 DUE 09/01/2054 CALLABLE	$484,498.00	$437,705.00
224044CV7	305,000.000	COX COMMUNICATIONS INC NEW SR 144A NT 5.95% DTD 08/20/2024 DUE 09/01/2054 CALLABLE	$276,742.14	$267,000.05
22550L2G5	250,000.000	CREDIT SUISSE AG NEW YORK SR NT 1.25% DTD 08/09/2021 DUE 08/07/2026 NON-CALLABLE	$249,432.50	$246,212.50
22822VAQ4	55,000.000	CROWN CASTLE INTL CORP NEW SR NT 4.15% DTD 04/03/2020 DUE 07/01/2050 CALLABLE	$54,395.00	$42,764.15
22822VAX9	710,000.000	CROWN CASTLE INTL CORP SR GLBL 2.90% DTD 02/16/2021 DUE 04/01/2041 CALLABLE	$706,861.80	$517,866.90
12661PAD1	105,000.000	CSL FIN PLC SR 144A NT 4.625% DTD 04/27/2022 DUE 04/27/2042	$104,986.35	$94,817.10
12661PAE9	750,000.000	CSL FIN PLC SR 144A NT 4.75% DTD 04/27/2022 DUE 04/27/2052	$747,855.00	$646,980.00
12661PAE9	250,000.000	CSL FIN PLC SR 144A NT 4.75% DTD 04/27/2022 DUE 04/27/2052	$243,029.06	$215,660.00
126408GX5	65,000.000	CSX CORP NT 4.40% DTD 02/28/2012 DUE 03/01/2043 CALLABLE	$72,796.75	$57,094.70
126408GU1	455,000.000	CSX CORP NT 5.50% DTD 10/21/2010 DUE 04/15/2041 CALLABLE	$547,764.15	$464,322.95
126408GU1	10,000.000	CSX CORP NT 5.50% DTD 10/21/2010 DUE 04/15/2041 CALLABLE	$9,558.70	$10,204.90
126408GH0	50,000.000	CSX CORP NT 6.00% DTD 09/20/2006 DUE 10/01/2036 CALLABLE	$61,985.00	$54,249.00
126408HF3	98,000.000	CSX CORP SR GLBL 3.80% DTD 10/18/2016 DUE 11/01/2046 CALLABLE	$78,183.42	$76,835.92

126408HR7	1,000,000.000	CSX CORP SR NT 3.35% DTD 09/12/2019 DUE 09/15/2049 CALLABLE	$1,001,370.00	$702,990.00
126408HS5	115,000.000	CSX CORP SR NT 3.80% DTD 03/30/2020 DUE 04/15/2050 CALLABLE	$90,387.22	$87,426.45
126408HA4	60,000.000	CSX CORP SR NT 4.50% DTD 07/21/2014 DUE 08/01/2054 CALLABLE	$49,761.00	$50,343.00
126408GK3	45,000.000	CSX CORP SR NT 6.15% DTD 04/25/2007 DUE 05/01/2037 CALLABLE	$61,334.10	$49,407.30
126408GS6	10,000.000	CSX CORP SR NT 6.22% DTD 03/24/2010 DUE 04/30/2040 CALLABLE	$10,544.90	$10,980.30
231021AQ9	205,000.000	CUMMINS INC SR NT 4.875% DTD 09/24/2013 DUE 10/01/2043 CALLABLE	$204,729.15	$196,519.15
126650CD0	1,000,000.000	CVS CAREMARK CORPORATION SR NT 5.30% DTD 12/05/2013 DUE 12/05/2043 CALLABLE	$1,246,838.00	$931,380.00
126650CN8	225,000.000	CVS HEALTH CORP SR GLBL NT 5.125% DTD 07/20/2015 DUE 07/20/2045 CALLABLE	$224,178.75	$203,132.25
126650CN8	400,000.000	CVS HEALTH CORP SR GLBL NT 5.125% DTD 07/20/2015 DUE 07/20/2045 CALLABLE	$398,540.00	$361,124.00
126650CN8	320,000.000	CVS HEALTH CORP SR GLBL NT 5.125% DTD 07/20/2015 DUE 07/20/2045 CALLABLE	$316,335.97	$288,899.20
126650BR0	85,000.000	CVS HEALTH CORP SR GLBL NT 6.125% DTD 09/11/2009 DUE 09/15/2039 CALLABLE	$85,802.65	$88,140.75
126650DK3	70,000.000	CVS HEALTH CORP SR NT 4.125% DTD 03/31/2020 DUE 04/01/2040 CALLABLE	$59,748.56	$59,819.90
126650CY4	1,255,000.000	CVS HEALTH CORP SR NT 4.78% DTD 03/09/2018 DUE 03/25/2038 CALLABLE	$1,229,117.75	$1,184,607.05
126650CY4	535,000.000	CVS HEALTH CORP SR NT 4.78% DTD 03/09/2018 DUE 03/25/2038 CALLABLE	$568,309.84	$504,991.85
126650CZ1	825,000.000	CVS HEALTH CORP SR NT 5.05% DTD 03/09/2018 DUE 03/25/2048 CALLABLE	$990,681.00	$727,278.75
126650CZ1	281,000.000	CVS HEALTH CORP SR NT 5.05% DTD 03/09/2018 DUE 03/25/2048 CALLABLE	$255,979.10	$247,715.55
126650CZ1	1,907,000.000	CVS HEALTH CORP SR NT 5.05% DTD 03/09/2018 DUE 03/25/2048 CALLABLE	$1,776,870.53	$1,681,115.85
126650DV9	1,000,000.000	CVS HEALTH CORP SR NT 5.625% DTD 02/21/2023 DUE 02/21/2053 CALLABLE	$997,744.00	$938,710.00
126650DZ0	40,000.000	CVS HEALTH CORP SR NT 5.875% DTD 06/02/2023 DUE 06/01/2053 CALLABLE	$38,379.60	$38,840.00
126650EE6	35,000.000	CVS HEALTH CORP SR NT 6.00% DTD 05/09/2024 DUE 06/01/2044 CALLABLE	$34,667.62	$35,171.85
126650EA4	100,000.000	CVS HEALTH CORP SR NT 6.00% DTD 06/02/2023 DUE 06/01/2063 CALLABLE	$99,071.00	$96,541.00
126650EF3	600,000.000	CVS HEALTH CORP SR NT 6.05% DTD 05/09/2024 DUE 06/01/2054 CALLABLE	$596,100.00	$596,544.00
126650EF3	850,000.000	CVS HEALTH CORP SR NT 6.05% DTD 05/09/2024 DUE 06/01/2054 CALLABLE	$830,654.00	$845,104.00
126650EL0	330,000.000	CVS HEALTH CORP SR NT 6.20% DTD 08/15/2025 DUE 09/15/2055 CALLABLE	$329,656.80	$335,062.20
23381LAA2	400,000.000	DAI ICHI LIFE INSURANCE CO LTD PERP SUB 144A NT VAR RATE DTD 01/16/2025 DUE CALLABLE	$400,000.00	$417,840.00
235851AV4	55,000.000	DANAHER CORP DEL SR NT 2.60% DTD 10/06/2020 DUE 10/01/2050 CALLABLE	$32,742.05	$33,568.70
235851AW2	7,000.000	DANAHER CORP DEL SR NT 2.80% DTD 12/10/2021 DUE 12/10/2051 CALLABLE	$4,494.42	$4,410.14
24668PAE7	117,000.000	DELHAIZE GROUP SA SR NT 5.70% DTD 10/08/2010 DUE 10/01/2040 CALLABLE	$120,815.67	$121,155.84
24703TAJ5	103,000.000	DELL INTL CORP CR SEN SR SEC STEP CPN DTD 01/15/2021 DUE 07/15/2036 CALLABLE	$102,924.81	$124,808.19
24703TAK2	58,000.000	DELL INTL CORP CR SEN SR SEC STEP CPN DTD 01/15/2021 DUE 07/15/2046 CALLABLE	$68,958.52	$73,574.16
24703TAD8	13,000.000	DELL INTL CORP CR SEN SR SEC STEP CPN DTD 06/15/2021 DUE 06/15/2026 CALLABLE	$13,140.48	$13,056.81
24703TAP1	200,000.000	DELL INTL CORP SR GLBL 5.50% DTD 04/01/2025 DUE 04/01/2035 CALLABLE	$197,798.00	$206,076.00
24703DBF7	550,000.000	DELL INTL CORP SR GLBL NT 3.375% DTD 06/15/2023 DUE 12/15/2041 CALLABLE	$483,098.00	$418,242.00
251526CN7	400,000.000	DEUTSCHE BK AG N Y SNR NPF GLBL VAR RATE DTD 11/16/2021 DUE 11/16/2027 PUTABLE CALLABLE	$398,356.00	$401,700.00
251566AA3	164,000.000	DEUTSCHE TELEKOM AG GLBL 144A NT 3.625% DTD 01/21/2020 DUE 01/21/2050 CALLABLE	$121,410.84	$118,245.64
25179MBH5	275,000.000	DEVON ENERGY CORP NEW SR GLBL NT 5.75% DTD 08/28/2024 DUE 09/15/2054 CALLABLE	$274,675.50	$252,697.50
25179MAN3	175,000.000	DEVON ENERGY CORP NEW SR NT 4.75% DTD 05/14/2012 DUE 05/15/2042 CALLABLE	$174,098.83	$151,312.00
25179MAU7	390,000.000	DEVON ENERGY CORP NEW SR NT 5.00% DTD 06/16/2015 DUE 06/15/2045 CALLABLE	$370,963.72	$339,288.30
25179MAU7	25,000.000	DEVON ENERGY CORP NEW SR NT 5.00% DTD 06/16/2015 DUE 06/15/2045 CALLABLE	$20,066.50	$21,749.25
25179MAL7	500,000.000	DEVON ENERGY CORP NEW SR NT 5.60% DTD 07/12/2011 DUE 07/15/2041 CALLABLE	$608,150.00	$483,680.00
23291KAJ4	250,000.000	DH EUROPE FIN II S A R L SR NT 3.25% DTD 11/07/2019 DUE 11/15/2039 CALLABLE	$224,624.04	$204,770.00
25278XAV1	300,000.000	DIAMONDBACK ENERGY INC SR GLBL NT 6.25% DTD 10/28/2022 DUE 03/15/2033 CALLABLE	$311,874.00	$323,238.00
25278XAW9	7,000.000	DIAMONDBACK ENERGY INC SR GLBL NT 6.25% DTD 12/13/2022 DUE 03/15/2053 CALLABLE	$6,607.44	$7,066.85
25278XAW9	239,000.000	DIAMONDBACK ENERGY INC SR GLBL NT 6.25% DTD 12/13/2022 DUE 03/15/2053 CALLABLE	$238,738.45	$241,282.45
25278XAT6	228,000.000	DIAMONDBACK ENERGY INC SR NT 4.25% DTD 03/17/2022 DUE 03/15/2052 CALLABLE	$171,054.86	$177,217.56
25278XBB4	38,000.000	DIAMONDBACK ENERGY INC SR NT 5.90% DTD 04/18/2024 DUE 04/18/2064 CALLABLE	$36,596.60	$35,870.86
253393AG7	96,000.000	DICKS SPORTING GOODS INC SR NT 4.10% DTD 01/14/2022 DUE 01/15/2052 CALLABLE	$72,557.04	$70,143.36
25470DBU2	100,000.000	DISCOVERY COMMUNICATIONS LLC SR GLBL 5.30% DTD 05/15/2025 DUE 05/15/2049 CALLABLE	$99,392.00	$68,063.00
25470DBZ1	30,000.000	DISCOVERY COMMUNICATIONS LLC SR NT 6.35% DTD 06/01/2025 DUE 06/01/2040 CALLABLE	$27,008.90	$24,847.80
25468PCR5	59,000.000	DISNEY WALT CO FR 4.125% DTD 12/02/2011 DUE 12/01/2041 CALLABLE	$51,694.62	$51,485.76
25468PDB9	420,000.000	DISNEY WALT CO MTNS FR 4.125% DTD 06/02/2014 DUE 06/01/2044 CALLABLE	$424,869.15	$353,094.00
25468PDB9	107,000.000	DISNEY WALT CO MTNS FR 4.125% DTD 06/02/2014 DUE 06/01/2044 CALLABLE	$91,088.55	$89,954.90
25468PDN3	60,000.000	DISNEY WALT CO NEW MEDIUM TERM NTS 3.00% DTD 07/12/2016 DUE 07/30/2046	$43,978.20	$41,474.40
254687EV4	120,000.000	DISNEY WALT CO SR GLBL NT 4.75% DTD 09/15/2019 DUE 09/15/2044 CALLABLE	$112,027.10	$109,474.80
254687EX0	37,000.000	DISNEY WALT CO SR GLBL NT 4.95% DTD 10/15/2019 DUE 10/15/2045 CALLABLE	$34,132.50	$34,771.49
254687FM3	360,000.000	DISNEY WALT CO SR NT 2.75% DTD 09/06/2019 DUE 09/01/2049 CALLABLE	$322,497.59	$228,531.60
254687FY7	10,000.000	DISNEY WALT CO SR NT 3.50% DTD 05/13/2020 DUE 05/13/2040 CALLABLE	$8,368.40	$8,372.00
254687FS0	540,000.000	DISNEY WALT CO SR NT 4.70% DTD 03/23/2020 DUE 03/23/2050 CALLABLE	$536,306.40	$483,051.60
254687FB7	65,000.000	DISNEY WALT CO SR NT 4.75% DTD 11/15/2019 DUE 11/15/2046 CALLABLE	$61,239.20	$58,661.85
256677AH8	220,000.000	DOLLAR GEN CORP NEW SR NT 4.125% DTD 04/03/2020 DUE 04/03/2050 CALLABLE	$217,793.40	$172,834.20
27636AAC6	140,000.000	DOMINION ENERGY GAS HLDGS LLC SR GLBL B NT 6.20% DTD 01/15/2025 DUE 01/15/2055 CALLABLE	$139,470.80	$144,680.20
25746UBQ1	60,000.000	DOMINION ENERGY INC SR C NT 4.05% DTD 09/13/2012 DUE 09/15/2042 CALLABLE	$47,449.80	$48,738.60
25746UDK2	300,000.000	DOMINION ENERGY INC SR GLBL B NT 3.30% DTD 04/05/2021 DUE 04/15/2041 CALLABLE	$221,859.00	$227,748.00
25746UDQ9	1,375,000.000	DOMINION ENERGY INC SR GLBL B NT 4.85% DTD 08/19/2022 DUE 08/15/2052 CALLABLE	$1,357,235.00	$1,182,775.00
25746UDQ9	80,000.000	DOMINION ENERGY INC SR GLBL B NT 4.85% DTD 08/19/2022 DUE 08/15/2052 CALLABLE	$69,916.00	$68,816.00
25746UDX4	300,000.000	DOMINION ENERGY INC SR GLBL B NT 5.45% DTD 03/11/2025 DUE 03/15/2035 CALLABLE	$299,082.00	$307,338.00
25746UCC1	775,000.000	DOMINION RES INC VA NEW SR 2014D NT 4.70% DTD 11/25/2014 DUE 12/01/2044 CALLABLE	$777,188.33	$679,985.00
25746UBD0	410,000.000	DOMINION RES INC VA NEW SR NT 2008 SER B 7.00% DTD 06/17/2008 DUE 06/15/2038 CALLABLE	$585,570.20	$463,681.30
260543CE1	68,000.000	DOW CHEM CO NT 5.25% DTD 11/14/2011 DUE 11/15/2041 CALLABLE	$72,052.85	$61,626.36
260543BY8	46,000.000	DOW CHEM CO NT 9.40% DTD 05/13/2009 DUE 05/15/2039 CALLABLE	$62,351.16	$59,135.76
260543CV3	110,000.000	DOW CHEM CO SR GLBL 4.80% DTD 11/15/2019 DUE 05/15/2049 CALLABLE	$96,915.65	$86,372.00
260543CR2	400,000.000	DOW CHEM CO SR GLBL NT 5.55% DTD 05/30/2019 DUE 11/30/2048 CALLABLE	$399,708.00	$351,236.00
260543CG6	175,000.000	DOW CHEM CO SR NT 4.375% DTD 11/14/2012 DUE 11/15/2042 CALLABLE	$169,506.21	$138,530.00
260543DH3	79,000.000	DOW CHEMICAL CO SR NT 6.90% DTD 10/26/2022 DUE 05/15/2053 CALLABLE	$85,696.04	$81,016.08
26078JAE0	45,000.000	DOWDUPONT INC SR GLBL NT 5.319% DTD 11/28/2018 DUE 11/15/2038 CALLABLE	$49,401.93	$45,094.05
26138EAT6	500,000.000	DR PEPPER SNAPPLE GROUP INC SR NT 4.50% DTD 11/09/2015 DUE 11/15/2045 CALLABLE	$504,935.00	$416,870.00
26138EAT6	45,000.000	DR PEPPER SNAPPLE GROUP INC SR NT 4.50% DTD 11/09/2015 DUE 11/15/2045 CALLABLE	$37,677.60	$37,518.30
23338VAL0	3,000.000	DTE ELEC CO 1M B BD 2.95% DTD 02/26/2020 DUE 03/01/2050 CALLABLE	$2,022.88	$1,975.44
23338VAY2	225,000.000	DTE ELEC CO 1M GLBL B BD 5.25% DTD 05/14/2025 DUE 05/15/2035 CALLABLE	$227,011.90	$231,241.50
23338VAT3	300,000.000	DTE ELEC CO 1M GLBL B BD 5.40% DTD 03/03/2023 DUE 04/01/2053 CALLABLE	$306,355.20	$291,129.00
23338VAZ9	174,000.000	DTE ELEC CO 1M GLBL C BD 5.85% DTD 05/14/2025 DUE 05/15/2055 CALLABLE	$174,860.69	$178,572.72
23338VAD8	1,000,000.000	DTE ELEC CO SR SEC E BD 4.30% DTD 07/02/2014 DUE 07/01/2044 CALLABLE	$1,202,412.44	$851,570.00
23338VAD8	65,000.000	DTE ELEC CO SR SEC E BD 4.30% DTD 07/02/2014 DUE 07/01/2044 CALLABLE	$64,608.46	$55,352.05
26442CAZ7	63,000.000	DUKE ENERGY CAROLINAS LLC 1M GLBL 3.20% DTD 08/14/2019 DUE 08/15/2049 CALLABLE	$46,371.99	$43,034.04
26442CBH6	280,000.000	DUKE ENERGY CAROLINAS LLC 1M GLBL BD 2.85% DTD 03/04/2022 DUE 03/15/2052 CALLABLE	$279,123.60	$201,166.00
26442CAU8	75,000.000	DUKE ENERGY CAROLINAS LLC 1M GLBL BD 3.95% DTD 03/01/2018 DUE 03/15/2048 CALLABLE	$62,806.50	$59,397.75
26442CAN4	110,000.000	DUKE ENERGY CAROLINAS LLC 1ST MTG BD 4.00% DTD 09/21/2012 DUE 09/30/2042 CALLABLE	$112,297.53	$92,266.90
26442CAM6	450,000.000	DUKE ENERGY CAROLINAS LLC 1ST&REF MG BD 4.25% DTD 12/08/2011 DUE 12/15/2041 CALLABLE	$479,763.00	$395,491.50
26442CAM6	9,000.000	DUKE ENERGY CAROLINAS LLC 1ST&REF MG BD 4.25% DTD 12/08/2011 DUE 12/15/2041 CALLABLE	$8,856.65	$7,909.83
26442CAT1	120,000.000	DUKE ENERGY CAROLINAS LLC BD 3.70% DTD 11/14/2017 DUE 12/01/2047 CALLABLE	$107,872.25	$90,597.60
26442CAA2	37,000.000	DUKE ENERGY CAROLINAS LLC SR GLBL 6.10% DTD 06/05/2007 DUE 06/01/2037 CALLABLE	$39,727.64	$39,840.12
26441CBU8	295,000.000	DUKE ENERGY CORP NEW GLBL NT 5.00% DTD 08/11/2022 DUE 08/15/2052 CALLABLE	$293,769.85	$260,434.85
26441CAP0	30,000.000	DUKE ENERGY CORP NEW SR GLBL 4.80% DTD 11/19/2015 DUE 12/15/2045 CALLABLE	$25,851.30	$26,598.30
26441CAT2	1,700,000.000	DUKE ENERGY CORP NEW SR GLBL NT 3.75% DTD 08/12/2016 DUE 09/01/2046 CALLABLE	$1,620,066.00	$1,289,178.00
26441CAY1	195,000.000	DUKE ENERGY CORP NEW SR NT 3.95% DTD 08/10/2017 DUE 08/15/2047 CALLABLE	$200,877.46	$150,169.50
26441CBF1	1,100,000.000	DUKE ENERGY CORP NEW SR NT 4.20% DTD 06/07/2019 DUE 06/15/2049 CALLABLE	$1,271,642.50	$865,744.00
26441CBF1	20,000.000	DUKE ENERGY CORP NEW SR NT 4.20% DTD 06/07/2019 DUE 06/15/2049 CALLABLE	$14,671.20	$15,740.80
26441CCA1	100,000.000	DUKE ENERGY CORP NEW SR NT 6.10% DTD 09/08/2023 DUE 09/15/2053 CALLABLE	$99,957.00	$103,583.00
26444HAA9	100,000.000	DUKE ENERGY FLA LLC 1MTG BD 3.40% DTD 09/09/2016 DUE 10/01/2046 CALLABLE	$94,667.08	$72,946.00
26444HAR2	150,000.000	DUKE ENERGY FLA LLC 1ST MTG 6.20% DTD 11/09/2023 DUE 11/15/2053 CALLABLE	$149,088.00	$160,483.50
26444HAL5	290,000.000	DUKE ENERGY FLA LLC 1ST MTG BD 3.00% DTD 12/02/2021 DUE 12/15/2051 CALLABLE	$288,347.00	$187,650.30
26444HAL5	40,000.000	DUKE ENERGY FLA LLC 1ST MTG BD 3.00% DTD 12/02/2021 DUE 12/15/2051 CALLABLE	$26,975.20	$25,882.80
26444HAF8	820,000.000	DUKE ENERGY FLA LLC 4.20% DTD 06/21/2018 DUE 07/15/2048 CALLABLE	$881,221.20	$666,422.20
263901AA8	52,000.000	DUKE ENERGY IND 6.35% DTD 08/21/2008 DUE 08/15/2038 CALLABLE	$73,693.88	$57,416.84
26443TAA4	80,000.000	DUKE ENERGY IND LLC 1M XXX 3.75% DTD 05/12/2016 DUE 05/15/2046 CALLABLE	$86,932.89	$62,322.40
26443TAB2	112,000.000	DUKE ENERGY IND LLC 1M YYY 3.25% DTD 09/27/2019 DUE 10/01/2049 CALLABLE	$77,708.44	$76,414.24
26443TAB2	35,000.000	DUKE ENERGY IND LLC 1M YYY 3.25% DTD 09/27/2019 DUE 10/01/2049 CALLABLE	$24,793.65	$23,879.45
26443TAC0	205,000.000	DUKE ENERGY IND LLC 1M ZZZ 2.75% DTD 03/12/2020 DUE 04/01/2050 CALLABLE	$193,492.65	$128,055.30
26443TAC0	75,000.000	DUKE ENERGY IND LLC 1M ZZZ 2.75% DTD 03/12/2020 DUE 04/01/2050 CALLABLE	$47,645.25	$46,849.50
26443TAD8	25,000.000	DUKE ENERGY IND LLC 1ST MTG 5.40% DTD 03/23/2023 DUE 04/01/2053 CALLABLE	$24,163.24	$23,739.50
263901AF7	40,000.000	DUKE ENERGY INDIANA INC 1M GLBL WWW BD 4.90% DTD 07/11/2013 DUE 07/15/2043 CALLABLE	$50,652.40	$37,240.80

263901AB6	1,010,000.000	DUKE ENERGY INDIANA INC 1STMTG 6.45% DTD 03/23/2009 DUE 04/01/2039 CALLABLE	$1,323,455.05	$1,117,413.50
26442EAE0	135,000.000	DUKE ENERGY OHIO 1M GLBL 3.70% DTD 06/23/2016 DUE 06/15/2046 CALLABLE	$128,115.90	$102,771.45
26442EAG5	4,000.000	DUKE ENERGY OHIO 1M GLBL 4.30% DTD 01/08/2019 DUE 02/01/2049 CALLABLE	$3,226.48	$3,269.28
26442EAK6	74,000.000	DUKE ENERGY OHIO INC 1M GLBL BD 5.65% DTD 03/22/2023 DUE 04/01/2053 CALLABLE	$75,106.74	$73,082.40
26442UAP9	85,000.000	DUKE ENERGY PROGRESS INC 1M GLBL BD 4.00% DTD 03/17/2022 DUE 04/01/2052 CALLABLE	$68,163.16	$65,891.15
26442RAD3	40,000.000	DUKE ENERGY PROGRESS INC 1MTG BD 4.15% DTD 11/20/2014 DUE 12/01/2044 CALLABLE	$44,820.40	$33,317.20
26442UAK0	135,000.000	DUKE ENERGY PROGRESS INC 1ST MTG 2.50% DTD 08/20/2020 DUE 08/15/2050 CALLABLE	$78,942.60	$78,703.65
26442UAB0	95,000.000	DUKE ENERGY PROGRESS LLC 1M BD 4.20% DTD 08/13/2015 DUE 08/15/2045 CALLABLE	$106,222.95	$78,801.55
26442UAC8	45,000.000	DUKE ENERGY PROGRESS LLC 1M GLBL 3.70% DTD 09/16/2016 DUE 10/15/2046 CALLABLE	$34,726.05	$34,296.75
26442UAV6	300,000.000	DUKE ENERGY PROGRESS LLC 1M GLBL BD 5.55% DTD 03/06/2025 DUE 03/15/2055 CALLABLE	$299,514.00	$295,917.00
26442TAH0	165,000.000	DUKE UNIVERSITY 2020A SNK BD 2.832% DTD 05/19/2020 DUE 10/01/2055 CALLABLE	$112,649.45	$103,303.20
276480AB6	100,000.000	EASTERN GAS TRANSMISSION AND S SR GLBL 3.90% DTD 05/15/2022 DUE 11/15/2049 CALLABLE	$99,948.00	$72,749.00
277432AP5	27,000.000	EASTMAN CHEM CO SR GLBL BD 4.65% DTD 05/15/2014 DUE 10/15/2044 CALLABLE	$32,755.03	$22,895.19
278062AD6	295,000.000	EATON CORP OHIO SR NT 4.00% DTD 11/02/2013 DUE 11/02/2032	$294,440.05	$288,902.35
278062AJ3	220,000.000	EATON CORP OHIO SR NT 4.70% DTD 08/23/2022 DUE 08/23/2052 CALLABLE	$218,807.60	$195,859.40
278062AJ3	1,025,000.000	EATON CORP OHIO SR NT 4.70% DTD 08/23/2022 DUE 08/23/2052 CALLABLE	$1,019,444.50	$912,526.75
278642AF0	335,000.000	EBAY INC SR NT 4.00% DTD 07/24/2012 DUE 07/15/2042 CALLABLE	$294,640.17	$277,256.05
278642AF0	30,000.000	EBAY INC SR NT 4.00% DTD 07/24/2012 DUE 07/15/2042 CALLABLE	$24,792.00	$24,828.90
278865BN9	22,000.000	ECOLAB INC NT 2.70% DTD 12/15/2021 DUE 12/15/2051 CALLABLE	$14,802.04	$13,581.26
278865BG4	30,000.000	ECOLAB INC SR GLBL NT 2.125% DTD 08/13/2020 DUE 08/15/2050 CALLABLE	$16,248.90	$16,659.30
278865BJ8	83,000.000	ECOLAB INC SR GLBL NT 2.75% DTD 08/18/2021 DUE 08/18/2055 CALLABLE	$73,705.63	$49,938.61
279158AQ2	400,000.000	ECOPETROL S A SR NT 5.875% DTD 11/02/2021 DUE 11/02/2051 CALLABLE	$400,000.00	$287,316.00
268317AK0	487,000.000	EDF S A SR 144A NT 4.875% DTD 01/22/2014 DUE 01/22/2044 NON-CALLABLE	$512,747.69	$433,464.09
268317AQ7	45,000.000	EDF S A SR 144A NT 4.95% DTD 10/13/2015 DUE 10/13/2045 CALLABLE	$40,396.05	$39,821.85
281020AZ0	100,000.000	EDISON INTL JR SB GLBL NT VAR RATE DTD 12/07/2023 DUE 06/15/2054 CALLABLE	$100,000.00	$104,975.00
283695BK9	155,000.000	EL PASO NAT GAS CO NT 8.375% DTD 06/15/2003 DUE 06/15/2032 CALLABLE	$225,197.00	$186,094.55
28370TAD1	100,000.000	EL PASO PIPELINE PARTNERS OPER CO L L C 7.50% DTD 11/19/2010 DUE 11/15/2040 CALLABLE	$136,275.53	$116,557.00
28370TAF6	370,000.000	EL PASO PIPELINE PARTNERS OPER SR NT 4.70% DTD 11/08/2012 DUE 11/01/2042 CALLABLE	$335,837.90	$326,617.50
28370TAF6	48,000.000	EL PASO PIPELINE PARTNERS OPER SR NT 4.70% DTD 11/08/2012 DUE 11/01/2042 CALLABLE	$41,138.88	$42,372.00
28504DAD5	75,000.000	ELECTRICITE DE FRANCE SA SR 144A 6.90% DTD 05/23/2023 DUE 05/23/2053 CALLABLE	$80,020.10	$82,620.75
28504DAG8	500,000.000	ELECTRICITE DE FRANCE SA SR 144A NT 6.375% DTD 01/13/2025 DUE 01/13/2055 CALLABLE	$503,317.00	$521,165.00
036752AM5	735,000.000	ELEVANCE HEALTH INC GLBL NT 3.125% DTD 05/05/2020 DUE 05/15/2050 CALLABLE	$519,858.15	$480,712.05
036752BA0	30,000.000	ELEVANCE HEALTH INC GLBL NT 5.65% DTD 05/30/2024 DUE 06/15/2054 CALLABLE	$29,779.55	$29,176.80
28622HAC5	80,000.000	ELEVANCE HEALTH INC SR NT 5.125% DTD 02/08/2023 DUE 02/15/2053 CALLABLE	$73,359.20	$72,204.80
036752BE2	95,000.000	ELEVANCE HEALTH INC SR NT 5.70% DTD 10/31/2024 DUE 02/15/2055 CALLABLE	$95,015.90	$92,641.15
036752BE2	280,000.000	ELEVANCE HEALTH INC SR NT 5.70% DTD 10/31/2024 DUE 02/15/2055 CALLABLE	$275,627.90	$273,047.60
036752BF9	60,000.000	ELEVANCE HEALTH INC SR NT 5.85% DTD 10/31/2024 DUE 11/01/2064 CALLABLE	$58,890.35	$58,914.00
036752BF9	165,000.000	ELEVANCE HEALTH INC SR NT 5.85% DTD 10/31/2024 DUE 11/01/2064 CALLABLE	$164,518.20	$162,013.50
532457CZ9	44,000.000	ELI LILLY & CO SR GLBL 5.60% DTD 02/12/2025 DUE 02/12/2065 CALLABLE	$43,895.28	$44,120.56
532457BU1	85,000.000	ELI LILLY & CO SR GLBL NT 4.15% DTD 02/22/2019 DUE 03/15/2059 CALLABLE	$67,801.00	$67,405.00
532457CG1	500,000.000	ELI LILLY & CO SR NT 4.875% DTD 02/27/2023 DUE 02/27/2053 CALLABLE	$499,685.00	$456,820.00
532457CG1	134,000.000	ELI LILLY & CO SR NT 4.875% DTD 02/27/2023 DUE 02/27/2053 CALLABLE	$133,997.77	$122,427.76
532457CH9	135,000.000	ELI LILLY & CO SR NT 4.95% DTD 02/27/2023 DUE 02/27/2063 CALLABLE	$124,471.55	$121,736.25
532457CM8	140,000.000	ELI LILLY & CO SR NT 5.00% DTD 02/09/2024 DUE 02/09/2054 CALLABLE	$136,925.83	$130,779.60
532457CS5	30,000.000	ELI LILLY & CO SR NT 5.05% DTD 08/14/2024 DUE 08/14/2054 CALLABLE	$30,079.42	$28,100.10
532457CN6	240,000.000	ELI LILLY & CO SR NT 5.10% DTD 02/09/2024 DUE 02/09/2064 CALLABLE	$236,537.95	$220,980.00
532457CT3	65,000.000	ELI LILLY & CO SR NT 5.20% DTD 08/14/2024 DUE 08/14/2064 CALLABLE	$65,164.73	$61,161.75
532457DG0	200,000.000	ELI LILLY & CO SR NT 5.65% DTD 08/20/2025 DUE 10/15/2065 CALLABLE	$203,075.67	$201,522.00
29082HAF9	300,000.000	EMBRAER NETHERLANDS FIN SR NT 5.40% DTD 10/09/2025 DUE 01/09/2038 CALLABLE	$299,016.00	$296,340.00
291011BS2	750,000.000	EMERSON ELEC CO SR NT 2.80% DTD 12/21/2021 DUE 12/21/2051 CALLABLE	$748,335.00	$477,007.50
292480AJ9	200,000.000	ENABLE MIDSTREAM PARTNERS LP SR NT 5.00% DTD 11/15/2015 DUE 05/15/2044 CALLABLE	$215,470.33	$173,362.00
292480AJ9	85,000.000	ENABLE MIDSTREAM PARTNERS LP SR NT 5.00% DTD 11/15/2015 DUE 05/15/2044 CALLABLE	$87,976.50	$73,678.85
29250RAX4	275,000.000	ENBRIDGE ENERGY PARTNERS L P NT 7.375% DTD 10/06/2015 DUE 10/15/2045 CALLABLE	$312,122.25	$318,411.50
29250RAX4	375,000.000	ENBRIDGE ENERGY PARTNERS L P NT 7.375% DTD 10/06/2015 DUE 10/15/2045 CALLABLE	$468,903.75	$434,197.50
29250RAX4	121,000.000	ENBRIDGE ENERGY PARTNERS L P NT 7.375% DTD 10/06/2015 DUE 10/15/2045 CALLABLE	$142,852.87	$140,101.06
29250RAT3	30,000.000	ENBRIDGE ENERGY PARTNERS L P SR NT 5.50% DTD 09/13/2010 DUE 09/15/2040 CALLABLE	$28,485.30	$29,737.50
29250NBP9	100,000.000	ENBRIDGE INC MTN CDS SUB 2022 C NT VAR RATE DTD 09/20/2022 DUE 01/15/2083 CALLABLE	$100,000.00	$108,526.00
29250NCP8	110,000.000	ENBRIDGE INC SR GLBL 5.20% DTD 11/20/2025 DUE 11/20/2035 CALLABLE	$109,686.50	$110,880.00
29250NBT1	200,000.000	ENBRIDGE INC SUB 2023 B NT VAR RATE DTD 09/25/2023 DUE 01/15/2084 CALLABLE	$200,000.00	$229,334.00
29268BAF8	400,000.000	ENEL FIN INTL S A GTD NT 144A 6.00% DTD 10/07/2009 DUE 10/07/2039 CALLABLE	$405,304.00	$420,336.00
29278GBJ6	300,000.000	ENEL FIN INTL SR 144A NT 5.75% DTD 09/30/2025 DUE 09/30/2055 CALLABLE	$292,347.00	$292,299.00
29278GAC2	700,000.000	ENEL FIN INTL SR GLBL 144A 4.75% DTD 05/25/2017 DUE 05/25/2047 CALLABLE	$729,995.00	$604,352.00
29273VBH2	300,000.000	ENERGY TRANSFER L P JR SB GLBL VAR RATE DTD 08/25/2025 DUE 02/15/2056 CALLABLE	$299,400.00	$301,146.00
29273VAY6	210,000.000	ENERGY TRANSFER L P SR GLBL NT 5.55% DTD 01/25/2024 DUE 05/15/2034 CALLABLE	$209,286.00	$215,808.60
29273VAW0	2,000.000	ENERGY TRANSFER L P SR GLBL NT 5.95% DTD 01/25/2024 DUE 05/15/2054 CALLABLE	$1,866.34	$1,895.30
29273VBB5	22,000.000	ENERGY TRANSFER L P SR GLBL NT 6.05% DTD 06/21/2024 DUE 09/01/2054 CALLABLE	$21,942.80	$21,157.84
29278NAR4	370,000.000	ENERGY TRANSFER OPERATING LP SR NT 5.00% DTD 01/22/2020 DUE 05/15/2050 CALLABLE	$314,539.42	$309,560.50
29278NAR4	290,000.000	ENERGY TRANSFER OPERATING LP SR NT 5.00% DTD 01/22/2020 DUE 05/15/2050 CALLABLE	$244,156.80	$242,628.50
29273RAJ8	580,000.000	ENERGY TRANSFER PARTNERS L P 7.50% DTD 03/28/2008 DUE 07/01/2038 CALLABLE	$655,295.15	$671,495.00
29273RAJ8	1,500,000.000	ENERGY TRANSFER PARTNERS L P 7.50% DTD 03/28/2008 DUE 07/01/2038 CALLABLE	$2,018,173.00	$1,736,625.00
29278NAE3	80,000.000	ENERGY TRANSFER PARTNERS LP SR NT 6.00% DTD 06/07/2018 DUE 06/15/2048 CALLABLE	$74,473.29	$77,582.40
29279FAA7	115,000.000	ENERGY TRANSFER PRTNRS L P 6.25% DTD 01/15/2019 DUE 04/15/2049 CALLABLE	$112,784.10	$113,816.65
29273RAT6	90,000.000	ENERGY TRANSFER PRTNRS L P SR NT 5.15% DTD 01/22/2013 DUE 02/01/2043 CALLABLE	$77,975.10	$81,000.90
29273RBF5	25,000.000	ENERGY TRANSFER PRTNRS L P SR NT 5.15% DTD 03/12/2015 DUE 03/15/2045 CALLABLE	$20,594.25	$22,099.25
29273RBF5	165,000.000	ENERGY TRANSFER PRTNRS L P SR NT 5.15% DTD 03/12/2015 DUE 03/15/2045 CALLABLE	$169,313.10	$145,855.05
29273RBL2	280,000.000	ENERGY TRANSFER PRTNRS L P SR NT 5.30% DTD 01/17/2017 DUE 04/15/2047 CALLABLE	$250,330.11	$248,466.40
29273RAP4	415,000.000	ENERGY TRANSFER PRTNRS L P SR NT 6.05% DTD 05/12/2011 DUE 06/01/2041 CALLABLE	$468,817.20	$420,324.45
29273RAP4	1,030,000.000	ENERGY TRANSFER PRTNRS L P SR NT 6.05% DTD 05/12/2011 DUE 06/01/2041 CALLABLE	$1,170,194.20	$1,043,214.90
29273RBJ7	30,000.000	ENERGY TRANSFER PRTNRS L P SR NT 6.125% DTD 06/23/2015 DUE 12/15/2045 CALLABLE	$29,394.00	$29,448.60
29286DAC9	650,000.000	ENGIE SA SR 144A NT 5.875% DTD 04/10/2024 DUE 04/10/2054 CALLABLE	$639,912.00	$658,008.00
26874RAP3	300,000.000	ENI SPA GLBL 144A NT 5.95% DTD 05/15/2024 DUE 05/15/2054 CALLABLE	$292,083.00	$297,435.00
26874RAP3	375,000.000	ENI SPA GLBL 144A NT 5.95% DTD 05/15/2024 DUE 05/15/2054 CALLABLE	$370,605.00	$371,793.75
682680CY7	160,000.000	ENLINK MIDSTREAM PARTNERS LP SR NT 5.05% DTD 11/12/2014 DUE 04/01/2045 CALLABLE	$151,301.85	$139,865.60
682680DA8	15,000.000	ENLINK MIDSTREAM PARTNERS LP SR NT 5.45% DTD 05/11/2017 DUE 06/01/2047 CALLABLE	$13,756.95	$13,790.25
682680CW1	15,000.000	ENLINK MIDSTREAM PARTNERS LP SR NT 5.60% DTD 03/19/2014 DUE 04/01/2044 CALLABLE	$13,039.20	$14,171.55
29366MAA6	1,100,000.000	ENTERGY ARK INC 1ST MTG 4.20% DTD 03/19/2019 DUE 04/01/2049 CALLABLE	$1,164,625.00	$887,964.00
29366MAA6	60,000.000	ENTERGY ARK INC 1ST MTG 4.20% DTD 03/19/2019 DUE 04/01/2049 CALLABLE	$46,587.00	$48,434.40
29366MAB4	100,000.000	ENTERGY ARKANSAS LLC 1M BD 2.65% DTD 09/11/2020 DUE 06/15/2051 CALLABLE	$99,605.00	$59,438.00
29366MAB4	60,000.000	ENTERGY ARKANSAS LLC 1M BD 2.65% DTD 09/11/2020 DUE 06/15/2051 CALLABLE	$59,842.45	$35,662.80
29366MAC2	205,000.000	ENTERGY ARKANSAS LLC 1M BD 3.35% DTD 03/30/2021 DUE 06/15/2052 CALLABLE	$203,724.90	$138,981.80
29366MAC2	45,000.000	ENTERGY ARKANSAS LLC 1M BD 3.35% DTD 03/30/2021 DUE 06/15/2052 CALLABLE	$28,952.10	$30,508.20
29364GAK9	280,000.000	ENTERGY CORP NEW SR NT 3.75% DTD 05/19/2020 DUE 06/15/2050 CALLABLE	$275,520.00	$203,333.20
29364GAK9	20,000.000	ENTERGY CORP NEW SR NT 3.75% DTD 05/19/2020 DUE 06/15/2050 CALLABLE	$14,538.60	$14,523.80
29364WBD9	60,000.000	ENTERGY LA LLC 1M GLBL 2.90% DTD 03/06/2020 DUE 03/15/2051 CALLABLE	$59,853.00	$37,567.20
29364WBD9	120,000.000	ENTERGY LA LLC 1M GLBL 2.90% DTD 03/06/2020 DUE 03/15/2051 CALLABLE	$74,082.65	$75,134.40
29364WBC1	300,000.000	ENTERGY LA LLC 1ST MTG 4.20% DTD 03/12/2019 DUE 04/01/2050 CALLABLE	$297,879.00	$239,598.00
29364WBC1	35,000.000	ENTERGY LA LLC 1ST MTG 4.20% DTD 03/12/2019 DUE 04/01/2050 CALLABLE	$26,182.45	$27,953.10
29364WAT5	1,000,000.000	ENTERGY LA LLC 1ST MTG 5.00% DTD 06/24/2014 DUE 07/15/2044 CALLABLE	$1,000,000.00	$904,540.00
29364WBQ0	170,000.000	ENTERGY LA LLC 1ST MTG 5.80% DTD 01/07/2025 DUE 03/15/2055 CALLABLE	$169,005.50	$170,843.20
29364WBQ0	88,000.000	ENTERGY LA LLC 1ST MTG 5.80% DTD 01/07/2025 DUE 03/15/2055 CALLABLE	$88,002.64	$88,436.48
29366WAA4	70,000.000	ENTERGY MISS LLC 1M BD 3.85% DTD 06/05/2019 DUE 06/01/2049 CALLABLE	$65,891.71	$53,374.30
29366WAE6	70,000.000	ENTERGY MISSISSIPPI LLC 1M BD 5.85% DTD 05/16/2024 DUE 06/01/2054 CALLABLE	$70,030.80	$70,534.80
29366WAG1	300,000.000	ENTERGY MISSISSIPPI LLC 1ST MTG 5.80% DTD 03/13/2025 DUE 04/15/2055 CALLABLE	$299,889.00	$301,776.00
29366WAG1	34,000.000	ENTERGY MISSISSIPPI LLC 1ST MTG 5.80% DTD 03/13/2025 DUE 04/15/2055 CALLABLE	$33,652.18	$34,201.28
29365TAJ3	275,000.000	ENTERGY TEXAS INC 1M GLBL BD 3.55% DTD 09/20/2019 DUE 09/30/2049 CALLABLE	$308,484.00	$196,058.50
29365TAJ3	120,000.000	ENTERGY TEXAS INC 1M GLBL BD 3.55% DTD 09/20/2019 DUE 09/30/2049 CALLABLE	$113,470.80	$85,552.80
29365TAH7	2,000.000	ENTERGY TEXAS INC SR SEC NT 4.50% DTD 01/08/2019 DUE 03/30/2039 CALLABLE	$2,155.81	$1,855.78
29379VBQ5	54,000.000	ENTERPRISE PRODS OPER LLC 4.25% DTD 02/15/2018 DUE 02/15/2048 CALLABLE	$44,034.93	$44,338.86
29379VAY9	126,000.000	ENTERPRISE PRODS OPER LLC FR 4.45% DTD 08/13/2012 DUE 02/15/2043 CALLABLE	$115,852.25	$110,732.58
29379VCH4	425,000.000	ENTERPRISE PRODS OPER LLC GLBL NT 5.55% DTD 08/08/2024 DUE 02/16/2055 CALLABLE	$423,567.75	$411,871.75
29379VCH4	99,000.000	ENTERPRISE PRODS OPER LLC GLBL NT 5.55% DTD 08/08/2024 DUE 02/16/2055 CALLABLE	$95,990.61	$95,941.89

29379VAW3	170,000.000	ENTERPRISE PRODS OPER LLC GTD SR NT 4.85% DTD 02/15/2012 DUE 08/15/2042 CALLABLE	$189,003.06	$157,379.20
29379VAT0	260,000.000	ENTERPRISE PRODS OPER LLC GTD SRNT 5.95% DTD 01/13/2011 DUE 02/01/2041 CALLABLE	$298,828.40	$274,105.00
29379VAT0	286,000.000	ENTERPRISE PRODS OPER LLC GTD SRNT 5.95% DTD 01/13/2011 DUE 02/01/2041 CALLABLE	$345,007.52	$301,515.50
29379VAM5	80,000.000	ENTERPRISE PRODS OPER LLC GTD SRNT 7.55% DTD 10/15/2009 DUE 04/15/2038 CALLABLE	$113,374.40	$96,234.40
29379VCA9	40,000.000	ENTERPRISE PRODS OPER LLC SR NT 3.20% DTD 08/07/2020 DUE 02/15/2052 CALLABLE	$24,715.60	$26,532.80
29379VCA9	30,000.000	ENTERPRISE PRODS OPER LLC SR NT 3.20% DTD 08/07/2020 DUE 02/15/2052 CALLABLE	$19,396.20	$19,899.60
29379VCB7	70,000.000	ENTERPRISE PRODS OPER LLC SR NT 3.30% DTD 09/15/2021 DUE 02/15/2053 CALLABLE	$46,314.75	$46,741.80
29379VCB7	55,000.000	ENTERPRISE PRODS OPER LLC SR NT 3.30% DTD 09/15/2021 DUE 02/15/2053 CALLABLE	$35,911.40	$36,725.70
29379VBY8	85,000.000	ENTERPRISE PRODS OPER LLC SR NT 3.70% DTD 01/15/2020 DUE 01/31/2051 CALLABLE	$61,129.70	$62,331.35
29379VBZ5	35,000.000	ENTERPRISE PRODS OPER LLC SR NT 3.95% DTD 01/15/2020 DUE 01/31/2060 CALLABLE	$25,875.15	$25,546.15
29379VBW2	4,000.000	ENTERPRISE PRODS OPER LLC SR NT 4.20% DTD 07/08/2019 DUE 01/31/2050 CALLABLE	$2,998.04	$3,208.00
29379VBU6	5,000.000	ENTERPRISE PRODS OPER LLC SR NT 4.80% DTD 10/11/2018 DUE 02/01/2049 CALLABLE	$4,564.30	$4,403.00
29379VBA0	450,000.000	ENTERPRISE PRODS OPER LLC SR NT 4.85% DTD 03/18/2013 DUE 03/15/2044 CALLABLE	$451,252.20	$410,742.00
29379VBJ1	1,000,000.000	ENTERPRISE PRODS OPER LLC SR NT 4.90% DTD 05/07/2015 DUE 05/15/2046 CALLABLE	$1,047,379.30	$904,170.00
29379VBJ1	25,000.000	ENTERPRISE PRODS OPER LLC SR NT 4.90% DTD 05/07/2015 DUE 05/15/2046 CALLABLE	$22,961.75	$22,604.25
29379VCL5	220,000.000	ENTERPRISE PRODS OPER LLC SR NT 5.20% DTD 06/20/2025 DUE 01/15/2036 CALLABLE	$219,263.00	$223,946.80
29379VBM4	134,000.000	ENTERPRISE PRODS OPER LLC SR SUB VAR RATE DTD 08/16/2017 DUE 08/16/2077 CALLABLE	$127,472.46	$133,737.36
26875PAT8	30,000.000	EOG RES INC SR GLBL NT 4.95% DTD 04/14/2020 DUE 04/15/2050 CALLABLE	$29,823.60	$26,818.50
26875PAT8	50,000.000	EOG RES INC SR GLBL NT 4.95% DTD 04/14/2020 DUE 04/15/2050 CALLABLE	$45,313.00	$44,697.50
26875PAZ4	50,000.000	EOG RES INC SR NT 5.35% DTD 07/01/2025 DUE 01/15/2036 CALLABLE	$50,101.08	$51,378.00
26875PAW1	220,000.000	EOG RES INC SR NT 5.65% DTD 11/21/2024 DUE 12/01/2054 CALLABLE	$214,868.80	$215,173.20
26875PBA8	135,000.000	EOG RES INC SR NT 5.95% DTD 07/01/2025 DUE 07/15/2055 CALLABLE	$137,052.28	$137,481.30
29446MAN2	145,000.000	EQUINOR ASA SR GLBL NT 5.125% DTD 06/03/2025 DUE 06/03/2035 CALLABLE	$144,943.45	$148,910.65
29446MAG7	75,000.000	EQUINOR ASA SR NT 3.625% DTD 04/06/2020 DUE 04/06/2040 CALLABLE	$62,061.00	$63,388.50
29446MAH5	300,000.000	EQUINOR ASA SR NT 3.70% DTD 04/06/2020 DUE 04/06/2050 CALLABLE	$297,795.00	$227,370.00
85771PAC6	35,000.000	EQUINOR ASA SR NT 5.10% DTD 08/17/2010 DUE 08/17/2040 CALLABLE	$34,455.40	$34,766.90
29452EAD3	200,000.000	EQUITABLE HLDGS INC JR SB GLBL NT VAR RATE DTD 03/26/2025 DUE 03/28/2055 CALLABLE	$200,000.00	$208,550.00
26882PBE1	575,000.000	ERAC USA FIN CO GTD NT 144A 7.00% DTD 10/17/2007 DUE 10/15/2037	$721,433.05	$665,936.25
29670GAE2	145,000.000	ESSENTIAL UTILS INC SR GLBL NT 3.351% DTD 04/15/2020 DUE 04/15/2050 CALLABLE	$145,000.00	$99,681.70
29670GAE2	142,000.000	ESSENTIAL UTILS INC SR GLBL NT 3.351% DTD 04/15/2020 DUE 04/15/2050 CALLABLE	$117,155.53	$97,619.32
29670GAG7	77,000.000	ESSENTIAL UTILS INC SR NT 5.30% DTD 05/20/2022 DUE 05/01/2052 CALLABLE	$68,304.50	$72,030.42
29717PAS6	1,000,000.000	ESSEX PORTFOLIO L P SR NT 4.50% DTD 03/08/2018 DUE 03/15/2048 CALLABLE	$1,102,320.00	$849,550.00
29736RAM2	109,000.000	ESTEE LAUDER COS INC SR NT 3.125% DTD 11/21/2019 DUE 12/01/2049 CALLABLE	$70,083.92	$72,278.99
299808AJ4	52,000.000	EVEREST REINS HLDGS INC SR NT 3.125% DTD 10/04/2021 DUE 10/15/2052 CALLABLE	$43,027.74	$32,953.44
30036FAA9	260,000.000	EVERGY KANS CENT INC 1M BD 3.45% DTD 04/09/2020 DUE 04/15/2050 CALLABLE	$241,919.60	$183,292.20
30037DAE5	130,000.000	EVERGY METRO INC 1M 2025 BD 5.125% DTD 08/15/2025 DUE 08/15/2035 CALLABLE	$129,452.70	$131,357.20
485134BM1	81,000.000	EVERGY METRO INC SR GLBL 5.30% DTD 09/20/2011 DUE 10/01/2041 CALLABLE	$78,557.85	$79,516.08
30161NAS0	500,000.000	EXELON CORP SR GLBL 5.10% DTD 12/15/2015 DUE 06/15/2045 CALLABLE	$533,715.00	$462,315.00
30161NAY7	595,000.000	EXELON CORP SR NT 4.70% DTD 04/01/2020 DUE 04/15/2050 CALLABLE	$652,675.45	$509,230.75
30161MAN3	1,000,000.000	EXELON GENERATION CO LLC SR NT 5.60% DTD 12/15/2012 DUE 06/15/2042 CALLABLE	$1,020,146.37	$1,003,010.00
30161MAN3	350,000.000	EXELON GENERATION CO LLC SR NT 5.60% DTD 12/15/2012 DUE 06/15/2042 CALLABLE	$372,547.50	$351,053.50
30161MAG8	310,000.000	EXELON GENERATION CO LLC SR NT 6.25% DTD 09/23/2009 DUE 10/01/2039 CALLABLE	$351,512.14	$335,872.60
30161MAG8	100,000.000	EXELON GENERATION CO LLC SR NT 6.25% DTD 09/23/2009 DUE 10/01/2039 CALLABLE	$100,300.00	$108,346.00
30231GAY8	100,000.000	EXXON MOBIL CORP SR GLBL NT 2.995% DTD 08/16/2019 DUE 08/16/2039 CALLABLE	$93,147.52	$80,024.00
30231GAZ5	14,000.000	EXXON MOBIL CORP SR GLBL NT 3.095% DTD 08/16/2019 DUE 08/16/2049 CALLABLE	$9,958.34	$9,561.16
30231GAW2	720,000.000	EXXON MOBIL CORP SR GLBL NT 4.114% DTD 03/03/2016 DUE 03/01/2046 CALLABLE	$770,230.54	$601,999.20
30231GAW2	99,000.000	EXXON MOBIL CORP SR GLBL NT 4.114% DTD 03/03/2016 DUE 03/01/2046 CALLABLE	$94,771.66	$82,774.89
30231GBM3	410,000.000	EXXON MOBIL CORP SR NT 3.452% DTD 04/15/2020 DUE 04/15/2051 CALLABLE	$306,460.60	$294,015.10
30231GBG6	165,000.000	EXXON MOBIL CORP SR NT 4.327% DTD 03/19/2020 DUE 03/19/2050 CALLABLE	$140,319.80	$138,298.05
302491AV7	112,000.000	F M C CORP SR GLBL 4.50% DTD 09/20/2019 DUE 10/01/2049 CALLABLE	$111,942.88	$71,183.84
302491AV7	109,000.000	F M C CORP SR GLBL 4.50% DTD 09/20/2019 DUE 10/01/2049 CALLABLE	$109,840.45	$69,277.13
303901BU5	19,000.000	FAIRFAX FINL HLDGS LTD SR GLBL 6.10% DTD 03/15/2025 DUE 03/15/2055 CALLABLE	$18,839.03	$19,047.31
303901BR2	165,000.000	FAIRFAX FINL HLDGS LTD SR GLBL NT 6.35% DTD 09/22/2024 DUE 03/22/2054 CALLABLE	$167,332.54	$170,898.75
30958PAA1	350,000.000	FARMERS EXCHANGE CAP SUB 144A NT 6.151% DTD 11/05/2013 DUE 11/01/2053	$356,569.50	$343,997.50
309601AE2	10,000.000	FARMERS INS EXCHANGE SR GLBL 144A VAR RATE DTD 10/16/2017 DUE 11/01/2057 CALLABLE	$8,154.70	$8,535.10
309601AG7	410,000.000	FARMERS INS EXCHANGE SUB 144A NT VAR RATE DTD 10/09/2024 DUE 10/15/2064 CALLABLE	$410,000.00	$420,668.20
31428XDN3	120,000.000	FEDEX CORP SR GLBL 4.10% DTD 04/15/2025 DUE 04/15/2043 CALLABLE	$93,043.20	$96,627.60
31428XDQ6	106,000.000	FEDEX CORP SR GLBL 4.10% DTD 08/01/2025 DUE 02/01/2045 CALLABLE	$85,148.17	$83,622.34
31428XDT0	171,000.000	FEDEX CORP SR GLBL 4.40% DTD 07/15/2025 DUE 01/15/2047 CALLABLE	$138,694.65	$139,117.05
31428XDP8	120,000.000	FEDEX CORP SR GLBL 5.10% DTD 07/15/2025 DUE 01/15/2044 CALLABLE	$129,400.48	$109,065.60
31428XDM5	1,000,000.000	FEDEX CORP SR GLBL NT 3.875% DTD 08/01/2025 DUE 08/01/2042 CALLABLE	$988,293.60	$791,600.00
31428XDM5	122,000.000	FEDEX CORP SR GLBL NT 3.875% DTD 08/01/2025 DUE 08/01/2042 CALLABLE	$98,094.18	$96,575.20
31428XDU7	108,000.000	FEDEX CORP SR GLBL NT 4.05% DTD 08/15/2025 DUE 02/15/2048 CALLABLE	$78,842.86	$82,636.20
31428XBG0	445,000.000	FEDEX CORP SR GLBL NT 4.55% DTD 03/24/2016 DUE 04/01/2046 CALLABLE	$439,337.15	$359,862.60
31428XDR4	128,000.000	FEDEX CORP SR GLBL NT 4.75% DTD 05/15/2025 DUE 11/15/2045 CALLABLE	$111,195.94	$110,726.40
31428XDV5	650,000.000	FEDEX CORP SR GLBL NT 4.95% DTD 04/17/2025 DUE 10/17/2048 CALLABLE	$645,274.50	$567,794.50
31428XDV5	52,000.000	FEDEX CORP SR GLBL NT 4.95% DTD 04/17/2025 DUE 10/17/2048 CALLABLE	$45,142.52	$45,423.56
31620MAU0	24,000.000	FIDELITY NATL INFORMATION SVCS INC SR NT 4.50% DTD 08/16/2016 DUE 08/15/2046 CALLABLE	$20,307.12	$19,939.92
31620MAZ9	15,000.000	FIDELITY NATL INFORMATION SVCS SR GLBL NT 4.75% DTD 05/16/2018 DUE 05/15/2048 CALLABLE	$18,289.20	$12,661.35
31847RAH5	100,000.000	FIRST AMERN FINL CORP SR NT 2.40% DTD 08/03/2021 DUE 08/15/2031 CALLABLE	$99,663.00	$87,234.00
31959XAF0	400,000.000	FIRST CTZNS BANCSHARES INC DEL SUB GLBL NT VAR RATE DTD 03/12/2025 DUE 03/12/2040 CALLABLE	$388,838.00	$407,948.00
33616CAC4	925,000.000	FIRST REP BK SAN FRANCISCO CAL SUB NT 4.625% DTD 02/13/2017 DUE 02/13/2047 CALLABLE	$910,542.25	$92.50
337932AM9	637,000.000	FIRSTENERGY CORP SR GLBL C NT 3.40% DTD 02/20/2020 DUE 03/01/2050 CALLABLE	$636,038.13	$439,351.64
337932AJ6	40,000.000	FIRSTENERGY CORP SR GLBL C NT 5.60% DTD 06/21/2017 DUE 07/15/2047 CALLABLE	$33,503.78	$35,213.60
33803WAB5	1,125,000.000	FISHERS LANE ASSOCS LLC BD 144A 5.477% DTD 06/27/2012 DUE 08/05/2040 NON-CALLABLE	$1,169,394.75	$1,149,716.25
33939HAA7	300,000.000	FLEX INTER HOLDCO LLC SR SEC 144A NT 3.363% DTD 05/28/2021 DUE 06/30/2031 CALLABLE	$299,991.00	$276,045.00
340711BC3	200,000.000	FLORIDA GAS TRANSMISSION CO SR GLBL 144A 5.75% DTD 06/11/2025 DUE 07/15/2035 CALLABLE	$199,392.00	$207,528.00
341099CR8	130,000.000	FLORIDA POWER CORP 1MTG BD 3.85% DTD 11/20/2012 DUE 11/15/2042 CALLABLE	$140,890.22	$106,889.90
341081GE1	125,000.000	FLORIDA PWR & LT CO 1M BD 2.875% DTD 11/18/2021 DUE 12/04/2051 CALLABLE	$82,606.69	$79,672.50
341081FX0	65,000.000	FLORIDA PWR & LT CO 1M BD 3.15% DTD 09/13/2019 DUE 10/01/2049 CALLABLE	$52,848.25	$44,515.25
341081GV3	34,000.000	FLORIDA PWR & LT CO 1M GLBL 5.60% DTD 06/03/2024 DUE 06/15/2054 CALLABLE	$33,972.67	$34,133.28
341081GY7	100,000.000	FLORIDA PWR & LT CO 1M GLBL 5.70% DTD 02/21/2025 DUE 03/15/2055 CALLABLE	$99,751.00	$101,323.00
341081FQ5	104,000.000	FLORIDA PWR & LT CO 1M GLBL BD 3.95% DTD 02/28/2018 DUE 03/01/2048 CALLABLE	$84,733.69	$83,098.08
341081FH5	190,000.000	FLORIDA PWR & LT CO 1MTG BD 3.80% DTD 12/20/2012 DUE 12/15/2042 CALLABLE	$173,945.90	$156,031.80
341081FB8	45,000.000	FLORIDA PWR & LT CO 1MTG BD 5.96% DTD 03/17/2009 DUE 04/01/2039 CALLABLE	$48,819.60	$48,532.95
341081FP7	165,000.000	FLORIDA PWR & LT CO 1ST MTG 3.70% DTD 11/16/2017 DUE 12/01/2047 CALLABLE	$137,127.44	$126,885.00
341081HB6	100,000.000	FLORIDA PWR & LT CO 1ST MTG 5.60% DTD 12/05/2025 DUE 02/15/2066 CALLABLE	$99,135.10	$98,432.00
341081FL6	22,000.000	FLORIDA PWR & LT CO 1ST MTG BD 4.05% DTD 09/10/2014 DUE 10/01/2044 CALLABLE	$27,683.70	$18,325.12
341081FF9	315,000.000	FLORIDA PWR & LT CO 1ST MTG BD 4.125% DTD 12/13/2011 DUE 02/01/2042 CALLABLE	$338,675.40	$273,649.95
341081FF9	128,000.000	FLORIDA PWR & LT CO 1ST MTG BD 4.125% DTD 12/13/2011 DUE 02/01/2042 CALLABLE	$110,536.04	$111,197.44
341081FU6	95,000.000	FLORIDA PWR & LT CO 3.99% DTD 02/26/2019 DUE 03/01/2049 CALLABLE	$76,421.86	$75,405.30
341081FR3	165,000.000	FLORIDA PWR & LT CO 4.125% DTD 05/08/2018 DUE 06/01/2048 CALLABLE	$165,776.86	$134,460.15
341081FR3	1,075,000.000	FLORIDA PWR & LT CO 4.125% DTD 05/08/2018 DUE 06/01/2048 CALLABLE	$1,117,722.51	$876,028.25
341081FR3	40,000.000	FLORIDA PWR & LT CO 4.125% DTD 05/08/2018 DUE 06/01/2048 CALLABLE	$34,908.40	$32,596.40
341099CL1	60,000.000	FLORIDA PWR CORP 6.40% DTD 06/18/2008 DUE 06/15/2038 CALLABLE	$66,704.40	$66,861.00
302491AY1	155,000.000	FMC CORP SR NT 6.375% DTD 05/18/2023 DUE 05/18/2053 CALLABLE	$154,629.55	$115,230.10
302491AY1	157,000.000	FMC CORP SR NT 6.375% DTD 05/18/2023 DUE 05/18/2053 CALLABLE	$146,293.45	$116,716.94
302491AZ8	235,000.000	FMC CORP SUB GLBL NT VAR RATE DTD 05/27/2025 DUE 11/01/2055 CALLABLE	$235,322.50	$186,004.85
30251BAC2	300,000.000	FMR CORP SR NT 144A 6.50% DTD 07/06/2010 DUE 12/14/2040 CALLABLE	$333,522.00	$332,100.00
30251BAC2	375,000.000	FMR CORP SR NT 144A 6.50% DTD 07/06/2010 DUE 12/14/2040 CALLABLE	$464,097.50	$415,125.00
34531XAC8	40,000.000	FORD FNDTN SR 2020 BD 2.815% DTD 06/25/2020 DUE 06/01/2070 CALLABLE	$40,000.00	$22,550.40
345397G56	600,000.000	FORD MOTOR CREDIT COMPANY SR NT 6.50% DTD 01/07/2025 DUE 02/07/2035 CALLABLE	$599,544.00	$621,576.00
345370CQ1	465,000.000	FORD MTR CO DEL NT 4.75% DTD 01/08/2013 DUE 01/15/2043 NON-CALLABLE	$435,255.78	$368,247.45
345370CQ1	50,000.000	FORD MTR CO DEL NT 4.75% DTD 01/08/2013 DUE 01/15/2043 NON-CALLABLE	$39,419.00	$39,596.50
350930AK9	545,000.000	FOUNDRY JV HOLDCO SR SEC 144A NT 6.30% DTD 02/07/2025 DUE 01/25/2039 CALLABLE	$568,544.89	$574,942.30
BQHPX88	300,000.000	FRANCEGOVT OF BDS EUR1'144A 3.00% DTD 06/25/2023 DUE 06/25/2049 NON-CALLABLE	$291,963.73	$286,581.36
354613AM3	24,000.000	FRANKLIN RESOURCES INC SR NT 2.95% DTD 08/12/2021 DUE 08/12/2051 CALLABLE	$15,051.84	$15,126.00
35561RAA5	120,000.000	FRED HUTCHINSON CANCER CTR 4.966% DTD 06/30/2022 DUE 01/01/2052 CALLABLE	$120,000.00	$108,382.80
35671DBC8	340,000.000	FREEPORT MCMORAN COPPER & GOLD SR NT 5.45% DTD 09/15/2013 DUE 03/15/2043 CALLABLE	$316,788.20	$329,133.60
35805BAE8	200,000.000	FRESENIUS MED CARE US FIN III SR 144A NT 3.00% DTD 05/18/2021 DUE 12/01/2031 CALLABLE	$198,390.00	$180,336.00
04316JAP4	375,000.000	GALLAGHER ARTHUR J & CO SR GLBL NT 5.55% DTD 12/19/2024 DUE 02/15/2055 CALLABLE	$372,660.00	$359,906.25

04316JAP4	55,000.000	GALLAGHER ARTHUR J & CO SR GLBL NT 5.55% DTD 12/19/2024 DUE 02/15/2055 CALLABLE	$53,818.60	$52,786.25
04316JAG4	40,000.000	GALLAGHER ARTHUR J & CO SR GLBL NT 6.75% DTD 11/02/2023 DUE 02/15/2054 CALLABLE	$41,559.30	$44,196.40
363576AB5	54,000.000	GALLAGHER ARTHUR J & CO SR NT 3.50% DTD 05/20/2021 DUE 05/20/2051 CALLABLE	$46,478.17	$37,649.34
04316JAJ8	7,000.000	GALLAGHER ARTHUR J & CO SR NT 5.75% DTD 02/15/2024 DUE 07/15/2054 CALLABLE	$6,658.96	$6,881.91
04316JAE9	30,000.000	GALLAGHER ARTHUR J & CO SR NT 5.75% DTD 03/02/2023 DUE 03/02/2053 CALLABLE	$29,269.92	$29,430.60
366651AK3	100,000.000	GARTNER INC SR NT 5.60% DTD 11/20/2025 DUE 11/20/2035 CALLABLE	$99,992.00	$99,732.00
361448AU7	1,000,000.000	GATX CORP SR NT 5.20% DTD 03/04/2014 DUE 03/15/2044 CALLABLE	$1,061,875.56	$942,080.00
36164QNA2	88,000.000	GE CAPITAL INTERNATIONAL FDG FR 4.418% DTD 05/15/2016 DUE 11/15/2035 NON-CALLABLE	$79,912.64	$85,873.92
36266GAC1	175,000.000	GE HEALTHCARE TECHNOLOGIES INC SR NT 5.50% DTD 06/09/2025 DUE 06/15/2035 CALLABLE	$177,669.85	$181,814.50
369550BH0	11,000.000	GENERAL DYNAMICS CORP SR GLBL NT 4.25% DTD 03/25/2020 DUE 04/01/2040 CALLABLE	$10,283.02	$10,080.95
369550BJ6	90,000.000	GENERAL DYNAMICS CORP SR GLBL NT 4.25% DTD 03/25/2020 DUE 04/01/2050 CALLABLE	$88,677.00	$75,913.20
369550BQ0	70,000.000	GENERAL DYNAMICS CORP SR NT 2.85% DTD 05/10/2021 DUE 06/01/2041 CALLABLE	$49,580.30	$52,768.80
369550BR8	21,000.000	GENERAL DYNAMICS CORP SR NT 4.95% DTD 05/07/2025 DUE 08/15/2035 CALLABLE	$20,887.86	$21,419.16
36962G4B7	25,000.000	GENERAL ELEC CAP CORP MTN FR 6.875% DTD 01/09/2009 DUE 01/10/2039 NON-CALLABLE	$28,976.77	$29,432.00
36962G3P7	60,000.000	GENERAL ELEC CAPITAL CORP MED TERM NTS 5.875% DTD 01/14/2008 DUE 01/14/2038	$62,734.90	$65,011.80
37045VAQ3	56,000.000	GENERAL MTRS CO SR GLBL 5.40% DTD 08/07/2017 DUE 04/01/2048 CALLABLE	$48,330.66	$50,855.28
37045VAF7	600,000.000	GENERAL MTRS CO SR GLBL NT 6.25% DTD 04/02/2014 DUE 10/02/2043 CALLABLE	$620,160.00	$608,418.00
37045VAF7	25,000.000	GENERAL MTRS CO SR GLBL NT 6.25% DTD 04/02/2014 DUE 10/02/2043 CALLABLE	$24,832.00	$25,350.75
37045VAH3	750,000.000	GENERAL MTRS CO SR NT 5.00% DTD 11/12/2014 DUE 04/01/2035 CALLABLE	$757,839.30	$732,765.00
37045VAJ9	110,000.000	GENERAL MTRS CO SR NT 5.20% DTD 11/12/2014 DUE 04/01/2045 CALLABLE	$94,548.80	$98,798.70
373298BR8	320,000.000	GEORGIA PAC CORP 7.75% DTD 11/10/1999 DUE 11/15/2029	$435,691.00	$360,953.60
373334KR1	240,000.000	GEORGIA PWR CO SR 2022B NT 5.125% DTD 05/04/2022 DUE 05/15/2052 CALLABLE	$238,248.00	$223,879.20
373334JW2	1,000,000.000	GEORGIA PWR CO SR NT 12A 4.30% DTD 03/06/2012 DUE 03/15/2042 CALLABLE	$1,117,565.00	$875,040.00
373334JW2	37,000.000	GEORGIA PWR CO SR NT 12A 4.30% DTD 03/06/2012 DUE 03/15/2042 CALLABLE	$28,416.37	$32,376.48
374288AC2	25,000.000	GETTY PAUL J TR 2025A BD 4.905% DTD 05/06/2025 DUE 04/01/2035 CALLABLE	$24,640.25	$25,426.50
375558BS1	221,000.000	GILEAD SCIENCES INC NT 2.60% DTD 09/30/2020 DUE 10/01/2040 CALLABLE	$155,060.35	$163,489.17
375558BK8	73,000.000	GILEAD SCIENCES INC SR GLBL NT 4.15% DTD 09/20/2016 DUE 03/01/2047 CALLABLE	$60,447.67	$60,625.77
375558BT9	6,000.000	GILEAD SCIENCES INC SR NT 2.80% DTD 09/30/2020 DUE 10/01/2050 CALLABLE	$3,917.82	$3,797.40
375558BA0	656,000.000	GILEAD SCIENCES INC SR NT 4.50% DTD 11/17/2014 DUE 02/01/2045 CALLABLE	$678,037.69	$580,061.44
375558BA0	167,000.000	GILEAD SCIENCES INC SR NT 4.50% DTD 11/17/2014 DUE 02/01/2045 CALLABLE	$146,569.77	$147,668.08
375558BG7	195,000.000	GILEAD SCIENCES INC SR NT 4.60% DTD 09/14/2015 DUE 09/01/2035 CALLABLE	$194,346.75	$192,718.50
375558BD4	40,000.000	GILEAD SCIENCES INC SR NT 4.75% DTD 09/14/2015 DUE 03/01/2046 CALLABLE	$37,064.80	$36,256.40
375558AX1	95,000.000	GILEAD SCIENCES INC SR NT 4.80% DTD 03/07/2014 DUE 04/01/2044 CALLABLE	$105,812.26	$87,627.05
375558AS2	21,000.000	GILEAD SCIENCES INC SR NT 5.65% DTD 12/13/2011 DUE 12/01/2041 CALLABLE	$22,291.71	$21,790.02
377372AE7	175,000.000	GLAXOSMITHKLINE CAP INC GTD NT 6.375% DTD 05/13/2008 DUE 05/15/2038 CALLABLE	$205,164.41	$196,264.25
378272CA4	555,000.000	GLENCORE FDG LLC GLBL 144A NT 5.673% DTD 04/01/2025 DUE 04/01/2035 CALLABLE	$551,727.80	$579,458.85
378272BH0	200,000.000	GLENCORE FDG LLC SR 144A NT 3.375% DTD 09/23/2021 DUE 09/23/2051 CALLABLE	$197,026.00	$134,594.00
98417EAC4	110,000.000	GLENCORE FINANCE CANADA LTD SR GLBL 144A 6.90% DTD 11/20/2007 DUE 11/15/2037 CALLABLE	$118,954.00	$124,114.10
37959GAF4	165,000.000	GLOBAL ATLANTIC FINANCE CO SR 144A NT 6.75% DTD 03/15/2024 DUE 03/15/2054 CALLABLE	$163,887.90	$168,557.40
37959GAF4	300,000.000	GLOBAL ATLANTIC FINANCE CO SR 144A NT 6.75% DTD 03/15/2024 DUE 03/15/2054 CALLABLE	$309,366.00	$306,468.00
37959GAF4	45,000.000	GLOBAL ATLANTIC FINANCE CO SR 144A NT 6.75% DTD 03/15/2024 DUE 03/15/2054 CALLABLE	$44,696.70	$45,970.20
37940XAR3	1,000,000.000	GLOBAL PMTS INC GLBL NT 5.95% DTD 08/22/2022 DUE 08/15/2052 CALLABLE	$974,820.00	$955,250.00
37940XAR3	32,000.000	GLOBAL PMTS INC GLBL NT 5.95% DTD 08/22/2022 DUE 08/15/2052 CALLABLE	$31,858.56	$30,568.00
37940XAY8	400,000.000	GLOBAL PMTS INC SR NT 5.55% DTD 11/14/2025 DUE 11/15/2035 CALLABLE	$398,996.00	$397,572.00
361841AW9	400,000.000	GLP CAP FING II INC SR NT 5.75% DTD 08/27/2025 DUE 11/01/2037 CALLABLE	$396,748.00	$397,848.00
38141GXR0	500,000.000	GOLDMAN SACHS GROUP INC SR GLBL NT VAR RATE DTD 01/27/2021 DUE 01/27/2032 CALLABLE	$500,000.00	$444,185.00
38141GVS0	110,000.000	GOLDMAN SACHS GROUP INC SR NT 4.75% DTD 10/21/2015 DUE 10/21/2045 CALLABLE	$99,070.80	$99,675.40
38141GA95	125,000.000	GOLDMAN SACHS GROUP INC SR NT 5.851% DTD 04/25/2024 DUE 04/25/2035 CALLABLE	$125,000.00	$132,895.00
38141GGM0	770,000.000	GOLDMAN SACHS GROUP INC SR NT 6.25% DTD 01/28/2011 DUE 02/01/2041 NON-CALLABLE	$910,238.98	$843,088.40
38141GGM0	2,150,000.000	GOLDMAN SACHS GROUP INC SR NT 6.25% DTD 01/28/2011 DUE 02/01/2041 NON-CALLABLE	$2,446,421.00	$2,354,078.00
38141GGM0	153,000.000	GOLDMAN SACHS GROUP INC SR NT 6.25% DTD 01/28/2011 DUE 02/01/2041 NON-CALLABLE	$162,512.59	$167,522.76
38141GZN7	153,000.000	GOLDMAN SACHS GROUP INC SR NT VAR RATE DTD 01/24/2022 DUE 02/24/2043 CALLABLE	$119,410.20	$119,841.84
38141GC51	672,000.000	GOLDMAN SACHS GROUP INC SR NT VAR RATE DTD 01/28/2025 DUE 01/28/2056 CALLABLE	$674,301.27	$679,183.68
38141GC51	495,000.000	GOLDMAN SACHS GROUP INC SR NT VAR RATE DTD 01/28/2025 DUE 01/28/2056 CALLABLE	$496,319.80	$500,291.55
38141GYC2	111,000.000	GOLDMAN SACHS GROUP INC SR NT VAR RATE DTD 04/22/2021 DUE 04/22/2042 CALLABLE	$87,721.46	$85,768.59
38141GXA7	83,000.000	GOLDMAN SACHS GROUP INC SR NT VAR RATE DTD 04/23/2018 DUE 04/23/2039 CALLABLE	$76,543.88	$76,682.04
38141GXA7	970,000.000	GOLDMAN SACHS GROUP INC SR NT VAR RATE DTD 04/23/2018 DUE 04/23/2039 CALLABLE	$1,049,258.70	$896,163.60
38141GD43	400,000.000	GOLDMAN SACHS GROUP INC SR NT VAR RATE DTD 10/21/2025 DUE 10/21/2036 CALLABLE	$400,000.00	$397,088.00
38141GD43	240,000.000	GOLDMAN SACHS GROUP INC SR NT VAR RATE DTD 10/21/2025 DUE 10/21/2036 CALLABLE	$240,000.00	$238,252.80
38141GA46	300,000.000	GOLDMAN SACHS GROUP INC SR NT VAR RATE DTD 10/24/2023 DUE 10/24/2029 CALLABLE	$300,000.00	$318,147.00
38141GB86	744,000.000	GOLDMAN SACHS GROUP INC SR NT VAR RATE DTD 11/19/2024 DUE 11/19/2045 CALLABLE	$734,374.60	$744,238.08
38141GB86	280,000.000	GOLDMAN SACHS GROUP INC SR NT VAR RATE DTD 11/19/2024 DUE 11/19/2045 CALLABLE	$280,000.00	$280,089.60
38148LAF3	81,000.000	GOLDMAN SACHS GROUP INC SUB NT 5.15% DTD 05/22/2015 DUE 05/22/2045	$73,671.78	$76,062.24
38141GFD1	605,000.000	GOLDMAN SACHS GROUP INC SUB NT 6.75% DTD 10/03/2007 DUE 10/01/2037 CALLABLE	$689,479.53	$675,409.90
38141GFD1	68,000.000	GOLDMAN SACHS GROUP INC SUB NT 6.75% DTD 10/03/2007 DUE 10/01/2037 CALLABLE	$75,897.42	$75,913.84
38239PAA5	300,000.000	GOODMAN US FIN FIVE LLC SUSTAINABILTY LINKED GTD SR NT 144A 4.625% DTD 05/04/2022 DUE 05/04/2032	$299,523.00	$296,367.00
384802AD6	81,000.000	GRAINGER W W INC SR NT 4.20% DTD 05/22/2017 DUE 05/15/2047 CALLABLE	$68,278.16	$68,159.88
39541EAE3	195,000.000	GREENSAIF PIPELINES BIDCO SARL FR 6.102% DTD 07/31/2024 DUE 08/23/2042 CALLABLE	$195,000.00	$203,004.75
400131AJ7	630,000.000	GRUMA SAB DE CV SR GLBL 144A 5.761% DTD 12/09/2024 DUE 12/09/2054 CALLABLE	$630,000.00	$632,047.50
40052VAE4	1,025,000.000	GRUPO BIMBO SAB DE CV SR 144A 4.70% DTD 11/10/2017 DUE 11/10/2047 CALLABLE	$1,022,704.00	$882,402.00
40049JAZ0	125,000.000	GRUPO TELEVISA SA DE CV SR NT 6.625% DTD 11/30/2009 DUE 01/15/2040 CALLABLE	$139,663.98	$107,823.75
401378AB0	1,040,000.000	GUARDIAN LIFE INS CO AMER SR 144A NT 4.875% DTD 06/19/2014 DUE 06/19/2064 CALLABLE	$1,243,065.20	$889,408.00
401378AC8	650,000.000	GUARDIAN LIFE INS CO AMER SR GLBL 144A 4.85% DTD 01/24/2017 DUE 01/24/2077 CALLABLE	$564,075.38	$532,759.50
404530AC1	200,000.000	HACKENSACK MERIDIAN HEALTH 2020 BD ZERO CPN DTD 08/26/2020 DUE 09/01/2041 CALLABLE	$200,000.00	$145,022.00
406216BE0	55,000.000	HALLIBURTON CO SR NT 4.75% DTD 08/05/2013 DUE 08/01/2043 CALLABLE	$54,932.33	$48,442.90
406216BK6	27,000.000	HALLIBURTON CO SR NT 5.00% DTD 11/13/2015 DUE 11/15/2045 CALLABLE	$24,448.50	$24,139.89
411618AD3	240,000.000	HARBOUR ENERGY PLC SR GLBL 144A 6.327% DTD 04/01/2025 DUE 04/01/2035 CALLABLE	$240,231.30	$243,026.40
416515BF0	26,000.000	HARTFORD FINL SVCS GROUP INC SR NT 3.60% DTD 08/19/2019 DUE 08/19/2049 CALLABLE	$18,042.44	$19,242.08
416515AP9	25,000.000	HARTFORD FINL SVCS GROUP INC SR NT 6.10% DTD 10/10/2006 DUE 10/01/2041 CALLABLE	$30,410.30	$26,666.25
416515BA1	850,000.000	HARTFORD FINL SVCS GROUP INC SR NT 6.625% DTD 03/23/2010 DUE 03/30/2040 CALLABLE	$1,050,880.50	$967,359.50
418056AS6	680,000.000	HASBRO INC NT 6.35% DTD 03/11/2010 DUE 03/15/2040 CALLABLE	$798,906.60	$714,564.40
404119BZ1	330,000.000	HCA INC SR SEC 5.25% DTD 06/12/2019 DUE 06/15/2049 CALLABLE	$325,142.40	$298,244.10
404119BZ1	1,000,000.000	HCA INC SR SEC 5.25% DTD 06/12/2019 DUE 06/15/2049 CALLABLE	$1,126,500.00	$903,770.00
404119BZ1	195,000.000	HCA INC SR SEC 5.25% DTD 06/12/2019 DUE 06/15/2049 CALLABLE	$171,481.85	$176,235.15
404119BV0	1,000,000.000	HCA INC SR SEC GLBL NT 5.50% DTD 06/22/2017 DUE 06/15/2047 CALLABLE	$1,120,050.80	$945,010.00
404119BV0	65,000.000	HCA INC SR SEC GLBL NT 5.50% DTD 06/22/2017 DUE 06/15/2047 CALLABLE	$62,042.50	$61,425.65
404119CR8	70,000.000	HCA SR GLBL 5.90% DTD 05/04/2023 DUE 06/01/2053 CALLABLE	$67,180.40	$68,534.20
404121AL9	175,000.000	HCA SR NT 5.95% DTD 08/12/2024 DUE 09/15/2054 CALLABLE	$171,313.10	$172,882.50
404119CV9	245,000.000	HCA SR NT 6.00% DTD 02/23/2024 DUE 04/01/2054 CALLABLE	$243,586.35	$243,566.75
404119CW7	300,000.000	HCA SR NT 6.10% DTD 02/23/2024 DUE 04/01/2064 CALLABLE	$298,140.00	$297,183.00
404119CW7	100,000.000	HCA SR NT 6.10% DTD 02/23/2024 DUE 04/01/2064 CALLABLE	$99,380.00	$99,061.00
404119DC0	25,000.000	HCA SR NT 6.20% DTD 02/21/2025 DUE 03/01/2055 CALLABLE	$24,794.00	$25,478.50
404119CB3	350,000.000	HCA SR SEC GLBL NT 3.50% DTD 06/30/2021 DQUE 07/15/2051 CALLABLE	$249,701.95	$237,230.00
404119CL1	600,000.000	HCA SR SEC GLBL NT 4.625% DTD 03/15/2023 DUE 03/15/2052 CALLABLE	$526,218.00	$489,996.00
404119CL1	215,000.000	HCA SR SEC GLBL NT 4.625% DTD 03/15/2023 DUE 03/15/2052 CALLABLE	$179,234.21	$175,581.90
404119CL1	537,000.000	HCA SR SEC GLBL NT 4.625% DTD 03/15/2023 DUE 03/15/2052 CALLABLE	$431,972.90	$438,546.42
42218SAH1	520,000.000	HEALTH CARE SVC CORP SR 144A 3.20% DTD 06/01/2020 DUE 06/01/2050 CALLABLE	$466,442.10	$331,136.00
42218SAM0	80,000.000	HEALTH CARE SVC CORP SR GLBL 144A 5.875% DTD 06/10/2024 DUE 06/15/2054 CALLABLE	$79,752.80	$76,988.00
427866BG2	37,000.000	HERSHEY CO GLBL NT 2.65% DTD 06/01/2020 DUE 06/01/2050 CALLABLE	$22,244.77	$22,716.15
427866BB3	40,000.000	HERSHEY CO GLBL NT 3.125% DTD 10/31/2019 DUE 11/15/2049 CALLABLE	$27,480.80	$27,412.80
427866AW8	425,000.000	HERSHEY CO SR GLBL NT 3.375% DTD 08/09/2016 DUE 08/15/2046 CALLABLE	$422,930.25	$314,410.75
427866AW8	9,000.000	HERSHEY CO SR GLBL NT 3.375% DTD 08/09/2016 DUE 08/15/2046 CALLABLE	$6,821.58	$6,658.11
42809HAC1	50,000.000	HESS CORP NT 6.00% DTD 12/14/2009 DUE 01/15/2040 CALLABLE	$54,381.00	$53,957.50
42809HAC1	250,000.000	HESS CORP NT 6.00% DTD 12/14/2009 DUE 01/15/2040 CALLABLE	$262,110.30	$269,787.50
42809HAH0	63,000.000	HESS CORP SR GLBL 5.80% DTD 09/28/2016 DUE 04/01/2047 CALLABLE	$64,299.01	$64,575.00
42809HAD9	88,000.000	HESS CORP SR NT 5.60% DTD 08/10/2010 DUE 02/15/2041 CALLABLE	$84,746.10	$90,923.36
42809HAD9	1,475,000.000	HESS CORP SR NT 5.60% DTD 08/10/2010 DUE 02/15/2041 CALLABLE	$1,661,657.55	$1,523,999.50
42824CBW8	400,000.000	HEWLETT PACKARD ENTERPRISE CO SR NT 5.60% DTD 09/26/2024 DUE 10/15/2054 CALLABLE	$392,344.00	$370,600.00
42824CBW8	185,000.000	HEWLETT PACKARD ENTERPRISE CO SR NT 5.60% DTD 09/26/2024 DUE 10/15/2054 CALLABLE	$180,547.74	$171,402.50
43371HAA1	100,000.000	HOAG MEM HOSP PRESBYTERIAN TAXABLE REV BD SER 2022 3/A4 3.803% DTD 03/30/2022 DUE 07/15/2052	$100,000.00	$75,741.00
437076BS0	50,000.000	HOME DEPOT INC SR GLBL 3.90% DTD 06/05/2017 DUE 06/15/2047 CALLABLE	$39,940.70	$39,759.00

437076BF8	385,000.000	HOME DEPOT INC SR GLBL 4.40% DTD 06/12/2014 DUE 03/15/2045 CALLABLE	$351,087.00	$334,237.75
437076BF8	240,000.000	HOME DEPOT INC SR GLBL 4.40% DTD 06/12/2014 DUE 03/15/2045 CALLABLE	$269,287.20	$208,356.00
437076BX9	175,000.000	HOME DEPOT INC SR GLBL 4.50% DTD 12/06/2018 DUE 12/06/2048 CALLABLE	$152,145.70	$151,068.75
437076CG5	330,000.000	HOME DEPOT INC SR GLBL NT 2.375% DTD 01/07/2021 DUE 03/15/2051 CALLABLE	$196,523.55	$189,268.20
437076CG5	155,000.000	HOME DEPOT INC SR GLBL NT 2.375% DTD 01/07/2021 DUE 03/15/2051 CALLABLE	$88,410.45	$88,898.70
437076CK6	85,000.000	HOME DEPOT INC SR NT 2.75% DTD 09/21/2021 DUE 09/15/2051 CALLABLE	$55,752.35	$52,508.75
437076BZ4	720,000.000	HOME DEPOT INC SR NT 3.125% DTD 01/13/2020 DUE 12/15/2049 CALLABLE	$477,518.40	$490,744.80
437076BZ4	46,000.000	HOME DEPOT INC SR NT 3.125% DTD 01/13/2020 DUE 12/15/2049 CALLABLE	$45,621.04	$31,353.14
437076BZ4	160,000.000	HOME DEPOT INC SR NT 3.125% DTD 01/13/2020 DUE 12/15/2049 CALLABLE	$107,772.45	$109,054.40
437076CD2	815,000.000	HOME DEPOT INC SR NT 3.35% DTD 03/30/2020 DUE 04/15/2050 CALLABLE	$675,776.35	$574,917.30
437076CD2	95,000.000	HOME DEPOT INC SR NT 3.35% DTD 03/30/2020 DUE 04/15/2050 CALLABLE	$67,727.60	$67,014.90
437076BA9	17,000.000	HOME DEPOT INC SR NT 4.20% DTD 04/05/2013 DUE 04/01/2043 CALLABLE	$14,870.41	$14,741.55
437076AU6	610,000.000	HOME DEPOT INC SR NT 5.40% DTD 09/10/2010 DUE 09/15/2040 CALLABLE	$754,055.85	$630,111.70
437076AV4	20,000.000	HOME DEPOT INC SR NT 5.95% DTD 03/31/2011 DUE 04/01/2041 CALLABLE	$21,149.40	$21,404.40
BQBCWZ5	400,000.000	HONEYWELL INTL INC SNR EUR 3.75% DTD 03/01/2024 DUE 03/01/2036 NON-CALLABLE	$432,696.05	$464,142.40
438516AR7	48,000.000	HONEYWELL INTL INC SR GLBL 5.70% DTD 03/14/2006 DUE 03/15/2036 CALLABLE	$49,838.77	$51,008.64
438516CT1	21,000.000	HONEYWELL INTL INC SR NT 5.25% DTD 03/01/2024 DUE 03/01/2054 CALLABLE	$20,112.54	$19,847.10
43990FAA6	170,000.000	HORIZON MUT HLDGS INC SR GLBL 144A 6.20% DTD 11/12/2024 DUE 11/15/2034 CALLABLE	$169,547.80	$164,413.80
440452AJ9	11,000.000	HORMEL FOODS CORP SR NT 3.05% DTD 06/03/2021 DUE 06/03/2051 CALLABLE	$7,832.50	$7,197.52
40434LAS4	85,000.000	HP INC SR GLBL 6.10% DTD 04/25/2025 DUE 04/25/2035 CALLABLE	$84,811.30	$89,782.10
4042Q1AD9	1,350,000.000	HSBC BK USA N A GLOBAL MEDIUM TERM SUB BK NTS TRANCHE # SB 00004 7.00% DTD 06/18/2008 DUE 01/15/2039	$1,746,410.50	$1,574,680.50
4042Q1AD9	885,000.000	HSBC BK USA N A GLOBAL MEDIUM TERM SUB BK NTS TRANCHE # SB 00004 7.00% DTD 06/18/2008 DUE 01/15/2039	$1,258,761.49	$1,032,290.55
404280DW6	245,000.000	HSBC HLDGS PLC SR GLBL COCO VAR RATE DTD 03/09/2023 DUE 03/09/2044 CALLABLE	$245,000.00	$268,348.50
404280EX3	300,000.000	HSBC HLDGS PLC SR GLBL COCO VAR RATE DTD 05/13/2025 DUE 05/13/2036 CALLABLE	$300,000.00	$316,881.00
404280EX3	375,000.000	HSBC HLDGS PLC SR GLBL COCO VAR RATE DTD 05/13/2025 DUE 05/13/2036 CALLABLE	$375,697.90	$396,101.25
404280DL0	85,000.000	HSBC HLDGS PLC SUB GLBL COCO 6.50% DTD 05/02/2022 DUE 05/02/2036 NON-CALLABLE	$87,495.60	$91,875.65
404280DM8	174,000.000	HSBC HLDGS PLC SUB GLBL COCO 6.50% DTD 09/15/2022 DUE 09/15/2037 NON-CALLABLE	$182,851.95	$188,104.44
404280DN6	7,000.000	HSBC HLDGS PLC SUB GLBL COCO 6.80% DTD 06/01/2022 DUE 06/01/2038 NON-CALLABLE	$7,591.01	$7,779.38
404280AH2	160,000.000	HSBC HLDGS PLC SUB NT 6.50% DTD 09/12/2007 DUE 09/15/2037	$203,961.60	$175,515.20
444859AZ5	445,000.000	HUMANA INC CR SEN SR NT STEP CPN DTD 06/05/2008 DUE 06/15/2038 CALLABLE	$626,720.20	$538,191.90
444859BG6	35,000.000	HUMANA INC SR GLBL 4.80% DTD 03/16/2017 DUE 03/15/2047 CALLABLE	$29,979.60	$29,684.20
444859CC4	160,000.000	HUMANA INC SR GLBL NT 6.00% DTD 03/05/2025 DUE 05/01/2055 CALLABLE	$158,321.60	$155,372.80
444859BB7	1,000,000.000	HUMANA INC SR NT 4.625% DTD 12/10/2012 DUE 12/01/2042 CALLABLE	$999,370.00	$860,450.00
444859BB7	35,000.000	HUMANA INC SR NT 4.625% DTD 12/10/2012 DUE 12/01/2042 CALLABLE	$29,834.10	$30,115.75
444859BE1	14,000.000	HUMANA INC SR NT 4.95% DTD 09/19/2014 DUE 10/01/2044 CALLABLE	$12,046.58	$12,355.14
444859BX9	50,000.000	HUMANA INC SR NT 5.50% DTD 03/13/2023 DUE 03/15/2053 CALLABLE	$48,739.33	$45,494.00
444859CB6	350,000.000	HUMANA INC SR NT 5.75% DTD 03/13/2024 DUE 04/15/2054 CALLABLE	$349,821.50	$329,252.00
444859CB6	65,000.000	HUMANA INC SR NT 5.75% DTD 03/13/2024 DUE 04/15/2054 CALLABLE	$63,529.53	$61,146.80
444859CB6	185,000.000	HUMANA INC SR NT 5.75% DTD 03/13/2024 DUE 04/15/2054 CALLABLE	$181,172.78	$174,033.20
445545AX4	200,000.000	HUNGARY REP SR 144A NT 6.75% DTD 06/23/2025 DUE 09/23/2055 NON-CALLABLE	$195,854.00	$208,516.00
445545AX4	315,000.000	HUNGARY REP SR 144A NT 6.75% DTD 06/23/2025 DUE 09/23/2055 NON-CALLABLE	$311,048.00	$328,412.70
446413BB1	201,000.000	HUNTINGTON INGALLS INDS INC SR NT 5.749% DTD 11/18/2024 DUE 01/15/2035 CALLABLE	$200,184.24	$212,539.41
449276AG9	207,000.000	IBM INTL CAP PTE LTD SR NT 5.30% DTD 02/05/2024 DUE 02/05/2054 CALLABLE	$199,005.43	$192,924.00
45138LBC6	1,000,000.000	IDAHO PWR CO 1ST MTG SECD MTN 1MTG BD 4.00% DTD 04/08/2013 DUE 04/01/2043 CALLABLE	$997,410.00	$788,490.00
45138LBF9	125,000.000	IDAHO PWR CO 1ST MTG SECD MTN FR 4.20% DTD 03/16/2018 DUE 03/01/2048 CALLABLE	$153,260.00	$102,168.75
452308AQ2	55,000.000	ILLINOIS TOOL WKS INC NT 4.875% DTD 03/15/2012 DUE 09/15/2041 CALLABLE	$52,474.59	$53,404.45
452308AR0	31,000.000	ILLINOIS TOOL WKS INC SR NT 3.90% DTD 08/28/2012 DUE 09/01/2042 CALLABLE	$25,399.85	$26,190.66
454889AQ9	265,000.000	INDIANA MICH PWR CO SR NT SER K 4.55% DTD 03/03/2016 DUE 03/15/2046 CALLABLE	$264,091.05	$229,198.50
454889AQ9	71,000.000	INDIANA MICH PWR CO SR NT SER K 4.55% DTD 03/03/2016 DUE 03/15/2046 CALLABLE	$75,331.32	$61,407.90
455170AB6	65,000.000	INDIANA UNIV HEALTH INC 2021A BD 2.852% DTD 07/01/2021 DUE 11/01/2051	$43,746.30	$40,992.25
455434BX7	240,000.000	INDIANAPOLIS PWR & LT CO 1M GLBL 144A 5.05% DTD 08/13/2025 DUE 08/15/2035 CALLABLE	$238,872.37	$241,610.40
455434BW9	95,000.000	INDIANAPOLIS PWR & LT CO 1ST MTG BD SER 144A 5.70% DTD 03/18/2024 DUE 04/01/2054	$94,864.33	$94,322.65
45685EAJ5	900,000.000	ING U S INC CR SEN SR NT 5.70% DTD 07/26/2013 DUE 07/15/2043 CALLABLE	$1,061,955.00	$893,529.00
456873AC2	215,000.000	INGERSOL RAND LUXEMBOURG FIN SR NT 4.65% DTD 10/28/2014 DUE 11/01/2044 CALLABLE	$214,366.15	$194,512.65
45687AAG7	938,000.000	INGERSOLL RAND GLOBAL HLDG CO SR GLBL NT 5.75% DTD 12/15/2013 DUE 06/15/2043 CALLABLE	$1,144,240.72	$974,066.10
45687VAG1	130,000.000	INGERSOLL RAND INC SR GLBL 5.70% DTD 05/10/2024 DUE 06/15/2054 CALLABLE	$129,468.30	$130,326.30
458140BJ8	555,000.000	INTEL CORP SR GLBL NT 3.25% DTD 11/21/2019 DUE 11/15/2049 CALLABLE	$494,242.45	$354,556.20
458140BJ8	60,000.000	INTEL CORP SR GLBL NT 3.25% DTD 11/21/2019 DUE 11/15/2049 CALLABLE	$37,522.20	$38,330.40
458140BG4	330,000.000	INTEL CORP SR GLBL NT 3.734% DTD 12/08/2017 DUE 12/08/2047 CALLABLE	$297,475.34	$234,824.70
458140BG4	459,000.000	INTEL CORP SR GLBL NT 3.734% DTD 12/08/2017 DUE 12/08/2047 CALLABLE	$329,960.18	$326,619.81
458140BK5	48,000.000	INTEL CORP SR NT 3.10% DTD 02/13/2020 DUE 02/15/2060 CALLABLE	$25,908.48	$26,817.12
458140AY6	300,000.000	INTEL CORP SR NT 4.10% DTD 05/11/2017 DUE 05/11/2047 CALLABLE	$229,023.00	$226,779.00
458140AY6	45,000.000	INTEL CORP SR NT 4.10% DTD 05/11/2017 DUE 05/11/2047 CALLABLE	$32,319.90	$34,016.85
458140AV2	595,000.000	INTEL CORP SR NT 4.10% DTD 05/19/2016 DUE 05/19/2046 CALLABLE	$691,741.05	$456,121.05
458140AV2	45,000.000	INTEL CORP SR NT 4.10% DTD 05/19/2016 DUE 05/19/2046 CALLABLE	$37,404.45	$34,496.55
458140AP5	50,000.000	INTEL CORP SR NT 4.25% DTD 12/11/2012 DUE 12/15/2042 CALLABLE	$41,086.05	$40,537.50
458140BM1	505,000.000	INTEL CORP SR NT 4.75% DTD 03/25/2020 DUE 03/25/2050 CALLABLE	$504,439.45	$412,130.50
458140AT7	99,000.000	INTEL CORP SR NT 4.90% DTD 07/29/2015 DUE 07/29/2045 CALLABLE	$85,770.63	$85,379.58
458140CB4	850,000.000	INTEL CORP SR NT 4.90% DTD 08/05/2022 DUE 08/05/2052 CALLABLE	$848,274.50	$704,114.50
458140CB4	70,000.000	INTEL CORP SR NT 4.90% DTD 08/05/2022 DUE 08/05/2052 CALLABLE	$56,773.85	$57,985.90
458140CC2	125,000.000	INTEL CORP SR NT 5.05% DTD 08/05/2022 DUE 08/05/2062 CALLABLE	$119,008.81	$101,520.00
458140CJ7	600,000.000	INTEL CORP SR NT 5.70% DTD 02/10/2023 DUE 02/10/2053 CALLABLE	$587,988.00	$558,576.00
458140CJ7	500,000.000	INTEL CORP SR NT 5.70% DTD 02/10/2023 DUE 02/10/2053 CALLABLE	$430,690.00	$465,480.00
458140BW9	200,000.000	INTEL CORP SR NT ZERO CPN DTD 08/12/2021 DUE 08/12/2051 CALLABLE	$117,152.00	$122,986.00
458140BW9	185,000.000	INTEL CORP SR NT ZERO CPN DTD 08/12/2021 DUE 08/12/2051 CALLABLE	$116,362.65	$113,762.05
45866FAL8	185,000.000	INTERCONTINENTAL EXCHANGE INC SR NT 3.00% DTD 05/26/2020 DUE 06/15/2050 CALLABLE	$126,805.55	$121,458.90
45866FAX2	39,000.000	INTERCONTINENTAL EXCHANGE INC SR NT 4.95% DTD 05/23/2022 DUE 06/15/2052 CALLABLE	$35,517.69	$35,796.97
45866FAY0	35,000.000	INTERCONTINENTAL EXCHANGE INC SR NT 5.20% DTD 05/23/2022 DUE 06/15/2062 CALLABLE	$32,691.05	$32,129.62
459200HF1	28,000.000	INTERNATIONAL BUSINESS MACHS NT 4.00% DTD 06/20/2012 DUE 06/20/2042	$22,607.76	$23,459.24
459200JH5	60,000.000	INTERNATIONAL BUSINESS MACHS SR GLBL 4.70% DTD 02/19/2016 DUE 02/19/2046 CALLABLE	$53,517.00	$52,959.60
459200AP6	25,000.000	INTERNATIONAL BUSINESS MACHS SR GLBL DEB 7.125% DTD 12/06/1996 DUE 12/01/2096 CALLABLE	$29,626.00	$29,599.25
459200KL4	535,000.000	INTERNATIONAL BUSINESS MACHS SR GLBL NT 2.95% DTD 05/07/2020 DUE 05/15/2050 CALLABLE	$530,564.85	$341,629.60
459200KK6	315,000.000	INTERNATIONAL BUSINESS MACHS SR NT 2.85% DTD 05/07/2020 DUE 05/15/2040 CALLABLE	$291,853.35	$237,494.25
459200KP5	85,000.000	INTERNATIONAL BUSINESS MACHS SR NT 3.43% DTD 02/09/2022 DUE 02/09/2052 CALLABLE	$58,812.35	$58,132.35
459200KB6	50,000.000	INTERNATIONAL BUSINESS MACHS SR NT 4.15% DTD 05/15/2019 DUE 05/15/2039 CALLABLE	$48,786.27	$44,636.00
459200KB6	355,000.000	INTERNATIONAL BUSINESS MACHS SR NT 4.15% DTD 05/15/2019 DUE 05/15/2039 CALLABLE	$353,812.65	$316,915.60
459200KC4	160,000.000	INTERNATIONAL BUSINESS MACHS SR NT 4.25% DTD 05/15/2019 DUE 05/15/2049 CALLABLE	$157,729.60	$129,201.60
459200KC4	40,000.000	INTERNATIONAL BUSINESS MACHS SR NT 4.25% DTD 05/15/2019 DUE 05/15/2049 CALLABLE	$33,024.80	$32,300.40
459200KV2	45,000.000	INTERNATIONAL BUSINESS MACHS SR NT 4.90% DTD 07/27/2022 DUE 07/27/2052 CALLABLE	$40,126.95	$39,608.55
459200LK5	36,000.000	INTERNATIONAL BUSINESS MACHS SR NT 5.70% DTD 02/10/2025 DUE 02/10/2055 CALLABLE	$36,051.90	$35,478.00
459506AL5	549,000.000	INTERNATIONAL FLAVORS&FRAGRANC SR GLBL NT 5.00% DTD 09/26/2018 DUE 09/26/2048 CALLABLE	$631,289.61	$485,486.19
461070AK0	35,000.000	INTERSTATE PWR & LT CO SR DEB 4.70% DTD 10/08/2013 DUE 10/15/2043 CALLABLE	$42,810.95	$30,667.35
461070AG9	150,000.000	INTERSTATE PWR & LT CO SR DEB 6.25% DTD 07/10/2009 DUE 07/15/2039 CALLABLE	$194,602.80	$160,191.00
461070AX2	200,000.000	INTERSTATE PWR & LT CO SR GLBL 5.60% DTD 05/19/2025 DUE 06/29/2035 CALLABLE	$201,186.00	$208,142.00
461070AW4	1,000.000	INTERSTATE PWR & LT CO SR NT 5.45% DTD 09/06/2024 DUE 09/30/2054 CALLABLE	$1,012.21	$946.13
46115HBS5	400,000.000	INTESA SANPAOLO S P A FR VAR RATE DTD 06/01/2021 DUE 06/01/2042 CALLABLE	$416,028.00	$340,288.00
460146CH4	125,000.000	INTL PAPER CO NT 6.00% DTD 11/16/2011 DUE 11/15/2041 CALLABLE	$141,770.25	$129,482.50
460146CK7	43,000.000	INTL PAPER CO SR NT 4.80% DTD 06/10/2014 DUE 06/15/2044 CALLABLE	$47,787.72	$37,885.15
46124HAH9	69,000.000	INTUIT SR NT 5.50% DTD 09/15/2023 DUE 09/15/2053 CALLABLE	$68,428.68	$67,960.17
462613AR1	600,000.000	IPALCO ENTERPRISES INC SR SEC GLBL NT 5.75% DTD 03/14/2024 DUE 04/01/2034 CALLABLE	$598,302.00	$611,352.00
46653KAB4	250,000.000	JAB HLDGS B V SR 144A NT 3.75% DTD 05/28/2021 DUE 05/28/2051 CALLABLE	$248,617.50	$171,542.50
46653KAC2	130,000.000	JAB HLDGS B V SR GLBL 144A 4.50% DTD 04/08/2022 DUE 04/08/2052 CALLABLE	$94,095.50	$100,942.40
471105AE6	300,000.000	JAPAN TOBACCO INC FR 5.85% DTD 04/15/2025 DUE 06/15/2035 CALLABLE	$299,172.00	$319,854.00
472140AG7	235,000.000	JBS USA HOLDING LUX SR GLBL 144A 6.25% DTD 07/03/2025 DUE 03/01/2056 CALLABLE	$234,475.95	$233,890.80
472140AG7	255,000.000	JBS USA HOLDING LUX SR GLBL 144A 6.25% DTD 07/03/2025 DUE 03/01/2056 CALLABLE	$254,398.36	$253,796.40
472140AJ1	85,000.000	JBS USA HOLDING LUX SR GLBL 144A 6.375% DTD 07/03/2025 DUE 04/15/2066 CALLABLE	$84,345.06	$84,632.80
46590XAX4	465,000.000	JBS USA LUX S A JBS USA FOOD SR GLBL 6.50% DTD 06/01/2023 DUE 12/01/2052 CALLABLE	$466,608.90	$479,382.45
46590XAX4	74,000.000	JBS USA LUX S A JBS USA FOOD SR GLBL 6.50% DTD 06/01/2023 DUE 12/01/2052 CALLABLE	$73,494.38	$76,288.82
47214BAD0	121,000.000	JBS USA LUX S A JBS USA FOOD SR GLBL NT 7.25% DTD 11/15/2024 DUE 11/15/2053 CALLABLE	$134,690.30	$135,449.82
46590XAQ9	85,000.000	JBS USA LUX S A JBS USA FOOD SR NT 4.375% DTD 08/02/2023 DUE 02/02/2052 CALLABLE	$62,513.12	$66,073.05
472319AC6	165,000.000	JEFFERIES GROUP INC NEW SR DEB 6.25% DTD 01/26/2006 DUE 01/15/2036 CALLABLE	$167,399.82	$174,825.75

47233JGT9	235,000.000	JEFFERIES GROUP LLC JEFFERIE SR NT 2.625% DTD 10/08/2021 DUE 10/15/2031 CALLABLE	$180,833.85	$208,296.95
479281AA5	113,576.510	JOHNS AER COM TUR GEN LLC SR SEC NT 5.078% DTD 10/02/2024 DUE 10/01/2054 CALLABLE	$113,801.16	$109,090.24
478160BU7	30,000.000	JOHNSON & JOHNSON NT 3.55% DTD 03/01/2016 DUE 03/01/2036 CALLABLE	$27,177.81	$27,594.30
478160BV5	590,000.000	JOHNSON & JOHNSON NT 3.70% DTD 03/01/2016 DUE 03/01/2046 CALLABLE	$584,937.35	$478,106.50
478160CR3	61,000.000	JOHNSON & JOHNSON SR NT 2.10% DTD 08/25/2020 DUE 09/01/2040 CALLABLE	$58,985.40	$42,996.46
478160CS1	1,050,000.000	JOHNSON & JOHNSON SR NT 2.25% DTD 08/25/2020 DUE 09/01/2050 CALLABLE	$1,040,686.50	$619,048.50
478160CL6	65,000.000	JOHNSON & JOHNSON SR NT 3.40% DTD 11/10/2017 DUE 01/15/2038 CALLABLE	$51,941.50	$57,121.35
478160CF9	320,000.000	JOHNSON & JOHNSON SR NT 3.625% DTD 03/03/2017 DUE 03/03/2037 CALLABLE	$344,213.55	$290,803.20
478375AN8	243,000.000	JOHNSON CONTROLS INTERNATION SR GLBL NT 4.95% DTD 07/02/2016 DUE 07/02/2064 CALLABLE	$229,066.24	$209,565.63
478375AN8	640,000.000	JOHNSON CONTROLS INTERNATION SR GLBL NT 4.95% DTD 07/02/2016 DUE 07/02/2064 CALLABLE	$608,115.20	$551,942.40
478375AN8	79,000.000	JOHNSON CONTROLS INTERNATION SR GLBL NT 4.95% DTD 07/02/2016 DUE 07/02/2064 CALLABLE	$84,752.82	$68,130.39
478165AH6	700,000.000	JOHNSON S C & SON INC 144A NT 4.75% DTD 10/16/2015 DUE 10/15/2046 NON-CALLABLE	$698,649.00	$617,456.00
46647PAK2	175,000.000	JP MORGAN CHASE BANK NA SR GLBL NT 4.032% DTD 07/24/2017 DUE 07/24/2048	$180,575.05	$142,971.50
46647PAN6	1,125,000.000	JP MORGAN CHASE BANK NA SR GLBL NT VAR RATE DTD 01/23/2018 DUE 01/23/2049 CALLABLE	$1,222,308.27	$895,747.50
46647PAN6	275,000.000	JP MORGAN CHASE BANK NA SR GLBL NT VAR RATE DTD 01/23/2018 DUE 01/23/2049 CALLABLE	$214,682.69	$218,960.50
46647PBM7	579,000.000	JP MORGAN CHASE BANK NA SR NT 3.109% DTD 04/22/2020 DUE 04/22/2041 CALLABLE	$488,544.63	$454,596.06
46647PBN5	235,000.000	JP MORGAN CHASE BANK NA SR NT 3.109% DTD 04/22/2020 DUE 04/22/2051 CALLABLE	$235,000.00	$159,586.15
46647PBN5	130,000.000	JP MORGAN CHASE BANK NA SR NT 3.109% DTD 04/22/2020 DUE 04/22/2051 CALLABLE	$90,323.95	$88,281.70
46647PAA4	33,000.000	JP MORGAN CHASE BANK NA SR NT VAR RATE DTD 02/22/2017 DUE 02/22/2048 CALLABLE	$28,478.01	$28,011.06
46647PAL0	1,275,000.000	JP MORGAN CHASE BANK NA VAR RATE DTD 11/10/2017 DUE 11/15/2048 CALLABLE	$1,133,567.25	$1,025,724.75
46647PAL0	385,000.000	JP MORGAN CHASE BANK NA VAR RATE DTD 11/10/2017 DUE 11/15/2048 CALLABLE	$310,638.59	$309,728.65
46625HHF0	445,000.000	JPMORGAN CHASE & CO 6.40% DTD 05/22/2008 DUE 05/15/2038	$581,196.70	$502,685.35
46625HHF0	175,000.000	JPMORGAN CHASE & CO 6.40% DTD 05/22/2008 DUE 05/15/2038	$196,036.55	$197,685.25
161480AB4	400,000.000	JPMORGAN CHASE & CO JR SB B FL DB VAR RATE DTD 11/01/2017 DUE 02/01/2027 CALLABLE	$382,093.75	$397,084.00
46647PCD6	260,000.000	JPMORGAN CHASE & CO SR NT 3.157% DTD 04/22/2021 DUE 04/22/2042	$193,116.58	$201,955.00
46647PCD6	265,000.000	JPMORGAN CHASE & CO SR NT 3.157% DTD 04/22/2021 DUE 04/22/2042	$246,963.81	$205,838.75
48126BAA1	95,000.000	JPMORGAN CHASE & CO SR NT 5.40% DTD 12/22/2011 DUE 01/06/2042 NON-CALLABLE	$91,589.32	$96,605.50
46625HHV5	390,000.000	JPMORGAN CHASE & CO SR NT 5.50% DTD 10/21/2010 DUE 10/15/2040 NON-CALLABLE	$447,287.48	$406,442.40
46647PES1	500,000.000	JPMORGAN CHASE & CO SR NT 5.534% DTD 11/29/2024 DUE 11/29/2045 CALLABLE	$503,486.00	$507,620.00
46647PES1	48,000.000	JPMORGAN CHASE & CO SR NT 5.534% DTD 11/29/2024 DUE 11/29/2045 CALLABLE	$47,963.38	$48,731.52
46625HJB7	105,000.000	JPMORGAN CHASE & CO SR NT 5.60% DTD 07/21/2011 DUE 07/15/2041 NON-CALLABLE	$108,818.95	$109,449.90
46647PDY9	500,000.000	JPMORGAN CHASE & CO SR NT FLTG RATE DTD 10/23/2023 DUE 10/23/2034 CALLABLE	$500,000.00	$548,970.00
46647PBV7	60,000.000	JPMORGAN CHASE & CO SR NT VAR RATE DTD 11/19/2020 DUE 11/19/2041 CALLABLE	$48,993.68	$43,161.60
46647PBV7	820,000.000	JPMORGAN CHASE & CO SR NT VAR RATE DTD 11/19/2020 DUE 11/19/2041 CALLABLE	$580,822.75	$589,875.20
46647PCU8	600,000.000	JPMORGAN CHASE & CO SR NT ZERO CPN DTD DUE 01/25/2033 CALLABLE	$600,000.00	$550,608.00
46625HLL2	110,000.000	JPMORGAN CHASE & CO SUB NT 4.95% DTD 05/29/2015 DUE 06/01/2045 NON-CALLABLE	$98,578.60	$103,625.50
48305QAE3	120,000.000	KAISER FNDTN MTN 3.266% DTD 10/31/2019 DUE 11/01/2049 CALLABLE	$85,065.60	$83,671.20
48305QAD5	50,000.000	KAISER FNDTN MTN FR 4.15% DTD 05/03/2017 DUE 05/01/2047 CALLABLE	$41,281.50	$41,589.00
48305QAG8	300,000.000	KAISER FNDTN MTN SR NT 3.002% DTD 06/15/2021 DUE 06/01/2051 CALLABLE	$254,553.52	$196,212.00
487836CA4	35,000.000	KELLANOVA SR NT 5.75% DTD 05/16/2024 DUE 05/16/2054 CALLABLE	$34,210.55	$35,087.15
487836BQ0	230,000.000	KELLOGG CO SR GLBL 4.50% DTD 03/07/2016 DUE 04/01/2046 CALLABLE	$225,302.63	$202,623.10
491674BP1	35,000.000	KENTUCKY UTILS CO 1M BD 5.85% DTD 08/13/2025 DUE 08/15/2055 CALLABLE	$35,186.55	$35,270.20
491674BG1	1,000,000.000	KENTUCKY UTILS CO 1M GLBL BD 5.125% DTD 05/01/2011 DUE 11/01/2040 CALLABLE	$1,276,754.00	$979,770.00
491674BL0	140,000.000	KENTUCKY UTILS CO 1MTG BD 4.375% DTD 09/28/2015 DUE 10/01/2045 CALLABLE	$144,337.75	$118,428.80
491674BM8	230,000.000	KENTUCKY UTILS CO 1ST MTG 3.30% DTD 06/03/2020 DUE 06/01/2050 CALLABLE	$228,870.70	$158,332.00
491674BM8	7,000.000	KENTUCKY UTILS CO 1ST MTG 3.30% DTD 06/03/2020 DUE 06/01/2050 CALLABLE	$6,494.25	$4,818.80
49177JAR3	225,000.000	KENVUE INC SR GLBL 5.20% DTD 09/22/2023 DUE 03/22/2063 CALLABLE	$209,781.90	$204,068.25
49177JAP7	350,000.000	KENVUE INC SR GLBL NT 5.05% DTD 09/22/2023 DUE 03/22/2053 CALLABLE	$347,753.00	$318,948.00
49177JAP7	38,000.000	KENVUE INC SR GLBL NT 5.05% DTD 09/22/2023 DUE 03/22/2053 CALLABLE	$35,649.25	$34,628.64
49271VAM2	10,000.000	KEURIG DR PEPPER INC SR GLBL NT 3.35% DTD 03/15/2021 DUE 03/15/2051 CALLABLE	$6,303.60	$6,708.60
49271VAD2	10,000.000	KEURIG DR PEPPER INC SR GLBL NT 5.085% DTD 05/25/2019 DUE 05/25/2048 CALLABLE	$9,023.30	$8,872.00
49271VAK6	45,000.000	KEURIG DR PEPPER INC SR NT 3.80% DTD 04/13/2020 DUE 05/01/2050 CALLABLE	$32,684.40	$32,679.00
494368BG7	25,000.000	KIMBERLY CLARK CORP SR NT 5.30% DTD 02/03/2011 DUE 03/01/2041 CALLABLE	$25,795.50	$25,178.75
49446RAT6	22,000.000	KIMCO RLTY CORP SR GLBL NT 4.45% DTD 08/10/2017 DUE 09/01/2047 CALLABLE	$19,747.64	$18,754.34
49446RAV1	55,000.000	KIMCO RLTY CORP SR NT 3.70% DTD 08/29/2019 DUE 10/01/2049 CALLABLE	$44,908.60	$40,709.90
494550AW6	1,615,000.000	KINDER MORGAN ENERGY PARTNERS L P NT 6.95% DTD 06/21/2007 DUE 01/15/2038 CALLABLE	$2,009,794.25	$1,814,048.75
494550AW6	55,000.000	KINDER MORGAN ENERGY PARTNERS L P NT 6.95% DTD 06/21/2007 DUE 01/15/2038 CALLABLE	$62,186.85	$61,778.75
494550BW5	545,000.000	KINDER MORGAN ENERGY PARTNERS SR GLBL 5.40% DTD 09/11/2014 DUE 09/01/2044 CALLABLE	$529,380.30	$514,921.45
494550BW5	110,000.000	KINDER MORGAN ENERGY PARTNERS SR GLBL 5.40% DTD 09/11/2014 DUE 09/01/2044 CALLABLE	$99,532.65	$103,929.10
494550BP0	400,000.000	KINDER MORGAN ENERGY PARTNERS SR NT 5.00% DTD 02/28/2013 DUE 03/01/2043 CALLABLE	$398,088.00	$363,484.00
494550BN5	290,000.000	KINDER MORGAN ENERGY PARTNERS SR NT 5.00% DTD 08/13/2012 DUE 08/15/2042 CALLABLE	$293,897.60	$265,735.70
494550BU9	187,000.000	KINDER MORGAN ENERGY PARTNERS SR NT 5.50% DTD 02/24/2014 DUE 03/01/2044 CALLABLE	$171,731.92	$179,144.13
494550BH8	67,000.000	KINDER MORGAN ENERGY PARTNERS SR NT 6.375% DTD 03/04/2011 DUE 03/01/2041 CALLABLE	$76,238.69	$71,552.65
494550BF2	25,000.000	KINDER MORGAN ENERGY PARTNERS SR NT 6.55% DTD 05/19/2010 DUE 09/15/2040 CALLABLE	$30,576.91	$27,091.75
49456BAS0	70,000.000	KINDER MORGAN INC DEL SR GLBL NT 3.25% DTD 08/05/2020 DUE 08/01/2050 CALLABLE	$45,241.70	$46,300.80
49456BAJ0	37,000.000	KINDER MORGAN INC DEL SR GLBL NT 5.05% DTD 02/26/2015 DUE 02/15/2046 CALLABLE	$30,779.19	$33,265.96
49456BAW1	110,000.000	KINDER MORGAN INC DEL SR GLBL NT 5.45% DTD 08/03/2022 DUE 08/01/2052 CALLABLE	$106,324.90	$102,268.10
49456BAH4	375,000.000	KINDER MORGAN INC DEL SR NT 5.55% DTD 11/26/2014 DUE 06/01/2045 CALLABLE	$421,413.66	$362,557.50
482480AM2	475,000.000	KLA CORP SR NT 4.95% DTD 06/23/2022 DUE 07/15/2052 CALLABLE	$470,649.00	$431,048.25
482480AN0	115,000.000	KLA CORP SR NT 5.25% DTD 06/23/2022 DUE 07/15/2062 CALLABLE	$110,007.28	$106,737.25
482480AJ9	95,000.000	KLA CORPORATION SR NT 3.30% DTD 02/28/2020 DUE 03/01/2050 CALLABLE	$69,056.19	$65,949.00
482480AH3	17,000.000	KLA TENCOR CORP SR NT 5.00% DTD 03/20/2019 DUE 03/15/2049 CALLABLE	$22,947.45	$15,649.69
482480AF7	200,000.000	KLA TENCOR CORP SR NT 5.65% DTD 11/06/2014 DUE 11/01/2034 CALLABLE	$201,100.50	$212,260.00
500472AC9	42,000.000	KONINKLIJKE PHILIPS N V SR GLBL NT 6.875% DTD 03/11/2008 DUE 03/11/2038 CALLABLE	$47,433.12	$47,146.68
50076QAR7	37,000.000	KRAFT FOODS GROUP INC SR GLBL NT 6.875% DTD 07/26/2012 DUE 01/26/2039 NON-CALLABLE	$41,039.57	$41,331.59
50076QAR7	85,000.000	KRAFT FOODS GROUP INC SR GLBL NT 6.875% DTD 07/26/2012 DUE 01/26/2039 NON-CALLABLE	$92,105.15	$94,950.95
50076QAN6	208,000.000	KRAFT FOODS GROUP INC SR NT 6.50% DTD 08/09/2012 DUE 02/09/2040 NON-CALLABLE	$221,294.60	$224,107.52
50077LAX4	68,000.000	KRAFT HEINZ FOODS CO SR GLBL NT 4.625% DTD 10/01/2020 DUE 10/01/2039 CALLABLE	$61,209.28	$62,102.36
50077LAX4	160,000.000	KRAFT HEINZ FOODS CO SR GLBL NT 4.625% DTD 10/01/2020 DUE 10/01/2039 CALLABLE	$140,792.00	$146,123.20
50077LAB2	1,450,000.000	KRAFT HEINZ FOODS CO SR NT 4.375% DTD 05/24/2016 DUE 06/01/2046 CALLABLE	$1,382,076.75	$1,197,874.00
50077LAM8	1,200,000.000	KRAFT HEINZ FOODS CO SR NT 5.20% DTD 07/02/2015 DUE 07/15/2045 CALLABLE	$1,303,182.00	$1,100,412.00
50077LAM8	156,000.000	KRAFT HEINZ FOODS CO SR NT 5.20% DTD 07/02/2015 DUE 07/15/2045 CALLABLE	$141,923.56	$143,053.56
501044DW8	1,000,000.000	KROGER CO SR GLBL 5.50% DTD 08/27/2024 DUE 09/15/2054 CALLABLE	$974,481.25	$952,300.00
501044DW8	1,000,000.000	KROGER CO SR GLBL 5.50% DTD 08/27/2024 DUE 09/15/2054 CALLABLE	$995,880.00	$952,300.00
501044DX6	325,000.000	KROGER CO SR GLBL NT 5.65% DTD 08/27/2024 DUE 09/15/2064 CALLABLE	$312,537.98	$310,017.50
501044DG3	107,000.000	KROGER CO SR NT 4.45% DTD 01/24/2017 DUE 02/01/2047 CALLABLE	$88,980.20	$90,021.24
501044CN9	170,000.000	KROGER CO SR NT 5.40% DTD 07/13/2010 DUE 07/15/2040 CALLABLE	$181,071.05	$169,311.50
512807AW8	335,000.000	LAM RESEARCH CORP SR NT 2.875% DTD 05/05/2020 DUE 06/15/2050 CALLABLE	$334,118.95	$217,301.10
512807AT5	500,000.000	LAM RESEARCH CORP SR NT 4.875% DTD 03/04/2019 DUE 03/15/2049 CALLABLE	$569,335.50	$457,245.00
29736RAG5	40,000.000	LAUDER ESTEE COS INC SR GLBL NT 4.375% DTD 06/04/2015 DUE 06/15/2045 CALLABLE	$33,565.20	$33,690.00
29736RAK6	43,000.000	LAUDER ESTEE COS INC SR NT 4.15% DTD 02/09/2017 DUE 03/15/2047 CALLABLE	$34,586.75	$34,546.63
50203UAA1	85,000.000	LBJ INFRASTRUCTURE GROUP LLC SR 144A NT ZERO CPN DTD 12/10/2021 DUE 12/31/2057	$85,000.00	$59,494.05
521865BD6	495,000.000	LEAR CORP SR NT 3.55% DTD 11/08/2021 DUE 01/15/2052 CALLABLE	$494,232.75	$335,610.00
09659DAC0	200,000.000	LELAND STANFORD JR UNIV CALIF GLBL 2025B BD 4.146% DTD 08/13/2025 DUE 08/01/2030 CALLABLE	$200,000.00	$201,084.00
529537AA0	100,000.000	LEXINGTON RLTY TR SR NT 2.375% DTD 08/30/2021 DUE 10/01/2031 CALLABLE	$99,758.00	$87,416.00
53079EBN3	1,000,000.000	LIBERTY MUT GROUP INC SR 144A 5.50% DTD 06/06/2022 DUE 06/15/2052	$970,867.50	$933,800.00
532457BY3	50,000.000	LILLY ELI & CO SR NT 2.25% DTD 05/05/2020 DUE 05/15/2050 CALLABLE	$29,935.50	$28,764.00
532457BT4	55,000.000	LILLY ELI & CO SR NT 3.95% DTD 02/22/2019 DUE 03/15/2049 CALLABLE	$45,307.60	$44,204.05
534187BA6	180,000.000	LINCOLN NATL CORP IND SR NT 7.00% DTD 06/18/2010 DUE 06/15/2040 CALLABLE	$234,170.31	$202,280.40
74005PBD5	75,000.000	LINDE INC SR NT 3.55% DTD 11/07/2012 DUE 11/07/2042 CALLABLE	$60,143.85	$59,916.75
53944YBE2	500,000.000	LLOYDS BANKING GROUP PLC SR GLBL NT VAR RATE DTD 11/04/2025 DUE 11/04/2036 CALLABLE	$500,000.00	$494,685.00
539830BB4	233,000.000	LOCKHEED MARTIN CORP NT 4.07% DTD 12/14/2012 DUE 12/15/2042	$203,223.00	$199,049.57
539830BN8	265,000.000	LOCKHEED MARTIN CORP NT 4.09% DTD 09/07/2017 DUE 09/15/2052 CALLABLE	$261,574.93	$210,023.10
539830BN8	30,000.000	LOCKHEED MARTIN CORP NT 4.09% DTD 09/07/2017 DUE 09/15/2052 CALLABLE	$23,681.40	$23,776.20
539830CB3	220,000.000	LOCKHEED MARTIN CORP SR GLBL 5.20% DTD 05/25/2023 DUE 02/15/2055 CALLABLE	$218,328.00	$207,163.00
539830CB3	950,000.000	LOCKHEED MARTIN CORP SR GLBL 5.20% DTD 05/25/2023 DUE 02/15/2055 CALLABLE	$942,780.00	$894,567.50
539830CB3	140,000.000	LOCKHEED MARTIN CORP SR GLBL 5.20% DTD 05/25/2023 DUE 02/15/2055 CALLABLE	$135,863.26	$131,831.00
539830BS7	215,000.000	LOCKHEED MARTIN CORP SR GLBL NT 4.15% DTD 05/05/2022 DUE 06/15/2053 CALLABLE	$185,472.81	$171,828.00
539830BQ1	290,000.000	LOCKHEED MARTIN CORP SR NT 2.80% DTD 05/20/2020 DUE 06/15/2050 CALLABLE	$287,485.70	$183,564.20
539830BQ1	60,000.000	LOCKHEED MARTIN CORP SR NT 2.80% DTD 05/20/2020 DUE 06/15/2050 CALLABLE	$38,249.53	$37,978.80
539830BD0	177,000.000	LOCKHEED MARTIN CORP SR NT 3.80% DTD 02/20/2015 DUE 03/01/2045 CALLABLE	$141,476.91	$141,948.69

539830BT5	50,000.000	LOCKHEED MARTIN CORP SR NT 4.30% DTD 05/05/2022 DUE 06/15/2062 CALLABLE	$39,620.00	$39,452.50
539830CE7	4,000.000	LOCKHEED MARTIN CORP SR NT 5.20% DTD 01/29/2024 DUE 02/15/2064 CALLABLE	$3,666.68	$3,705.44
539830BX6	40,000.000	LOCKHEED MARTIN CORP SR NT 5.70% DTD 10/24/2022 DUE 11/15/2054 CALLABLE	$40,846.00	$40,354.80
546676BA4	300,000.000	LOUISVILLE GAS & ELEC CO 1M BD 5.85% DTD 08/13/2025 DUE 08/15/2055 CALLABLE	$299,913.00	$302,187.00
546676BA4	15,000.000	LOUISVILLE GAS & ELEC CO 1M BD 5.85% DTD 08/13/2025 DUE 08/15/2055 CALLABLE	$15,582.45	$15,109.35
546676AY3	101,000.000	LOUISVILLE GAS & ELEC CO 4.25% DTD 04/01/2019 DUE 04/01/2049 CALLABLE	$104,154.83	$82,501.85
548661DQ7	30,000.000	LOWES COS INC GLBL NT 4.05% DTD 05/03/2017 DUE 05/03/2047 CALLABLE	$22,653.00	$23,722.50
548661EE3	125,000.000	LOWES COS INC NT 2.80% DTD 09/20/2021 DUE 09/15/2041 CALLABLE	$96,954.40	$89,855.00
548661DN4	910,000.000	LOWES COS INC SR GLBL 3.70% DTD 04/20/2016 DUE 04/15/2046 CALLABLE	$884,998.80	$688,251.20
548661DN4	25,000.000	LOWES COS INC SR GLBL 3.70% DTD 04/20/2016 DUE 04/15/2046 CALLABLE	$18,217.75	$18,908.00
548661DZ7	210,000.000	LOWES COS INC SR GLBL NT 3.00% DTD 10/22/2020 DUE 10/15/2050 CALLABLE	$181,309.80	$133,108.50
548661DZ7	130,000.000	LOWES COS INC SR GLBL NT 3.00% DTD 10/22/2020 DUE 10/15/2050 CALLABLE	$88,520.66	$82,400.50
548661DJ3	16,000.000	LOWES COS INC SR GLBL NT 4.375% DTD 09/16/2015 DUE 09/15/2045 CALLABLE	$12,784.32	$13,393.60
548661EB9	700,000.000	LOWES COS INC SR NT 3.50% DTD 03/31/2021 DUE 04/01/2051 CALLABLE	$698,446.00	$485,835.00
548661EB9	130,000.000	LOWES COS INC SR NT 3.50% DTD 03/31/2021 DUE 04/01/2051 CALLABLE	$124,109.93	$90,226.50
548661EJ2	78,000.000	LOWES COS INC SR NT 4.25% DTD 03/24/2022 DUE 04/01/2052 CALLABLE	$62,833.72	$61,453.08
548661DW4	61,000.000	LOWES COS INC SR NT 5.125% DTD 03/26/2020 DUE 04/15/2050 CALLABLE	$71,286.81	$55,108.01
548661EN3	17,000.000	LOWES COS INC SR NT 5.80% DTD 09/08/2022 DUE 09/15/2062 CALLABLE	$15,603.11	$16,607.81
50212YAM6	200,000.000	LPL HLDGS INC SR NT 5.65% DTD 02/26/2025 DUE 03/15/2035 CALLABLE	$199,566.00	$205,000.00
50249AAJ2	10,000.000	LYB INTERNATIONAL FIN III LLC SR NT 3.625% DTD 10/08/2020 DUE 04/01/2051 CALLABLE	$6,992.21	$6,444.30
50249AAD5	195,000.000	LYB INTERNATIONAL FIN III LLC SR NT 4.20% DTD 04/20/2020 DUE 05/01/2050 CALLABLE	$211,945.15	$139,233.90
50249AAD5	150,000.000	LYB INTERNATIONAL FIN III LLC SR NT 4.20% DTD 04/20/2020 DUE 05/01/2050 CALLABLE	$116,693.11	$107,103.00
50249AAA1	285,000.000	LYB INTERNATIONAL FIN III LLC SR NT 4.20% DTD 10/10/2019 DUE 10/15/2049 CALLABLE	$280,690.80	$204,439.05
50249AAA1	178,000.000	LYB INTERNATIONAL FIN III LLC SR NT 4.20% DTD 10/10/2019 DUE 10/15/2049 CALLABLE	$161,881.08	$127,684.74
50247VAC3	900,000.000	LYB INTERNATIONAL FINANCE SR NT 4.875% DTD 02/28/2014 DUE 03/15/2044 CALLABLE	$945,702.00	$746,874.00
50247VAB5	40,000.000	LYB INTERNATIONAL FINANCE SR NT 5.25% DTD 07/16/2013 DUE 07/15/2043 CALLABLE	$44,584.80	$34,530.40
552081AM3	410,000.000	LYONDELLBASELL INDUSTRIES NV SR NT 4.625% DTD 03/05/2015 DUE 02/26/2055 CALLABLE	$396,476.75	$310,517.60
56501RAX4	125,000.000	MANULIFE FINL CORP SR GLBL NT 4.986% DTD 12/11/2025 DUE 12/11/2035 CALLABLE	$125,003.00	$124,692.50
56585ABE1	40,000.000	MARATHON PETE CORP SR GLBL 4.50% DTD 04/01/2019 DUE 04/01/2048 CALLABLE	$31,495.06	$32,192.80
56585AAH5	21,000.000	MARATHON PETE CORP SR NT 4.75% DTD 09/05/2014 DUE 09/15/2044 CALLABLE	$17,101.08	$17,949.75
56585ABL5	300,000.000	MARATHON PETE CORP SR NT 5.70% DTD 02/10/2025 DUE 03/01/2035 CALLABLE	$299,667.00	$308,712.00
56585AAF9	700,000.000	MARATHON PETE CORP SR NT 6.50% DTD 09/01/2011 DUE 03/01/2041 CALLABLE	$862,362.20	$745,031.00
56585AAF9	12,000.000	MARATHON PETE CORP SR NT 6.50% DTD 09/01/2011 DUE 03/01/2041 CALLABLE	$12,420.72	$12,771.96
571676BB0	400,000.000	MARS INC SR GLBL 144A 5.65% DTD 03/12/2025 DUE 05/01/2045 CALLABLE	$397,852.00	$403,208.00
571676BB0	170,000.000	MARS INC SR GLBL 144A 5.65% DTD 03/12/2025 DUE 05/01/2045 CALLABLE	$169,664.78	$171,363.40
571676BC8	375,000.000	MARS INC SR GLBL 144A 5.70% DTD 03/12/2025 DUE 05/01/2055 CALLABLE	$372,971.25	$373,548.75
571676BC8	30,000.000	MARS INC SR GLBL 144A 5.70% DTD 03/12/2025 DUE 05/01/2055 CALLABLE	$30,193.20	$29,883.90
571676BC8	325,000.000	MARS INC SR GLBL 144A 5.70% DTD 03/12/2025 DUE 05/01/2055 CALLABLE	$323,702.45	$323,742.25
571748BJ0	75,000.000	MARSH & MCLENNAN COS INC 4.90% DTD 01/15/2019 DUE 03/15/2049 CALLABLE	$71,804.25	$67,833.00
571748BQ4	100,000.000	MARSH & MCLENNAN COS INC SR NT 2.90% DTD 12/08/2021 DUE 12/15/2051 CALLABLE	$62,951.00	$63,303.00
571748BD3	48,000.000	MARSH & MCLENNAN COS INC SR NT 4.20% DTD 03/01/2018 DUE 03/01/2048 CALLABLE	$39,816.05	$39,483.84
571748BC5	160,000.000	MARSH & MCLENNAN COS INC SR NT 4.35% DTD 01/12/2017 DUE 01/30/2047 CALLABLE	$158,777.35	$135,614.40
571748BT8	4,000.000	MARSH & MCLENNAN COS INC SR NT 5.45% DTD 03/09/2023 DUE 03/15/2053 CALLABLE	$4,091.68	$3,880.88
571748BS0	600,000.000	MARSH & MCLENNAN COS INC SR NT 6.25% DTD 10/31/2022 DUE 11/01/2052 CALLABLE	$594,060.00	$646,482.00
575718AG6	140,000.000	MASS INST TECH MTN F BD 2.989% DTD 12/20/2019 DUE 07/01/2050 CALLABLE	$102,424.00	$93,185.40
575718AK7	165,000.000	MASS INST TECH MTN GLBL Q BD 5.618% DTD 05/09/2025 DUE 06/01/2055 CALLABLE	$164,875.20	$169,334.55
575767AQ1	95,000.000	MASSACHUSETTS MUT LIFE 144A NT 3.375% DTD 04/16/2020 DUE 04/15/2050 CALLABLE	$94,608.60	$64,218.10
575767AQ1	350,000.000	MASSACHUSETTS MUT LIFE 144A NT 3.375% DTD 04/16/2020 DUE 04/15/2050 CALLABLE	$241,972.50	$236,593.00
575767AL2	800,000.000	MASSACHUSETTS MUT LIFE 4.90% DTD 03/23/2017 DUE 04/01/2077 CALLABLE	$792,792.00	$643,464.00
575767AL2	230,000.000	MASSACHUSETTS MUT LIFE 4.90% DTD 03/23/2017 DUE 04/01/2077 CALLABLE	$231,625.80	$184,995.90
575767AN8	1,521,000.000	MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 144A 3.729% DTD 10/11/2019 DUE 10/15/2070	$1,375,844.88	$983,250.45
575767AT5	65,000.000	MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 144A 5.672% DTD 12/02/2022 DUE 12/01/2052	$65,000.00	$62,702.90
57636QAL8	41,000.000	MASTERCARD INC SR NT 3.65% DTD 05/31/2019 DUE 06/01/2049 CALLABLE	$44,383.49	$31,221.50
57636QAQ7	150,000.000	MASTERCARD INC SR NT 3.85% DTD 03/26/2020 DUE 03/26/2050 CALLABLE	$149,364.00	$117,426.00
57636QAT1	75,000.000	MASTERCARD INCORPORATED SR NT 2.95% DTD 03/04/2021 DUE 03/15/2051 CALLABLE	$47,450.78	$49,245.00
577081AW2	38,000.000	MATTEL INC NT 5.45% DTD 11/08/2011 DUE 11/01/2041 CALLABLE	$35,064.50	$35,730.64
58013MGC2	84,000.000	MCDONALDS CORP FR 5.00% DTD 08/27/2025 DUE 02/13/2036 CALLABLE	$84,469.79	$84,682.08
58013MFR0	35,000.000	MCDONALDS CORP MED TERM NT FR 4.20% DTD 03/27/2020 DUE 04/01/2050 CALLABLE	$27,586.65	$28,203.35
58013MFC3	45,000.000	MCDONALDS CORP MED TERM NT FR 4.45% DTD 03/09/2017 DUE 03/01/2047 CALLABLE	$39,716.55	$38,491.65
58013MEN0	205,000.000	MCDONALDS CORP MED TERM NT SR NT 3.70% DTD 02/07/2012 DUE 02/15/2042 CALLABLE	$213,372.60	$167,316.90
58013MFA7	900,000.000	MCDONALDS CORP MED TERM NT SR NT 4.875% DTD 12/09/2015 DUE 12/09/2045 CALLABLE	$900,000.00	$820,179.00
58013MFA7	25,000.000	MCDONALDS CORP MED TERM NT SR NT 4.875% DTD 12/09/2015 DUE 12/09/2045 CALLABLE	$22,817.25	$22,782.75
581760AV7	200,000.000	MCLAREN HEALTH CARE CORP SR 2018A BD 4.386% DTD 07/25/2018 DUE 05/15/2048 CALLABLE	$157,934.00	$167,998.00
582839AG1	28,000.000	MEAD JOHNSON NUTRITION COMPANY SR GLBL 4.60% DTD 05/13/2014 DUE 06/01/2044 CALLABLE	$24,118.64	$24,783.64
585055BU9	65,000.000	MEDTRONIC INC SR GLBL NT 4.625% DTD 09/01/2015 DUE 03/15/2045 CALLABLE	$71,431.22	$59,488.65
585270AD3	300,000.000	MEIJI YASUDA LIFE INS CO SR GLBL 144A 5.80% DTD 09/11/2024 DUE 09/11/2054 CALLABLE	$300,000.00	$305,358.00
58933YAW5	55,000.000	MERCK & CO INC 4.00% DTD 03/07/2019 DUE 03/07/2049 CALLABLE	$44,101.75	$44,012.65
58933YAT2	220,000.000	MERCK & CO INC NEW NT 3.70% DTD 02/10/2015 DUE 02/10/2045 CALLABLE	$164,827.30	$174,858.20
58933YAJ4	115,000.000	MERCK & CO INC NEW NT 4.15% DTD 05/20/2013 DUE 05/18/2043	$98,413.25	$98,931.05
58933YBT1	850,000.000	MERCK & CO INC SR GLBL 5.70% DTD 09/09/2025 DUE 09/15/2055 CALLABLE	$847,441.50	$858,551.00
58933YBT1	33,000.000	MERCK & CO INC SR GLBL 5.70% DTD 09/09/2025 DUE 09/15/2055 CALLABLE	$33,908.58	$33,331.98
589331AQ0	15,000.000	MERCK & CO INC SR GLBL NT 5.85% DTD 06/25/2009 DUE 06/30/2039 CALLABLE	$16,408.95	$16,065.45
58933YBF1	910,000.000	MERCK & CO INC SR NT 2.75% DTD 12/10/2021 DUE 12/10/2051 CALLABLE	$792,391.60	$563,126.20
58933YBF1	557,000.000	MERCK & CO INC SR NT 2.75% DTD 12/10/2021 DUE 12/10/2051 CALLABLE	$375,759.28	$344,682.74
58933YBF1	230,000.000	MERCK & CO INC SR NT 2.75% DTD 12/10/2021 DUE 12/10/2051 CALLABLE	$144,254.47	$142,328.60
58933YBG9	47,000.000	MERCK & CO INC SR NT 2.90% DTD 12/10/2021 DUE 12/10/2061 CALLABLE	$27,917.21	$27,317.34
589331AS6	135,000.000	MERCK & CO INC SR NT 3.60% DTD 09/13/2012 DUE 09/15/2042 CALLABLE	$109,800.80	$108,822.15
58933YCA1	35,000.000	MERCK & CO INC SR NT 5.50% DTD 12/04/2025 DUE 03/15/2046 CALLABLE	$35,101.15	$34,867.35
58933YCB9	116,000.000	MERCK & CO INC SR NT 5.55% DTD 12/04/2025 DUE 12/04/2055 CALLABLE	$115,212.36	$114,450.24
58933YCB9	15,000.000	MERCK & CO INC SR NT 5.55% DTD 12/04/2025 DUE 12/04/2055 CALLABLE	$14,898.15	$14,799.60
58933YCC7	125,000.000	MERCK & CO INC SR NT 5.70% DTD 12/04/2025 DUE 12/04/2065 CALLABLE	$124,280.55	$123,660.00
58933YBA2	184,000.000	MERCK & INC SR NT 2.35% DTD 06/24/2020 DUE 06/24/2040 CALLABLE	$150,241.38	$132,555.44
58933YBA2	340,000.000	MERCK & INC SR NT 2.35% DTD 06/24/2020 DUE 06/24/2040 CALLABLE	$235,476.30	$244,939.40
58933YBB0	110,000.000	MERCK & INC SR NT 2.45% DTD 06/24/2020 DUE 06/24/2050 CALLABLE	$68,294.05	$64,318.10
59022CAJ2	45,000.000	MERRILL LYNCH & CO INC SUB NT 6.11% DTD 01/29/2007 DUE 01/29/2037	$46,548.00	$48,504.60
59023VAA8	890,000.000	MERRILL LYNCH & CO INC SUB NT 7.75% DTD 05/14/2008 DUE 05/14/2038	$1,143,775.03	$1,080,495.60
59023VAA8	7,000.000	MERRILL LYNCH & CO INC SUB NT 7.75% DTD 05/14/2008 DUE 05/14/2038	$8,449.21	$8,498.28
30303M8J4	297,000.000	META PLATFORMS INC GLBL NT 4.45% DTD 08/09/2022 DUE 08/15/2052 CALLABLE	$249,735.91	$241,701.57
30303M8J4	330,000.000	META PLATFORMS INC GLBL NT 4.45% DTD 08/09/2022 DUE 08/15/2052 CALLABLE	$320,771.40	$268,557.30
30303M8K1	220,000.000	META PLATFORMS INC GLBL NT 4.65% DTD 08/09/2022 DUE 08/15/2062 CALLABLE	$202,734.31	$177,713.80
30303M8V7	156,000.000	META PLATFORMS INC GLBL NT 5.40% DTD 08/09/2024 DUE 08/15/2054 CALLABLE	$150,765.86	$145,129.92
30303M8V7	255,000.000	META PLATFORMS INC GLBL NT 5.40% DTD 08/09/2024 DUE 08/15/2054 CALLABLE	$254,148.68	$237,231.60
30303M8W5	330,000.000	META PLATFORMS INC GLBL NT 5.55% DTD 08/09/2024 DUE 08/15/2064 CALLABLE	$331,800.34	$306,108.00
30303M8W5	250,000.000	META PLATFORMS INC GLBL NT 5.55% DTD 08/09/2024 DUE 08/15/2064 CALLABLE	$248,920.00	$231,900.00
30303M8X3	225,000.000	META PLATFORMS INC SR NT 5.50% DTD 11/03/2025 DUE 11/15/2045 CALLABLE	$223,758.45	$218,479.50
30303M8Q8	45,000.000	META PLATFORMS INC SR NT 5.60% DTD 05/03/2023 DUE 05/15/2053 CALLABLE	$45,960.30	$43,072.20
30303MAE2	415,000.000	META PLATFORMS INC SR NT 5.625% DTD 11/03/2025 DUE 11/15/2055 CALLABLE	$414,269.60	$398,304.55
30303MAE2	500,000.000	META PLATFORMS INC SR NT 5.625% DTD 11/03/2025 DUE 11/15/2055 CALLABLE	$499,120.00	$479,885.00
30303MAE2	750,000.000	META PLATFORMS INC SR NT 5.625% DTD 11/03/2025 DUE 11/15/2055 CALLABLE	$748,680.00	$719,827.50
30303MAE2	705,000.000	META PLATFORMS INC SR NT 5.625% DTD 11/03/2025 DUE 11/15/2055 CALLABLE	$705,121.87	$676,637.85
30303M8R6	219,000.000	META PLATFORMS INC SR NT 5.75% DTD 05/03/2023 DUE 05/15/2063 CALLABLE	$217,590.27	$210,327.60
30303M8Y1	655,000.000	META PLATFORMS INC SR NT 5.75% DTD 11/03/2025 DUE 11/15/2065 CALLABLE	$654,433.85	$624,542.50
30303M8Y1	775,000.000	META PLATFORMS INC SR NT 5.75% DTD 11/03/2025 DUE 11/15/2065 CALLABLE	$775,012.00	$738,962.50
591539AA9	115,000.000	METHODIST HOSP HOUSTON TEX SR GLBL 2020A 2.705% DTD 08/27/2020 DUE 12/01/2050 CALLABLE	$115,929.71	$70,883.70
59156RAY4	900,000.000	METLIFE INC COM 5.875% DTD 08/06/2010 DUE 02/06/2041 CALLABLE	$1,132,749.00	$945,171.00
59156RBL1	370,000.000	METLIFE INC SR E 4.721% DTD 09/15/2014 DUE 12/15/2044 CALLABLE	$365,111.99	$333,284.90
59156RBL1	1,000,000.000	METLIFE INC SR E 4.721% DTD 09/15/2014 DUE 12/15/2044 CALLABLE	$1,284,563.00	$900,770.00
59156RBN7	230,000.000	METLIFE INC SR NT 4.05% DTD 03/05/2015 DUE 03/01/2045 CALLABLE	$279,130.50	$190,228.40
59156RBD9	168,000.000	METLIFE INC SR NT 4.125% DTD 08/13/2012 DUE 08/13/2042 CALLABLE	$147,148.15	$143,240.16
59156RCC0	39,000.000	METLIFE INC SR NT 5.00% DTD 07/11/2022 DUE 07/15/2052 CALLABLE	$35,582.04	$35,642.10
59156RAM0	195,000.000	METLIFE INC SR NT 5.70% DTD 06/23/2005 DUE 06/15/2035 CALLABLE	$238,057.95	$208,332.15

59284MAD6	200,000.000	MEXICO CITY ARPT TR SR SEC 144A NT 5.50% DTD 09/20/2017 DUE 07/31/2047 CALLABLE	$198,796.00	$175,096.00
595112CH4	50,000.000	MICRON TECHNOLOGY INC SR NT 6.05% DTD 04/29/2025 DUE 11/01/2035 CALLABLE	$52,402.47	$53,345.00
594918CC6	905,000.000	MICROSOFT CORP GLBL NT 2.525% DTD 06/01/2020 DUE 06/01/2050 CALLABLE	$574,586.55	$552,547.75
594918CC6	946,000.000	MICROSOFT CORP GLBL NT 2.525% DTD 06/01/2020 DUE 06/01/2050 CALLABLE	$667,232.88	$577,580.30
594918CW2	735,000.000	MICROSOFT CORP SR GLBL 2.50% DTD 03/15/2024 DUE 09/15/2050 CALLABLE	$732,978.75	$445,204.20
594918CW2	35,000.000	MICROSOFT CORP SR GLBL 2.50% DTD 03/15/2024 DUE 09/15/2050 CALLABLE	$29,932.58	$21,200.20
594918BT0	350,000.000	MICROSOFT CORP SR GLBL 3.70% DTD 08/08/2016 DUE 08/08/2046 CALLABLE	$366,683.27	$279,961.50
594918CU6	21,000.000	MICROSOFT CORP SR GLBL 4.50% DTD 12/15/2023 DUE 06/15/2047 CALLABLE	$18,980.00	$18,829.02
594918CD4	1,024,000.000	MICROSOFT CORP SR GLBL NT 2.675% DTD 06/01/2020 DUE 06/01/2060 CALLABLE	$648,804.88	$589,690.88
594918CE2	470,000.000	MICROSOFT CORP SR GLBL NT 2.921% DTD 03/17/2021 DUE 03/17/2052 CALLABLE	$453,808.58	$307,868.80
594918CE2	80,000.000	MICROSOFT CORP SR GLBL NT 2.921% DTD 03/17/2021 DUE 03/17/2052 CALLABLE	$53,433.50	$52,403.20
594918BU7	10,000.000	MICROSOFT CORP SR GLBL NT 3.95% DTD 08/08/2016 DUE 08/08/2056 CALLABLE	$8,129.50	$7,852.30
594918BM5	162,000.000	MICROSOFT CORP SR NT 4.75% DTD 11/03/2015 DUE 11/03/2055 CALLABLE	$144,024.48	$148,149.00
595620AR6	50,000.000	MIDAMERICAN ENERGY CO 1M GLBL BD 3.95% DTD 02/01/2017 DUE 08/01/2047 CALLABLE	$56,131.38	$39,579.50
595620AU9	1,125,000.000	MIDAMERICAN ENERGY CO 1M GLBL BD 4.25% DTD 01/09/2019 DUE 07/15/2049 CALLABLE	$1,309,963.50	$921,397.50
595620AU9	40,000.000	MIDAMERICAN ENERGY CO 1M GLBL BD 4.25% DTD 01/09/2019 DUE 07/15/2049 CALLABLE	$32,556.80	$32,760.80
595620AL9	85,000.000	MIDAMERICAN ENERGY CO 1MTG BD 4.80% DTD 09/19/2013 DUE 09/15/2043 CALLABLE	$70,674.10	$77,293.90
595620AN5	500,000.000	MIDAMERICAN ENERGY CO 1ST MTG BD 4.40% DTD 04/03/2014 DUE 10/15/2044 CALLABLE	$496,995.00	$431,765.00
595620AN5	75,000.000	MIDAMERICAN ENERGY CO 1ST MTG BD 4.40% DTD 04/03/2014 DUE 10/15/2044 CALLABLE	$79,906.27	$64,764.75
595620AS4	180,000.000	MIDAMERICAN ENERGY CO 3.65% DTD 02/01/2018 DUE 08/01/2048 CALLABLE	$188,665.11	$134,721.00
595620AY1	135,000.000	MIDAMERICAN ENERGY COMPANY 1M BD 5.85% DTD 09/07/2023 DUE 09/15/2054 CALLABLE	$136,542.31	$138,875.85
595620AY1	95,000.000	MIDAMERICAN ENERGY COMPANY 1M BD 5.85% DTD 09/07/2023 DUE 09/15/2054 CALLABLE	$94,889.80	$97,727.45
595620AP0	65,000.000	MIDAMERICAN ENERGY COMPANY 1MTG BD 4.25% DTD 10/15/2015 DUE 05/01/2046 CALLABLE	$57,450.25	$54,284.10
595620BA2	110,000.000	MIDAMERICAN ENERGY COMPANY 1ST MTG 5.50% DTD 11/05/2025 DUE 11/15/2056 CALLABLE	$109,155.20	$107,628.40
59562VAR8	600,000.000	MIDAMERICAN ENERGY HLDGS CO NEW SR BD 6.50% DTD 08/28/2007 DUE 09/15/2037 CALLABLE	$727,140.00	$661,044.00
59833CAC6	300,000.000	MIDWEST CONNECTOR CAP CO LLC 4.625% DTD 03/11/2019 DUE 04/01/2029 CALLABLE	$299,559.00	$300,375.00
605417BZ6	115,000.000	MISSISSIPPI POWER CO SR NT 4.25% DTD 03/09/2012 DUE 03/15/2042 NON-CALLABLE	$132,503.68	$98,561.90
606822DH4	600,000.000	MITSUBISHI UFJ FINANCIAL GROUP SR GLBL NT VAR RATE DTD 01/16/2025 DUE 01/16/2036 CALLABLE	$600,000.00	$627,648.00
606822DL5	335,000.000	MITSUBISHI UFJ FINANCIAL GROUP SR NT VAR RATE DTD 04/24/2025 DUE 04/24/2036 CALLABLE	$335,488.75	$350,641.15
60871RAH3	215,000.000	MOLSON COORS BREWING CO SR GLBL 4.20% DTD 07/07/2016 DUE 07/15/2046 CALLABLE	$213,617.55	$172,610.60
60871RAH3	131,000.000	MOLSON COORS BREWING CO SR GLBL 4.20% DTD 07/07/2016 DUE 07/15/2046 CALLABLE	$104,005.64	$105,172.04
60871RAD2	455,000.000	MOLSON COORS BREWING CO SR NT 5.00% DTD 05/03/2012 DUE 05/01/2042 CALLABLE	$482,598.75	$420,124.25
60871RAD2	400,000.000	MOLSON COORS BREWING CO SR NT 5.00% DTD 05/03/2012 DUE 05/01/2042 CALLABLE	$455,716.00	$369,340.00
BRXHV14	500,000.000	MONDELEZ INTL INC NT 4.625% DTD 07/03/2024 DUE 07/03/2031	$364,182.05	$377,745.00
609207AW5	40,000.000	MONDELEZ INTL INC SR GLBL NT 2.625% DTD 09/04/2020 DUE 09/04/2050 CALLABLE	$24,280.00	$23,866.80
615369AE5	400,000.000	MOODYS CORP FR 5.25% DTD 07/16/2014 DUE 07/15/2044 CALLABLE	$411,390.80	$387,360.00
615369AE5	40,000.000	MOODYS CORP FR 5.25% DTD 07/16/2014 DUE 07/15/2044 CALLABLE	$41,088.00	$38,736.00
615369AQ8	60,000.000	MOODYS CORP SR GLBL NT 4.875% DTD 12/17/2018 DUE 12/17/2048 CALLABLE	$58,996.80	$53,880.00
615369AV7	26,000.000	MOODYS CORP SR NT 2.75% DTD 08/19/2021 DUE 08/19/2041 CALLABLE	$25,407.46	$18,631.60
615369AT2	125,000.000	MOODYS CORP SR NT 3.25% DTD 05/20/2020 DUE 05/20/2050 CALLABLE	$87,333.05	$84,992.50
61746BEG7	175,000.000	MORGAN STANLEY FR 4.375% DTD 01/20/2017 DUE 01/22/2047 CALLABLE	$149,046.72	$151,098.50
61748UAF9	300,000.000	MORGAN STANLEY FR VAR RATE DTD 01/21/2025 DUE 01/18/2036 CALLABLE	$300,000.00	$313,497.00
6174468N2	60,000.000	MORGAN STANLEY FR VAR RATE DTD 03/24/2020 DUE 03/24/2051 CALLABLE	$62,436.40	$60,000.00
61747YGA7	300,000.000	MORGAN STANLEY FR VAR RATE DTD 04/17/2025 DUE 04/17/2036 CALLABLE	$300,000.00	$314,901.00
61747YGA7	350,000.000	MORGAN STANLEY FR VAR RATE DTD 04/17/2025 DUE 04/17/2036 CALLABLE	$358,112.30	$367,384.50
61747YFR1	100,000.000	MORGAN STANLEY FR VAR RATE DTD 04/19/2024 DUE 04/19/2035 CALLABLE	$100,000.00	$106,266.00
61772BAC7	395,000.000	MORGAN STANLEY FR VAR RATE DTD 04/22/2021 DUE 04/22/2042 CALLABLE	$395,000.00	$309,486.45
61772BAC7	70,000.000	MORGAN STANLEY FR VAR RATE DTD 04/22/2021 DUE 04/22/2042 CALLABLE	$52,664.87	$54,845.70
61747YDY8	625,000.000	MORGAN STANLEY SR NT 4.30% DTD 01/27/2015 DUE 01/27/2045 CALLABLE	$618,391.82	$540,900.00
61747YDY8	325,000.000	MORGAN STANLEY SR NT 4.30% DTD 01/27/2015 DUE 01/27/2045 CALLABLE	$277,585.78	$281,268.00
6174468Y8	855,000.000	MORGAN STANLEY SR NT VAR RATE DTD 01/25/2021 DUE 01/25/2052 CALLABLE	$855,000.00	$543,856.95
6174468Y8	3,000.000	MORGAN STANLEY SR NT VAR RATE DTD 01/25/2021 DUE 01/25/2052 CALLABLE	$1,825.33	$1,908.27
61747YFT7	100,000.000	MORGAN STANLEY SR NT VAR RATE DTD 07/19/2024 DUE 07/19/2035 CALLABLE	$100,000.00	$102,940.00
61748UAN2	200,000.000	MORGAN STANLEY SR NT VAR RATE DTD 10/22/2025 DUE 10/22/2036 CALLABLE	$200,000.00	$198,230.00
61748UAN2	175,000.000	MORGAN STANLEY SR NT VAR RATE DTD 10/22/2025 DUE 10/22/2036 CALLABLE	$175,000.00	$173,451.25
61747YFV2	883,000.000	MORGAN STANLEY SR NT VAR RATE DTD 11/20/2024 DUE 11/19/2055 CALLABLE	$870,095.86	$872,792.52
61747YFV2	295,000.000	MORGAN STANLEY SR NT VAR RATE DTD 11/20/2024 DUE 11/19/2055 CALLABLE	$293,439.41	$291,589.80
61945CAE3	700,000.000	MOSAIC CO NEW SR NT 5.625% DTD 11/13/2013 DUE 11/15/2043 CALLABLE	$699,391.00	$674,464.00
61980AAD5	65,000.000	MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DTD 01/11/2010 DUE 01/15/2040 CALLABLE	$82,227.27	$70,435.95
55336VAM2	388,000.000	MPLX LP SR GLBL 4.50% DTD 02/08/2018 DUE 04/15/2038 CALLABLE	$385,110.67	$353,770.64
55336VAN0	1,000,000.000	MPLX LP SR GLBL 4.70% DTD 02/08/2018 DUE 04/15/2048 CALLABLE	$982,089.05	$831,120.00
55336VAN0	205,000.000	MPLX LP SR GLBL 4.70% DTD 02/08/2018 DUE 04/15/2048 CALLABLE	$175,995.30	$170,379.60
55336VBW9	35,000.000	MPLX LP SR GLBL NT 5.65% DTD 02/09/2023 DUE 03/01/2053 CALLABLE	$33,255.37	$32,457.25
55336VBZ2	300,000.000	MPLX LP SR GLBL NT 5.95% DTD 03/10/2025 DUE 04/01/2055 CALLABLE	$294,993.00	$289,359.00
55336VBZ2	40,000.000	MPLX LP SR GLBL NT 5.95% DTD 03/10/2025 DUE 04/01/2055 CALLABLE	$39,332.40	$38,581.20
55336VBP4	60,000.000	MPLX LP SR NT 5.20% DTD 12/01/2019 DUE 12/01/2047 CALLABLE	$62,427.74	$53,488.80
55336VCD0	185,000.000	MPLX LP SR NT 6.20% DTD 08/11/2025 DUE 09/15/2055 CALLABLE	$181,812.45	$183,427.50
55336VCD0	300,000.000	MPLX LP SR NT 6.20% DTD 08/11/2025 DUE 09/15/2055 CALLABLE	$294,831.00	$297,450.00
55336VCD0	230,000.000	MPLX LP SR NT 6.20% DTD 08/11/2025 DUE 09/15/2055 CALLABLE	$229,682.00	$228,045.00
55336VCD0	140,000.000	MPLX LP SR NT 6.20% DTD 08/11/2025 DUE 09/15/2055 CALLABLE	$137,593.31	$138,810.00
628312AE0	50,000.000	MUTUAL OMAHA INS CO 144A NT 6.144% DTD 01/16/2024 DUE 01/16/2064 CALLABLE	$50,000.00	$51,878.00
628530BJ5	27,000.000	MYLAN INC 5.20% DTD 10/15/2018 DUE 04/15/2048 CALLABLE	$33,876.63	$21,938.85
628530BC0	525,000.000	MYLAN INC NT 5.40% DTD 11/29/2013 DUE 11/29/2043 CALLABLE	$521,755.50	$450,954.00
628530BC0	15,000.000	MYLAN INC NT 5.40% DTD 11/29/2013 DUE 11/29/2043 CALLABLE	$11,670.00	$12,884.40
62854AAP9	620,000.000	MYLAN NV SR GLBL NT 5.25% DTD 12/15/2016 DUE 06/15/2046 CALLABLE	$606,391.80	$509,230.80
62854AAP9	250,000.000	MYLAN NV SR GLBL NT 5.25% DTD 12/15/2016 DUE 06/15/2046 CALLABLE	$249,960.00	$205,335.00
62854AAP9	70,000.000	MYLAN NV SR GLBL NT 5.25% DTD 12/15/2016 DUE 06/15/2046 CALLABLE	$56,094.50	$57,493.80
631005BF1	1,000,000.000	NARRAGANSETT ELEC CO SR 144A NT 4.17% DTD 12/10/2012 DUE 12/10/2042 CALLABLE	$1,000,000.00	$830,800.00
63111XAL5	165,000.000	NASDAQ INC CR SEN SR NT STEP CPN DTD 06/28/2023 DUE 06/28/2063 CALLABLE	$167,522.44	$173,063.55
631103AM0	32,000.000	NASDAQ INC SR GLBL NT 3.95% DTD 03/07/2022 DUE 03/07/2052 CALLABLE	$24,512.00	$24,463.36
637432NT8	750,000.000	NATIONAL RURAL UTILS COOP FIN GLBL BD 4.30% DTD 01/31/2019 DUE 03/15/2049 CALLABLE	$869,703.36	$629,190.00
638612AM3	100,000.000	NATIONWIDE FINL SVCS INC SR 144A 3.90% DTD 11/21/2019 DUE 11/30/2049 CALLABLE	$99,508.00	$75,680.00
638671AN7	430,000.000	NATIONWIDE MUT INS CO 144A NT 4.35% DTD 04/30/2020 DUE 04/30/2050 CALLABLE	$428,998.10	$336,629.80
638671AN7	265,000.000	NATIONWIDE MUT INS CO 144A NT 4.35% DTD 04/30/2020 DUE 04/30/2050 CALLABLE	$201,830.00	$207,457.90
638671AK3	825,000.000	NATIONWIDE MUT INS CO SRPLS NT 144A 9.375% DTD 08/10/2009 DUE 08/15/2039 NON-CALLABLE	$1,177,700.60	$1,103,206.50
638671AK3	510,000.000	NATIONWIDE MUT INS CO SRPLS NT 144A 9.375% DTD 08/10/2009 DUE 08/15/2039 NON-CALLABLE	$727,833.90	$681,982.20
63902HBF5	70,000.000	NATURE CONSERVANCY GLBL 2022A BD 3.957% DTD 03/03/2022 DUE 03/01/2052 CALLABLE	$70,533.21	$54,602.80
63946BAJ9	80,000.000	NBCUNIVERSAL MEDIA LLC SR NT 4.45% DTD 10/05/2012 DUE 01/15/2043 CALLABLE	$66,312.00	$68,007.20
641062AY0	110,000.000	NESTLE HLDGS INC GLBL 144A NT 2.50% DTD 09/14/2021 DUE 09/14/2041 CALLABLE	$75,695.34	$78,579.60
64110LBA3	95,000.000	NETFLIX SR NT 5.40% DTD 08/01/2024 DUE 08/15/2054 CALLABLE	$94,800.50	$92,060.70
64110LBA3	60,000.000	NETFLIX SR NT 5.40% DTD 08/01/2024 DUE 08/15/2054 CALLABLE	$60,844.80	$58,143.60
64128XAE0	200,000.000	NEUBERGER BERMAN SR 144A NT 4.875% DTD 04/22/2015 DUE 04/15/2045 CALLABLE	$171,010.00	$173,798.00
641423CG1	200,000.000	NEVADA POWER CO 2023A NT 6.00% DTD 09/13/2023 DUE 03/15/2054 CALLABLE	$196,555.71	$204,918.00
641423CA4	30,000.000	NEVADA POWER CO GEN&REF MTG Y 5.45% DTD 05/12/2011 DUE 05/15/2041 CALLABLE	$38,422.20	$29,707.50
641423CE6	60,000.000	NEVADA POWER CO SR SEC GLBL EE 3.125% DTD 01/30/2020 DUE 08/01/2050 CALLABLE	$52,347.55	$39,079.20
644188BH6	925,000.000	NEW ENGLAND POWER CO SR GLBL 144A 5.936% DTD 11/25/2022 DUE 11/25/2052 CALLABLE	$925,000.00	$939,337.50
64952GAF5	1,000,000.000	NEW YORK LIFE INS CO SRPLS NT 144A 6.75% DTD 10/08/2009 DUE 11/15/2039 CALLABLE	$1,460,085.72	$1,141,260.00
64952GAF5	1,053,000.000	NEW YORK LIFE INS CO SRPLS NT 144A 6.75% DTD 10/08/2009 DUE 11/15/2039 CALLABLE	$1,440,912.08	$1,201,746.78
649840CT0	200,000.000	NEW YORK ST ELEC & GAS CORP SR GLBL 144A 2.15% DTD 09/24/2021 DUE 10/01/2031 CALLABLE	$199,570.00	$176,660.00
65163LAD1	22,000.000	NEWMONT FIN P SR GLBL NT 5.75% DTD 05/15/2024 DUE 11/15/2041 CALLABLE	$22,146.96	$22,256.96
651639AV8	655,000.000	NEWMONT GOLDCORP CORPORATION SR GLBL NT 5.45% DTD 06/09/2019 DUE 06/09/2044 CALLABLE	$719,871.85	$652,949.85
89834MAD8	200,000.000	NEXT PROPERTIES TR 2401 SR 144A NT 6.95% DTD 12/03/2025 DUE 01/30/2044 NON-CALLABLE	$192,120.00	$209,000.00
65339KCQ1	515,000.000	NEXTERA ENERGY CAP HLDGS INC SR NT 5.25% DTD 02/09/2023 DUE 02/28/2053 CALLABLE	$514,747.65	$479,444.40
65339KCQ1	1,000,000.000	NEXTERA ENERGY CAP HLDGS INC SR NT 5.25% DTD 02/09/2023 DUE 02/28/2053 CALLABLE	$999,510.00	$930,960.00
65339KDM9	400,000.000	NEXTERA ENERGY CAP HLDGS INC SR NT 5.90% DTD 02/04/2025 DUE 03/15/2055 CALLABLE	$398,892.00	$404,396.00
65339KDM9	17,000.000	NEXTERA ENERGY CAP HLDGS INC SR NT 5.90% DTD 02/04/2025 DUE 03/15/2055 CALLABLE	$16,974.23	$17,186.83
65339KDM9	215,000.000	NEXTERA ENERGY CAP HLDGS INC SR NT 5.90% DTD 02/04/2025 DUE 03/15/2055 CALLABLE	$211,369.65	$217,362.85
654106AE3	85,000.000	NIKE INC NT 3.875% DTD 10/29/2015 DUE 11/01/2045 CALLABLE	$69,668.85	$68,452.20
654106AG8	2,000.000	NIKE INC SR GLBL NT 3.375% DTD 10/21/2016 DUE 11/01/2046 CALLABLE	$1,452.12	$1,481.90
654106AM5	325,000.000	NIKE INC SR NT 3.375% DTD 03/27/2020 DUE 03/27/2050 CALLABLE	$323,904.75	$232,076.00
654579AP6	200,000.000	NIPPON LIFE INSURANCE COMPANY SUB GLBL 144A VAR RATE DTD 04/30/2025 DUE 04/30/2055 CALLABLE	$200,000.00	$215,358.00

654579AM3	200,000.000	NIPPON LIFE INSURANCE COMPANY SUB GLBL 144A VAR RATE DTD 09/13/2023 DUE 09/13/2053 CALLABLE	$200,000.00	$211,680.00
65473QBC6	87,000.000	NISOURCE FIN CORP NT 4.80% DTD 04/12/2013 DUE 02/15/2044 CALLABLE	$80,565.98	$78,274.77
65473QBB8	510,000.000	NISOURCE FIN CORP NT 5.25% DTD 06/14/2012 DUE 02/15/2043 CALLABLE	$565,562.19	$488,391.30
65473QAZ6	40,000.000	NISOURCE FIN CORP NT 5.80% DTD 11/23/2011 DUE 02/01/2042 CALLABLE	$49,122.00	$40,237.60
65473PAX3	45,000.000	NISOURCE INC SR GLBL NT 5.35% DTD 06/27/2025 DUE 07/15/2035 CALLABLE	$44,701.20	$46,007.55
65473PAU9	5,000.000	NISOURCE INC SR NT 5.85% DTD 03/27/2025 DUE 04/01/2055 CALLABLE	$4,987.30	$4,984.25
65473PAU9	90,000.000	NISOURCE INC SR NT 5.85% DTD 03/27/2025 DUE 04/01/2055 CALLABLE	$89,771.40	$89,716.50
654902AC9	39,000.000	NOKIA CORP SR NT 6.625% DTD 05/07/2009 DUE 05/15/2039 CALLABLE	$39,813.96	$41,763.54
655844BX5	1,000,000.000	NORFOLK SOUTHERN CORP 3.942% DTD 05/01/2018 DUE 11/01/2047 CALLABLE	$963,126.00	$788,750.00
655844BX5	47,000.000	NORFOLK SOUTHERN CORP 3.942% DTD 05/01/2018 DUE 11/01/2047 CALLABLE	$36,667.52	$37,071.25
655844BY3	66,000.000	NORFOLK SOUTHERN CORP 4.15% DTD 02/28/2018 DUE 02/28/2048 CALLABLE	$49,986.42	$53,735.88
655844CF3	485,000.000	NORFOLK SOUTHERN CORP SR NT 3.05% DTD 05/11/2020 DUE 05/15/2050 CALLABLE	$483,860.25	$318,577.10
655844CD8	35,000.000	NORFOLK SOUTHERN CORP SR NT 3.40% DTD 11/04/2019 DUE 11/01/2049 CALLABLE	$25,253.90	$24,729.95
655844BM9	18,000.000	NORFOLK SOUTHERN CORP SR NT 3.95% DTD 09/07/2012 DUE 10/01/2042 CALLABLE	$14,854.14	$14,920.20
655844BQ0	73,000.000	NORFOLK SOUTHERN CORP SR NT 4.45% DTD 06/02/2015 DUE 06/15/2045 CALLABLE	$63,999.77	$63,041.34
655844CB2	25,000.000	NORFOLK SOUTHERN CORP SR NT 5.109% DTD 08/02/2018 DUE 08/01/2118 CALLABLE	$21,123.25	$21,575.50
655844CN6	55,000.000	NORFOLK SOUTHN CORP SR NT 3.70% DTD 02/25/2022 DUE 03/15/2053 CALLABLE	$41,235.70	$40,050.45
655844CJ5	700,000.000	NORFOLK SOUTHN CORP SR NT 4.10% DTD 05/12/2021 DUE 05/15/2121 CALLABLE	$698,159.00	$484,218.00
655844CJ5	64,000.000	NORFOLK SOUTHN CORP SR NT 4.10% DTD 05/12/2021 DUE 05/15/2121 CALLABLE	$44,254.48	$44,271.36
665501AK8	1,350,000.000	NORTHERN NAT GAS CO DEL SR 144A 4.10% DTD 08/27/2012 DUE 09/15/2042 CALLABLE	$1,347,651.00	$1,091,731.50
665501AL6	390,000.000	NORTHERN NAT GAS CO DEL SR 144A 4.30% DTD 07/17/2018 DUE 01/15/2049 CALLABLE	$429,074.10	$312,312.00
665772DA4	24,000.000	NORTHERN STS PWR CO MINN 1M BD 5.65% DTD 05/05/2025 DUE 05/15/2055 CALLABLE	$24,369.82	$24,080.64
665772CV9	28,000.000	NORTHERN STS PWR CO WIS 1ST MTG 4.50% DTD 05/09/2022 DUE 06/01/2052 CALLABLE	$24,202.92	$23,783.48
665772CS6	187,000.000	NORTHN STS PWR CO MINN 1ST MTG 2.60% DTD 06/15/2020 DUE 06/01/2051 CALLABLE	$183,480.66	$114,206.51
665772CQ0	440,000.000	NORTHN STS PWR CO MINN 1ST MTG 3.60% DTD 09/13/2017 DUE 09/15/2047 CALLABLE	$432,559.54	$331,377.20
665772CQ0	50,000.000	NORTHN STS PWR CO MINN 1ST MTG 3.60% DTD 09/13/2017 DUE 09/15/2047 CALLABLE	$38,738.50	$37,656.50
666807BP6	315,000.000	NORTHROP GRUMMAN CORP SR NT 4.03% DTD 10/13/2017 DUE 10/15/2047 CALLABLE	$273,135.60	$253,023.75
666807BH4	85,000.000	NORTHROP GRUMMAN CORP SR NT 4.75% DTD 05/31/2013 DUE 06/01/2043 CALLABLE	$85,926.79	$78,312.20
666807CJ9	55,000.000	NORTHROP GRUMMAN CORP SR NT 4.95% DTD 02/08/2023 DUE 03/15/2053 CALLABLE	$51,022.90	$49,566.00
666807CM2	750,000.000	NORTHROP GRUMMAN CORP SR NT 5.20% DTD 01/31/2024 DUE 06/01/2054 CALLABLE	$747,105.00	$701,115.00
666807CM2	70,000.000	NORTHROP GRUMMAN CORP SR NT 5.20% DTD 01/31/2024 DUE 06/01/2054 CALLABLE	$66,212.68	$65,437.40
666807CM2	172,000.000	NORTHROP GRUMMAN CORP SR NT 5.20% DTD 01/31/2024 DUE 06/01/2054 CALLABLE	$168,649.78	$160,789.04
666807BU5	45,000.000	NORTHROP GRUMMAN CORP SR NT 5.25% DTD 03/23/2020 DUE 05/01/2050 CALLABLE	$44,755.78	$42,466.50
667274AD6	400,000.000	NORTHWELL HEALTHCARE INC 2019A 3.809% DTD 09/26/2019 DUE 11/01/2049 CALLABLE	$423,253.00	$293,448.00
668138AE0	300,000.000	NORTHWESTERN MUT LIFE INS CO 144A NT 3.45% DTD 03/22/2021 DUE 03/30/2051 CALLABLE	$298,956.00	$209,154.00
668138AC4	1,250,000.000	NORTHWESTERN MUT LIFE INS CO 144A NT 3.625% DTD 09/20/2019 DUE 09/30/2059 CALLABLE	$1,286,063.86	$867,575.00
668138AF7	245,000.000	NORTHWESTERN MUT LIFE INS CO 144A NT 6.17% DTD 05/29/2025 DUE 05/29/2055 CALLABLE	$257,553.90	$260,020.95
668131AA3	200,000.000	NORTHWESTERN MUT LIFE INS CO SRPLS NT 144A 6.063% DTD 03/26/2010 DUE 03/30/2040 NON-CALLABLE	$200,866.00	$212,538.00
668444AT9	10,000.000	NORTHWESTERN UNIV GLBL 2025 BD 4.94% DTD 03/14/2025 DUE 12/01/2035 CALLABLE	$9,862.70	$10,176.50
66988AAH7	20,000.000	NOVANT HEALTH INC SR GLBL 2021A 3.168% DTD 04/15/2021 DUE 11/01/2051 CALLABLE	$20,000.00	$13,321.80
66989HAK4	65,000.000	NOVARTIS CAPITAL CORP NT 4.00% DTD 11/20/2015 DUE 11/20/2045 CALLABLE	$55,310.45	$54,376.40
66989HAH1	120,000.000	NOVARTIS CAPITAL CORP SR GLBL 4.40% DTD 02/21/2014 DUE 05/06/2044 CALLABLE	$101,863.77	$107,058.00
66989HAF5	108,000.000	NOVARTIS CAPITAL CORP SR NT 3.70% DTD 09/21/2012 DUE 09/21/2042 CALLABLE	$87,354.10	$89,602.20
629377DB5	80,000.000	NRG ENERGY INC SR SEC 144A NT 5.407% DTD 10/08/2025 DUE 10/15/2035 CALLABLE	$79,999.20	$79,915.20
67021CAS6	1,000,000.000	NSTAR ELEC CO NT 4.55% DTD 05/17/2022 DUE 06/01/2052 CALLABLE	$993,660.00	$846,410.00
62954WAV7	270,000.000	NTT FINANCE CORP SR GLBL 144A 5.502% DTD 07/16/2025 DUE 07/16/2035 CALLABLE	$272,492.70	$279,568.80
670346AQ8	12,000.000	NUCOR CORP SR GLBL 4.40% DTD 04/26/2018 DUE 05/01/2048 CALLABLE	$15,300.60	$10,218.72
670346AW5	700,000.000	NUCOR CORP SR NT 3.85% DTD 03/11/2022 DUE 04/01/2052 CALLABLE	$693,455.00	$534,373.00
670346AW5	13,000.000	NUCOR CORP SR NT 3.85% DTD 03/11/2022 DUE 04/01/2052 CALLABLE	$11,467.13	$9,924.07
67077MAS7	325,000.000	NUTRIEN LTD SR GLBL DEB 5.25% DTD 01/15/2018 DUE 01/15/2045 CALLABLE	$293,185.75	$303,712.50
67077MAS7	35,000.000	NUTRIEN LTD SR GLBL DEB 5.25% DTD 01/15/2018 DUE 01/15/2045 CALLABLE	$41,689.20	$32,707.50
67077MAR9	370,000.000	NUTRIEN LTD SR GLBL NT 4.90% DTD 04/10/2018 DUE 06/01/2043 CALLABLE	$382,178.79	$336,896.10
67077MAG3	600,000.000	NUTRIEN LTD SR GLBL NT 5.625% DTD 12/01/2017 DUE 12/01/2040 CALLABLE	$692,920.20	$601,812.00
67077MBB3	600,000.000	NUTRIEN LTD SR NT 5.80% DTD 03/27/2023 DUE 03/27/2053 CALLABLE	$591,048.00	$598,950.00
67066GAH7	565,000.000	NVIDIA CORP SR NT 3.50% DTD 03/31/2020 DUE 04/01/2050 CALLABLE	$563,542.30	$418,128.25
67066GAH7	56,000.000	NVIDIA CORP SR NT 3.50% DTD 03/31/2020 DUE 04/01/2050 CALLABLE	$45,623.87	$41,442.80
62954HAL2	80,000.000	NXP B V NXP FDG LLC NXP US SR GLBL NT 3.125% DTD 02/15/2022 DUE 02/15/2042 CALLABLE	$67,417.02	$58,367.20
62954HAU2	135,000.000	NXP B V NXP FDG LLC NXP US SR GLBL NT 3.25% DTD 05/11/2022 DUE 05/11/2041 CALLABLE	$132,224.06	$102,355.65
674599CF0	80,000.000	OCCIDENTAL PETE CORP DEL SR NT 4.625% DTD 06/23/2015 DUE 06/15/2045 CALLABLE	$61,291.59	$64,554.40
674599DJ1	700,000.000	OCCIDENTAL PETE CORP SR GLBL 6.20% DTD 09/15/2019 DUE 03/15/2040 CALLABLE	$688,868.00	$710,822.00
674599DJ1	55,000.000	OCCIDENTAL PETE CORP SR GLBL 6.20% DTD 09/15/2019 DUE 03/15/2040 CALLABLE	$50,965.20	$55,850.30
674599EM3	500,000.000	OCCIDENTAL PETE CORP SR GLBL NT 6.05% DTD 07/26/2024 DUE 10/01/2054 CALLABLE	$513,825.00	$478,225.00
674599EM3	625,000.000	OCCIDENTAL PETE CORP SR GLBL NT 6.05% DTD 07/26/2024 DUE 10/01/2054 CALLABLE	$626,935.00	$597,781.25
674599DH5	13,000.000	OCCIDENTAL PETE CORP SR GLBL NT 7.95% DTD 06/15/2019 DUE 06/15/2039 CALLABLE	$13,631.02	$15,277.73
674599EA9	175,000.000	OCCIDENTAL PETE CORP SR NT 8.875% DTD 07/13/2020 DUE 07/15/2030 CALLABLE	$200,810.75	$202,352.50
677050AQ9	300,000.000	OGLETHORPE POWER CORPORATION 1M GLBL 2020A 3.75% DTD 02/01/2021 DUE 08/01/2050 CALLABLE	$218,283.00	$215,004.00
677050AQ9	71,000.000	OGLETHORPE POWER CORPORATION 1M GLBL 2020A 3.75% DTD 02/01/2021 DUE 08/01/2050 CALLABLE	$50,766.42	$50,884.28
677050AQ9	130,000.000	OGLETHORPE POWER CORPORATION 1M GLBL 2020A 3.75% DTD 02/01/2021 DUE 08/01/2050 CALLABLE	$93,165.60	$93,168.40
677050AH9	45,000.000	OGLETHORPE PWR CORP 1MTG BD 5.25% DTD 08/19/2011 DUE 09/01/2050 CALLABLE	$41,184.45	$40,599.45
677050AG1	105,000.000	OGLETHORPE PWR CORP 1ST MTG BD 5.95% DTD 11/03/2009 DUE 11/01/2039 CALLABLE	$110,871.60	$109,838.40
677050AN6	135,000.000	OGLETHORPE PWR CORP 2018A 5.05% DTD 04/01/2019 DUE 10/01/2048 CALLABLE	$128,074.50	$121,018.05
67740QAH9	330,000.000	OHIO NATL FINL SVCS INC SR 144A NT VAR RATE DTD 01/24/2020 DUE 01/24/2030 CALLABLE	$349,889.10	$332,267.10
199575AV3	53,000.000	OHIO PWR CO SR F NT 5.85% DTD 10/14/2005 DUE 10/01/2035 CALLABLE	$66,871.16	$56,041.67
677415CQ2	82,000.000	OHIO PWR CO SR GLBL N NT 4.15% DTD 03/22/2018 DUE 04/01/2048 CALLABLE	$64,785.77	$64,750.48
678858BZ3	30,000.000	OKLAHOMA GAS & ELEC CO SR NT 5.80% DTD 04/01/2025 DUE 04/01/2055 CALLABLE	$29,847.90	$30,290.70
68233JBP8	30,000.000	ONCOR ELEC DELIVERY CO LLC 1LIEN GLBL NT 3.80% DTD 06/01/2019 DUE 06/01/2049 CALLABLE	$34,558.80	$22,624.50
68233JDA9	5,000.000	ONCOR ELEC DELIVERY CO LLC SR SEC 144A NT 5.80% DTD 03/20/2025 DUE 04/01/2055 CALLABLE	$5,039.40	$5,028.75
68233JCM4	90,000.000	ONCOR ELEC DELIVERY CO LLC SR SEC 4.95% DTD 09/08/2022 DUE 09/15/2052	$82,034.61	$80,153.10
68233JCD4	100,000.000	ONCOR ELEC DELIVERY CO LLC SR SEC GLBL NT 2.70% DTD 11/16/2021 DUE 11/15/2051 CALLABLE	$64,261.00	$59,657.00
68233JBR4	115,000.000	ONCOR ELEC DELIVERY CO LLC SR SEC GLBL NT 3.10% DTD 09/12/2019 DUE 09/15/2049 CALLABLE	$83,749.88	$76,302.50
68233JBV5	375,000.000	ONCOR ELEC DELIVERY CO LLC SR SEC GLBL NT 3.70% DTD 03/20/2020 DUE 05/15/2050 CALLABLE	$373,893.75	$275,197.50
68233JBV5	110,000.000	ONCOR ELEC DELIVERY CO LLC SR SEC GLBL NT 3.70% DTD 03/20/2020 DUE 05/15/2050 CALLABLE	$98,562.80	$80,724.60
68233JBG8	28,000.000	ONCOR ELEC DELIVERY CO LLC SR SEC GLBL NT 4.10% DTD 11/15/2018 DUE 11/15/2048 CALLABLE	$28,343.85	$22,478.12
68233JCU6	28,000.000	ONCOR ELEC DELIVERY CO LLC SR SEC GLBL NT 5.55% DTD 12/15/2024 DUE 06/15/2054 CALLABLE	$27,988.24	$27,176.80
68233JCU6	165,000.000	ONCOR ELEC DELIVERY CO LLC SR SEC GLBL NT 5.55% DTD 12/15/2024 DUE 06/15/2054 CALLABLE	$164,930.70	$160,149.00
68233JCH5	92,000.000	ONCOR ELEC DELIVERY CO LLC SR SEC NT 4.60% DTD 12/01/2022 DUE 06/01/2052 CALLABLE	$77,410.92	$77,408.80
682680BY8	129,000.000	ONEOK INC NEW SR GLBL 4.20% DTD 10/03/2017 DUE 10/03/2047 CALLABLE	$102,323.07	$100,043.37
682680CA9	50,000.000	ONEOK INC NEW SR GLBL NT 3.95% DTD 08/19/2019 DUE 03/01/2050 CALLABLE	$35,139.00	$36,257.50
682680BX0	60,000.000	ONEOK INC NEW SR GLBL NT 4.25% DTD 09/13/2016 DUE 09/15/2046 CALLABLE	$46,307.95	$47,003.40
682680BC6	580,000.000	ONEOK INC NEW SR NT 4.50% DTD 03/10/2020 DUE 03/15/2050 CALLABLE	$579,141.60	$469,660.80
682680CF8	125,000.000	ONEOK INC NEW SR NT 5.70% DTD 09/24/2024 DUE 11/01/2054 CALLABLE	$124,648.75	$116,492.50
682680CF8	23,000.000	ONEOK INC NEW SR NT 5.70% DTD 09/24/2024 DUE 11/01/2054 CALLABLE	$23,000.69	$21,434.62
682680DD2	145,000.000	ONEOK INC NEW SR NT 6.25% DTD 08/12/2025 DUE 10/15/2055 CALLABLE	$143,574.80	$145,305.95
682680BF9	115,000.000	ONEOK INC NEW SR NT 7.15% DTD 05/07/2020 DUE 01/15/2051 CALLABLE	$114,576.80	$126,267.70
682680BF9	100,000.000	ONEOK INC NEW SR NT 7.15% DTD 05/07/2020 DUE 01/15/2051 CALLABLE	$99,632.00	$109,798.00
682680BF9	750,000.000	ONEOK INC NEW SR NT 7.15% DTD 05/07/2020 DUE 01/15/2051 CALLABLE	$781,426.25	$823,485.00
682680BF9	69,000.000	ONEOK INC NEW SR NT 7.15% DTD 05/07/2020 DUE 01/15/2051 CALLABLE	$74,874.86	$75,760.62
68268NAD5	400,000.000	ONEOK PARTNERS LP GTD SR 6.85% DTD 09/28/2007 DUE 10/15/2037 CALLABLE	$450,808.00	$441,176.00
68268NAG8	200,000.000	ONEOK PARTNERS LP SR NT 6.125% DTD 01/26/2011 DUE 02/01/2041 CALLABLE	$216,240.00	$205,040.00
68268NAG8	550,000.000	ONEOK PARTNERS LP SR NT 6.125% DTD 01/26/2011 DUE 02/01/2041 CALLABLE	$641,382.50	$563,860.00
68268NAM5	100,000.000	ONEOK PARTNERS LP SR NT 6.20% DTD 09/12/2013 DUE 09/15/2043 CALLABLE	$108,924.00	$101,411.00
68268NAM5	85,000.000	ONEOK PARTNERS LP SR NT 6.20% DTD 09/12/2013 DUE 09/15/2043 CALLABLE	$80,742.35	$86,199.35
68389XAE5	14,000.000	ORACLE CORP 6.50% DTD 04/09/2008 DUE 04/15/2038 CALLABLE	$14,657.16	$14,272.58
68389XBF1	995,000.000	ORACLE CORP NT 4.125% DTD 05/05/2015 DUE 05/15/2045 CALLABLE	$988,182.75	$715,932.35
68389XBF1	246,000.000	ORACLE CORP NT 4.125% DTD 05/05/2015 DUE 05/15/2045 CALLABLE	$192,236.33	$177,004.38
68389XBF1	165,000.000	ORACLE CORP NT 4.125% DTD 05/05/2015 DUE 05/15/2045 CALLABLE	$147,934.40	$118,722.45
68389XAM7	56,000.000	ORACLE CORP NT 5.375% DTD 07/15/2011 DUE 07/15/2040 CALLABLE	$55,347.48	$50,137.36
68389XDT9	400,000.000	ORACLE CORP SR GLBL 6.10% DTD 09/26/2025 DUE 09/26/2065 CALLABLE	$397,024.75	$352,796.00
68389XCK9	75,000.000	ORACLE CORP SR GLBL 6.90% DTD 11/09/2022 DUE 11/09/2052 CALLABLE	$79,670.96	$74,109.75
68389XDP7	400,000.000	ORACLE CORP SR GLBL NT 5.875% DTD 09/26/2025 DUE 09/26/2045 CALLABLE	$399,812.00	$361,248.00
68389XDP7	10,000.000	ORACLE CORP SR GLBL NT 5.875% DTD 09/26/2025 DUE 09/26/2045 CALLABLE	$10,036.80	$9,031.20

68389XDR3	370,000.000	ORACLE CORP SR GLBL NT 5.95% DTD 09/26/2025 DUE 09/26/2055 CALLABLE	$366,374.00	$327,823.70
68389XDR3	300,000.000	ORACLE CORP SR GLBL NT 5.95% DTD 09/26/2025 DUE 09/26/2055 CALLABLE	$295,191.00	$265,803.00
68389XDR3	500,000.000	ORACLE CORP SR GLBL NT 5.95% DTD 09/26/2025 DUE 09/26/2055 CALLABLE	$495,100.00	$443,005.00
68389XDR3	257,000.000	ORACLE CORP SR GLBL NT 5.95% DTD 09/26/2025 DUE 09/26/2055 CALLABLE	$249,633.16	$227,704.57
68389XBW4	490,000.000	ORACLE CORP SR NT 3.60% DTD 04/01/2020 DUE 04/01/2040 CALLABLE	$402,251.32	$363,403.60
68389XBW4	880,000.000	ORACLE CORP SR NT 3.60% DTD 04/01/2020 DUE 04/01/2040 CALLABLE	$742,255.66	$652,643.20
68389XBX2	845,000.000	ORACLE CORP SR NT 3.60% DTD 04/01/2020 DUE 04/01/2050 CALLABLE	$708,684.60	$526,358.95
68389XBX2	600,000.000	ORACLE CORP SR NT 3.60% DTD 04/01/2020 DUE 04/01/2050 CALLABLE	$618,168.00	$373,746.00
68389XBX2	340,000.000	ORACLE CORP SR NT 3.60% DTD 04/01/2020 DUE 04/01/2050 CALLABLE	$238,635.47	$211,789.40
68389XBX2	745,000.000	ORACLE CORP SR NT 3.60% DTD 04/01/2020 DUE 04/01/2050 CALLABLE	$576,838.44	$464,067.95
68389XBZ7	121,000.000	ORACLE CORP SR NT 3.65% DTD 03/24/2021 DUE 03/25/2041 CALLABLE	$103,296.02	$88,271.92
68389XBH7	25,000.000	ORACLE CORP SR NT 3.85% DTD 07/07/2016 DUE 07/15/2036 NON-CALLABLE	$22,211.00	$20,879.75
68389XCA1	295,000.000	ORACLE CORP SR NT 3.95% DTD 03/24/2021 DUE 03/25/2051 CALLABLE	$215,580.66	$194,098.20
68389XCA1	160,000.000	ORACLE CORP SR NT 3.95% DTD 03/24/2021 DUE 03/25/2051 CALLABLE	$118,406.40	$105,273.60
68389XBJ3	415,000.000	ORACLE CORP SR NT 4.00% DTD 07/07/2016 DUE 07/15/2046 NON-CALLABLE	$406,774.70	$287,673.85
68389XBJ3	118,000.000	ORACLE CORP SR NT 4.00% DTD 07/07/2016 DUE 07/15/2046 NON-CALLABLE	$86,861.62	$81,796.42
68389XBJ3	416,000.000	ORACLE CORP SR NT 4.00% DTD 07/07/2016 DUE 07/15/2046 NON-CALLABLE	$331,076.92	$288,367.04
68389XBQ7	1,450,000.000	ORACLE CORP SR NT 4.00% DTD 11/09/2017 DUE 11/15/2047 CALLABLE	$1,407,834.00	$995,700.50
68389XBQ7	87,000.000	ORACLE CORP SR NT 4.00% DTD 11/09/2017 DUE 11/15/2047 CALLABLE	$66,386.31	$59,742.03
68389XBQ7	362,000.000	ORACLE CORP SR NT 4.00% DTD 11/09/2017 DUE 11/15/2047 CALLABLE	$267,982.51	$248,581.78
68389XAV7	280,000.000	ORACLE CORP SR NT 4.30% DTD 07/08/2014 DUE 07/08/2034 CALLABLE	$299,220.10	$253,195.60
68389XBG9	30,000.000	ORACLE CORP SR NT 4.375% DTD 05/05/2015 DUE 05/15/2055 CALLABLE	$21,755.70	$20,718.90
68389XAW5	1,000,000.000	ORACLE CORP SR NT 4.50% DTD 07/08/2014 DUE 07/08/2044 CALLABLE	$1,050,545.00	$765,480.00
68389XAW5	30,000.000	ORACLE CORP SR NT 4.50% DTD 07/08/2014 DUE 07/08/2044 CALLABLE	$23,641.00	$22,964.40
68389XCU7	340,000.000	ORACLE CORP SR NT 5.375% DTD 09/27/2024 DUE 09/27/2054 CALLABLE	$304,923.00	$274,981.80
68389XCV5	340,000.000	ORACLE CORP SR NT 5.50% DTD 09/27/2024 DUE 09/27/2064 CALLABLE	$316,607.92	$271,337.00
68389XCQ6	150,000.000	ORACLE CORP SR NT 5.55% DTD 02/06/2023 DUE 02/06/2053 CALLABLE	$137,581.60	$124,482.00
68389XDB8	55,000.000	ORACLE CORP SR NT 6.00% DTD 02/03/2025 DUE 08/03/2055 CALLABLE	$50,588.45	$48,498.45
68389XDC6	97,000.000	ORACLE CORP SR NT 6.125% DTD 02/03/2025 DUE 08/03/2065 CALLABLE	$93,400.82	$85,902.23
685218AB5	500,000.000	ORANGE SR NT 5.50% DTD 02/06/2014 DUE 02/06/2044 CALLABLE	$498,105.00	$492,645.00
69047QAD4	100,000.000	OVINTIV INC SR GLBL 7.10% DTD 05/31/2023 DUE 07/15/2053 CALLABLE	$99,673.00	$106,264.00
694308JN8	170,000.000	PACIFIC GAS & ELEC CO 1M GLBL 28 BD 4.95% DTD 07/02/2020 DUE 07/01/2050 CALLABLE	$144,281.36	$143,689.10
694308JH1	50,000.000	PACIFIC GAS & ELEC CO 1M GLBL 3.30% DTD 06/19/2020 DUE 08/01/2040 CALLABLE	$37,973.50	$37,847.50
694308JJ7	150,000.000	PACIFIC GAS & ELEC CO 1M GLBL 3.50% DTD 06/19/2020 DUE 08/01/2050 CALLABLE	$95,682.00	$101,145.00
694308JU2	136,000.000	PACIFIC GAS & ELEC CO 1M GLBL 4.20% DTD 03/11/2021 DUE 06/01/2041 CALLABLE	$102,928.90	$113,304.32
694308JU2	119,000.000	PACIFIC GAS & ELEC CO 1M GLBL 4.20% DTD 03/11/2021 DUE 06/01/2041 CALLABLE	$98,728.62	$99,141.28
694308JQ1	300,000.000	PACIFIC GAS & ELEC CO 1M GLBL 4.50% DTD 07/01/2020 DUE 07/01/2040 CALLABLE	$338,100.00	$261,420.00
694308JQ1	42,000.000	PACIFIC GAS & ELEC CO 1M GLBL 4.50% DTD 07/01/2020 DUE 07/01/2040 CALLABLE	$36,529.62	$36,598.80
694308JQ1	860,000.000	PACIFIC GAS & ELEC CO 1M GLBL 4.50% DTD 07/01/2020 DUE 07/01/2040 CALLABLE	$632,992.20	$749,404.00
694308KZ9	40,000.000	PACIFIC GAS & ELEC CO 1M GLBL 6.10% DTD 10/02/2025 DUE 10/15/2055 CALLABLE	$40,074.00	$39,255.60
694308KK2	400,000.000	PACIFIC GAS & ELEC CO 1M GLBL 6.70% DTD 03/30/2023 DUE 04/01/2053 CALLABLE	$418,796.00	$422,088.00
694308KK2	60,000.000	PACIFIC GAS & ELEC CO 1M GLBL 6.70% DTD 03/30/2023 DUE 04/01/2053 CALLABLE	$61,235.70	$63,313.20
694308KD8	70,000.000	PACIFIC GAS & ELEC CO 1M GLBL BD 5.25% DTD 02/18/2022 DUE 03/01/2052 CALLABLE	$57,134.00	$61,033.00
694308KD8	80,000.000	PACIFIC GAS & ELEC CO 1M GLBL BD 5.25% DTD 02/18/2022 DUE 03/01/2052 CALLABLE	$64,715.93	$69,752.00
694308KV8	193,000.000	PACIFIC GAS & ELEC CO 1M GLBL BD 6.15% DTD 02/26/2025 DUE 03/01/2055 CALLABLE	$191,632.30	$190,929.11
694308KV8	170,000.000	PACIFIC GAS & ELEC CO 1M GLBL BD 6.15% DTD 02/26/2025 DUE 03/01/2055 CALLABLE	$167,094.76	$168,175.90
694308KT3	100,000.000	PACIFIC GAS & ELEC CO 1ST MTG 5.90% DTD 09/05/2024 DUE 10/01/2054 CALLABLE	$99,519.00	$95,841.00
694308KT3	35,000.000	PACIFIC GAS & ELEC CO 1ST MTG 5.90% DTD 09/05/2024 DUE 10/01/2054 CALLABLE	$32,770.10	$33,544.35
694308KX4	230,000.000	PACIFIC GAS & ELEC CO 1ST MTG BD 6.00% DTD 06/04/2025 DUE 08/15/2035 CALLABLE	$228,882.20	$241,339.00
694308HY6	200,000.000	PACIFIC GAS & ELEC CO 3.95% DTD 11/29/2017 DUE 12/01/2047 CALLABLE	$207,613.00	$148,898.00
694308HA8	300,000.000	PACIFIC GAS & ELEC CO SR NT 3.75% DTD 08/16/2012 DUE 08/15/2042 CALLABLE	$312,852.00	$226,992.00
694308HA8	90,000.000	PACIFIC GAS & ELEC CO SR NT 3.75% DTD 08/16/2012 DUE 08/15/2042 CALLABLE	$58,013.35	$68,097.60
694308HN0	400,000.000	PACIFIC GAS & ELEC CO SR NT 4.25% DTD 11/05/2015 DUE 03/15/2046 CALLABLE	$432,075.00	$313,116.00
694308HN0	45,000.000	PACIFIC GAS & ELEC CO SR NT 4.25% DTD 11/05/2015 DUE 03/15/2046 CALLABLE	$31,753.80	$35,225.55
694308HL4	300,000.000	PACIFIC GAS & ELEC CO SR NT 4.30% DTD 11/06/2014 DUE 03/15/2045 CALLABLE	$312,874.00	$237,969.00
694308HL4	205,000.000	PACIFIC GAS & ELEC CO SR NT 4.30% DTD 11/06/2014 DUE 03/15/2045 CALLABLE	$163,426.50	$162,612.15
694308GZ4	65,000.000	PACIFIC GAS & ELEC CO SR NT 4.45% DTD 04/16/2012 DUE 04/15/2042 CALLABLE	$52,408.20	$53,747.20
694308GY7	60,000.000	PACIFIC GAS & ELEC CO SR NT 4.50% DTD 12/01/2011 DUE 12/15/2041 CALLABLE	$44,031.43	$49,845.60
694308HD2	155,000.000	PACIFIC GAS & ELEC CO SR NT 4.60% DTD 06/14/2013 DUE 06/15/2043 CALLABLE	$110,891.65	$129,353.70
694308HH3	220,000.000	PACIFIC GAS & ELEC CO SR NT 4.75% DTD 02/21/2014 DUE 02/15/2044 CALLABLE	$177,702.28	$185,790.00
69448FAA9	1,250,000.000	PACIFIC LIFE INS CO 144A NT VAR RATE DTD 10/24/2017 DUE 10/24/2067 CALLABLE	$1,169,588.83	$1,003,725.00
695114CY2	65,000.000	PACIFICORP 1ST MTG 2.90% DTD 07/09/2021 DUE 06/15/2052 CALLABLE	$39,147.55	$38,065.95
695114CX4	210,000.000	PACIFICORP 1ST MTG 3.30% DTD 04/08/2020 DUE 03/15/2051 CALLABLE	$208,269.60	$133,990.50
695114CX4	80,000.000	PACIFICORP 1ST MTG 3.30% DTD 04/08/2020 DUE 03/15/2051 CALLABLE	$52,532.80	$51,044.00
695114DA3	15,000.000	PACIFICORP 1ST MTG 5.50% DTD 05/17/2023 DUE 05/15/2054 CALLABLE	$13,653.00	$13,404.90
695114DE5	875,000.000	PACIFICORP 1ST MTG 5.80% DTD 01/05/2024 DUE 01/15/2055 CALLABLE	$869,741.25	$816,532.50
695114DE5	10,000.000	PACIFICORP 1ST MTG 5.80% DTD 01/05/2024 DUE 01/15/2055 CALLABLE	$9,519.90	$9,331.80
695114CT3	320,000.000	PACIFICORP 4.125% DTD 07/13/2018 DUE 01/15/2049 CALLABLE	$382,980.14	$238,512.00
695114CV8	400,000.000	PACIFICORP 4.15% DTD 03/01/2019 DUE 02/15/2050 CALLABLE	$398,140.00	$296,604.00
695114CV8	25,000.000	PACIFICORP 4.15% DTD 03/01/2019 DUE 02/15/2050 CALLABLE	$18,832.75	$18,537.75
695114DF2	200,000.000	PACIFICORP JR SB VAR RATE DTD 03/20/2025 DUE 09/15/2055 CALLABLE	$200,000.00	$203,850.00
124857AF0	85,000.000	PARAMOUNT GLOBAL SR NT 5.90% DTD 10/08/2010 DUE 10/15/2040 CALLABLE	$78,609.10	$73,714.55
70450YAN3	40,000.000	PAYPAL HLDGS INC SR NT 5.25% DTD 05/23/2022 DUE 06/01/2062 CALLABLE	$40,025.60	$36,711.20
70462GAC2	80,000.000	PEACEHEALTH 3.218% DTD 10/08/2020 DUE 11/15/2050 CALLABLE	$56,832.30	$51,637.60
693304BC0	80,000.000	PECO ENERGY CO 1M BD 2.85% DTD 09/14/2021 DUE 09/15/2051 CALLABLE	$50,473.60	$49,864.80
693304BA4	100,000.000	PECO ENERGY CO 1M BD 3.05% DTD 03/08/2021 DUE 03/15/2051 CALLABLE	$68,183.64	$65,222.00
693304AW7	79,000.000	PECO ENERGY CO 1M GLBL 3.90% DTD 02/23/2018 DUE 03/01/2048 CALLABLE	$61,685.57	$61,985.77
693304BE6	60,000.000	PECO ENERGY CO 1M GLBL BD 4.375% DTD 08/23/2022 DUE 08/15/2052 CALLABLE	$51,958.80	$49,423.80
693304BJ5	161,000.000	PECO ENERGY CO 1M GLBL BD 5.65% DTD 09/10/2025 DUE 09/15/2055 CALLABLE	$167,019.61	$160,277.11
693304AS6	65,000.000	PECO ENERGY CO 1ST MTG BD 4.15% DTD 09/15/2014 DUE 10/01/2044 CALLABLE	$64,777.05	$54,461.55
707631AA5	1,200,000.000	PENN ST HEALTH 3.806% DTD 11/07/2019 DUE 11/01/2049 CALLABLE	$1,200,000.00	$849,144.00
713448FF0	50,000.000	PEPSICO INC SR GLBL NT 2.625% DTD 10/21/2021 DUE 10/21/2041 CALLABLE	$36,040.80	$36,295.50
713448DV7	15,000.000	PEPSICO INC SR GLBL NT 4.00% DTD 05/02/2017 DUE 05/02/2047 CALLABLE	$14,193.75	$12,306.75
713448BS6	85,000.000	PEPSICO INC SR GLBL NT 4.875% DTD 10/26/2010 DUE 11/01/2040 CALLABLE	$85,837.77	$82,857.15
713448EP9	30,000.000	PEPSICO INC SR NT 2.875% DTD 10/09/2019 DUE 10/15/2049 CALLABLE	$18,917.40	$19,731.90
713448CC0	75,000.000	PEPSICO INC SR NT 3.60% DTD 08/13/2012 DUE 08/13/2042 CALLABLE	$61,093.50	$60,894.75
713448EU8	13,000.000	PEPSICO INC SR NT 3.625% DTD 03/19/2020 DUE 03/19/2050 CALLABLE	$10,357.66	$9,827.74
713448BZ0	250,000.000	PEPSICO INC SR NT 4.00% DTD 03/05/2012 DUE 03/05/2042 CALLABLE	$210,278.55	$214,852.50
713448FN3	95,000.000	PEPSICO INC SR NT 4.20% DTD 07/18/2022 DUE 07/18/2052 CALLABLE	$94,886.95	$78,012.10
715638FD9	200,000.000	PERU REP GLBL BD 6.20% DTD 06/30/2025 DUE 06/30/2055 CALLABLE	$198,814.00	$205,480.00
71644EAJ1	80,000.000	PETRO-CDA 6.80% DTD 05/15/2008 DUE 05/15/2038 CALLABLE	$102,638.15	$88,336.00
717081EU3	4,000.000	PFIZER INC 3.90% DTD 03/11/2019 DUE 03/15/2039 CALLABLE	$4,086.67	$3,532.48
717081FA6	1,455,000.000	PFIZER INC SR NT 2.70% DTD 05/28/2020 DUE 05/28/2050 CALLABLE	$1,222,488.55	$906,916.05
717081EV1	365,000.000	PFIZER INC SR NT 4.00% DTD 03/11/2019 DUE 03/15/2049 CALLABLE	$424,823.50	$291,700.70
717081FG3	300,000.000	PFIZER INC SR NT 5.60% DTD 11/21/2025 DUE 11/15/2055 CALLABLE	$298,965.00	$297,288.00
716973AG7	1,100,000.000	PFIZER INVT ENTERPRISES SR GLBL 5.30% DTD 05/19/2023 DUE 05/19/2053 CALLABLE	$1,098,361.00	$1,041,568.00
716973AG7	261,000.000	PFIZER INVT ENTERPRISES SR GLBL 5.30% DTD 05/19/2023 DUE 05/19/2053 CALLABLE	$258,991.00	$247,135.68
716973AH5	300,000.000	PFIZER INVT ENTERPRISES SR GLBL NT 5.34% DTD 05/19/2023 DUE 05/19/2063 CALLABLE	$294,171.00	$278,340.00
716973AH5	760,000.000	PFIZER INVT ENTERPRISES SR GLBL NT 5.34% DTD 05/19/2023 DUE 05/19/2063 CALLABLE	$729,072.72	$705,128.00
71710TAH1	185,000.000	PG&E RECOVERY FDG LLC EXTND SR SEC 5.231% DTD 08/01/2024 DUE 06/01/2042 NON-CALLABLE	$184,999.59	$187,057.20
71710TAJ7	270,000.000	PG&E RECOVERY FDG LLC EXTND SR SEC 5.529% DTD 08/01/2024 DUE 06/01/2051 NON-CALLABLE	$269,989.82	$269,624.70
71710TAF5	310,000.000	PG&E RECOVERY FDG LLC EXTND SR SEC 5.536% DTD 11/30/2022 DUE 07/15/2049 NON-CALLABLE	$312,972.07	$310,858.70
693342AD9	265,000.000	PG&E WILDFIRE RECOVERY FDG LLC EXT SR SEC AMZ 4.451% DTD 05/10/2022 DUE 12/01/2049 NON-CALLABLE	$264,991.71	$235,407.45
693342AE7	800,000.000	PG&E WILDFIRE RECOVERY FDG LLC EXT SR SEC AMZ 4.674% DTD 05/10/2022 DUE 12/01/2053 NON-CALLABLE	$799,972.48	$698,304.00
693342AE7	215,000.000	PG&E WILDFIRE RECOVERY FDG LLC EXT SR SEC AMZ 4.674% DTD 05/10/2022 DUE 12/01/2053 NON-CALLABLE	$208,932.27	$187,669.20
693342AJ6	340,000.000	PG&E WILDFIRE RECOVERY FDG LLC EXT SR SEC AMZ 5.212% DTD 07/20/2022 DUE 12/01/2049 NON-CALLABLE	$338,254.59	$328,008.20
693342AC1	85,000.000	PG&E WILDFIRE RECOVERY FDG LLC EXTND SR SEC 4.377% DTD 05/10/2022 DUE 06/03/2041 NON-CALLABLE	$84,997.43	$80,419.35
718172AP4	165,000.000	PHILIP MORRIS INTL INC NT 4.50% DTD 03/20/2012 DUE 03/20/2042 NON-CALLABLE	$172,988.95	$147,483.60
718172AU3	765,000.000	PHILIP MORRIS INTL INC SR NT 3.875% DTD 08/21/2012 DUE 08/21/2042 NON-CALLABLE	$743,287.10	$630,444.15
718172AU3	70,000.000	PHILIP MORRIS INTL INC SR NT 3.875% DTD 08/21/2012 DUE 08/21/2042 NON-CALLABLE	$59,065.30	$57,687.70
718172EA3	45,000.000	PHILIP MORRIS INTL INC SR NT 4.625% DTD 10/29/2025 DUE 10/29/2035 CALLABLE	$44,482.50	$44,022.60

718172EA3	110,000.000	PHILIP MORRIS INTL INC SR NT 4.625% DTD 10/29/2025 DUE 10/29/2035 CALLABLE	$108,735.00	$107,610.80
718547AP7	152,000.000	PHILLIPS 66 CO SR GLBL 4.90% DTD 04/01/2023 DUE 10/01/2046 CALLABLE	$153,174.03	$132,475.60
718547AM4	171,000.000	PHILLIPS 66 CO SR GLBL NT 4.68% DTD 02/15/2023 DUE 02/15/2045 CALLABLE	$161,310.43	$144,638.64
718547AX0	7,000.000	PHILLIPS 66 CO SR NT 5.50% DTD 09/11/2024 DUE 03/15/2055 CALLABLE	$6,991.74	$6,447.77
718546AH7	675,000.000	PHILLIPS 66 SR NT 5.875% DTD 11/01/2012 DUE 05/01/2042	$805,143.00	$682,269.75
718546AH7	65,000.000	PHILLIPS 66 SR NT 5.875% DTD 11/01/2012 DUE 05/01/2042	$66,292.85	$65,700.05
72014TAE9	1,000,000.000	PIEDMONT HEALTHCARE INC 2.864% DTD 09/15/2021 DUE 01/01/2052 CALLABLE	$651,877.03	$632,610.00
720186AK1	10,000.000	PIEDMONT NAT GAS CO INC SR GLBL NT 3.64% DTD 07/28/2016 DUE 11/01/2046 CALLABLE	$10,382.40	$7,463.00
720186AR6	120,000.000	PIEDMONT NAT GAS CO INC SR NT 5.10% DTD 08/14/2024 DUE 02/15/2035 CALLABLE	$119,931.60	$121,779.60
720186AM7	300,000.000	PIEDMONT NAT GAS INC SR NT 3.35% DTD 05/21/2020 DUE 06/01/2050 CALLABLE	$299,154.00	$205,845.00
72650RBA9	500,000.000	PLAINS ALL AMERN PIPELINE L P SR NT 5.15% DTD 03/22/2012 DUE 06/01/2042 CALLABLE	$453,450.00	$456,670.00
72650RBA9	45,000.000	PLAINS ALL AMERN PIPELINE L P SR NT 5.15% DTD 03/22/2012 DUE 06/01/2042 CALLABLE	$39,762.90	$41,100.30
73102QAA4	25,152.605	POLAR TANKERS INC NT 144A 5.951% DTD 05/10/2007 DUE 05/10/2037 CALLABLE	$32,126.17	$26,862.98
737679DE7	85,000.000	POTOMAC ELEC PWR CO 1M BD 4.15% DTD 03/18/2013 DUE 03/15/2043 CALLABLE	$83,219.67	$71,853.05
74005PBS2	15,000.000	PRAXAIR INC SR GLBL NT 2.00% DTD 08/10/2020 DUE 08/10/2050 CALLABLE	$10,645.05	$7,953.60
740189AH8	40,000.000	PRECISION CASTPARTS CORP SR NT 3.90% DTD 12/20/2012 DUE 01/15/2043 CALLABLE	$33,449.60	$33,324.80
74071PAB9	20,000.000	PRESBYTERIAN HEALTHCARE SVCS 2022 BD 4.875% DTD 05/12/2022 DUE 08/01/2052	$17,581.80	$17,855.20
74251VAF9	35,000.000	PRINCIPAL FINL GROUP INC SR NT 4.625% DTD 09/10/2012 DUE 09/15/2042 CALLABLE	$36,717.80	$31,406.90
743263AP0	150,000.000	PROGRESS ENERGY INC SR NT 6.00% DTD 11/19/2009 DUE 12/01/2039 CALLABLE	$192,981.00	$158,529.00
743315AT0	52,000.000	PROGRESSIVE CORP OHIO SR GLBL 4.20% DTD 03/14/2018 DUE 03/15/2048 CALLABLE	$63,676.79	$43,119.96
743315AS2	12,000.000	PROGRESSIVE CORP OHIO SR NT 4.125% DTD 04/06/2017 DUE 04/15/2047 CALLABLE	$12,651.44	$9,917.16
743315AP8	40,000.000	PROGRESSIVE CORP OHIO SR NT 4.35% DTD 04/25/2014 DUE 04/25/2044 CALLABLE	$53,338.80	$34,722.40
743315AQ6	100,000.000	PROGRESSIVE CORP SR NT 3.70% DTD 01/26/2015 DUE 01/26/2045 CALLABLE	$79,168.00	$78,517.00
74340XCC3	37,000.000	PROLOGIS L P GLBL NT 3.05% DTD 09/01/2022 DUE 03/01/2050 CALLABLE	$24,237.55	$24,731.91
74340XCF6	682,000.000	PROLOGIS L P SR NT 5.25% DTD 03/30/2023 DUE 06/15/2053 CALLABLE	$680,826.96	$648,056.86
74340XBJ9	25,000.000	PROLOGIS SR GLBL NT 4.375% DTD 06/20/2018 DUE 09/15/2048 CALLABLE	$30,232.75	$20,981.00
74350LAE4	300,000.000	PROLOGIS TA US LOG FD L P SR 144A NT 4.75% DTD 10/30/2025 DUE 01/15/2036 CALLABLE	$296,463.00	$293,025.00
74350LAE4	245,000.000	PROLOGIS TA US LOG FD L P SR 144A NT 4.75% DTD 10/30/2025 DUE 01/15/2036 CALLABLE	$241,094.80	$239,303.75
74365PAH1	200,000.000	PROSUS N V SR 144A NT 4.193% DTD 01/19/2022 DUE 01/19/2032 CALLABLE	$200,000.00	$191,408.00
743674AY9	832,000.000	PROTECTIVE LIFE CORP SR NT 8.45% DTD 10/09/2009 DUE 10/15/2039 CALLABLE	$1,164,141.38	$1,037,221.12
743674AY9	337,000.000	PROTECTIVE LIFE CORP SR NT 8.45% DTD 10/09/2009 DUE 10/15/2039 CALLABLE	$457,767.32	$420,124.42
743820AB8	40,000.000	PROVIDENCE ST JOSEPH HEALTH SR 2021A BD 2.70% DTD 10/01/2021 DUE 10/01/2051 CALLABLE	$23,382.40	$23,634.80
744320BP6	300,000.000	PRUDENTIAL FINL INC JR SB GLBL NT VAR RATE DTD 03/11/2024 DUE 03/15/2054 CALLABLE	$300,000.00	$317,079.00
74432QBN4	30,000.000	PRUDENTIAL FINL INC MEDIUM TERM NTS TRANCHE # TR 00037 6.625% DTD 06/21/2010 DUE 06/21/2040 CALLABLE	$33,663.00	$34,184.40
74432QCF0	55,000.000	PRUDENTIAL FINL INC MTNS BOOK FR 3.70% DTD 09/13/2019 DUE 03/13/2051 CALLABLE	$42,178.40	$41,046.50
74432QCD5	1,000,000.000	PRUDENTIAL FINL INC MTNS BOOK FR 4.418% DTD 03/27/2018 DUE 03/27/2048 CALLABLE	$1,160,753.20	$840,190.00
74432QCD5	60,000.000	PRUDENTIAL FINL INC MTNS BOOK FR 4.418% DTD 03/27/2018 DUE 03/27/2048 CALLABLE	$52,822.80	$50,411.40
744320AY8	351,000.000	PRUDENTIAL FINL INC SR GLBL NT 3.905% DTD 12/07/2017 DUE 12/07/2047 CALLABLE	$287,343.75	$275,977.26
744320AY8	18,000.000	PRUDENTIAL FINL INC SR GLBL NT 3.905% DTD 12/07/2017 DUE 12/07/2047 CALLABLE	$13,671.48	$14,152.68
744320BA9	961,000.000	PRUDENTIAL FINL INC SR GLBL NT 3.935% DTD 12/07/2017 DUE 12/07/2049 CALLABLE	$731,599.61	$744,111.91
744320BA9	245,000.000	PRUDENTIAL FINL INC SR GLBL NT 3.935% DTD 12/07/2017 DUE 12/07/2049 CALLABLE	$215,257.59	$189,705.95
69362BBE1	270,000.000	PSEG POWER LLC SR 144A NT 5.75% DTD 05/21/2025 DUE 05/15/2035 CALLABLE	$268,990.20	$280,224.90
693627AY7	21,000.000	PSI ENERGY INC 6.12% DTD 10/21/2005 DUE 10/15/2035 CALLABLE	$22,352.19	$22,728.93
744448CX7	111,000.000	PUBLIC SERVICE CO COLO 1M 39 BD 4.50% DTD 05/17/2022 DUE 06/01/2052 CALLABLE	$109,335.20	$92,467.44
744448DA6	175,000.000	PUBLIC SERVICE CO COLO 1M 5.75% DTD 04/04/2024 DUE 05/15/2054 CALLABLE	$174,557.25	$175,141.75
744448DB4	320,000.000	PUBLIC SERVICE CO COLO 1M 5.85% DTD 03/20/2025 DUE 05/15/2055 CALLABLE	$319,587.20	$324,275.20
744448CR0	72,000.000	PUBLIC SERVICE CO COLO 1M GLBL 33 BD 4.05% DTD 03/13/2019 DUE 09/15/2049 CALLABLE	$57,266.73	$56,215.44
744448CS8	110,000.000	PUBLIC SERVICE CO COLO 1ST MTG 3.20% DTD 08/13/2019 DUE 03/01/2050 CALLABLE	$85,600.00	$74,913.30
744448CG4	10,000.000	PUBLIC SERVICE CO COLO 1ST MTG 3.60% DTD 09/11/2012 DUE 09/15/2042 CALLABLE	$10,744.67	$7,873.40
744448CY5	350,000.000	PUBLIC SERVICE CO COLO 1ST MTG BD 5.25% DTD 04/03/2023 DUE 04/01/2053 CALLABLE	$347,543.00	$325,650.50
744448CN9	75,000.000	PUBLIC SERVICE CO COLO FR 3.80% DTD 06/19/2017 DUE 06/15/2047 CALLABLE	$57,066.00	$57,311.25
74460WAH0	650,000.000	PUBLIC STORAGE GLBL NT 5.35% DTD 07/26/2023 DUE 08/01/2053 CALLABLE	$648,258.00	$628,511.00
74460WAH0	9,000.000	PUBLIC STORAGE GLBL NT 5.35% DTD 07/26/2023 DUE 08/01/2053 CALLABLE	$8,849.31	$8,702.46
744533BS8	160,000.000	PUBLIC SVC CO OKLA SR GLBL N NT 5.45% DTD 06/25/2025 DUE 01/15/2036 CALLABLE	$159,865.60	$164,044.80
74456QBB1	70,000.000	PUBLIC SVC ELEC & GAS CO FR 3.80% DTD 01/11/2013 DUE 01/01/2043 CALLABLE	$57,101.80	$57,117.90
74456QCC8	300,000.000	PUBLIC SVC ELEC GAS CO MTN FR 3.15% DTD 01/09/2020 DUE 01/01/2050 CALLABLE	$299,538.00	$204,114.00
74456QBT2	20,000.000	PUBLIC SVC ELEC GAS CO MTN FR 3.60% DTD 12/06/2017 DUE 12/01/2047 CALLABLE	$21,749.05	$15,007.60
74456QBZ8	115,000.000	PUBLIC SVC ELEC GAS CO MTN FR 3.85% DTD 05/08/2019 DUE 05/01/2049 CALLABLE	$127,430.35	$88,509.75
74456QAZ9	35,000.000	PUBLIC SVC ELEC GAS CO MTN FR 3.95% DTD 05/11/2012 DUE 05/01/2042 CALLABLE	$37,579.15	$29,447.60
74456QBV7	120,000.000	PUBLIC SVC ELEC GAS CO MTN FR 4.05% DTD 05/04/2018 DUE 05/01/2048 CALLABLE	$113,028.64	$96,703.20
744573BB1	20,000.000	PUBLIC SVC ENTERPRISE GROUP SR NT 5.40% DTD 03/10/2025 DUE 03/15/2035 CALLABLE	$19,996.80	$20,549.60
745332CN4	80,000.000	PUGET ENERGY INC SR SEC GLBL NT 5.685% DTD 06/11/2024 DUE 06/15/2054 CALLABLE	$80,382.20	$79,220.80
745332CP9	90,000.000	PUGET ENERGY INC SR SEC NT 5.598% DTD 09/15/2025 DUE 09/15/2055 CALLABLE	$90,178.80	$87,673.50
745332CH7	40,000.000	PUGET SOUND ENERGY INC SR NT 4.223% DTD 06/14/2018 DUE 06/15/2048 CALLABLE	$46,553.85	$32,551.60
745332CB0	150,000.000	PUGET SOUND ENERGY INC SR NT 5.795% DTD 03/08/2010 DUE 03/15/2040 CALLABLE	$189,075.00	$155,568.00
745332CJ3	100,000.000	PUGET SOUND ENERGY INC SR SEC 3.25% DTD 08/30/2019 DUE 09/15/2049 CALLABLE	$69,451.81	$67,949.00
747525AV5	125,000.000	QUALCOMM INC FR 4.30% DTD 05/26/2017 DUE 05/20/2047 NON-CALLABLE	$101,847.53	$104,953.75
747525BR3	545,000.000	QUALCOMM INC SR NT 4.50% DTD 05/09/2022 DUE 05/20/2052 CALLABLE	$533,124.45	$461,674.95
747525BR3	28,000.000	QUALCOMM INC SR NT 4.50% DTD 05/09/2022 DUE 05/20/2052 CALLABLE	$22,445.45	$23,719.08
747525AK9	71,000.000	QUALCOMM INC SR NT 4.80% DTD 05/20/2015 DUE 05/20/2045 CALLABLE	$64,699.05	$64,969.26
747525BT9	10,000.000	QUALCOMM INC SR NT 6.00% DTD 11/09/2022 DUE 05/20/2053 CALLABLE	$10,383.05	$10,524.80
754730AF6	1,000,000.000	RAYMOND JAMES FINANCIAL INC SR GLBL NT 4.95% DTD 07/12/2016 DUE 07/15/2046 CALLABLE	$1,016,592.80	$914,390.00
754730AH2	35,000.000	RAYMOND JAMES FINL INC SR NT 3.75% DTD 04/01/2021 DUE 04/01/2051 CALLABLE	$34,787.55	$25,681.60
75886FAF4	120,000.000	REGENERON PHARMACEUTICALS SR GLBL 2.80% DTD 08/12/2020 DUE 09/15/2050 CALLABLE	$76,893.11	$73,184.40
759351AT6	23,000.000	REINSURANCE GROUP AMER INC SUB GLBL DEB VAR RATE DTD 03/03/2025 DUE 09/15/2055 CALLABLE	$23,016.99	$23,765.90
75968NAG6	200,000.000	RENAISSANCERE HLDGS LTD SR NT 5.80% DTD 02/25/2025 DUE 04/01/2035 CALLABLE	$199,346.00	$208,888.00
760759AN0	55,000.000	REPUBLIC SVCS INC SR GLBL 5.70% DTD 05/09/2011 DUE 05/15/2041 CALLABLE	$76,258.05	$57,633.95
760759AK6	225,000.000	REPUBLIC SVCS INC SR NT 6.20% DTD 03/04/2010 DUE 03/01/2040 CALLABLE	$279,047.25	$248,204.25
760759AK6	867,000.000	REPUBLIC SVCS INC SR NT 6.20% DTD 03/04/2010 DUE 03/01/2040 CALLABLE	$1,069,102.89	$956,413.71
760759AK6	25,000.000	REPUBLIC SVCS INC SR NT 6.20% DTD 03/04/2010 DUE 03/01/2040 CALLABLE	$27,411.50	$27,578.25
761713AT3	90,000.000	REYNOLDS AMERICAN INC SR GLBL NT 7.25% DTD 06/21/2007 DUE 06/15/2037 CALLABLE	$93,521.10	$103,995.00
761713BA3	255,000.000	REYNOLDS AMERICAN INC SR NT 5.70% DTD 06/12/2015 DUE 08/15/2035 CALLABLE	$258,376.15	$265,977.75
761713BB1	220,000.000	REYNOLDS AMERICAN INC SR NT 5.85% DTD 06/12/2015 DUE 08/15/2045 CALLABLE	$213,897.70	$216,444.80
767201AL0	310,000.000	RIO TINTO FIN USA LTD GTD NT 5.20% DTD 11/02/2010 DUE 11/02/2040 CALLABLE	$357,018.15	$309,159.90
767201AL0	600,000.000	RIO TINTO FIN USA LTD GTD NT 5.20% DTD 11/02/2010 DUE 11/02/2040 CALLABLE	$739,445.00	$598,374.00
767201AT3	130,000.000	RIO TINTO FIN USA LTD SR NT 2.75% DTD 11/02/2021 DUE 11/02/2051 CALLABLE	$128,581.70	$80,581.80
76720AAP1	147,000.000	RIO TINTO FIN USA PLC SR NT 5.125% DTD 03/09/2023 DUE 03/09/2053 CALLABLE	$146,364.92	$136,926.09
76720AAV8	130,000.000	RIO TINTO FIN USA PLC SR NT 5.75% DTD 03/14/2025 DUE 03/14/2055 CALLABLE	$128,516.70	$132,555.80
76720AAV8	221,000.000	RIO TINTO FIN USA PLC SR NT 5.75% DTD 03/14/2025 DUE 03/14/2055 CALLABLE	$221,032.70	$225,344.86
76720AAW6	6,000.000	RIO TINTO FIN USA PLC SR NT 5.875% DTD 03/14/2025 DUE 03/14/2065 CALLABLE	$6,071.10	$6,196.92
771196BY7	1,150,000.000	ROCHE HOLDINGS INC SR 144A NT 2.607% DTD 12/13/2021 DUE 12/13/2051 CALLABLE	$1,150,000.00	$701,385.00
771196CU4	50,000.000	ROCHE HOLDINGS INC SR 144A NT 4.666% DTD 12/02/2025 DUE 12/02/2035 CALLABLE	$50,196.50	$49,763.50
771367CE7	100,000.000	ROCHESTER GAS & ELEC CORP 1M GLBL 144A 1.85% DTD 11/23/2020 DUE 12/01/2030 CALLABLE	$100,000.00	$88,305.00
77310VAA2	115,000.000	ROCKEFELLER FOUNDATION 2.492% DTD 10/15/2020 DUE 10/01/2050 CALLABLE	$74,514.70	$69,516.35
773903AM1	1,100,000.000	ROCKWELL AUTOMATION INC SR NT 2.80% DTD 08/17/2021 DUE 08/15/2061 CALLABLE	$1,097,371.00	$633,028.00
775109CJ8	78,000.000	ROGERS COMMUNICATIONS INC SR GLBL 4.50% DTD 03/15/2023 DUE 03/15/2042 CALLABLE	$65,892.04	$66,668.94
77586RAW0	225,000.000	ROMANIA FR 7.50% DTD 02/10/2025 DUE 02/10/2037 NON-CALLABLE	$240,996.00	$248,870.25
78017TAB9	400,000.000	ROYAL CARIBBEAN CRUISES LTD SR NT 5.375% DTD 10/01/2025 DUE 01/15/2036 CALLABLE	$399,408.00	$401,676.00
78081BAL7	105,000.000	ROYALTY PHARMA PLC SR GLBL 3.30% DTD 03/02/2021 DUE 09/02/2040 CALLABLE	$81,755.10	$81,266.85
78081BAM5	500,000.000	ROYALTY PHARMA PLC SR GLBL NT 3.55% DTD 03/02/2021 DUE 09/02/2050 CALLABLE	$344,744.00	$345,315.00
78081BAM5	40,000.000	ROYALTY PHARMA PLC SR GLBL NT 3.55% DTD 03/02/2021 DUE 09/02/2050 CALLABLE	$28,751.20	$27,625.20
78081BAP8	50,000.000	ROYALTY PHARMA PLC SR NT 3.35% DTD 07/26/2021 DUE 09/02/2051 CALLABLE	$33,459.83	$33,119.50
78081BAU7	205,000.000	ROYALTY PHARMA PLC SR NT 5.20% DTD 09/16/2025 DUE 09/25/2035 CALLABLE	$200,877.45	$206,037.30
913017CJ6	50,000.000	RTX CORPORATION 3.75% DTD 11/01/2016 DUE 11/01/2046 NON-CALLABLE	$36,994.69	$38,745.00
913017CJ6	85,000.000	RTX CORPORATION 3.75% DTD 11/01/2016 DUE 11/01/2046 NON-CALLABLE	$62,613.20	$65,866.50
913017CP2	241,000.000	RTX CORPORATION 4.05% DTD 05/04/2017 DUE 05/04/2047 CALLABLE	$252,020.62	$194,552.07
913017BP3	170,000.000	RTX CORPORATION 6.125% DTD 05/16/2008 DUE 07/15/2038 CALLABLE	$176,598.70	$185,930.70
75513ECK5	40,000.000	RTX CORPORATION GLBL NT 4.35% DTD 10/15/2020 DUE 04/15/2047 CALLABLE	$49,752.72	$33,896.80
75513ECB5	16,000.000	RTX CORPORATION GLBL NT 4.70% DTD 06/15/2020 DUE 12/15/2041 CALLABLE	$16,079.20	$14,929.44
75513ECJ8	40,000.000	RTX CORPORATION GLBL NT 4.80% DTD 06/15/2020 DUE 12/15/2043 CALLABLE	$50,629.36	$36,685.20
913017BT5	960,000.000	RTX CORPORATION NT 4.50% DTD 06/01/2012 DUE 06/01/2042 CALLABLE	$1,055,709.33	$867,801.60

913017BT5	1,150,000.000	RTX CORPORATION NT 4.50% DTD 06/01/2012 DUE 06/01/2042 CALLABLE	$1,243,807.29	$1,039,554.00
75513EAC5	405,000.000	RTX CORPORATION SR GLBL NT 3.125% DTD 05/18/2020 DUE 07/01/2050 CALLABLE	$403,651.35	$272,569.05
75513ECL3	860,000.000	RTX CORPORATION SR NT 2.82% DTD 08/10/2021 DUE 09/01/2051 CALLABLE	$859,122.80	$536,347.60
75513ECL3	205,000.000	RTX CORPORATION SR NT 2.82% DTD 08/10/2021 DUE 09/01/2051 CALLABLE	$120,844.16	$127,850.30
75513ECL3	175,000.000	RTX CORPORATION SR NT 2.82% DTD 08/10/2021 DUE 09/01/2051 CALLABLE	$109,948.73	$109,140.50
75513ECP4	1,000,000.000	RTX CORPORATION SR NT 3.03% DTD 11/16/2021 DUE 03/15/2052 CALLABLE	$999,630.00	$652,160.00
913017CA5	195,000.000	RTX CORPORATION SR NT 4.15% DTD 05/04/2015 DUE 05/15/2045 CALLABLE	$205,126.20	$162,748.95
913017CA5	95,000.000	RTX CORPORATION SR NT 4.15% DTD 05/04/2015 DUE 05/15/2045 CALLABLE	$78,487.40	$79,287.95
913017CX5	1,000,000.000	RTX CORPORATION SR NT 4.625% DTD 08/16/2018 DUE 11/16/2048 CALLABLE	$1,232,476.00	$871,130.00
913017CX5	55,000.000	RTX CORPORATION SR NT 4.625% DTD 08/16/2018 DUE 11/16/2048 CALLABLE	$48,034.25	$47,912.15
749983AC6	150,000.000	RWE FINANCE US LLC SR 144A NT 5.125% DTD 09/18/2025 DUE 09/18/2035 CALLABLE	$149,188.50	$149,158.50
749983AE2	300,000.000	RWE FINANCE US LLC SR 144A NT 5.875% DTD 09/18/2025 DUE 09/18/2055 CALLABLE	$298,074.00	$293,334.00
749983AE2	150,000.000	RWE FINANCE US LLC SR 144A NT 5.875% DTD 09/18/2025 DUE 09/18/2055 CALLABLE	$149,037.00	$146,667.00
78409VBR4	35,000.000	S&P GLOBAL INC SR 144A 4.80% DTD 12/04/2025 DUE 12/04/2035 CALLABLE	$34,923.00	$34,892.20
78516FAC3	110,000.000	SABAL TRAIL TRANSMISSION LLC SR 144A NT 4.832% DTD 04/30/2018 DUE 05/01/2048 CALLABLE	$109,866.44	$94,476.80
79466LAK0	12,000.000	SALESFORCE COM INC SR NT 2.70% DTD 07/12/2021 DUE 07/15/2041 CALLABLE	$8,743.15	$8,704.44
79466LAL8	100,000.000	SALESFORCE COM INC SR NT 2.90% DTD 07/12/2021 DUE 07/15/2051 CALLABLE	$79,834.06	$63,283.00
797440BL7	245,000.000	SAN DIEGO GAS & ELEC CO 1M 5.35% DTD 05/13/2010 DUE 05/15/2040 CALLABLE	$314,286.70	$244,674.15
797440CF9	160,000.000	SAN DIEGO GAS & ELEC CO 1M BBBB BD 5.55% DTD 03/22/2024 DUE 04/15/2054 CALLABLE	$153,644.85	$155,510.40
797440CG7	145,000.000	SAN DIEGO GAS & ELEC CO 1M CCCC 5.40% DTD 03/28/2025 DUE 04/15/2035 CALLABLE	$144,642.15	$150,083.70
797440BW3	35,000.000	SAN DIEGO GAS & ELEC CO 1M GLBL SSS BD 4.15% DTD 05/17/2018 DUE 05/15/2048 CALLABLE	$28,646.80	$28,134.05
797440CD4	415,000.000	SAN DIEGO GAS & ELEC CO 1M GLBL ZZZ BD 5.35% DTD 03/10/2023 DUE 04/01/2053 CALLABLE	$410,634.20	$392,025.60
797440BX1	13,000.000	SAN DIEGO GAS & ELEC CO 1M TTT 4.10% DTD 05/31/2019 DUE 06/15/2049 CALLABLE	$9,993.75	$10,286.77
797440BX1	570,000.000	SAN DIEGO GAS & ELEC CO 1M TTT 4.10% DTD 05/31/2019 DUE 06/15/2049 CALLABLE	$602,541.30	$451,035.30
797440BY9	525,000.000	SAN DIEGO GAS & ELEC CO 1M UUU 3.32% DTD 04/07/2020 DUE 04/15/2050 CALLABLE	$394,432.50	$361,641.00
797440CA0	2,000.000	SAN DIEGO GAS & ELEC CO 1M WWW 2.95% DTD 08/13/2021 DUE 08/15/2051 CALLABLE	$1,316.86	$1,269.74
797440CC6	28,000.000	SAN DIEGO GAS & ELEC CO 1M YYY 3.70% DTD 03/11/2022 DUE 03/15/2052 CALLABLE	$19,245.35	$20,318.48
797440BV5	55,000.000	SAN DIEGO GAS & ELEC CO 1ST MTG BD FR 3.75% DTD 06/08/2017 DUE 06/01/2047 CALLABLE	$41,046.50	$41,923.75
80413TBH1	45,000.000	SAUDI ARABIA KINGDOM OF FR 5.75% DTD 01/16/2024 DUE 01/16/2054 NON-CALLABLE	$44,217.35	$44,491.95
80414L2P9	215,000.000	SAUDI ARABIAN OIL CO FR 5.75% DTD 07/17/2024 DUE 07/17/2054 CALLABLE	$207,320.23	$209,736.80
80414L2Q7	195,000.000	SAUDI ARABIAN OIL CO FR 5.875% DTD 07/17/2024 DUE 07/17/2064 CALLABLE	$175,517.75	$189,384.00
80414L3F0	370,000.000	SAUDI ARABIAN OIL CO FR 6.375% DTD 06/02/2025 DUE 06/02/2055 CALLABLE	$363,499.10	$386,894.20
80414L3F0	820,000.000	SAUDI ARABIAN OIL CO FR 6.375% DTD 06/02/2025 DUE 06/02/2055 CALLABLE	$824,939.12	$857,441.20
BKVFLM2	300,000.000	SAUDI ARABIAN OIL SNR MTN USD 6.375% DTD 06/02/2025 DUE 06/02/2055 NON-CALLABLE	$312,300.00	$314,197.17
78433LAF3	650,000.000	SCE RECOVERY FDG LLC EXTND SR GLBL 3.24% DTD 02/15/2022 DUE 11/15/2048 NON-CALLABLE	$649,937.73	$463,300.50
76025LAB0	715,000.000	SCENTRE GROUP TRUST 2 SUB GLBL 144A VAR RATE DTD 09/24/2020 DUE 09/24/2080 CALLABLE	$710,493.90	$725,231.65
816851BH1	115,000.000	SEMPRA ENERGY 3.80% DTD 01/12/2018 DUE 02/01/2038 CALLABLE	$95,662.75	$98,826.40
816851BH1	180,000.000	SEMPRA ENERGY 3.80% DTD 01/12/2018 DUE 02/01/2038 CALLABLE	$180,603.00	$154,684.80
816851BJ7	110,000.000	SEMPRA ENERGY 4.00% DTD 01/12/2018 DUE 02/01/2048 CALLABLE	$87,394.49	$83,947.60
816851AP4	8,000.000	SEMPRA ENERGY NT 6.00% DTD 10/08/2009 DUE 10/15/2039 CALLABLE	$7,887.36	$8,328.40
816851BS7	300,000.000	SEMPRA JR SB GLBL NT VAR RATE DTD 03/14/2024 DUE 10/01/2054 CALLABLE	$299,982.00	$308,634.00
816851BW8	300,000.000	SEMPRA JR SB GLBL NT VAR RATE DTD 08/29/2025 DUE 04/01/2056 CALLABLE	$300,000.00	$306,249.00
816851BT5	400,000.000	SEMPRA JR SB GLBL NT VAR RATE DTD 09/09/2024 DUE 10/01/2054 CALLABLE	$400,000.00	$406,852.00
822905AX3	475,000.000	SHELL FIN US INC 144A NT 5.125% DTD 10/15/2025 DUE 10/15/2041 CALLABLE	$534,989.25	$462,977.75
822905AX3	200,000.000	SHELL FIN US INC 144A NT 5.125% DTD 10/15/2025 DUE 10/15/2041 CALLABLE	$222,794.00	$194,938.00
822905AX3	25,000.000	SHELL FIN US INC 144A NT 5.125% DTD 10/15/2025 DUE 10/15/2041 CALLABLE	$24,450.25	$24,367.25
822905BB0	40,000.000	SHELL FIN US INC GLBL 144A 3.00% DTD 11/26/2025 DUE 11/26/2051 CALLABLE	$26,014.80	$25,656.00
822905AV7	260,000.000	SHELL FIN US INC SR 144A 5.50% DTD 09/25/2025 DUE 03/25/2040 CALLABLE	$339,505.40	$266,055.40
822905AV7	55,000.000	SHELL FIN US INC SR 144A 5.50% DTD 09/25/2025 DUE 03/25/2040 CALLABLE	$56,463.00	$56,280.95
822905AZ8	20,000.000	SHELL FIN US INC SR GLBL 144A 3.125% DTD 11/07/2025 DUE 11/07/2049 CALLABLE	$15,407.54	$13,457.00
822905AG0	1,185,000.000	SHELL FIN US INC SR GLBL NT 3.25% DTD 10/06/2024 DUE 04/06/2050 CALLABLE	$1,052,372.08	$817,010.10
822905AG0	75,000.000	SHELL FIN US INC SR GLBL NT 3.25% DTD 10/06/2024 DUE 04/06/2050 CALLABLE	$74,091.75	$51,709.50
822905AH8	430,000.000	SHELL FIN US INC SR GLBL NT 3.75% DTD 09/12/2024 DUE 09/12/2046 CALLABLE	$450,694.63	$335,013.00
822905AH8	168,000.000	SHELL FIN US INC SR GLBL NT 3.75% DTD 09/12/2024 DUE 09/12/2046 CALLABLE	$175,533.13	$130,888.80
822905AE5	179,000.000	SHELL FIN US INC SR GLBL NT 4.00% DTD 05/10/2024 DUE 05/10/2046 CALLABLE	$154,661.97	$144,712.55
822905AA3	675,000.000	SHELL FIN US INC SR GLBL NT 4.375% DTD 05/11/2024 DUE 05/11/2045 CALLABLE	$673,656.75	$581,337.00
822905AA3	353,000.000	SHELL FIN US INC SR GLBL NT 4.375% DTD 05/11/2024 DUE 05/11/2045 CALLABLE	$307,586.15	$304,017.72
822905AD7	63,000.000	SHELL FIN US INC SR GLBL NT 4.55% DTD 08/12/2024 DUE 08/12/2043 CALLABLE	$73,109.00	$56,350.98
822582AT9	78,000.000	SHELL INTERNATIONAL FIN BV NT 3.625% DTD 08/21/2012 DUE 08/21/2042 CALLABLE	$74,924.94	$62,722.92
822582CK6	231,000.000	SHELL INTERNATIONAL FIN BV SR NT 2.875% DTD 11/26/2021 DUE 11/26/2041 CALLABLE	$222,150.46	$170,856.84
824348BH8	25,000.000	SHERWIN WILLIAMS CO SR GLBL 4.40% DTD 08/01/2017 DUE 02/01/2045 CALLABLE	$25,024.75	$20,294.50
824348AS5	45,000.000	SHERWIN WILLIAMS CO SR GLBL NT 4.55% DTD 07/31/2015 DUE 08/01/2045 CALLABLE	$53,754.75	$38,418.75
824348AX4	950,000.000	SHERWIN WILLIAMS CO SR NT 4.50% DTD 05/16/2017 DUE 06/01/2047 CALLABLE	$1,049,151.50	$809,742.00
82622RAF3	165,000.000	SIEMENS FUNDING SR GLBL 144A 5.80% DTD 05/28/2025 DUE 05/28/2055 CALLABLE	$174,798.54	$172,494.30
82622RAG1	99,000.000	SIEMENS FUNDING SR GLBL 144A 5.90% DTD 05/28/2025 DUE 05/28/2065 CALLABLE	$104,658.60	$103,715.37
826418BQ7	120,000.000	SIERRA PAC PWR CO SR GLBL 5.90% DTD 03/15/2024 DUE 03/15/2054 CALLABLE	$120,584.73	$119,605.20
828807DX2	19,000.000	SIMON PPTY GROUP LP SR GLBL NT 6.65% DTD 11/09/2023 DUE 01/15/2054 CALLABLE	$21,079.17	$21,227.94
828807DH7	6,000.000	SIMON PPTY GROUP LP SR NT 3.25% DTD 09/13/2019 DUE 09/13/2049 CALLABLE	$4,044.30	$4,132.92
828807EA1	25,000.000	SIMON PPTY GROUP LP SR NT 5.125% DTD 08/19/2025 DUE 10/01/2035 CALLABLE	$24,861.25	$25,375.25
83192PAD0	200,000.000	SMITH & NEPHEW PLC SR NT 5.40% DTD 03/20/2024 DUE 03/20/2034 CALLABLE	$200,002.00	$206,548.00
832432AU2	1,000,000.000	SMITHSONIAN INSTITUTION SR GLBL SINK 2.645% DTD 06/18/2020 DUE 09/01/2039 CALLABLE	$924,040.00	$792,280.00
83272GAF8	300,000.000	SMURFIT KAPPA TREAS UNLIMITED SR GLBL NT 5.777% DTD 04/03/2025 DUE 04/03/2054 CALLABLE	$300,000.00	$301,392.00
833034AM3	335,000.000	SNAP ON INC SR NT 3.10% DTD 04/30/2020 DUE 05/01/2050 CALLABLE	$331,187.70	$227,227.15
83368RBK7	200,000.000	SOCIETE GENERALE FR 4.027% DTD 01/19/2022 DUE 01/21/2043 CALLABLE	$200,000.00	$153,904.00
83368RBT8	400,000.000	SOCIETE GENERALE FR 7.367% DTD 01/10/2023 DUE 01/10/2053 NON-CALLABLE	$400,000.00	$429,036.00
83368RBY7	475,000.000	SOCIETE GENERALE SUB COCO VAR RATE DTD 01/19/2024 DUE 01/19/2055 CALLABLE	$475,000.00	$496,717.00
83368RBY7	205,000.000	SOCIETE GENERALE SUB COCO VAR RATE DTD 01/19/2024 DUE 01/19/2055 CALLABLE	$205,000.00	$214,372.60
83405KAB8	200,000.000	SOFTBANK CORP SR GLBL 144A 5.332% DTD 07/09/2025 DUE 07/09/2035 CALLABLE	$197,230.00	$200,418.00
837004CG3	130,000.000	SOUTH CAROLINA ELEC & GAS CO 1MTG BD 4.60% DTD 06/14/2013 DUE 06/15/2043 CALLABLE	$137,517.90	$116,612.60
837004CE8	135,000.000	SOUTH CAROLINA ELEC & GAS CO 1ST MTG 5.45% DTD 01/27/2011 DUE 02/01/2041 CALLABLE	$189,056.66	$135,440.10
837004CB4	1,000,000.000	SOUTH CAROLINA ELEC & GAS CO BD FIRST MTG 6.05% DTD 01/14/2008 DUE 01/15/2038 CALLABLE	$1,335,881.96	$1,075,570.00
84132GAB5	1,150,000.000	SOUTHEAST ALASKA REGIONAL HEAL 3.235% DTD 09/30/2021 DUE 07/01/2051 CALLABLE	$1,150,000.00	$676,315.00
842400GR8	115,000.000	SOUTHERN CALIF EDISON CO 1M 2019B BD 4.875% DTD 03/15/2019 DUE 03/01/2049 CALLABLE	$93,116.20	$96,429.80
842400HF3	200,000.000	SOUTHERN CALIF EDISON CO 1M 2021H BD 3.65% DTD 06/14/2021 DUE 06/01/2051 CALLABLE	$199,532.00	$136,462.00
842400HX4	250,000.000	SOUTHERN CALIF EDISON CO 1M 2023D BD 5.875% DTD 05/22/2023 DUE 12/01/2053 CALLABLE	$249,465.00	$239,372.50
842400HX4	6,000.000	SOUTHERN CALIF EDISON CO 1M 2023D BD 5.875% DTD 05/22/2023 DUE 12/01/2053 CALLABLE	$5,997.29	$5,744.94
842400JH7	300,000.000	SOUTHERN CALIF EDISON CO 1M 2025B BD 5.90% DTD 01/09/2025 DUE 03/01/2055 CALLABLE	$298,362.00	$289,626.00
842400FZ1	95,000.000	SOUTHERN CALIF EDISON CO 1M BD 2013D 4.65% DTD 10/02/2013 DUE 10/01/2043 CALLABLE	$79,703.90	$80,769.95
842400HN6	400,000.000	SOUTHERN CALIF EDISON CO 1M BD 3.45% DTD 01/13/2022 DUE 02/01/2052 CALLABLE	$398,656.00	$265,764.00
842400GE7	460,000.000	SOUTHERN CALIF EDISON CO 1M BD 3.60% DTD 01/16/2015 DUE 02/01/2045 CALLABLE	$458,233.60	$331,011.40
842400GE7	100,000.000	SOUTHERN CALIF EDISON CO 1M BD 3.60% DTD 01/16/2015 DUE 02/01/2045 CALLABLE	$71,071.00	$71,959.00
842400GE7	25,000.000	SOUTHERN CALIF EDISON CO 1M BD 3.60% DTD 01/16/2015 DUE 02/01/2045 CALLABLE	$18,622.50	$17,989.75
842400GK3	47,000.000	SOUTHERN CALIF EDISON CO 1M GLBL 2018C 4.125% DTD 03/05/2018 DUE 03/01/2048 CALLABLE	$35,352.46	$35,672.53
842400HR7	65,000.000	SOUTHERN CALIF EDISON CO 1M GLBL 2022E 5.45% DTD 05/23/2022 DUE 06/01/2052 CALLABLE	$60,646.80	$58,393.40
842400HV8	67,000.000	SOUTHERN CALIF EDISON CO 1M GLBL 2023B 5.70% DTD 03/02/2023 DUE 03/01/2053 CALLABLE	$62,365.60	$62,180.02
842400JD6	90,000.000	SOUTHERN CALIF EDISON CO 1M GLBL 2024E 5.75% DTD 03/01/2024 DUE 04/15/2054 CALLABLE	$84,878.40	$84,378.60
842400GG2	200,000.000	SOUTHERN CALIF EDISON CO 1ST MTG BD 4.00% DTD 03/24/2017 DUE 04/01/2047 CALLABLE	$198,990.50	$149,980.00
842400GG2	80,000.000	SOUTHERN CALIF EDISON CO 1ST MTG BD 4.00% DTD 03/24/2017 DUE 04/01/2047 CALLABLE	$64,271.51	$59,992.00
842400FT5	300,000.000	SOUTHERN CALIF EDISON CO 1STREF 3.90% DTD 11/22/2011 DUE 12/01/2041 CALLABLE	$292,677.00	$235,059.00
842400FT5	80,000.000	SOUTHERN CALIF EDISON CO 1STREF 3.90% DTD 11/22/2011 DUE 12/01/2041 CALLABLE	$77,649.60	$62,682.40
842400FH1	35,000.000	SOUTHERN CALIF EDISON CO 5.95% DTD 01/22/2008 DUE 02/01/2038 CALLABLE	$35,967.05	$35,749.70
842400FL2	190,000.000	SOUTHERN CALIF EDISON CO 6.05% DTD 03/20/2009 DUE 03/15/2039 CALLABLE	$257,254.30	$194,240.80
842434CY6	275,000.000	SOUTHERN CALIF GAS CO 1M AAA 5.75% DTD 05/23/2023 DUE 06/01/2053 CALLABLE	$273,669.00	$273,220.75
842434DA7	165,000.000	SOUTHERN CALIF GAS CO 1M BBB 5.60% DTD 03/18/2024 DUE 04/01/2054 CALLABLE	$163,927.50	$161,492.10
842434CT7	155,000.000	SOUTHERN CALIF GAS CO 1M BD 3.95% DTD 06/04/2019 DUE 02/15/2050 CALLABLE	$123,068.65	$118,987.30
842434CK6	55,000.000	SOUTHERN CALIF GAS CO 1M BD NN 3.75% DTD 09/21/2012 DUE 09/15/2042 CALLABLE	$50,679.75	$44,013.75
842434DD1	140,000.000	SOUTHERN CALIF GAS CO 1M GLBL BD 6.00% DTD 05/16/2025 DUE 06/15/2055 CALLABLE	$141,745.70	$143,743.60
842434DD1	95,000.000	SOUTHERN CALIF GAS CO 1M GLBL BD 6.00% DTD 05/16/2025 DUE 06/15/2055 CALLABLE	$93,716.55	$97,540.30
842434CL4	45,000.000	SOUTHERN CALIF GAS CO 1ST MTG 4.45% DTD 03/13/2014 DUE 03/15/2044 CALLABLE	$49,489.65	$38,657.25
842434CS9	40,000.000	SOUTHERN CALIF GAS CO 4.30% DTD 09/24/2018 DUE 01/15/2049 CALLABLE	$31,601.60	$32,668.40
842434CR1	70,000.000	SOUTHERN CALIF GAS CO UU 4.125% DTD 05/15/2018 DUE 06/01/2048 CALLABLE	$55,826.30	$55,797.00

8426EPAE8	23,000.000	SOUTHERN CO GAS CAP SR 2021A NT 3.15% DTD 09/10/2021 DUE 09/30/2051 CALLABLE	$15,058.10	$14,912.05
8426EPAB4	280,000.000	SOUTHERN CO GAS CAP SR GLBL NT 3.95% DTD 09/13/2016 DUE 10/01/2046 CALLABLE	$274,075.20	$219,072.00
842587DJ3	100,000.000	SOUTHERN CO JR SB GLBL VAR RATE DTD 05/06/2021 DUE 09/15/2051 CALLABLE	$100,000.00	$98,584.00
842587CW5	36,000.000	SOUTHERN CO SR NT 4.25% DTD 05/24/2016 DUE 07/01/2036 CALLABLE	$36,873.60	$33,738.48
842587CX3	2,200,000.000	SOUTHERN CO SR NT 4.40% DTD 05/24/2016 DUE 07/01/2046 CALLABLE	$2,235,865.00	$1,855,964.00
842587CX3	40,000.000	SOUTHERN CO SR NT 4.40% DTD 05/24/2016 DUE 07/01/2046 CALLABLE	$33,201.60	$33,744.80
84265VAA3	97,000.000	SOUTHERN COPPER CORP DEL NT 7.50% DTD 07/27/2005 DUE 07/27/2035 CALLABLE	$140,717.94	$114,261.15
84265VAG0	95,000.000	SOUTHERN COPPER CORP NT 5.25% DTD 11/08/2012 DUE 11/08/2042 CALLABLE	$90,104.95	$91,043.25
84265VAE5	14,000.000	SOUTHERN COPPER CORP NT 6.75% DTD 04/16/2010 DUE 04/16/2040 CALLABLE	$15,365.00	$15,796.20
845011AD7	475,000.000	SOUTHWEST GAS CORP SR NT 3.18% DTD 08/20/2021 DUE 08/15/2051 CALLABLE	$474,909.75	$324,201.75
845437BQ4	70,000.000	SOUTHWESTERN ELEC PWR CO SR GLBL L NT 3.85% DTD 01/22/2018 DUE 02/01/2048 CALLABLE	$77,251.82	$52,114.30
845437BT8	82,000.000	SOUTHWESTERN ELEC PWR CO SR GLBL O NT 3.25% DTD 11/03/2021 DUE 11/01/2051 CALLABLE	$81,703.98	$53,928.94
845437BL5	375,000.000	SOUTHWESTERN ELEC PWR CO SR NT H 6.20% DTD 03/08/2010 DUE 03/15/2040 CALLABLE	$458,026.71	$398,111.25
845743BX0	60,000.000	SOUTHWESTERN PUB SVC CO 1M 11 BD 6.00% DTD 06/06/2024 DUE 06/01/2054 CALLABLE	$59,554.80	$61,297.20
845743BU6	340,000.000	SOUTHWESTERN PUB SVC CO 1M BD 3.15% DTD 05/18/2020 DUE 05/01/2050 CALLABLE	$337,069.20	$224,304.80
845743BU6	400,000.000	SOUTHWESTERN PUB SVC CO 1M BD 3.15% DTD 05/18/2020 DUE 05/01/2050 CALLABLE	$249,968.00	$263,888.00
845743BQ5	45,000.000	SOUTHWESTERN PUB SVC CO 1M BD 3.40% DTD 08/12/2016 DUE 08/15/2046 CALLABLE	$49,620.60	$31,883.85
845743BT9	120,000.000	SOUTHWESTERN PUB SVC CO 1M BD 3.75% DTD 06/18/2019 DUE 06/15/2049 CALLABLE	$134,617.14	$88,617.60
845743BY8	70,000.000	SOUTHWESTERN PUB SVC CO 1M GLBL 5.30% DTD 05/02/2025 DUE 05/15/2035 CALLABLE	$69,853.00	$71,435.70
845743BR3	215,000.000	SOUTHWESTERN PUB SVC CO 1ST MTG 3.70% DTD 08/09/2017 DUE 08/15/2047 CALLABLE	$167,296.27	$161,323.10
845743BR3	180,000.000	SOUTHWESTERN PUB SVC CO 1ST MTG 3.70% DTD 08/09/2017 DUE 08/15/2047 CALLABLE	$179,202.60	$135,061.20
845743BS1	47,000.000	SOUTHWESTERN PUB SVC CO 1ST MTG 4.40% DTD 11/05/2018 DUE 11/15/2048 CALLABLE	$55,351.33	$39,143.01
845743BN2	30,000.000	SOUTHWESTERN PUB SVC CO 1STM BD 4.50% DTD 08/10/2011 DUE 08/15/2041 CALLABLE	$25,704.90	$26,723.70
84756NAG4	25,000.000	SPECTRA ENERGY PARTNERS LP SR NT 4.50% DTD 03/12/2015 DUE 03/15/2045 CALLABLE	$24,808.50	$21,084.25
84756NAG4	400,000.000	SPECTRA ENERGY PARTNERS LP SR NT 4.50% DTD 03/12/2015 DUE 03/15/2045 CALLABLE	$413,444.00	$337,348.00
84756NAE9	1,000,000.000	SPECTRA ENERGY PARTNERS LP SR NT 5.95% DTD 09/25/2013 DUE 09/25/2043 CALLABLE	$1,210,051.81	$1,008,190.00
84756NAE9	67,000.000	SPECTRA ENERGY PARTNERS LP SR NT 5.95% DTD 09/25/2013 DUE 09/25/2043 CALLABLE	$66,985.62	$67,548.73
84859DAA5	36,000.000	SPIRE MISSOURI INC 1M 1ST 3.30% DTD 05/20/2021 DUE 06/01/2051 CALLABLE	$24,553.62	$24,301.08
852060AT9	310,000.000	SPRINT CAP CORP SR NT 8.75% DTD 03/14/2002 DUE 03/15/2032 CALLABLE	$374,189.53	$374,901.60
85325C2J0	200,000.000	STANDARD CHARTERED PLC SR GLBL 144A VAR RATE DTD 08/12/2025 DUE 08/12/2036 CALLABLE	$200,000.00	$203,860.00
85440KAA2	100,000.000	STANFORD UNIV CALIF GLBL 2017 BD 3.647% DTD 04/11/2017 DUE 05/01/2048 CALLABLE	$79,984.00	$78,668.00
855244AU3	10,000.000	STARBUCKS CORP 4.45% DTD 05/13/2019 DUE 08/15/2049 CALLABLE	$8,469.80	$8,269.90
855244AS8	5,000.000	STARBUCKS CORP 4.50% DTD 08/10/2018 DUE 11/15/2048 CALLABLE	$4,218.95	$4,169.25
855244AX7	27,000.000	STARBUCKS CORP SR GLBL NT 3.35% DTD 03/12/2020 DUE 03/12/2050 CALLABLE	$18,569.52	$18,423.45
855244AM1	14,000.000	STARBUCKS CORP SR GLBL NT 3.75% DTD 11/22/2017 DUE 12/01/2047 CALLABLE	$9,976.82	$10,455.48
857477DE0	200,000.000	STATE STR CORP SR NT VAR RATE DTD 10/23/2025 DUE 10/23/2036 CALLABLE	$200,000.00	$198,960.00
85771PAL6	70,000.000	STATOIL ASA NT 3.95% DTD 05/15/2013 DUE 05/15/2043 CALLABLE	$58,213.13	$58,853.20
858119BP4	80,000.000	STEEL DYNAMICS INC SR NT 3.25% DTD 10/09/2020 DUE 10/15/2050 CALLABLE	$77,066.40	$54,817.60
85917PAB3	1,100,000.000	STERIS IRISH FINCO UNLIMITED SR NT 3.75% DTD 04/01/2021 DUE 03/15/2051 CALLABLE	$1,053,503.00	$814,869.00
862121AD2	100,000.000	STORE CAP CORP SR NT 2.70% DTD 11/17/2021 DUE 12/01/2031 CALLABLE	$99,877.00	$88,315.00
86562MDQ0	100,000.000	SUMITOMO MITSUI FIN GRP INC LW TIER II 5.836% DTD 07/09/2024 DUE 07/09/2044 CALLABLE	$101,563.51	$103,205.00
86562MEB2	315,000.000	SUMITOMO MITSUI FIN GRP INC SUB NT VAR RATE DTD 07/08/2025 DUE 07/08/2046 CALLABLE	$313,428.20	$319,148.55
86563VBV0	250,000.000	SUMITOMO MITSUI TR BK LTD FR 4.85% DTD 09/10/2024 DUE 09/10/2034 NON-CALLABLE	$249,315.00	$250,347.50
86564UAA8	500,000.000	SUMMA HEALTH 2021 BD 3.51% DTD 04/21/2021 DUE 11/15/2051 NON-CALLABLE	$500,000.00	$394,650.00
867224AB3	540,000.000	SUNCOR ENERGY INC NEW 4.00% DTD 11/15/2017 DUE 11/15/2047 CALLABLE	$576,369.00	$410,027.40
867224AB3	85,000.000	SUNCOR ENERGY INC NEW 4.00% DTD 11/15/2017 DUE 11/15/2047 CALLABLE	$65,921.75	$64,541.35
867229AE6	40,000.000	SUNCOR ENERGY INC NEW NT 6.50% DTD 06/28/2007 DUE 06/15/2038 CALLABLE	$43,007.60	$43,080.80
867229AD8	48,000.000	SUNCOR ENERGY INC NEW SR GLBL NT 5.95% DTD 12/01/2003 DUE 12/01/2034 CALLABLE	$56,508.96	$50,780.16
867224AE7	465,000.000	SUNCOR ENERGY INC NEW SR NT 3.75% DTD 03/04/2021 DUE 03/04/2051 CALLABLE	$462,758.70	$330,917.25
867224AE7	4,000.000	SUNCOR ENERGY INC NEW SR NT 3.75% DTD 03/04/2021 DUE 03/04/2051 CALLABLE	$2,888.52	$2,846.60
86722TAB8	55,000.000	SUNCOR ENERGY INC NT 6.85% DTD 06/06/2008 DUE 06/01/2039 CALLABLE	$59,274.05	$61,039.00
86765BAM1	300,000.000	SUNOCO LOGISTICS PARTNERS SR NT 4.95% DTD 01/10/2013 DUE 01/15/2043 CALLABLE	$328,323.00	$262,974.00
86765BAM1	60,000.000	SUNOCO LOGISTICS PARTNERS SR NT 4.95% DTD 01/10/2013 DUE 01/15/2043 CALLABLE	$52,989.60	$52,594.80
86765BAP4	100,000.000	SUNOCO LOGISTICS PARTNERS SR NT 5.30% DTD 04/03/2014 DUE 04/01/2044 CALLABLE	$117,827.00	$90,700.00
86765BAQ2	600,000.000	SUNOCO LOGISTICS PARTNERS SR NT 5.35% DTD 11/17/2014 DUE 05/15/2045 CALLABLE	$595,986.00	$542,622.00
86765BAQ2	20,000.000	SUNOCO LOGISTICS PARTNERS SR NT 5.35% DTD 11/17/2014 DUE 05/15/2045 CALLABLE	$18,201.00	$18,087.40
86765BAV1	450,000.000	SUNOCO LOGISTICS PARTNERS SR NT 5.40% DTD 09/21/2017 DUE 10/01/2047 CALLABLE	$426,494.62	$404,388.00
86765BAV1	210,000.000	SUNOCO LOGISTICS PARTNERS SR NT 5.40% DTD 09/21/2017 DUE 10/01/2047 CALLABLE	$186,564.66	$188,714.40
86944BAJ2	300,000.000	SUTTER HEALTH 2020A 3.361% DTD 10/29/2020 DUE 08/15/2050 CALLABLE	$300,000.00	$209,754.00
87088QAB0	200,000.000	SWISS RE SUB FIN PLC LW TIER II VAR RATE DTD 04/01/2025 DUE 04/01/2046 CALLABLE	$200,000.00	$206,438.00
87151KAA7	675,000.000	SYMETRA LIFE INSURANCE COMPANY SUB 144A NT 6.55% DTD 07/24/2025 DUE 10/01/2055 CALLABLE	$671,220.00	$697,828.50
87165BAU7	200,000.000	SYNCHRONY FINANCIAL SUB NT 7.25% DTD 02/02/2023 DUE 02/02/2033 CALLABLE	$199,298.00	$214,842.00
871607AG2	80,000.000	SYNOPSYS INC SR GLBL 5.70% DTD 03/17/2025 DUE 04/01/2055 CALLABLE	$79,768.80	$79,359.20
871607AG2	200,000.000	SYNOPSYS INC SR GLBL 5.70% DTD 03/17/2025 DUE 04/01/2055 CALLABLE	$199,422.00	$198,398.00
871829BM8	20,000.000	SYSCO CORP CR SEN SR GLBL STEP CPN DTD 04/02/2020 DUE 04/01/2040 CALLABLE	$21,550.00	$22,083.80
871829AY3	295,000.000	SYSCO CORP SR NT 4.85% DTD 09/28/2015 DUE 10/01/2045 CALLABLE	$296,646.60	$266,007.40
871829AY3	700,000.000	SYSCO CORP SR NT 4.85% DTD 09/28/2015 DUE 10/01/2045 CALLABLE	$699,447.00	$631,204.00
871829BN6	136,000.000	SYSCO CORP SR NT 6.60% DTD 04/02/2020 DUE 04/01/2050 CALLABLE	$135,683.12	$149,409.60
871829BN6	21,000.000	SYSCO CORP SR NT 6.60% DTD 04/02/2020 DUE 04/01/2050 CALLABLE	$23,166.07	$23,070.60
871911AV5	300,000.000	SYSTEM ENERGY RESOURCES INC 1ST MTG 5.30% DTD 12/06/2024 DUE 12/15/2034 CALLABLE	$291,360.00	$303,234.00
87264ADW2	75,000.000	T MOBILE USA INC SR NT 4.625% DTD 10/09/2025 DUE 01/15/2033 CALLABLE	$74,388.75	$74,553.00
87264ADN2	635,000.000	T MOBILE USA INC SR NT 5.25% DTD 09/26/2024 DUE 06/15/2055 CALLABLE	$633,609.35	$578,465.95
87264ADN2	226,000.000	T MOBILE USA INC SR NT 5.25% DTD 09/26/2024 DUE 06/15/2055 CALLABLE	$215,453.15	$205,879.22
87264ADG7	95,000.000	T MOBILE USA INC SR NT 5.50% DTD 01/12/2024 DUE 01/15/2055 CALLABLE	$91,657.15	$89,975.45
87264ACW3	100,000.000	T MOBILE USA INC SR NT 5.65% DTD 09/15/2022 DUE 01/15/2053 CALLABLE	$99,735.00	$96,671.00
87264ADY8	135,000.000	T MOBILE USA INC SR NT 5.70% DTD 10/09/2025 DUE 01/15/2056 CALLABLE	$134,111.70	$131,710.05
87264ADB8	130,000.000	T MOBILE USA INC SR NT 5.75% DTD 05/11/2023 DUE 01/15/2054 CALLABLE	$129,473.50	$127,549.50
87264ADB8	325,000.000	T MOBILE USA INC SR NT 5.75% DTD 05/11/2023 DUE 01/15/2054 CALLABLE	$328,881.29	$318,873.75
87264ADU6	18,000.000	T MOBILE USA INC SR NT 5.875% DTD 03/27/2025 DUE 11/15/2055 CALLABLE	$17,941.15	$17,980.74
87264ADD4	10,000.000	T MOBILE USA INC SR NT 6.00% DTD 09/14/2023 DUE 06/15/2054 CALLABLE	$10,396.90	$10,167.90
87264ABN4	1,085,000.000	T MOBILE USA INC SR SEC GLBL NT 3.30% DTD 02/15/2021 DUE 02/15/2051 CALLABLE	$1,074,426.25	$725,300.80
87264ABN4	95,000.000	T MOBILE USA INC SR SEC GLBL NT 3.30% DTD 02/15/2021 DUE 02/15/2051 CALLABLE	$66,163.84	$63,505.60
87264ACT0	800,000.000	T MOBILE USA INC SR SEC GLBL NT 3.40% DTD 04/15/2022 DUE 10/15/2052 CALLABLE	$796,804.00	$537,720.00
87264ACT0	134,000.000	T MOBILE USA INC SR SEC GLBL NT 3.40% DTD 04/15/2022 DUE 10/15/2052 CALLABLE	$94,146.32	$90,068.10
87264ABY0	700,000.000	T MOBILE USA INC SR SEC GLBL NT 3.60% DTD 05/15/2021 DUE 11/15/2060 CALLABLE	$700,105.00	$465,052.00
87264ABY0	1,250,000.000	T MOBILE USA INC SR SEC GLBL NT 3.60% DTD 05/15/2021 DUE 11/15/2060 CALLABLE	$1,106,451.25	$830,450.00
87264ABY0	1,250,000.000	T MOBILE USA INC SR SEC GLBL NT 3.60% DTD 05/15/2021 DUE 11/15/2060 CALLABLE	$1,261,737.50	$830,450.00
87264ABY0	11,000.000	T MOBILE USA INC SR SEC GLBL NT 3.60% DTD 05/15/2021 DUE 11/15/2060 CALLABLE	$10,280.56	$7,307.96
87264AAZ8	750,000.000	T MOBILE USA INC SR SEC GLBL NT 4.50% DTD 04/15/2021 DUE 04/15/2050 CALLABLE	$765,525.00	$617,745.00
87264AAZ8	35,000.000	T MOBILE USA INC SR SEC GLBL NT 4.50% DTD 04/15/2021 DUE 04/15/2050 CALLABLE	$29,576.75	$28,828.10
874060AY2	85,000.000	TAKEDA PHARMACEUTICAL CO LTD GLBL NT 3.025% DTD 07/09/2020 DUE 07/09/2040 CALLABLE	$64,766.55	$65,063.25
874060AY2	830,000.000	TAKEDA PHARMACEUTICAL CO LTD GLBL NT 3.025% DTD 07/09/2020 DUE 07/09/2040 CALLABLE	$727,302.70	$635,323.50
874060BN5	55,000.000	TAKEDA PHARMACEUTICAL CO LTD SR GLBL 5.80% DTD 07/05/2024 DUE 07/05/2064 CALLABLE	$54,498.96	$54,201.40
874060BN5	75,000.000	TAKEDA PHARMACEUTICAL CO LTD SR GLBL 5.80% DTD 07/05/2024 DUE 07/05/2064 CALLABLE	$74,652.75	$73,911.00
874060AZ9	89,000.000	TAKEDA PHARMACEUTICAL CO LTD SR GLBL NT 3.175% DTD 07/09/2020 DUE 07/09/2050 CALLABLE	$59,667.72	$59,354.99
874060AZ9	330,000.000	TAKEDA PHARMACEUTICAL CO LTD SR GLBL NT 3.175% DTD 07/09/2020 DUE 07/09/2050 CALLABLE	$264,629.30	$220,080.30
875127BF8	90,000.000	TAMPA ELEC CO 4.45% DTD 10/04/2018 DUE 06/15/2049 CALLABLE	$77,479.91	$75,159.90
875127BG6	30,000.000	TAMPA ELEC CO SR GLBL NT 3.625% DTD 07/24/2019 DUE 06/15/2050 CALLABLE	$21,831.30	$21,884.40
875127BJ0	225,000.000	TAMPA ELEC CO SR NT 3.45% DTD 03/18/2021 DUE 03/15/2051 CALLABLE	$224,498.25	$159,189.75
875127BA9	25,000.000	TAMPA ELEC CO SR NT 4.10% DTD 06/05/2012 DUE 06/15/2042 CALLABLE	$21,741.25	$21,095.00
876030AL1	400,000.000	TAPESTRY INC SR GLBL 5.50% DTD 12/11/2024 DUE 03/11/2035 CALLABLE	$391,412.00	$408,952.00
87612GAB7	300,000.000	TARGA RES CORP SR NT 4.95% DTD 04/06/2022 DUE 04/15/2052 CALLABLE	$297,999.00	$256,419.00
87612GAN1	500,000.000	TARGA RES CORP SR NT 6.125% DTD 02/27/2025 DUE 05/15/2055 CALLABLE	$498,905.00	$496,860.00
87612GAN1	10,000.000	TARGA RES CORP SR NT 6.125% DTD 02/27/2025 DUE 05/15/2055 CALLABLE	$9,933.01	$9,937.20
87612GAD3	95,000.000	TARGA RES CORP SR NT 6.50% DTD 01/09/2023 DUE 02/15/2053 CALLABLE	$93,302.65	$99,002.35
87612GAS0	156,000.000	TARGA RES PARTNERS TARGA RES SR GLBL 5.40% DTD 11/12/2025 DUE 07/30/2036 CALLABLE	$156,004.68	$156,179.40
87612EBF2	75,000.000	TARGET CORP SR GLBL NT 3.625% DTD 04/11/2016 DUE 04/15/2046 CALLABLE	$72,961.85	$57,438.75
87162WAK6	200,000.000	TD SYNNEX CORPORATION CR SEN SR GLBL STEP CPN DTD 02/09/2022 DUE 08/09/2031 CALLABLE	$198,816.00	$179,846.00
87162WAN0	100,000.000	TD SYNNEX CORPORATION SR NT 5.30% DTD 10/10/2025 DUE 10/10/2035 CALLABLE	$99,977.00	$99,022.00
878091BG1	23,000.000	TEACHERS INS & ANNUITY ASSN AM 144A NT 3.30% DTD 05/07/2020 DUE 05/15/2050 CALLABLE	$15,873.68	$15,759.60
878091BG1	120,000.000	TEACHERS INS & ANNUITY ASSN AM 144A NT 3.30% DTD 05/07/2020 DUE 05/15/2050 CALLABLE	$111,310.80	$82,224.00

878091BF3	1,300,000.000	TEACHERS INS & ANNUITY ASSN AM SR SURP 144A 4.27% DTD 05/08/2017 DUE 05/15/2047 CALLABLE	$1,292,337.40	$1,066,962.00
87938WAW3	33,000.000	TELEFONICA EMISIONES S A U FR 4.895% DTD 03/06/2018 DUE 03/06/2048 CALLABLE	$26,717.13	$27,715.71
87938WAC7	350,000.000	TELEFONICA EMISIONES S A U GTD SR NT 7.045% DTD 06/20/2006 DUE 06/20/2036 CALLABLE	$441,479.50	$390,463.50
87938WAU7	5,000.000	TELEFONICA EMISIONES S A U SR GLBL NT 5.213% DTD 03/08/2017 DUE 03/08/2047 CALLABLE	$4,426.50	$4,402.00
87938WAX1	425,000.000	TELEFONICA EMISIONES S A U SR GLBL NT 5.52% DTD 03/01/2019 DUE 03/01/2049 CALLABLE	$425,000.00	$386,125.25
88031JAB2	410,341.960	TENASKA GA PARTNERS LP SR SECD 9.50% DTD 08/01/2000 DUE 02/01/2030 CALLABLE	$501,136.86	$441,273.54
880451AU3	20,000.000	TENNESSEE GAS PIPELINE CO SR DEB 7.625% DTD 03/13/1997 DUE 04/01/2037 NON-CALLABLE	$24,156.80	$23,483.80
88240TAD3	700,000.000	TEXAS ELEC MKT STABILIZATION F EXTND SR SEC 5.167% DTD 06/15/2022 DUE 08/01/2052 NON-CALLABLE	$699,927.90	$664,615.00
88240TAD3	1,000,000.000	TEXAS ELEC MKT STABILIZATION F EXTND SR SEC 5.167% DTD 06/15/2022 DUE 08/01/2052 NON-CALLABLE	$999,897.00	$949,450.00
882508BM5	78,000.000	TEXAS INSTRS INC NT 2.70% DTD 09/15/2021 DUE 09/15/2051 CALLABLE	$48,381.60	$47,704.02
882508BD5	125,000.000	TEXAS INSTRS INC NT 4.15% DTD 05/07/2018 DUE 05/15/2048 CALLABLE	$106,165.25	$102,951.25
882508BQ6	36,000.000	TEXAS INSTRS INC SR GLBL 4.10% DTD 08/16/2022 DUE 08/16/2052 CALLABLE	$27,723.29	$28,646.64
882508BF0	50,000.000	TEXAS INSTRS INC SR GLBL NT 3.875% DTD 03/11/2019 DUE 03/15/2039 CALLABLE	$43,997.00	$44,618.50
882926AA6	925,000.000	TEXAS INSTRS INC SR NT 5.05% DTD 05/18/2023 DUE 05/18/2063 CALLABLE	$917,294.75	$826,848.25
882926AA6	55,000.000	TEXAS INSTRS INC SR NT 5.05% DTD 05/18/2023 DUE 05/18/2063 CALLABLE	$49,779.95	$49,163.95
882508CJ1	11,000.000	TEXAS INSTRS INC SR NT 5.15% DTD 02/08/2024 DUE 02/08/2054 CALLABLE	$10,550.43	$10,365.96
125523DA5	300,000.000	THE CIGNA GROUP SR NT 6.00% DTD 09/04/2025 DUE 01/15/2056 CALLABLE	$297,129.00	$308,496.00
256141AB8	200,000.000	THE DOCTORS COMPANY 144A NT 4.50% DTD 01/18/2022 DUE 01/18/2032 CALLABLE	$200,000.00	$179,618.00
478115AF5	40,000.000	THE JOHN HOPKINS UNIVERSITY SR GLBL A NT 2.813% DTD 03/16/2020 DUE 01/01/2060 CALLABLE	$23,908.00	$23,605.60
BJLBK93	100,000.000	THERMO FISHER SCIENTIFIC 1.875% DTD 09/30/2019 DUE 10/01/2049 CALLABLE	$90,284.72	$74,120.80
883556CM2	200,000.000	THERMO FISHER SCIENTIFIC INC SR NT 2.80% DTD 08/23/2021 DUE 10/15/2041 CALLABLE	$178,280.63	$148,020.00
883556DE9	10,000.000	THERMO FISHER SCIENTIFIC INC SR NT 4.794% DTD 10/07/2025 DUE 10/07/2035 CALLABLE	$10,000.00	$10,030.60
88444NAS7	98,000.000	THOMAS JEFFERSON UNIV GLBL 2022A SNK 3.847% DTD 02/02/2022 DUE 11/01/2057 CALLABLE	$86,549.71	$68,564.72
88732JAU2	295,000.000	TIME WARNER CABLE INC 6.75% DTD 06/29/2009 DUE 06/15/2039 CALLABLE	$377,845.05	$298,380.70
88732JBD9	600,000.000	TIME WARNER CABLE INC DEB 4.50% DTD 08/10/2012 DUE 09/15/2042 CALLABLE	$592,087.20	$461,412.00
88732JBD9	153,000.000	TIME WARNER CABLE INC DEB 4.50% DTD 08/10/2012 DUE 09/15/2042 CALLABLE	$119,708.59	$117,660.06
88732JBB3	300,000.000	TIME WARNER CABLE INC DEB 5.50% DTD 09/12/2011 DUE 09/01/2041 CALLABLE	$264,177.00	$263,295.00
88732JAY4	625,000.000	TIME WARNER CABLE INC DEB 5.875% DTD 11/15/2010 DUE 11/15/2040 CALLABLE	$681,689.70	$578,343.75
88732JAY4	37,000.000	TIME WARNER CABLE INC DEB 5.875% DTD 11/15/2010 DUE 11/15/2040 CALLABLE	$40,110.71	$34,237.95
88732JAJ7	1,060,000.000	TIME WARNER CABLE INC NT 6.55% DTD 04/09/2007 DUE 05/01/2037 CALLABLE	$1,242,144.63	$1,081,687.60
88947EAX8	300,000.000	TOLL BROS FIN CORP SR NT 5.60% DTD 06/10/2025 DUE 06/15/2035 CALLABLE	$298,908.00	$310,377.00
89153VAU3	32,000.000	TOTAL CAP INTL SR GLBL NT 3.461% DTD 07/10/2019 DUE 07/12/2049 CALLABLE	$23,137.28	$22,849.60
89153VAX7	125,000.000	TOTAL CAPITAL SR GLBL NT 2.986% DTD 06/29/2020 DUE 06/29/2041 CALLABLE	$115,667.30	$94,558.75
89153VAV1	145,000.000	TOTAL CAPITAL SR GLBL NT 3.127% DTD 05/29/2020 DUE 05/29/2050 CALLABLE	$111,553.58	$96,649.75
89157XAB7	91,000.000	TOTALENERGIES CAP SA SR GLBL NT 5.488% DTD 04/05/2024 DUE 04/05/2054 CALLABLE	$89,340.12	$87,989.72
89157XAC5	9,000.000	TOTALENERGIES CAP SA SR GLBL NT 5.638% DTD 04/05/2024 DUE 04/05/2064 CALLABLE	$9,000.00	$8,692.47
89157XAF8	183,000.000	TOTALENERGIES CAP SA SR NT 5.425% DTD 09/10/2024 DUE 09/10/2064 CALLABLE	$181,151.32	$171,271.53
87268LAD9	54,000.000	TR FIN LLC SR GLBL NT 5.65% DTD 03/20/2025 DUE 11/23/2043 CALLABLE	$52,251.92	$54,034.02
45687AAN2	26,000.000	TRANE TECHNOLOGIES HOLDCO INC SR GLBL 4.30% DTD 02/21/2018 DUE 02/21/2048 CALLABLE	$21,044.14	$21,755.50
893521AB0	25,000.000	TRANSATLANTIC HLDGS INC SR NT 8.00% DTD 11/23/2009 DUE 11/30/2039 CALLABLE	$30,805.00	$31,225.00
89352HAD1	61,000.000	TRANSCANADA PIPELINES LTD SR NT 6.20% DTD 10/05/2007 DUE 10/15/2037 CALLABLE	$70,019.46	$64,983.30
893574AS2	59,000.000	TRANSCONTINENTAL GAS PIPE LINE SR 144A 5.10% DTD 11/20/2025 DUE 03/15/2036 CALLABLE	$59,042.45	$59,401.20
893574AT0	17,000.000	TRANSCONTINENTAL GAS PIPE LINE SR 144A NT 5.75% DTD 11/20/2025 DUE 03/15/2056 CALLABLE	$16,900.21	$16,820.82
893574AF0	400,000.000	TRANSCONTINENTAL GAS PIPE LINE SR NT 4.45% DTD 07/13/2012 DUE 08/01/2042 CALLABLE	$398,804.00	$350,092.00
89400PAL7	300,000.000	TRANSURBAN FIN CO PTY LTD SR SEC GLBL 4.924% DTD 09/24/2025 DUE 03/24/2036 CALLABLE	$300,000.00	$297,303.00
89417EAP4	750,000.000	TRAVELERS COMPANIES INC SR GLBL 4.10% DTD 03/04/2019 DUE 03/04/2049 CALLABLE	$895,179.00	$608,272.50
89417EAU3	206,000.000	TRAVELERS COMPANIES INC SR GLBL 5.70% DTD 07/24/2025 DUE 07/24/2055 CALLABLE	$208,075.91	$210,369.26
89417EAL3	35,000.000	TRAVELERS COMPANIES INC SR GLBL NT 3.75% DTD 05/11/2016 DUE 05/15/2046 CALLABLE	$27,523.65	$27,515.60
89417EAM1	575,000.000	TRAVELERS COMPANIES INC SR GLBL NT 4.00% DTD 05/22/2017 DUE 05/30/2047 CALLABLE	$571,451.50	$467,319.75
89417EAT6	85,000.000	TRAVELERS COMPANIES INC SR GLBL NT 5.05% DTD 07/24/2025 DUE 07/24/2035 CALLABLE	$84,894.60	$86,328.55
89417EAQ2	60,000.000	TRAVELERS COMPANIES INC SR NT 2.55% DTD 04/27/2020 DUE 04/27/2050 CALLABLE	$59,538.60	$36,270.60
89417EAQ2	90,000.000	TRAVELERS COMPANIES INC SR NT 2.55% DTD 04/27/2020 DUE 04/27/2050 CALLABLE	$55,416.60	$54,405.90
89417EAR0	109,000.000	TRAVELERS COMPANIES INC SR NT 3.05% DTD 06/08/2021 DUE 06/08/2051 CALLABLE	$74,890.80	$72,178.71
89417EAK5	40,000.000	TRAVELERS COMPANIES INC SR NT 4.30% DTD 08/25/2015 DUE 08/25/2045 CALLABLE	$39,367.20	$34,098.80
89417EAS8	450,000.000	TRAVELERS COMPANIES INC SR NT 5.45% DTD 05/25/2023 DUE 05/25/2053 CALLABLE	$448,218.00	$443,439.00
89641UAB7	750,000.000	TRINITY ACQUISITION PLC SR NT 6.125% DTD 08/15/2013 DUE 08/15/2043 CALLABLE	$790,027.50	$754,020.00
87305QCN9	1,000,000.000	TTX CO FR 4.60% DTD 01/18/2019 DUE 02/01/2049 CALLABLE	$1,153,145.00	$868,060.00
87305QCG4	475,000.000	TTX CO MTN 144A FR 4.65% DTD 06/16/2014 DUE 06/15/2044 CALLABLE	$476,624.28	$416,931.25
898813AR1	245,000.000	TUCSON ELEC PWR CO SR NT 4.00% DTD 04/09/2020 DUE 06/15/2050 CALLABLE	$242,888.10	$187,077.10
898813AR1	40,000.000	TUCSON ELEC PWR CO SR NT 4.00% DTD 04/09/2020 DUE 06/15/2050 CALLABLE	$30,925.84	$30,543.20
898813AV2	731,000.000	TUCSON ELEC PWR CO SR NT 5.50% DTD 02/16/2023 DUE 04/15/2053 CALLABLE	$728,960.51	$701,014.38
902133AG2	625,000.000	TYCO ELECTRONICS GROUP S A SR NT 7.125% DTD 04/01/2008 DUE 10/01/2037 CALLABLE	$872,189.75	$735,450.00
902494BD4	190,000.000	TYSON FOODS INC SR GLBL NT 4.55% DTD 06/02/2017 DUE 06/02/2047 CALLABLE	$188,890.40	$163,097.90
902494AY9	250,000.000	TYSON FOODS INC SR NT 5.15% DTD 08/08/2014 DUE 08/15/2044 CALLABLE	$247,793.90	$234,132.50
90353TAQ3	150,000.000	UBER TECHNOLOGIES INC SR NT 5.35% DTD 09/09/2024 DUE 09/15/2054 CALLABLE	$149,709.00	$143,050.50
902674A26	25,000.000	UBS AG LONDON BRANCH SR GLBL 4.50% DTD 06/26/2023 DUE 06/26/2048 NON-CALLABLE	$21,775.50	$21,794.50
902613BQ0	125,000.000	UBS GROUP AG SR 144A NT 5.58% DTD 05/09/2025 DUE 05/09/2036 CALLABLE	$124,139.11	$129,981.25
902613AL2	50,000.000	UBS GROUP AG SR 144A NT FLTG RATE DTD 01/11/2022 DUE 02/11/2043 CALLABLE	$50,000.00	$37,956.50
225401BP2	95,000.000	UBS GROUP AG SR 144A NT VAR RATE DTD 09/23/2025 DUE 03/23/2037 CALLABLE	$95,000.00	$94,162.10
902613BU1	80,000.000	UBS GROUP AG SR GLBL 144A VAR RATE DTD 11/06/2025 DUE 05/06/2047 CALLABLE	$79,608.00	$78,944.00
902613AY4	975,000.000	UBS GROUP AG SR GLBL NT 4.875% DTD 05/15/2023 DUE 05/15/2045 NON-CALLABLE	$987,996.75	$903,532.50
902613AY4	50,000.000	UBS GROUP AG SR GLBL NT 4.875% DTD 05/15/2023 DUE 05/15/2045 NON-CALLABLE	$50,082.05	$46,335.00
906548CQ3	41,000.000	UNION ELEC CO 1M BD 3.25% DTD 10/01/2019 DUE 10/01/2049 CALLABLE	$36,520.84	$28,004.64
906548CX8	158,000.000	UNION ELEC CO 1M BD 5.25% DTD 01/09/2024 DUE 01/15/2054 CALLABLE	$153,418.47	$147,494.58
906548CN0	110,000.000	UNION ELEC CO 1M GLBL BD 4.00% DTD 04/06/2018 DUE 04/01/2048 CALLABLE	$90,914.65	$87,279.50
906548CW0	500,000.000	UNION ELEC CO 1M GLBL BD 5.45% DTD 03/13/2023 DUE 03/15/2053 CALLABLE	$498,970.00	$481,925.00
906548CL4	390,000.000	UNION ELEC CO SR NT 3.65% DTD 04/06/2015 DUE 04/15/2045 CALLABLE	$385,908.00	$302,304.60
907818FS2	1,000.000	UNION PAC CORP GLBL NT 3.799% DTD 04/06/2021 DUE 04/06/2071 CALLABLE	$718.25	$685.52
907818FG8	1,000,000.000	UNION PAC CORP GLBL NT 3.839% DTD 03/20/2020 DUE 03/20/2060 CALLABLE	$1,044,304.00	$721,420.00
907818FG8	106,000.000	UNION PAC CORP GLBL NT 3.839% DTD 03/20/2020 DUE 03/20/2060 CALLABLE	$77,069.94	$76,470.52
907818FN3	29,000.000	UNION PAC CORP NT 1.25% DTD DUE 09/16/2062	$21,468.02	$16,968.19
907818FZ6	25,000.000	UNION PAC CORP NT 3.50% DTD 02/14/2022 DUE 02/14/2053 CALLABLE	$18,074.50	$17,686.75
907818GH5	54,000.000	UNION PAC CORP SR GLBL 5.60% DTD 02/13/2025 DUE 12/01/2054 CALLABLE	$55,776.60	$53,825.58
907818EK0	60,000.000	UNION PAC CORP SR GLBL NT 3.35% DTD 08/08/2016 DUE 08/15/2046 CALLABLE	$48,070.80	$43,546.20
907818FV5	320,000.000	UNION PAC CORP SR GLBL NT 3.55% DTD 05/20/2021 DUE 05/20/2061 CALLABLE	$315,131.02	$214,384.00
907818EF1	40,000.000	UNION PAC CORP SR GLBL NT 4.05% DTD 10/29/2015 DUE 11/15/2045 CALLABLE	$32,991.60	$32,776.80
907818FW3	50,000.000	UNION PAC CORP SR NT 2.95% DTD 09/10/2021 DUE 03/10/2052 CALLABLE	$34,379.16	$31,885.50
907818FT0	105,000.000	UNION PAC CORP SR NT 3.20% DTD 05/20/2021 DUE 05/20/2041 CALLABLE	$78,936.30	$82,306.35
907818EQ7	90,000.000	UNION PAC CORP SR NT 3.60% DTD 09/19/2017 DUE 09/15/2037 CALLABLE	$86,654.70	$80,040.60
907818EC8	347,000.000	UNION PAC CORP SR NT 3.875% DTD 01/29/2015 DUE 02/01/2055 CALLABLE	$364,107.10	$260,111.20
907818EJ3	275,000.000	UNION PAC CORP SR NT 4.05% DTD 03/01/2016 DUE 03/01/2046 CALLABLE	$271,375.50	$224,026.00
907818EJ3	50,000.000	UNION PAC CORP SR NT 4.05% DTD 03/01/2016 DUE 03/01/2046 CALLABLE	$55,529.33	$40,732.00
907818FK9	445,000.000	UNION PACIFIC CORP SR GLBL NT 3.25% DTD 01/31/2020 DUE 02/05/2050 CALLABLE	$444,826.45	$308,109.10
907818FK9	50,000.000	UNION PACIFIC CORP SR GLBL NT 3.25% DTD 01/31/2020 DUE 02/05/2050 CALLABLE	$35,338.50	$34,619.00
907818FE3	55,000.000	UNION PACIFIC CORP SR GLBL NT 3.95% DTD 08/05/2019 DUE 08/15/2059 CALLABLE	$40,013.60	$40,829.80
91087BAG5	395,000.000	UNITED MEXICAN STATES SR GLBL 4.50% DTD 07/31/2019 DUE 01/31/2050 CALLABLE	$316,987.50	$298,817.50
91087BBD1	1,270,000.000	UNITED MEXICAN STATES SR GLBL NT 7.375% DTD 01/13/2025 DUE 05/13/2055 CALLABLE	$1,293,567.53	$1,367,790.00
911312BW5	380,000.000	UNITED PARCEL SERVICE INC SR GLBL 5.30% DTD 03/24/2020 DUE 04/01/2050 CALLABLE	$377,788.40	$363,591.60
911312BS4	30,000.000	UNITED PARCEL SERVICE INC SR NT 3.40% DTD 08/16/2019 DUE 09/01/2049 CALLABLE	$21,057.00	$21,286.20
911312BQ8	500,000.000	UNITED PARCEL SERVICE INC SR NT 4.25% DTD 03/15/2019 DUE 03/15/2049 CALLABLE	$499,665.00	$411,715.00
911312BQ8	95,000.000	UNITED PARCEL SERVICE INC SR NT 4.25% DTD 03/15/2019 DUE 03/15/2049 CALLABLE	$81,849.60	$78,225.85
911312AZ9	52,000.000	UNITED PARCEL SVCS INC SR GLBL 3.40% DTD 10/24/2016 DUE 11/15/2046 CALLABLE	$37,561.16	$38,483.64
911312CK0	100,000.000	UNITED PARCEL SVCS INC SR GLBL NT 5.95% DTD 05/14/2025 DUE 05/14/2055 CALLABLE	$99,733.57	$103,222.00
911312CL8	273,000.000	UNITED PARCEL SVCS INC SR GLBL NT 6.05% DTD 05/14/2025 DUE 05/14/2065 CALLABLE	$276,070.82	$282,060.87
911312CA2	280,000.000	UNITED PARCEL SVCS INC SR NT 5.05% DTD 02/27/2023 DUE 03/03/2053 CALLABLE	$278,538.40	$256,712.40
91324PBW1	80,000.000	UNITEDHEALTH GROUP INC NT 4.375% DTD 03/08/2012 DUE 03/15/2042 CALLABLE	$68,592.00	$70,336.80
91324PCR1	119,000.000	UNITEDHEALTH GROUP INC NT 4.75% DTD 07/23/2015 DUE 07/15/2045	$100,568.52	$107,059.54
91324PFC1	24,000.000	UNITEDHEALTH GROUP INC NT 5.375% DTD 03/21/2024 DUE 04/15/2054 CALLABLE	$22,325.79	$22,645.20
91324PFD9	165,000.000	UNITEDHEALTH GROUP INC NT 5.50% DTD 03/21/2024 DUE 04/15/2064 CALLABLE	$163,885.93	$155,027.40
91324PBE1	305,000.000	UNITEDHEALTH GROUP INC NT 6.625% DTD 11/19/2007 DUE 11/15/2037 CALLABLE	$418,417.30	$343,765.50
91324PCX8	140,000.000	UNITEDHEALTH GROUP INC SR GLBL 4.20% DTD 12/20/2016 DUE 01/15/2047 CALLABLE	$116,284.05	$114,823.80

91324PBN1	8,000.000	UNITEDHEALTH GROUP INC SR GLBL 5.70% DTD 10/25/2010 DUE 10/15/2040 CALLABLE	$9,713.12	$8,291.52
91324PCZ3	105,000.000	UNITEDHEALTH GROUP INC SR GLBL NT 4.25% DTD 03/13/2017 DUE 04/15/2047 CALLABLE	$89,508.25	$86,597.70
91324PDQ2	170,000.000	UNITEDHEALTH GROUP INC SR GLBL NT 4.45% DTD 12/17/2018 DUE 12/15/2048 CALLABLE	$145,623.65	$142,868.00
91324PDY5	120,000.000	UNITEDHEALTH GROUP INC SR NT 2.75% DTD 05/18/2020 DUE 05/15/2040 CALLABLE	$113,494.75	$89,744.40
91324PDZ2	2,095,000.000	UNITEDHEALTH GROUP INC SR NT 2.90% DTD 05/18/2020 DUE 05/15/2050 CALLABLE	$1,695,170.40	$1,337,678.45
91324PDZ2	1,100,000.000	UNITEDHEALTH GROUP INC SR NT 2.90% DTD 05/18/2020 DUE 05/15/2050 CALLABLE	$1,068,991.00	$702,361.00
91324PDZ2	255,000.000	UNITEDHEALTH GROUP INC SR NT 2.90% DTD 05/18/2020 DUE 05/15/2050 CALLABLE	$163,006.02	$162,820.05
91324PDZ2	80,000.000	UNITEDHEALTH GROUP INC SR NT 2.90% DTD 05/18/2020 DUE 05/15/2050 CALLABLE	$49,419.20	$51,080.80
91324PEE8	262,000.000	UNITEDHEALTH GROUP INC SR NT 3.05% DTD 05/19/2021 DUE 05/15/2041 CALLABLE	$222,673.32	$198,648.40
91324PEF5	255,000.000	UNITEDHEALTH GROUP INC SR NT 3.25% DTD 05/19/2021 DUE 05/15/2051 CALLABLE	$176,784.80	$172,109.70
91324PEF5	160,000.000	UNITEDHEALTH GROUP INC SR NT 3.25% DTD 05/19/2021 DUE 05/15/2051 CALLABLE	$104,779.20	$107,990.40
91324PDT6	100,000.000	UNITEDHEALTH GROUP INC SR NT 3.50% DTD 07/25/2019 DUE 08/15/2039 CALLABLE	$99,016.00	$83,266.00
91324PDT6	82,000.000	UNITEDHEALTH GROUP INC SR NT 3.50% DTD 07/25/2019 DUE 08/15/2039 CALLABLE	$88,440.63	$68,278.12
91324PDU3	145,000.000	UNITEDHEALTH GROUP INC SR NT 3.70% DTD 07/25/2019 DUE 08/15/2049 CALLABLE	$109,406.89	$107,661.05
91324PDF6	130,000.000	UNITEDHEALTH GROUP INC SR NT 3.75% DTD 10/25/2017 DUE 10/15/2047 CALLABLE	$102,033.52	$99,260.20
91324PDV1	3,000.000	UNITEDHEALTH GROUP INC SR NT 3.875% DTD 07/25/2019 DUE 08/15/2059 CALLABLE	$2,271.90	$2,153.37
91324PCA8	40,000.000	UNITEDHEALTH GROUP INC SR NT 3.95% DTD 10/22/2012 DUE 10/15/2042 CALLABLE	$32,499.20	$33,114.00
91324PDL3	190,000.000	UNITEDHEALTH GROUP INC SR NT 4.25% DTD 06/19/2018 DUE 06/15/2048 CALLABLE	$146,251.31	$155,480.80
91324PDL3	310,000.000	UNITEDHEALTH GROUP INC SR NT 4.25% DTD 06/19/2018 DUE 06/15/2048 CALLABLE	$252,494.84	$253,679.20
91324PEL2	15,000.000	UNITEDHEALTH GROUP INC SR NT 4.95% DTD 05/20/2022 DUE 05/15/2062 CALLABLE	$13,185.15	$12,986.40
91324PEW8	40,000.000	UNITEDHEALTH GROUP INC SR NT 5.05% DTD 03/28/2023 DUE 04/15/2053 CALLABLE	$36,764.72	$36,079.20
91324PEX6	1,000.000	UNITEDHEALTH GROUP INC SR NT 5.20% DTD 03/28/2023 DUE 04/15/2063 CALLABLE	$977.59	$895.50
91324PFL1	8,000.000	UNITEDHEALTH GROUP INC SR NT 5.625% DTD 07/25/2024 DUE 07/15/2054 CALLABLE	$7,698.72	$7,846.56
91324PFM9	90,000.000	UNITEDHEALTH GROUP INC SR NT 5.75% DTD 07/25/2024 DUE 07/15/2064 CALLABLE	$93,541.34	$87,867.90
91324PBQ4	772,000.000	UNITEDHEALTH GROUP INC SR NT 5.95% DTD 02/17/2011 DUE 02/15/2041 CALLABLE	$993,201.06	$811,719.40
91324PBQ4	42,000.000	UNITEDHEALTH GROUP INC SR NT 5.95% DTD 02/17/2011 DUE 02/15/2041 CALLABLE	$43,784.73	$44,160.90
91412NBD1	15,000.000	UNIVERSITY CHICAGO 2020B 2.761% DTD 03/18/2020 DUE 04/01/2045 CALLABLE	$11,244.75	$11,856.75
91412NBE9	70,000.000	UNIVERSITY CHICAGO 2020C SNK BD 2.547% DTD 09/02/2020 DUE 04/01/2050 CALLABLE	$70,764.17	$45,525.20
91412NBG4	15,000.000	UNIVERSITY CHICAGO AMZ 2021B 3.00% DTD 03/10/2021 DUE 10/01/2052 CALLABLE	$9,876.45	$10,271.55
914886AF3	50,000.000	UNIVERSITY SOUTHN CALIF 2021A BD 2.945% DTD 04/14/2021 DUE 10/01/2051 CALLABLE	$33,726.00	$32,468.50
91529YAP1	1,125,000.000	UNUM GROUP SR NT 4.50% DTD 09/11/2019 DUE 12/15/2049 CALLABLE	$1,094,844.28	$904,781.25
91911TAS2	42,000.000	VALE OVERSEAS LTD SR NT 6.40% DTD 06/28/2024 DUE 06/28/2054 CALLABLE	$41,744.00	$42,861.00
91911TAS2	90,000.000	VALE OVERSEAS LTD SR NT 6.40% DTD 06/28/2024 DUE 06/28/2054 CALLABLE	$90,145.60	$91,845.00
91913YAL4	500,000.000	VALERO ENERGY CORP NEW NT 6.625% DTD 06/08/2007 DUE 06/15/2037 CALLABLE	$627,323.33	$550,565.00
91913YAE0	310,000.000	VALERO ENERGY CORP NEW NT 7.50% DTD 04/15/2002 DUE 04/15/2032 CALLABLE	$396,208.15	$354,860.10
91913YBD1	110,000.000	VALERO ENERGY CORP SR NT 3.65% DTD 11/29/2021 DUE 12/01/2051 CALLABLE	$83,750.96	$76,143.10
92277GBC0	230,000.000	VENTAS RLTY LTD PARTNERSHIP SR NT 5.00% DTD 12/04/2025 DUE 02/15/2036 CALLABLE	$228,873.00	$228,505.00
922966AF3	300,000.000	VENTURE GLOBAL PLAQUEMINES LNG SR SEC 144A NT 6.50% DTD 12/09/2025 DUE 06/15/2034 CALLABLE	$300,000.00	$306,534.00
92343VHA5	480,000.000	VERIZON COMMUNICATIONS INC 144A NT 5.401% DTD 06/25/2025 DUE 07/02/2037 NON-CALLABLE	$485,947.71	$485,140.80
92343VCV4	25,000.000	VERIZON COMMUNICATIONS INC GLBL NT 4.272% DTD 07/15/2015 DUE 01/15/2036 CALLABLE	$23,076.00	$23,421.50
92343VCX0	8,000.000	VERIZON COMMUNICATIONS INC GLBL NT 4.522% DTD 03/13/2015 DUE 09/15/2048 CALLABLE	$6,546.64	$6,693.20
92343VDR2	9,000.000	VERIZON COMMUNICATIONS INC GLBL NT 4.812% DTD 02/03/2017 DUE 03/15/2039 CALLABLE	$8,462.41	$8,541.18
92343VGK4	188,000.000	VERIZON COMMUNICATIONS INC NT 3.40% DTD 03/22/2021 DUE 03/22/2041 CALLABLE	$148,244.38	$147,207.76
92343VGK4	580,000.000	VERIZON COMMUNICATIONS INC NT 3.40% DTD 03/22/2021 DUE 03/22/2041 CALLABLE	$505,257.97	$454,151.60
92343VGB4	1,425,000.000	VERIZON COMMUNICATIONS INC NT 3.55% DTD 03/22/2021 DUE 03/22/2051 CALLABLE	$1,410,851.70	$1,011,522.00
92343VGC2	230,000.000	VERIZON COMMUNICATIONS INC NT 3.70% DTD 03/22/2021 DUE 03/22/2061 CALLABLE	$255,231.00	$155,199.40
92343VGC2	1,000,000.000	VERIZON COMMUNICATIONS INC NT 3.70% DTD 03/22/2021 DUE 03/22/2061 CALLABLE	$695,314.00	$674,780.00
92343VBG8	35,000.000	VERIZON COMMUNICATIONS INC NT 3.85% DTD 11/07/2012 DUE 11/01/2042 CALLABLE	$28,940.80	$28,063.35
92343VFW9	400,000.000	VERIZON COMMUNICATIONS INC SR GLBL NT 2.987% DTD 04/30/2021 DUE 10/30/2056 CALLABLE	$239,520.00	$237,976.00
92343VFW9	3,046,000.000	VERIZON COMMUNICATIONS INC SR GLBL NT 2.987% DTD 04/30/2021 DUE 10/30/2056 CALLABLE	$3,028,747.78	$1,812,187.24
92343VFW9	658,000.000	VERIZON COMMUNICATIONS INC SR GLBL NT 2.987% DTD 04/30/2021 DUE 10/30/2056 CALLABLE	$499,504.42	$391,470.52
92343VCZ5	25,000.000	VERIZON COMMUNICATIONS INC SR GLBL NT 4.672% DTD 03/13/2015 DUE 03/15/2055 CALLABLE	$20,872.55	$20,681.00
92343VCK8	470,000.000	VERIZON COMMUNICATIONS INC SR GLBL NT 4.862% DTD 03/12/2015 DUE 08/21/2046 CALLABLE	$613,481.10	$417,472.80
92343VCK8	61,000.000	VERIZON COMMUNICATIONS INC SR GLBL NT 4.862% DTD 03/12/2015 DUE 08/21/2046 CALLABLE	$55,428.69	$54,182.64
92343VHG2	120,000.000	VERIZON COMMUNICATIONS INC SR GLBL NT 5.00% DTD 11/24/2025 DUE 01/15/2036 CALLABLE	$119,224.10	$118,981.20
92343VHH0	100,000.000	VERIZON COMMUNICATIONS INC SR GLBL NT 5.75% DTD 11/24/2025 DUE 11/30/2045 CALLABLE	$99,587.00	$99,286.00
92343VHH0	310,000.000	VERIZON COMMUNICATIONS INC SR GLBL NT 5.75% DTD 11/24/2025 DUE 11/30/2045 CALLABLE	$309,125.60	$307,786.60
92343VHH0	315,000.000	VERIZON COMMUNICATIONS INC SR GLBL NT 5.75% DTD 11/24/2025 DUE 11/30/2045 CALLABLE	$313,699.05	$312,750.90
92343VHJ6	40,000.000	VERIZON COMMUNICATIONS INC SR GLBL NT 5.875% DTD 11/24/2025 DUE 11/30/2055 CALLABLE	$40,398.00	$39,520.00
92343VHJ6	396,000.000	VERIZON COMMUNICATIONS INC SR GLBL NT 5.875% DTD 11/24/2025 DUE 11/30/2055 CALLABLE	$394,950.78	$391,248.00
92343VHK3	468,000.000	VERIZON COMMUNICATIONS INC SR GLBL NT 6.00% DTD 11/24/2025 DUE 11/30/2065 CALLABLE	$469,225.48	$461,892.60
92343VFT6	207,000.000	VERIZON COMMUNICATIONS INC SR NT 2.65% DTD 11/20/2020 DUE 11/20/2040 CALLABLE	$146,987.59	$147,744.18
92343VGL2	90,000.000	VERIZON COMMUNICATIONS INC SR NT 2.85% DTD 09/03/2021 DUE 09/03/2041 CALLABLE	$89,782.20	$64,864.80
92343VFU3	1,145,000.000	VERIZON COMMUNICATIONS INC SR NT 2.875% DTD 11/20/2020 DUE 11/20/2050 CALLABLE	$1,142,023.00	$709,865.65
92343VFU3	1,100,000.000	VERIZON COMMUNICATIONS INC SR NT 2.875% DTD 11/20/2020 DUE 11/20/2050 CALLABLE	$1,097,140.00	$681,967.00
92343VFU3	45,000.000	VERIZON COMMUNICATIONS INC SR NT 2.875% DTD 11/20/2020 DUE 11/20/2050 CALLABLE	$28,257.30	$27,898.65
92343VFD1	43,000.000	VERIZON COMMUNICATIONS INC SR NT 4.00% DTD 03/20/2020 DUE 03/22/2050 CALLABLE	$31,531.01	$32,767.72
92343VDC5	150,000.000	VERIZON COMMUNICATIONS INC SR NT 4.125% DTD 08/01/2016 DUE 08/15/2046 CALLABLE	$150,205.08	$120,232.50
92343VCQ5	600,000.000	VERIZON COMMUNICATIONS INC SR NT 4.40% DTD 10/29/2014 DUE 11/01/2034 CALLABLE	$595,656.00	$578,892.00
92343VDU5	173,000.000	VERIZON COMMUNICATIONS INC SR NT 5.25% DTD 03/16/2017 DUE 03/16/2037 CALLABLE	$206,274.82	$174,136.61
92553PAU6	165,000.000	VIACOM INC NEW SR DEB 5.85% DTD 08/19/2013 DUE 09/01/2043 CALLABLE	$182,193.41	$135,847.80
92553PAU6	600,000.000	VIACOM INC NEW SR DEB 5.85% DTD 08/19/2013 DUE 09/01/2043 CALLABLE	$720,622.00	$493,992.00
92553PAP7	245,000.000	VIACOM INC NEW SR NT 4.375% DTD 03/15/2013 DUE 03/15/2043 CALLABLE	$153,840.40	$170,412.20
92553PAW2	130,000.000	VIACOM INC SR DEB 5.25% DTD 03/11/2014 DUE 04/01/2044 CALLABLE	$120,632.13	$98,133.10
92556HAC1	635,000.000	VIACOMCBS INC SR NT 4.95% DTD 05/19/2020 DUE 05/19/2050 CALLABLE	$603,167.45	$444,677.80
92556HAC1	30,000.000	VIACOMCBS INC SR NT 4.95% DTD 05/19/2020 DUE 05/19/2050 CALLABLE	$22,481.10	$21,008.40
92556VAE6	80,000.000	VIATRIS INC SR GLBL NT 3.85% DTD 06/22/2021 DUE 06/22/2040 CALLABLE	$72,567.13	$61,411.20
92556VAF3	190,000.000	VIATRIS INC SR GLBL NT 4.00% DTD 06/22/2021 DUE 06/22/2050 CALLABLE	$180,939.85	$126,532.40
92556VAF3	74,000.000	VIATRIS INC SR GLBL NT 4.00% DTD 06/22/2021 DUE 06/22/2050 CALLABLE	$52,089.56	$49,281.04
925650AD5	100,000.000	VICI PROPERTIES LP GLBL NT 5.125% DTD 04/29/2022 DUE 05/15/2032 CALLABLE	$94,495.00	$100,692.00
927804GA6	43,000.000	VIRGINIA ELEC & PWR CO B 4.60% DTD 11/28/2018 DUE 12/01/2048 CALLABLE	$37,842.58	$36,909.05
927804FR0	90,000.000	VIRGINIA ELEC & PWR CO SR 2014B NT 4.45% DTD 02/07/2014 DUE 02/15/2044 CALLABLE	$75,279.30	$77,785.20
927804GL2	230,000.000	VIRGINIA ELEC & PWR CO SR B NT 5.45% DTD 03/30/2023 DUE 04/01/2053 CALLABLE	$228,452.10	$219,146.30
927804GF5	100,000.000	VIRGINIA ELEC & PWR CO SR GLBL B NT 2.95% DTD 11/22/2021 DUE 11/15/2051 CALLABLE	$66,763.00	$62,899.00
927804GU2	30,000.000	VIRGINIA ELEC & PWR CO SR GLBL B NT 5.65% DTD 03/05/2025 DUE 03/15/2055 CALLABLE	$29,507.70	$29,372.70
927804GJ7	150,000.000	VIRGINIA ELEC & PWR CO SR GLBL C NT 4.625% DTD 05/31/2022 DUE 05/15/2052 CALLABLE	$147,919.50	$126,285.00
927804GJ7	75,000.000	VIRGINIA ELEC & PWR CO SR GLBL C NT 4.625% DTD 05/31/2022 DUE 05/15/2052 CALLABLE	$68,392.70	$63,142.50
927804GN8	11,000.000	VIRGINIA ELEC & PWR CO SR GLBL D NT 5.70% DTD 08/10/2023 DUE 08/15/2053 CALLABLE	$11,444.51	$10,832.25
927804FA7	80,000.000	VIRGINIA ELEC & PWR CO SR GLBL NT 6.00% DTD 01/13/2006 DUE 01/15/2036 CALLABLE	$83,757.43	$85,767.20
92826CAQ5	590,000.000	VISA INC SR NT 2.00% DTD 08/17/2020 DUE 08/15/2050 CALLABLE	$457,958.00	$319,868.50
92826CAK8	342,000.000	VISA INC SR NT 2.70% DTD 04/02/2020 DUE 04/15/2040 CALLABLE	$294,425.97	$263,449.44
92826CAF9	165,000.000	VISA INC SR NT 4.30% DTD 12/14/2015 DUE 12/14/2045 CALLABLE	$166,272.95	$144,033.45
92826CAF9	200,000.000	VISA INC SR NT 4.30% DTD 12/14/2015 DUE 12/14/2045 CALLABLE	$178,103.05	$174,586.00
928563AL9	125,000.000	VMWARE INC SR NT 2.20% DTD 08/02/2021 DUE 08/15/2031 CALLABLE	$124,753.75	$111,070.00
92857WBZ2	20,000.000	VODAFONE GROUP PLC GLBL NT 5.75% DTD 02/10/2023 DUE 02/10/2063 CALLABLE	$18,885.60	$19,006.00
92857WCB4	285,000.000	VODAFONE GROUP PLC GLBL NT 5.875% DTD 06/28/2024 DUE 06/28/2064 CALLABLE	$280,272.68	$275,794.50
92857WAQ3	110,000.000	VODAFONE GROUP PLC NEW NT 6.15% DTD 02/27/2007 DUE 02/27/2037 CALLABLE	$141,323.46	$119,511.70
928668CS9	400,000.000	VOLKSWAGEN GROUP AMER FIN LLC SR 144A 5.80% DTD 03/27/2025 DUE 03/27/2035 CALLABLE	$399,072.00	$414,284.00
BR857S2	200,000.000	VOLKSWAGEN INTL GTD SUB PERP EUR 7.875% DTD 09/06/2023 DUE NON-CALLABLE	$232,719.18	$271,287.00
929160BD0	180,000.000	VULCAN MATLS CO SR NT 5.70% DTD 11/20/2024 DUE 12/01/2054 CALLABLE	$178,995.60	$179,218.80
92976GAG6	67,000.000	WACHOVIA BK NATL ASSN MEDIUM TERM SUB BK NTS TRANCHE # SB 00007 5.85% DTD 01/29/2007 DUE 02/01/2037	$71,002.58	$70,871.26
92976GAG6	633,000.000	WACHOVIA BK NATL ASSN MEDIUM TERM SUB BK NTS TRANCHE # SB 00007 5.85% DTD 01/29/2007 DUE 02/01/2037	$734,678.90	$669,574.74
92976GAJ0	1,600,000.000	WACHOVIA BK NATL ASSN MTN SUB FR 6.60% DTD 12/07/2007 DUE 01/15/2038 NON-CALLABLE	$2,121,385.50	$1,786,352.00
92976GAJ0	505,000.000	WACHOVIA BK NATL ASSN MTN SUB FR 6.60% DTD 12/07/2007 DUE 01/15/2038 NON-CALLABLE	$667,386.12	$563,817.35
931142EU3	205,000.000	WALMART INC NT 2.50% DTD 09/22/2021 DUE 09/22/2041 CALLABLE	$145,327.80	$148,536.85
931142EV1	1,015,000.000	WALMART INC NT 2.65% DTD 09/22/2021 DUE 09/22/2051 CALLABLE	$904,933.40	$639,886.45
931142EP4	15,000.000	WALMART INC SR NT 2.95% DTD 09/24/2019 DUE 09/24/2049 CALLABLE	$9,908.40	$10,146.75
55903VBU6	56,000.000	WARNERMEDIA HLDGS INC SR GLBL NT 5.141% DTD 03/15/2025 DUE 03/15/2052 CALLABLE	$41,993.28	$36,895.60
55903VBU6	170,000.000	WARNERMEDIA HLDGS INC SR GLBL NT 5.141% DTD 03/15/2025 DUE 03/15/2052 CALLABLE	$128,296.30	$112,004.50
55903VBW2	450,000.000	WARNERMEDIA HLDGS INC SR NT 5.05% DTD 03/15/2025 DUE 03/15/2042	$450,000.00	$316,687.50
55903VBW2	275,000.000	WARNERMEDIA HLDGS INC SR NT 5.05% DTD 03/15/2025 DUE 03/15/2042	$240,366.55	$193,531.25

940663AC1	45,000.000	WASHINGTON UNIV SR 2022 BD 3.524% DTD 04/07/2022 DUE 04/15/2054 CALLABLE	$45,000.00	$32,584.05
940663AD9	35,000.000	WASHINGTON UNIV SR 2022 BD 4.349% DTD 04/07/2022 DUE 04/15/2122 CALLABLE	$30,304.05	$26,426.40
94106BAD3	18,000.000	WASTE CONNECTIONS INC SR NT 2.95% DTD 09/20/2021 DUE 01/15/2052 CALLABLE	$14,140.45	$11,654.82
94106LCF4	46,000.000	WASTE MGMT INC DEL SR GLBL NT 5.35% DTD 11/04/2024 DUE 10/15/2054 CALLABLE	$45,453.20	$44,813.20
94160AAB2	1,000,000.000	WATERFRONT STA 2 ISSUER LLC MULTIFAMILY TAXABLE MTG BACKED 144A BD WATERFRONT STA APTS (MKT RATE SER 2021 FN) 2.53% DTD 10/0	$971,750.00	$1,000,000.00
94973VBK2	36,000.000	WELLPOINT INC NT 4.65% DTD 08/12/2014 DUE 08/15/2044	$31,694.76	$31,728.60
94973VBB2	20,000.000	WELLPOINT INC NT 4.65% DTD 09/10/2012 DUE 01/15/2043 CALLABLE	$18,239.66	$17,922.20
94973VBL0	435,000.000	WELLPOINT INC NT 4.85% DTD 08/12/2014 DUE 08/15/2054 CALLABLE	$433,559.53	$369,445.50
94973VBL0	25,000.000	WELLPOINT INC NT 4.85% DTD 08/12/2014 DUE 08/15/2054 CALLABLE	$23,604.25	$21,232.50
94973VBF3	190,000.000	WELLPOINT INC NT 5.10% DTD 08/06/2013 DUE 01/15/2044 CALLABLE	$226,202.60	$178,896.40
94973VAN7	85,000.000	WELLPOINT INC NT 6.375% DTD 06/08/2007 DUE 06/15/2037 CALLABLE	$89,193.05	$92,407.75
95000U2Q5	765,000.000	WELLS FARGO & CO FR VAR RATE DTD 04/30/2020 DUE 04/30/2041 CALLABLE	$614,295.03	$593,326.35
95000U2U6	1,000,000.000	WELLS FARGO & CO SR NT VAR RATE DTD 03/02/2022 DUE 03/02/2033 CALLABLE	$1,000,136.00	$933,340.00
95000U2M4	105,000.000	WELLS FARGO & CO SR NT VAR RATE DTD 03/30/2020 DUE 04/04/2051 CALLABLE	$94,834.85	$95,955.30
95000U3D3	275,000.000	WELLS FARGO & CO SR NT VAR RATE DTD 04/24/2023 DUE 04/24/2034 CALLABLE	$275,000.00	$286,118.25
95000U2Z5	300,000.000	WELLS FARGO & CO SR NT VAR RATE DTD 04/25/2022 DUE 04/25/2053 CALLABLE	$250,824.00	$258,150.00
95000U2Z5	230,000.000	WELLS FARGO & CO SR NT VAR RATE DTD 04/25/2022 DUE 04/25/2053 CALLABLE	$196,229.50	$197,915.00
94980VAG3	295,000.000	WELLS FARGO BANK NATL ASSN SUB NT ACRD 5.95% DTD 08/29/2006 DUE 08/26/2036 NON-CALLABLE	$310,516.90	$314,732.55
94974BGK0	1,230,000.000	WELLS FARGO CO MTN FR 3.90% DTD 04/30/2015 DUE 05/01/2045 NON-CALLABLE	$1,159,519.35	$997,542.30
94974BGK0	335,000.000	WELLS FARGO CO MTN FR 3.90% DTD 04/30/2015 DUE 05/01/2045 NON-CALLABLE	$270,628.55	$271,688.35
94974BGT1	490,000.000	WELLS FARGO CO MTN FR 4.40% DTD 06/14/2016 DUE 06/14/2046 NON-CALLABLE	$504,020.73	$409,404.80
94974BGT1	40,000.000	WELLS FARGO CO MTN FR 4.40% DTD 06/14/2016 DUE 06/14/2046 NON-CALLABLE	$30,624.40	$33,420.80
94974BGE4	30,000.000	WELLS FARGO CO MTN FR 4.65% DTD 11/04/2014 DUE 11/04/2044 NON-CALLABLE	$24,645.00	$26,287.80
94974BGU8	1,250,000.000	WELLS FARGO CO MTN FR 4.75% DTD 12/08/2016 DUE 12/07/2046 NON-CALLABLE	$1,025,837.50	$1,098,325.00
94974BGU8	1,000.000	WELLS FARGO CO MTN FR 4.75% DTD 12/08/2016 DUE 12/07/2046 NON-CALLABLE	$820.63	$878.66
94974BGQ7	185,000.000	WELLS FARGO CO MTN SUB NT 4.90% DTD 11/17/2015 DUE 11/17/2045 NON-CALLABLE	$166,978.55	$166,522.20
94974BFP0	5,000.000	WELLS FARGO CO MTN SUB NT 5.375% DTD 10/28/2013 DUE 11/02/2043 NON-CALLABLE	$4,829.35	$4,849.90
949746NL1	230,000.000	WELLS FARGO CO NEW ALT TIER I EXT VAR RATE DTD 12/05/2006 DUE 12/01/2086 CALLABLE	$220,569.60	$240,317.80
95709TAJ9	140,000.000	WESTAR ENERGY INC 1M BD 4.10% DTD 03/28/2013 DUE 04/01/2043 CALLABLE	$141,394.53	$115,970.40
95709TAQ3	60,000.000	WESTAR ENERGY INC 1M GLBL BD 3.25% DTD 08/19/2019 DUE 09/01/2049 CALLABLE	$59,008.20	$40,857.60
95765PAA7	1,150,000.000	WESTERN & SOUTHERN LIFE INSUR 5.15% DTD 01/23/2019 DUE 01/15/2049 CALLABLE	$1,035,003.68	$1,039,726.50
95765PAA7	700,000.000	WESTERN & SOUTHERN LIFE INSUR 5.15% DTD 01/23/2019 DUE 01/15/2049 CALLABLE	$696,409.00	$632,877.00
958254AJ3	20,000.000	WESTERN GAS PARTNERS LP SR NT 5.30% DTD 03/02/2018 DUE 03/01/2048 CALLABLE	$17,310.40	$17,244.80
958667AA5	45,000.000	WESTERN MIDSTREAM OPER LP CR SEN SR GLBL STEP CPN DTD 01/13/2020 DUE 02/01/2050 CALLABLE	$38,701.80	$38,522.25
958667AJ6	195,000.000	WESTERN MIDSTREAM OPER LP SR NT 5.50% DTD 12/04/2025 DUE 12/15/2035 CALLABLE	$194,177.10	$193,962.60
960413AY8	40,000.000	WESTLAKE CHEM CORP SR GLBL NT 2.875% DTD 08/19/2021 DUE 08/15/2041 CALLABLE	$26,924.80	$27,368.80
960413AZ5	330,000.000	WESTLAKE CHEM CORP SR NT 3.125% DTD 08/19/2021 DUE 08/15/2051 CALLABLE	$320,961.30	$199,155.00
960413AZ5	45,000.000	WESTLAKE CHEM CORP SR NT 3.125% DTD 08/19/2021 DUE 08/15/2051 CALLABLE	$27,918.00	$27,157.50
960413BC5	102,000.000	WESTLAKE CORPORATION SR NT 6.375% DTD 11/06/2025 DUE 11/15/2055 CALLABLE	$101,335.98	$100,349.64
962166CB8	565,000.000	WEYERHAEUSER CO SR NT 4.00% DTD 03/09/2022 DUE 03/09/2052 CALLABLE	$555,202.90	$435,857.95
963320AV8	545,000.000	WHIRLPOOL CORP SR NT 4.50% DTD 05/23/2016 DUE 06/01/2046 CALLABLE	$528,043.35	$409,224.15
963320AX4	60,000.000	WHIRLPOOL CORP SR NT 4.60% DTD 05/07/2020 DUE 05/15/2050 CALLABLE	$59,134.20	$44,109.00
969457CQ1	200,000.000	WILLIAMS COS INC SR GLBL NT 6.00% DTD 01/09/2025 DUE 03/15/2055 CALLABLE	$198,660.00	$203,300.00
969457CS7	137,000.000	WILLIAMS COS INC SR NT 5.30% DTD 06/30/2025 DUE 09/30/2035 CALLABLE	$136,870.58	$139,355.03
96949LAC9	905,000.000	WILLIAMS PARTNERS L P NEW FR 5.10% DTD 03/03/2015 DUE 09/15/2045 CALLABLE	$901,136.10	$830,572.80
96950FAK0	187,000.000	WILLIAMS PARTNERS L P SR NT 5.80% DTD 11/15/2013 DUE 11/15/2043 CALLABLE	$180,205.36	$185,748.97
970648AK7	7,000.000	WILLIS NORTH AMER INC SR NT 3.875% DTD 09/10/2019 DUE 09/15/2049 CALLABLE	$7,956.30	$5,190.01
976826BN6	245,000.000	WISCONSIN PWR & LT CO SR DEB 3.65% DTD 04/02/2020 DUE 04/01/2050 CALLABLE	$244,688.85	$177,877.35
976826BN6	170,000.000	WISCONSIN PWR & LT CO SR DEB 3.65% DTD 04/02/2020 DUE 04/01/2050 CALLABLE	$166,258.30	$123,425.10
980236AV5	79,000.000	WOODSIDE FIN LTD SR GLBL NT 6.00% DTD 05/19/2025 DUE 05/19/2035 CALLABLE	$78,624.90	$82,274.55
983024AN0	103,000.000	WYETH NT 5.95% DTD 03/27/2007 DUE 04/01/2037 CALLABLE	$133,924.20	$110,813.58
983024AL4	66,000.000	WYETH NT 6.00% DTD 11/14/2005 DUE 02/15/2036 CALLABLE	$77,027.94	$71,489.22
98389BAX8	125,000.000	XCEL ENERGY INC SR NT 3.50% DTD 11/07/2019 DUE 12/01/2049 CALLABLE	$124,466.25	$89,557.50
98417EAR1	360,000.000	XSTRATA FIN CDA LTD GTD SR NT 144A STEP CPN DTD 10/25/2012 DUE 10/25/2042 CALLABLE	$354,874.96	$348,386.40
98417EAN0	1,204,000.000	XSTRATA FIN CDA LTD SR NT 144A 6.00% DTD 11/10/2011 DUE 11/15/2041 CALLABLE	$1,311,311.10	$1,241,420.32
98459LAC7	270,000.000	YALE UNIV MTN SR 2020A BD 2.402% DTD 06/09/2020 DUE 04/15/2050 NON-CALLABLE	$194,939.77	$161,919.00
98585VAA6	200,000.000	YINSON BERGENIA PRODUCTION SR SEC GLBL 8.498% DTD 07/07/2025 DUE 01/31/2045 CALLABLE	$199,992.00	$209,358.00
				$569,393,734.36
	Registered Inv Co			
09252M909	3,211,786.170	BLACKROCK INTERMEDIATE GOVERNMENT BOND INDEX FUND	$149,979,070.22	$159,734,029.11
315911727	1,400,264.871	FIDELITY INTERNATIONAL INDEX FUND #2363	$58,787,681.44	$85,136,104.16
38141W273	720,767.670	GS FIN SQ GOV #465 (PRINCIPAL)	$720,767.67	$720,767.67
38141W273	29,901,780.210	GS FIN SQ GOV #465 (PRINCIPAL)	$29,901,780.21	$29,901,780.21
38141W273	0.190	GS FIN SQ GOV #465 (PRINCIPAL)	$0.19	$0.19
38141W273	575,383.940	GS FIN SQ GOV #465 (PRINCIPAL)	$575,383.94	$575,383.94
38141W273	232,038.640	GS FIN SQ GOV #465 (PRINCIPAL)	$232,038.64	$232,038.64
38141W273	705,667.100	GS FIN SQ GOV #465 (PRINCIPAL)	$705,667.10	$705,667.10
38141W273	526,495.060	GS FIN SQ GOV #465 (PRINCIPAL)	$526,495.06	$526,495.06
38141W273	223,313.620	GS FIN SQ GOV #465 (PRINCIPAL)	$223,313.62	$223,313.62
38141W273	802,750.300	GS FIN SQ GOV #465 (PRINCIPAL)	$802,750.30	$802,750.30
36249R105	1,031,392.895	GW&K SMID COLLECTIVE INVESTMENT TRUST	$25,205,301.47	$28,251,322.16
41233A902	744,124.270	HARDMAN JOHNSTON INTERNATIONAL EQUITY GROUP TRUST	$28,671,641.24	$44,931,547.22
62913A954	3,005,545.064	NHIT: CREDIT ASSET TRUST	$85,147,091.66	$96,778,551.06
66586U908	4,862,641.050	NORTHERN TRUST COLLECTIVE 1-10 YEAR INTERMEDIATE GOVERNMENT BOND INDEX FUND	$159,946,852.15	$170,367,491.83
66586U569	121,184.229	NORTHERN TRUST COLLECTIVE EXTENDED EQUITY MARKET INDEX FUND	$21,382,886.77	$26,852,001.46
72201P878	6,303,803.092	PIMCO FDS LONG DURATION CORP BD PORTFOLIO #1830	$66,699,332.36	$59,949,167.40
72201P613	9,609.013	PIMCO FDS SHORT TERM FLTG NAV PORT II #1944	$96,235.18	$96,253.48
85744A927	10,618,032.138	STATE STREET 20 YEAR US TREASURY STRIPS INDEX NON LENDNG FUND - CMCA	$121,220,531.67	$123,838,108.83
85744A901	5,525,772.659	STATE STREET US GOVERNMENT BOND INDEX NON-LENDING FUND - CM1E	$143,748,441.29	$160,811,035.92
922042601	1,664,347.541	VANGUARD EMERGING MARKETS STOCK INDEX FUND -IS #239	$44,290,543.90	$56,454,668.59
				$1,046,888,477.95
	Common Stock			
88579Y101	1,285.000	3M CO COM	$189,476.04	$205,728.50
002824100	4,892.000	ABBOTT LABORATORIES COM	$398,797.39	$612,918.68
00287Y109	4,998.000	ABBVIE INC COM	$466,591.63	$1,141,993.02
G1151C101	1,695.000	ACCENTURE PLC CLASS A ORDINARY SHARES	$308,350.39	$454,768.50
00724F101	1,184.000	ADOBE INC.	$249,538.34	$414,388.16
7903107	4,605.000	ADVANCED MICRO DEVICES INC COM	$381,805.38	$986,206.80
00130H105	2,384.000	AES CORP COM	$41,460.93	$34,186.56
1055102	1,377.000	AFLAC INC COM	$45,453.51	$151,841.79
00846U101	847.000	AGILENT TECHNOLOGIES INC COM	$110,932.74	$115,251.29
009158106	672.000	AIR PRODS & CHEMS INC COM	$119,186.54	$165,997.44
9066101	1,040.000	AIRBNB INC COM CL A	$122,882.60	$141,148.80
00971T101	439.000	AKAMAI TECHNOLOGIES INC COM	$47,983.45	$38,302.75
12653101	269.000	ALBEMARLE CORP COM	$34,493.32	$38,047.36
015271109	437.000	ALEXANDRIA REAL EST EQUITIES INC COM	$56,491.81	$21,386.78
016255101	162.000	ALIGN TECHNOLOGY INC COM	$28,686.34	$25,296.30
18802108	923.000	ALLIANT ENERGY CORP COM	$32,733.44	$60,004.23
20002101	807.000	ALLSTATE CORP COM	$62,933.41	$167,977.05
02079K305	16,454.000	ALPHABET INC CAP STK CL A	$1,097,875.62	$5,150,102.00
02079K107	13,110.000	ALPHABET INC CAP STK CL C	$830,848.95	$4,113,918.00
02209S103	5,522.000	ALTRIA GROUP INC COM	$247,506.54	$318,398.52
023135106	27,513.000	AMAZON.COM INC COM	$2,201,737.69	$6,350,550.66
G0250X107	2,631.000	AMCOR PLC ORD	$26,302.74	$21,942.54
23608102	565.000	AMEREN CORP COM	$27,675.59	$56,420.90
25537101	1,158.000	AMERICAN ELEC PWR INC COM	$74,782.19	$133,528.98
25816109	1,265.000	AMERICAN EXPRESS CO COM	$181,744.25	$467,986.75
026874784	2,326.000	AMERICAN INTL GROUP INC COM NEW	$128,515.86	$198,989.30
03027X100	1,165.000	AMERICAN TOWER CORPORATION	$178,486.34	$204,539.05
30420103	604.000	AMERICAN WTR WKS CO INC NEW COM	$42,689.46	$78,822.00
03076C106	369.000	AMERIPRISE FINL INC COM	$108,056.37	$180,935.46
31100100	327.000	AMETEK INC NEW COM	$27,212.65	$67,136.37
031162100	1,541.000	AMGEN INC COM	$329,258.35	$504,384.71
32095101	3,635.000	AMPHENOL CORP CL A	$104,776.01	$491,233.90

32654105	1,078.000	ANALOG DEVICES INC COM	$140,970.59	$292,353.60
G0403H108	637.000	AON PLC SHS CL A	$207,430.98	$224,784.56
03743Q108	1,229.000	APA CORPORATION COM	$42,634.02	$30,061.34
03769M106	1,131.000	APOLLO GLOBAL MGMT INC COM	$193,153.24	$163,723.56
37833100	41,477.000	APPLE INC COM	$2,862,007.33	$11,275,937.22
38222105	2,254.000	APPLIED MATLS INC COM	$229,554.97	$579,255.46
03831W108	783.000	APPLOVIN CORP COM CL A	$508,632.89	$527,601.06
G3265R107	816.000	APTIV PLC COM SHS	$70,242.58	$62,089.44
G0450A105	1,242.000	ARCH CAPITAL GROUP LTD	$48,580.49	$119,132.64
039483102	1,647.000	ARCHER DANIELS MIDLAND CO COM	$83,446.65	$94,686.03
03990B101	608.000	ARES MANAGEMENT CORPORATION CL A COM STK	$108,403.36	$98,271.04
40413205	2,957.000	ARISTA NETWORKS INC COM NEW	$61,572.54	$387,455.71
04621X108	142.000	ASSURANT INC COM	$11,685.40	$34,200.70
00206R102	23,380.000	AT&T INC COM	$604,037.66	$580,759.20
49560105	556.000	ATMOS ENERGY CORP COM	$43,334.21	$93,202.28
05250A905	7,780.000	AUSTRALIAN DOLLAR	$5,062.38	$5,186.69
52769106	657.000	AUTODESK INC COM	$105,901.81	$194,478.57
53015103	1,014.000	AUTOMATIC DATA PROCESSING INC COM	$143,752.25	$260,831.22
053332102	59.000	AUTOZONE INC COM	$113,166.40	$200,098.50
053484101	187.000	AVALONBAY CMNTYS INC COM	$31,146.58	$33,904.97
053611109	221.000	AVERY DENNISON CORP COM	$28,544.29	$40,195.48
05464C101	236.000	AXON ENTERPRISE INC COM	$35,075.20	$134,031.48
05722G100	3,433.000	BAKER HUGHES COMPANY	$131,927.05	$156,338.82
058498106	914.000	BALL CORP COM	$65,133.52	$48,414.58
064058100	2,007.000	BANK NEW YORK MELLON CORP COM	$82,179.91	$232,992.63
60505104	20,488.000	BANK OF AMERICA CORP COM	$394,637.68	$1,126,840.00
71813109	1,833.000	BAXTER INTL INC COM	$107,193.59	$35,028.63
75887109	378.000	BECTON DICKINSON & CO COM	$88,543.68	$73,358.46
84423102	826.000	BERKLEY W R CORP COM	$14,913.68	$57,919.12
84670702	4,938.000	BERKSHIRE HATHAWAY INC DEL CL B NEW	$942,618.91	$2,482,085.70
86516101	676.000	BEST BUY INC COM	$37,025.21	$45,244.68
09073M104	417.000	BIO TECHNE CORP COM	$18,101.21	$24,523.77
09062X103	437.000	BIOGEN, INC.	$116,101.78	$76,907.63
09290D101	415.000	BLACKROCK INC COM	$187,656.82	$444,191.10
09260D107	2,199.000	BLACKSTONE INC.	$227,761.64	$338,953.86
852234103	1,682.000	BLOCK,INC.	$133,357.37	$109,481.38
97023105	2,215.000	BOEING CO COM	$380,379.02	$480,920.80
09857L108	106.000	BOOKING HLDGS INC COM	$168,075.11	$567,664.98
101137107	4,712.000	BOSTON SCIENTIFIC CORP COM	$179,963.91	$449,289.20
110122108	6,764.000	BRISTOL MYERS SQUIBB CO COM	$402,019.21	$364,850.16
73875A908	1,178.020	BRITISH POUND STERLING	$1,552.29	$1,584.30
11135F101	13,355.000	BROADCOM INC COM	$653,622.79	$4,622,165.50
11133T103	367.000	BROADRIDGE FINL SOLUTIONS INC COM	$35,303.82	$81,903.39
115236101	847.000	BROWN & BROWN INC COM	$30,132.19	$67,505.90
115637209	633.000	BROWN FORMAN CORP CL B	$36,396.71	$16,495.98
12008R107	354.000	BUILDERS FIRSTSOURCE INC COM	$18,250.20	$36,423.06
H11356104	535.000	BUNGE GLOBAL SA COM SHS	$46,269.03	$47,657.80
101121101	578.000	BXP INC	$71,241.46	$39,003.44
12541W209	323.000	C H ROBINSON WORLDWIDE INC COM NEW	$27,157.87	$51,925.48
127387108	902.000	CADENCE DESIGN SYS INC COM	$68,071.29	$281,947.16
133131102	428.000	CAMDEN PPTY TR COM	$35,951.98	$47,114.24
13491A908	14,793.310	CANADIAN DOLLAR	$10,490.66	$10,795.28
14040H105	1,677.000	CAPITAL ONE FINL CORP COM	$139,148.15	$406,437.72
14149Y108	672.000	CARDINAL HEALTH INC COM	$51,518.04	$138,096.00
143658300	3,639.000	CARNIVAL CORP PAIRED CTF	$114,862.55	$111,135.06
14448C104	2,430.000	CARRIER GLOBAL CORPORATION COM	$70,852.55	$128,401.20
816212112	834.000	CARTESIAN THERAPEUTICS INC RT EXP 12/28/2040	$0.00	$0.00
146869102	362.000	CARVANA CO CL A	$168,599.69	$152,771.24
149123101	1,193.000	CATERPILLAR INC COM	$264,088.24	$683,433.91
12503M108	389.000	CBOE GLOBAL MARKETS, INC	$42,339.27	$97,639.00
12504L109	593.000	CBRE GROUP INC CL A	$35,392.85	$95,348.47
12514G108	406.000	CDW CORP COM	$32,924.90	$55,297.20
03073E105	510.000	CENCORA INC COM	$83,778.98	$172,252.50
15135B101	1,941.000	CENTENE CORP DEL COM	$122,328.15	$79,872.15
15189T107	1,747.000	CENTERPOINT ENERGY INC COM	$42,217.07	$66,979.98
125269100	665.000	CF INDS HLDGS INC COM	$47,239.90	$51,431.10
159864107	189.000	CHARLES RIV LABORATORIES INTL INC COM	$39,310.14	$37,701.72
16119P108	176.000	CHARTER COMMUNICATIONS INC NEW CL A	$57,369.71	$36,740.00
166764100	5,105.000	CHEVRON CORP NEW COM	$609,986.26	$778,053.05
169656105	4,950.000	CHIPOTLE MEXICAN GRILL INC CL A	$100,221.41	$183,150.00
H1467J104	1,011.000	CHUBB LTD COM	$125,681.29	$315,553.32
171340102	907.000	CHURCH & DWIGHT INC COM	$83,687.22	$76,051.95
172062101	480.000	CINCINNATI FINL CORP COM	$29,760.96	$78,393.60
172908105	742.000	CINTAS CORP COM	$37,079.55	$139,547.94
17275R102	10,902.000	CISCO SYS INC COM	$509,020.24	$839,781.06
172967424	4,587.000	CITIGROUP INC COM NEW	$244,614.96	$535,257.03
174610105	794.000	CITIZENS FINL GROUP INC COM	$24,931.28	$46,377.54
189054109	457.000	CLOROX CO COM	$58,477.90	$46,079.31
12572Q105	915.000	CME GROUP INC COM	$122,675.78	$249,868.20
125896100	847.000	CMS ENERGY CORP COM	$33,776.63	$59,230.71
191216100	10,854.000	COCA COLA CO COM	$557,168.06	$758,803.14
192446102	1,810.000	COGNIZANT TECH SOLUTIONS CRP COM	$118,971.89	$150,230.00
19260Q107	629.000	COINBASE GLOBAL INC COM CL A	$167,612.78	$142,242.06
194162103	1,949.000	COLGATE PALMOLIVE CO COM	$145,891.55	$154,009.98
20030N101	12,576.000	COMCAST CORP CL A	$460,040.16	$375,896.64
205887102	1,716.000	CONAGRA BRANDS, INC	$59,589.45	$29,703.96
20825C104	3,494.000	CONOCOPHILLIPS COM	$256,164.16	$327,073.34
209115104	952.000	CONSOLIDATED EDISON INC COM	$66,753.38	$94,552.64
21036P108	478.000	CONSTELLATION BRANDS INC CL A	$99,653.66	$65,944.88
21037T109	941.000	CONSTELLATION ENERGY CORP COM	$33,724.94	$332,427.07
003CVR016	4,505.000	CONTRA ABIOMED INC	$0.00	$0.00
007CVR012	261.000	CONTRA ADURO BIOTECH I	$0.00	$0.00
169CVR016	403.000	CONTRA CHINOOK THERAPE	$0.00	$0.00
451CVR021	232.000	CONTRA ICOSAVAX INC	$3,876.67	$3,876.67
532CNT011	210.000	CONTRA LIGAND PHARMACE	$2,101.37	$2,101.37
532CNT029	210.000	CONTRA LIGAND PHARMACE	$2,092.99	$2,092.99
604CVR027	282.000	CONTRA MIRATI THERAPEU	$0.00	$0.00
750CVR029	123.000	CONTRA RAIN ONCOLOGY I	$0.00	$0.00
808CNT018	2,240.000	CONTRA SCILEX HLDG CO	$23,469.71	$23,469.71
216648501	794.000	COOPER COS INC COM	$51,108.60	$65,076.24
217204106	2,857.000	COPART INC COM	$45,647.60	$111,851.55
219350105	2,460.000	CORNING INC COM	$63,906.00	$215,397.60
219948106	226.000	CORPAY INC COM SHS	$48,842.94	$68,010.18
22052L104	2,374.000	CORTEVA INC COM	$75,888.81	$159,129.22
22160N109	1,344.000	COSTAR GROUP INC COM	$96,516.78	$90,370.56
22160K105	1,137.000	COSTCO WHSL CORP NEW COM	$308,836.05	$980,480.58
127097103	2,715.000	COTERRA ENERGY INC	$59,926.05	$71,458.80
22788C105	716.000	CROWDSTRIKE HLDGS INC CL A	$280,739.43	$335,632.16
22822V101	803.000	CROWN CASTLE INC.	$88,165.91	$71,362.61
126408103	6,746.000	CSX CORP COM	$161,232.66	$244,542.50
231021106	461.000	CUMMINS INC COM	$66,581.76	$235,317.45
126650100	3,639.000	CVS HEALTH CORPORATION	$278,180.20	$288,791.04
23331A109	444.000	D R HORTON INC COM	$35,743.70	$63,949.32
235851102	1,842.000	DANAHER CORP COM	$183,513.04	$421,670.64
237194105	348.000	DARDEN RESTAURANTS INC COM	$45,696.46	$64,038.96
23804L103	958.000	DATADOG INC CL A COM	$139,824.89	$130,278.42
23918K108	122.000	DAVITA INC	$13,483.04	$13,860.42
15677J108	525.000	DAYFORCE, INC	$43,299.07	$36,309.00
243537107	490.000	DECKERS OUTDOOR CORP	$74,300.75	$50,798.30
244199105	759.000	DEERE & CO COM	$270,214.44	$353,367.63
24703L202	744.000	DELL TECHNOLOGIES INC CL C	$86,682.82	$93,654.72
247361702	1,538.000	DELTA AIR LINES INC DEL COM NEW	$65,904.65	$106,737.20
25179M103	2,368.000	DEVON ENERGY CORP NEW COM	$104,202.81	$86,739.84

252131107	1,196.000	DEXCOM INC COM	$60,719.44	$79,378.52
25278X109	575.000	DIAMONDBACK ENERGY INC COM	$63,476.18	$86,439.75
253868103	1,114.000	DIGITAL RLTY TR INC COM	$123,808.69	$172,346.94
934423104	8,096.000	DISCOVERY INC COM SER A	$142,470.98	$233,326.72
254687106	4,674.000	DISNEY WALT CO COM	$529,751.17	$531,760.98
256677105	603.000	DOLLAR GEN CORP NEW COM	$107,800.61	$80,060.31
256746108	530.000	DOLLAR TREE INC COM	$57,344.93	$65,195.30
25746U109	3,054.000	DOMINION ENERGY, INC	$223,306.76	$178,933.86
25754A201	129.000	DOMINOS PIZZA INC COM	$28,298.32	$53,769.78
25809K105	847.000	DOORDASH INC CL A	$161,459.38	$191,828.56
260003108	340.000	DOVER CORP COM	$25,883.42	$66,381.60
260557103	2,272.000	DOW INC COM	$132,716.05	$53,119.36
233331107	636.000	DTE ENERGY CO COM	$49,165.19	$82,031.28
26441C204	1,225.000	DUKE ENERGY CORP NEW COM	$102,502.78	$143,582.25
26614N102	1,069.000	DUPONT DE NEMOURS INC COM	$37,613.79	$42,973.80
G29183103	1,216.000	EATON CORP PLC SHS	$100,180.96	$387,308.16
278642103	1,440.000	EBAY INC COM	$65,334.72	$125,424.00
278865100	473.000	ECOLAB INC COM	$93,460.80	$124,171.96
281020107	683.000	EDISON INTL COM	$42,224.08	$40,993.66
28176E108	2,020.000	EDWARDS LIFESCIENCES CORP COM	$80,752.58	$172,205.00
285512109	684.000	ELECTRONIC ARTS INC COM	$87,493.98	$139,761.72
36752103	665.000	ELEVANCE HEALTH INC	$196,717.34	$233,115.75
291011104	1,543.000	EMERSON ELEC CO COM	$113,527.37	$204,786.96
29364G103	1,354.000	ENTERGY CORP NEW COM	$57,618.60	$125,150.22
26875P101	1,535.000	EOG RES INC COM	$156,512.36	$161,190.35
29414B104	168.000	EPAM SYS INC COM	$28,446.60	$34,419.84
26884L109	1,549.000	EQT CORP COM	$55,645.74	$83,026.40
294429105	453.000	EQUIFAX INC COM	$88,201.41	$98,291.94
29444U700	346.000	EQUINIX INC COM PAR	$214,451.30	$265,091.36
29476L107	1,285.000	EQUITY RESIDENTIAL COM	$90,325.15	$81,006.40
361ESC049	10,900.000	ESC GCI LIBERTY INC SR	$0.00	$0.00
361ESC049	1,595.000	ESC GCI LIBERTY INC SR	$0.00	$0.00
297178105	237.000	ESSEX PPTY TR INC COM	$55,433.48	$62,018.16
G3223R108	160.000	EVEREST GROUP LTD	$36,940.79	$54,296.00
30034W106	581.000	EVERGY INC COM	$25,130.38	$42,116.69
30040W108	1,300.000	EVERSOURCE ENERGY COM	$73,145.57	$87,529.00
30161N101	3,590.000	EXELON CORP COM	$95,782.63	$156,488.10
165167735	128.000	EXPAND ENERGY CORPORATION	$15,623.04	$14,126.08
30212P303	292.000	EXPEDIA INC DEL COM NEW	$42,404.26	$82,726.52
302130109	407.000	EXPEDITORS INTL WASH INC COM	$37,467.13	$60,647.07
30225T102	778.000	EXTRA SPACE STORAGE INC COM	$91,993.38	$101,311.16
30231G102	10,784.000	EXXON MOBIL CORP COM	$927,398.75	$1,297,746.56
315616102	217.000	F5 INC	$31,014.89	$55,391.42
303075105	109.000	FACTSET RESH SYS INC COM	$25,653.37	$31,630.71
303250104	92.000	FAIR ISAAC CORPORATION COM	$36,438.46	$155,537.04
311900104	4,180.000	FASTENAL CO COM	$83,344.67	$167,743.40
313745101	294.000	FEDERAL REALTY OP LP SH BEN INT NEW	$35,261.45	$29,635.20
31428X106	639.000	FEDEX CORP COM	$129,876.81	$184,581.54
31620M106	1,996.000	FIDELITY NATL INFORMATION SVCS INC COM	$219,572.17	$132,654.16
316773100	2,430.000	FIFTH THIRD BANCORP COM	$52,556.39	$113,748.30
336433107	330.000	FIRST SOLAR INC COM	$21,668.07	$86,205.90
337932107	1,870.000	FIRSTENERGY CORP COM	$68,127.44	$83,719.90
337738108	1,520.000	FISERV INC COM	$167,723.89	$102,098.40
345370860	14,364.000	FORD MTR CO DEL COM PAR $0.01	$203,243.95	$188,455.68
34959E109	1,949.000	FORTINET INC COM	$34,738.97	$154,770.09
34959J108	1,112.000	FORTIVE CORP COM	$54,928.44	$61,393.52
35137L105	194.000	FOX CORP CL A COM	$7,909.38	$14,175.58
35137L204	528.000	FOX CORP CL B COM	$21,238.80	$34,283.04
354613101	1,204.000	FRANKLIN RES INC COM	$55,384.82	$28,763.56
35671D857	4,533.000	FREEPORT-MCMORAN INC CL B	$108,886.55	$230,231.07
363576109	760.000	GALLAGHER ARTHUR J & CO COM	$75,685.83	$196,680.40
H2906T109	564.000	GARMIN LTD SHS	$37,767.37	$114,407.40
366651107	258.000	GARTNER INC COM	$40,076.58	$65,088.24
369604301	2,983.000	GE AEROSPACE	$339,410.17	$918,853.49
36266G107	1,346.000	GE HEALTHCARE TECHNOLOGIES INC COMMON STOCK	$162,455.89	$110,398.92
36828A101	767.000	GE VERNOVA INC COM	$91,222.13	$501,288.19
668771108	1,549.000	GEN DIGITAL INC COM	$37,604.73	$42,117.31
368736104	246.000	GENERAC HLDGS INC COM	$31,547.22	$33,547.02
369550108	736.000	GENERAL DYNAMICS CORP COM	$122,448.41	$247,781.76
370334104	1,893.000	GENERAL MILLS INC COM	$95,909.34	$88,024.50
37045V100	2,639.000	GENERAL MTRS CO COM	$93,821.54	$214,603.48
372460105	516.000	GENUINE PARTS CO COM	$51,324.85	$63,447.36
375558103	3,509.000	GILEAD SCIENCES INC COM	$241,729.88	$430,694.66
37940X102	828.000	GLOBAL PMTS INC COM	$133,164.17	$64,087.20
37959E102	343.000	GLOBE LIFE INC COM	$21,096.92	$47,971.98
380237107	366.000	GODADDY INC CL A	$74,345.48	$45,413.28
38141G104	790.000	GOLDMAN SACHS GROUP INC COM	$172,119.58	$694,410.00
384802104	151.000	GRAINGER W W INC COM	$60,036.31	$152,366.55
406216101	3,288.000	HALLIBURTON CO COM	$87,554.23	$92,918.88
416515104	446.000	HARTFORD FINL SVCS GROUP INC COM	$19,832.07	$61,458.80
418056107	522.000	HASBRO INC COM	$37,403.87	$42,804.00
40412C101	442.000	HCA HEALTHCARE, INC.	$89,384.52	$206,352.12
42250P103	1,824.000	HEALTHPEAK PROPERTIES INC	$61,412.17	$29,329.92
426281101	179.000	HENRY JACK & ASSOC INC COM	$28,765.58	$32,663.92
427866108	451.000	HERSHEY CO COM	$60,540.70	$82,072.98
42824C109	4,743.000	HEWLETT PACKARD ENTERPRISE CO COM	$52,738.44	$113,926.86
43300A203	479.000	HILTON WORLDWIDE HLDGS INC WHEN ISSUED	$58,446.00	$137,592.75
436440101	687.000	HOLOGIC INC COM	$41,838.54	$51,174.63
437076102	2,527.000	HOME DEPOT INC COM	$695,772.79	$869,540.70
438516106	1,672.000	HONEYWELL INTERNATIONAL INC COM	$263,787.21	$326,190.48
440452100	658.000	HORMEL FOODS CORP COM	$23,700.25	$15,594.60
44107P104	2,528.000	HOST HOTELS & RESORTS INC	$52,534.07	$44,821.44
443201108	900.000	HOWMET AEROSPACE INC COM	$27,243.31	$184,518.00
40434L105	3,186.000	HP INC COM	$68,924.41	$70,984.08
443510607	164.000	HUBBELL INC COM	$35,660.41	$72,834.04
444859102	356.000	HUMANA INC COM	$145,168.70	$91,182.28
445658107	218.000	HUNT J B TRANS SVCS INC COM	$35,159.88	$42,366.12
446150104	5,305.000	HUNTINGTON BANCSHARES INC COM	$57,705.96	$92,041.75
446413106	82.000	HUNTINGTON INGALLS INDS INC COM	$15,500.99	$27,885.74
45167R104	279.000	IDEX CORP COM	$46,658.42	$49,645.26
45168D104	247.000	IDEXX LABORATORIES INC COM	$47,914.64	$167,102.91
452308109	545.000	ILLINOIS TOOL WKS INC COM	$103,936.31	$134,233.50
45337C102	431.000	INCYTE CORP COM	$33,951.94	$42,569.87
45687V106	958.000	INGERSOLL RAND INC COM	$34,282.22	$75,892.76
45784P101	199.000	INSULET CORP COM	$24,671.94	$56,563.76
458140100	13,836.000	INTEL CORP COM	$502,606.82	$510,548.40
45841N107	1,331.000	INTERACTIVE BROKERS GROUP INC COM	$82,249.15	$85,596.61
45866F104	1,328.000	INTERCONTINENTAL EXCHANGE, INC. COM	$112,705.44	$215,082.88
459200101	2,525.000	INTERNATIONAL BUSINESS MACHS CORP COM	$332,635.96	$747,930.25
459506101	754.000	INTERNATIONAL FLAVORS & FRAGRANCES INC COM	$97,410.78	$50,812.06
460146103	1,044.000	INTERNATIONAL PAPER CO COM	$50,524.55	$41,123.16
461202103	789.000	INTUIT COM	$196,031.27	$522,649.38
46120E602	1,002.000	INTUITIVE SURGICAL INC COM NEW	$154,635.81	$567,492.72
G491BT108	1,802.000	INVESCO LTD	$56,421.50	$47,338.54
46187W107	1,652.000	INVITATION HOMES INC COM	$44,997.44	$45,909.08
46266C105	572.000	IQVIA HLDGS INC COM	$116,831.67	$128,934.52
46284V101	895.000	IRON MTN INC NEW COM	$36,014.20	$74,240.25
466313103	353.000	JABIL, INC	$23,796.10	$80,491.06
46982L108	350.000	JACOBS SOLUTIONS INC COM	$16,186.35	$46,361.00
478160104	5,986.000	JOHNSON & JOHNSON COM	$738,438.56	$1,238,802.70
G51502105	1,622.000	JOHNSON CTLS INTL PLC SHS	$72,585.15	$194,234.50
46625H100	7,383.000	JPMORGAN CHASE & CO COM	$636,523.56	$2,378,950.26
49177J102	6,269.000	KENVUE INC COM	$144,643.28	$108,140.25

49271V100	3,775.000	KEURIG DR PEPPER INC COM	$118,305.96	$105,737.75
493267108	3,353.000	KEYCORP NEW COM	$44,808.37	$69,205.92
49338L103	561.000	KEYSIGHT TECHNOLOGIES INC COM	$81,704.82	$113,989.59
494368103	1,028.000	KIMBERLY CLARK CORP COM	$136,555.47	$103,714.92
49446R109	2,366.000	KIMCO RLTY CORP COM	$57,343.27	$47,958.82
49456B101	2.000	KINDER MORGAN INC DEL COM	$18.82	$54.98
49456B101	7,052.000	KINDER MORGAN INC DEL COM	$219,117.28	$193,859.48
48251W104	1,728.000	KKR & CO INC CL A	$200,881.71	$220,285.44
482480100	430.000	KLA CORPORATION	$78,299.40	$522,484.40
500754106	2,411.000	KRAFT HEINZ CO COM	$164,665.15	$58,466.75
501044101	2,193.000	KROGER CO COM	$60,830.07	$137,018.64
502431109	598.000	L3HARRIS TECHNOLOGIES INC COM	$81,728.99	$175,554.86
504922105	248.000	LABCORP HOLDINGS INC COM SHS	$31,269.31	$62,218.24
512807306	3,552.000	LAM RESEARCH CORP COM NEW	$103,402.38	$608,031.36
513272104	381.000	LAMB WESTON HLDGS INC COM	$29,391.09	$15,960.09
517834107	1,071.000	LAS VEGAS SANDS CORP COM	$57,276.63	$69,711.39
518439104	724.000	LAUDER ESTEE COS INC CL A	$122,344.79	$75,817.28
525327102	304.000	LEIDOS HLDGS INC COM	$18,312.61	$54,841.60
526057104	810.000	LENNAR CORP CL A	$48,417.40	$83,268.00
532457108	2,284.000	LILLY ELI & CO COM	$539,450.36	$2,454,569.12
G54950103	1,309.000	LINDE PLC SHS	$425,423.55	$558,144.51
538034109	458.000	LIVE NATION ENTERTAINMENT, INC	$38,121.25	$65,265.00
539830109	629.000	LOCKHEED MARTIN CORP COM	$177,983.47	$304,228.43
540424108	454.000	LOEWS CORP COM	$19,182.63	$47,810.74
548661107	1,587.000	LOWES COS INC COM	$199,308.65	$382,720.92
550021109	296.000	LULULEMON ATHLETICA INC COM	$50,821.56	$61,511.76
N53745100	578.000	LYONDELLBASELL INDUSTRIES N V SHS A	$48,170.09	$25,027.40
55261F104	434.000	M & T BK CORP COM	$55,533.03	$87,442.32
56585A102	768.000	MARATHON PETE CORP COM	$45,300.27	$124,899.84
571903202	562.000	MARRIOTT INTERNATIONAL CL A	$101,106.92	$174,354.88
571748102	1,221.000	MARSH	$189,467.86	$226,519.92
573284106	202.000	MARTIN MARIETTA MATERIALS COM	$49,600.35	$125,777.32
574599106	551.000	MASCO CORP COM	$21,227.27	$34,966.46
57636Q104	2,121.000	MASTERCARD INC CL A	$415,393.54	$1,210,836.48
57667L107	600.000	MATCH GROUP INC NEW COM	$48,171.99	$19,374.00
579780206	907.000	MCCORMICK & CO INC COM NON VTG	$67,686.21	$61,775.77
580135101	1,650.000	MCDONALDS CORP COM	$340,144.78	$504,289.50
58155Q103	434.000	MCKESSON CORP COM	$106,073.12	$356,005.86
G5960L103	3,428.000	MEDTRONIC PLC SHS	$274,665.84	$329,293.68
58933Y105	6,736.000	MERCK & CO INC NEW COM	$608,397.20	$709,031.36
30303M102	6,159.000	META PLATFORM, INC.	$1,780,074.19	$4,065,494.31
59156R108	1,898.000	METLIFE INC COM	$92,735.61	$149,828.12
592688105	68.000	METTLER-TOLEDO INTL INC COM	$34,527.63	$94,804.92
552953101	995.000	MGM RESORTS INTERNATIONAL	$22,068.62	$36,307.55
595017104	1,572.000	MICROCHIP TECHNOLOGY INC COM	$90,878.71	$100,167.84
595112103	3,175.000	MICRON TECHNOLOGY INC COM	$141,608.39	$906,176.75
594918104	20,623.000	MICROSOFT CORP COM	$2,994,234.67	$9,973,695.26
59522J103	430.000	MID-AMER APT CMNTYS INC COM	$38,541.99	$59,731.30
60770K107	1,109.000	MODERNA INC COM	$155,359.15	$32,704.41
60855R100	214.000	MOLINA HEALTHCARE INC COM	$54,479.98	$37,137.56
60871R209	642.000	MOLSON COORS BEVERAGE COMPANY	$49,567.31	$29,968.56
609207105	4,058.000	MONDELEZ INTL INC COM	$176,800.91	$218,442.14
609839105	150.000	MONOLITHIC PWR SYS INC COM	$39,575.58	$135,954.00
61174X109	2,157.000	MONSTER BEVERAGE CORP NEW COM	$64,237.58	$165,377.19
615369105	580.000	MOODYS CORP COM	$105,195.63	$296,293.00
617446448	3,124.000	MORGAN STANLEY COM NEW	$130,251.00	$554,603.72
61945C103	1,110.000	MOSAIC CO NEW COM	$46,442.77	$26,739.90
620076307	537.000	MOTOROLA SOLUTIONS INC COM NEW	$146,721.64	$205,842.84
55354G100	292.000	MSCI INC CL A	$99,915.30	$167,529.16
631103108	1,364.000	NASDAQ, INC	$28,576.72	$132,485.32
64110D104	637.000	NETAPP INC COM	$44,128.46	$68,216.33
64110L106	12,266.000	NETFLIX INC COM	$433,491.46	$1,150,060.16
651639106	3,087.000	NEWMONT CORPORATION	$94,947.22	$308,236.95
65249B109	1,325.000	NEWS CORP NEW CL A	$20,258.89	$34,609.00
65249B208	460.000	NEWS CORP NEW CL B	$6,716.23	$13,629.80
65339F101	5,969.000	NEXTERA ENERGY INC COM	$226,563.76	$479,191.32
654106103	3,598.000	NIKE INC CL B	$315,220.34	$229,228.58
65473P105	1,047.000	NISOURCE INC COM	$18,938.25	$43,722.72
655663102	200.000	NORDSON CORP COM	$42,491.75	$48,086.00
655844108	635.000	NORFOLK SOUTHN CORP COM	$73,732.91	$183,337.20
665859104	589.000	NORTHERN TR CORP COM	$47,059.26	$80,451.51
666807102	389.000	NORTHROP GRUMMAN CORP COM	$144,472.62	$221,811.69
G66721104	1,131.000	NORWEGIAN CRUISE LINE HLDGS LT SHS	$35,215.28	$25,243.92
629377508	643.000	NRG ENERGY INC COM NEW	$22,111.45	$102,391.32
670346105	708.000	NUCOR CORP COM	$39,359.27	$115,481.88
67066G104	68,724.000	NVIDIA CORP COM	$1,270,659.75	$12,817,026.00
62944T105	12.000	NVR INC COM	$63,235.07	$87,513.24
N6596X109	709.000	NXP SEMICONDUCTORS N V COM	$182,578.14	$153,895.54
67103H107	2,870.000	O REILLY AUTOMOTIVE INC NEW COM	$129,283.98	$261,772.70
674599105	2,151.000	OCCIDENTAL PETE CORP COM	$126,812.97	$88,449.12
679580100	589.000	OLD DOMINION FGHT LINES INC COM	$50,836.34	$92,355.20
681919106	525.240	OMNICOM GROUP INC COM	$36,423.03	$42,413.13
682189105	1,406.000	ON SEMICONDUCTOR CORP COM	$87,472.81	$76,134.90
682680103	1,783.000	ONEOK INC NEW COM	$110,003.93	$131,050.50
68389X105	4,757.000	ORACLE CORP COM	$390,665.35	$927,186.87
68902V107	1,540.000	OTIS WORLDWIDE CORP COM	$94,190.93	$134,519.00
693718108	1,137.000	PACCAR INC COM	$49,571.56	$124,512.87
695156109	265.000	PACKAGING CORP OF AMERICA COM	$26,377.03	$54,650.95
69608A108	6,298.000	PALANTIR TECHNOLOGIES INC CL A	$338,926.98	$1,119,469.50
697435105	1,889.000	PALO ALTO NETWORKS INC COM	$98,265.67	$347,953.80
69932A204	1,934.000	PARAMOUNT SKYDANCE CORP COM CL B	$79,951.97	$25,915.60
701094104	451.000	PARKER HANNIFIN CORP COM	$98,271.35	$396,410.96
704326107	950.000	PAYCHEX INC COM	$67,333.63	$106,571.00
70432V102	129.000	PAYCOM SOFTWARE INC COM	$18,321.14	$20,557.44
70450Y103	3,121.000	PAYPAL HLDGS INC COM	$205,048.51	$182,203.98
G7S00T104	517.000	PENTAIR PLC SHS	$23,417.67	$53,840.38
713448108	3,611.000	PEPSICO INC COM	$466,995.38	$518,250.72
717081103	19,256.000	PFIZER INC COM	$616,285.35	$479,474.40
69331C108	7,131.000	PG&E CORP COM	$146,854.50	$114,595.17
718172109	4,049.000	PHILIP MORRIS INTL INC COM	$367,557.67	$649,459.60
718546104	1,231.000	PHILLIPS 66 COM	$102,258.22	$158,848.24
723484101	454.000	PINNACLE WEST CAP CORP COM	$30,400.94	$40,269.80
693475105	1,109.000	PNC FINL SVCS GROUP INC COM	$108,635.13	$231,481.57
73278L105	143.000	POOL CORPORATION COM	$23,243.87	$32,711.25
693506107	622.000	PPG INDS INC COM	$79,370.54	$63,730.12
69351T106	2,655.000	PPL CORP COM	$81,804.32	$92,978.10
74144T108	695.000	PRICE T ROWE GROUP INC COM	$77,368.43	$71,154.10
74251V102	582.000	PRINCIPAL FINANCIAL GROUP INC COM	$29,812.80	$51,338.22
742718109	5,902.000	PROCTER & GAMBLE CO COM	$747,316.54	$845,815.62
743315103	1,440.000	PROGRESSIVE CORP OH COM	$176,094.02	$327,916.80
74340W103	3,105.000	PROLOGIS INC COM	$174,835.73	$396,384.30
744320102	666.000	PRUDENTIAL FINL INC COM	$57,432.61	$75,178.08
69370C100	340.000	PTC INC COM	$38,147.01	$59,231.40
74460D109	456.000	PUBLIC STORAGE COM	$109,837.68	$118,332.00
744573106	1,797.000	PUBLIC SVC ENTERPRISE GROUP INC COM	$77,825.23	$144,299.10
745867101	670.000	PULTE GROUP INC COM	$30,832.02	$78,564.20
74743L100	534.000	QNITY ELECTRONICS INC COMMON STOCK	$53,849.08	$43,601.10
747525103	3,028.000	QUALCOMM INC COM	$291,739.77	$517,939.40
74762E102	535.000	QUANTA SVCS INC COM	$61,766.31	$225,802.10
74834L100	314.000	QUEST DIAGNOSTICS INC COM	$23,533.28	$54,488.42
751212101	71.000	RALPH LAUREN CORP CL A	$9,180.29	$25,106.31
754730109	565.000	RAYMOND JAMES FINL INC COM	$28,799.47	$90,733.35
756109104	3,034.000	REALTY INCOME CORP COM	$180,953.33	$171,026.58

758849103	558.000	REGENCY CTRS CORP COM	$35,680.30	$38,518.74
75886F107	368.000	REGENERON PHARMACEUTICALS COM	$223,526.46	$284,048.16
7591EP100	2,763.000	REGIONS FINL CORP NEW COM	$27,879.87	$74,877.30
760759100	581.000	REPUBLIC SVCS INC COM	$30,653.76	$123,131.33
761152107	412.000	RESMED INC COM	$41,989.69	$99,238.44
714046109	316.000	REVVITY INC COM	$29,943.16	$30,573.00
770700102	2,102.000	ROBINHOOD MKTS INC COM CL A	$262,298.07	$237,736.20
773903109	370.000	ROCKWELL AUTOMATION INC COM	$83,241.74	$143,955.90
775711104	720.000	ROLLINS INC COM	$16,433.48	$43,214.40
776696106	340.000	ROPER TECHNOLOGIES, INC.	$110,201.30	$151,344.20
778296103	919.000	ROSS STORES INC COM	$87,488.60	$165,548.66
V7780T103	622.000	ROYAL CARIBBEAN CRUISES LTD	$55,150.66	$173,488.24
75513E101	3,729.000	RTX CORPORATION COM	$256,701.39	$683,898.60
78409V104	893.000	S&P GLOBAL INC COM	$299,744.90	$466,672.87
79466L302	2,693.000	SALESFORCE INC	$586,919.65	$713,402.63
80004C200	401.000	SANDISK CORP COM	$86,233.05	$95,189.38
78410G104	397.000	SBA COMMUNICATIONS CORP NEW CL A	$108,682.77	$76,791.71
806407102	318.000	SCHEIN HENRY INC COM	$18,806.47	$24,034.44
808513105	4,131.000	SCHWAB CHARLES CORP NEW COM	$222,471.13	$412,728.21
G7997R103	625.000	SEAGATE TECHNOLOGY HLDNGS PLC ORD SHS	$60,728.13	$172,118.75
816851109	1,970.000	SEMPRA	$113,459.17	$173,931.30
81762P102	3,360.000	SERVICENOW INC COM	$175,423.45	$514,718.40
824348106	708.000	SHERWIN WILLIAMS CO COM	$109,013.47	$229,413.24
828806109	572.000	SIMON PPTY GROUP INC NEW COM	$70,151.86	$105,882.92
83088M102	315.000	SKYWORKS SOLUTIONS INC COM	$28,830.14	$19,974.15
806857108	5,126.000	SLB LIMITED	$375,347.47	$196,735.88
831865209	282.000	SMITH (A.O.) CORP COM	$14,790.84	$18,860.16
832696405	391.000	SMUCKER J M CO COM NEW	$42,340.98	$38,243.71
833034101	195.000	SNAP ON INC COM	$31,197.12	$67,197.00
83444M101	335.000	SOLVENTUM CORP COM SHS	$36,267.98	$26,545.40
842587107	3,873.000	SOUTHERN CO COM	$196,201.70	$337,725.60
844741108	2,189.000	SOUTHWEST AIRLS CO COM	$86,351.73	$90,471.37
854502101	614.000	STANLEY BLACK & DECKER INC COM	$65,739.02	$45,607.92
855244109	3,507.000	STARBUCKS CORP COM	$315,244.51	$295,324.47
857477103	1,137.000	STATE STR CORP COM	$86,676.07	$146,684.37
858119100	560.000	STEEL DYNAMICS INC COM	$18,611.64	$94,892.00
G8473T100	292.000	STERIS PLC SHS USD	$37,316.32	$74,027.84
863667101	1,036.000	STRYKER CORP COM	$217,443.19	$364,122.92
86800U302	1,680.000	SUPER MICRO COMPUTER INC COM NEW	$179,564.28	$49,173.60
87165B103	1,225.000	SYNCHRONY FINL COM	$38,160.72	$102,201.75
871607107	619.000	SYNOPSYS INC COM	$185,678.73	$290,756.68
871829107	1,609.000	SYSCO CORP COM	$96,954.04	$118,567.21
872590104	1,115.000	T MOBILE US INC COM	$103,818.80	$226,389.60
874054109	402.000	TAKE-TWO INTERACTIVE SOFTWARE COM	$59,292.30	$102,924.06
876030107	578.000	TAPESTRY INC COM	$20,760.92	$73,851.06
87612G101	694.000	TARGA RES CORP COM	$44,605.45	$128,043.00
87612E106	1,332.000	TARGET CORP COM	$241,094.78	$130,203.00
G87052109	412.000	TE CONNECTIVITY PLC ORD SHS	$59,222.94	$93,734.12
879360105	174.000	TELEDYNE TECHNOLOGIES INC COM	$41,649.87	$88,867.02
880770102	332.000	TERADYNE INC COM	$21,319.10	$64,261.92
88160R101	7,894.000	TESLA, INC	$792,208.33	$3,550,089.68
882508104	2,405.000	TEXAS INSTRUMENTS INC COM	$321,421.73	$417,243.45
88262P102	177.000	TEXAS PACIFIC LAND CORPORATION COM	$95,226.30	$50,837.94
883203101	505.000	TEXTRON INC COM	$24,086.30	$44,020.85
134429109	687.000	THE CAMPBELL`S COMPANY COM	$32,660.59	$19,146.69
125523100	852.000	THE CIGNA GROUP	$178,626.99	$234,495.96
88339J105	1,206.000	THE TRADE DESK INC COM CL A	$98,234.73	$45,779.76
883556102	1,062.000	THERMO FISHER CORP COM	$479,245.97	$615,375.90
872540109	3,147.000	TJX COS INC NEW COM	$152,350.84	$483,410.67
87256C101	89.000	TKO GROUP HOLDINGS INC CL A	$15,571.89	$18,601.00
892356106	1,990.000	TRACTOR SUPPLY CO COM	$41,719.90	$99,519.90
G8994E103	792.000	TRANE TECHNOLOGIES PLC SHS	$116,995.16	$308,246.40
893641100	205.000	TRANSDIGM GROUP INC COM	$121,055.06	$272,619.25
89417E109	650.000	TRAVELERS COS INC COM	$73,142.24	$188,539.00
896239100	683.000	TRIMBLE INCORPORATED	$23,723.54	$53,513.05
89832Q109	4,846.000	TRUIST FINL CORP COM	$178,069.39	$238,471.66
902252105	130.000	TYLER TECHNOLOGIES INC COM	$36,418.22	$59,013.50
902494103	1,043.000	TYSON FOODS INC CL A	$57,481.48	$61,140.66
90353T100	5,940.000	UBER TECHNOLOGIES INC COM	$257,898.26	$485,357.40
902653104	1,113.000	UDR INC COM	$39,198.42	$40,824.84
90384S303	139.000	ULTA BEAUTY, INC	$30,147.76	$84,096.39
90478E301	1.000	UNILIFE CORP NEW COM NEW	$31.10	$0.02
907818108	1,276.000	UNION PAC CORP COM	$242,789.00	$295,164.32
910047109	905.000	UNITED AIRLINES HOLDINGS, INC.	$37,118.42	$101,197.10
911312106	2,076.000	UNITED PARCEL SVC INC CL B	$338,017.01	$205,918.44
911363109	228.000	UNITED RENTALS INC COM	$60,469.16	$184,524.96
91324P102	2,377.000	UNITEDHEALTH GROUP INC COM	$1,105,214.98	$784,671.47
913903100	167.000	UNIVERSAL HEALTH SVCS INC CL B	$20,002.46	$36,409.34
902973304	4,234.000	US BANCORP DEL COM NEW	$181,584.23	$225,926.24
91913Y100	997.000	VALERO ENERGY CORP NEW COM	$64,529.78	$162,301.63
92276F100	1,270.000	VENTAS INC COM	$76,575.04	$98,272.60
92338C103	633.000	VERALTO CORP COM SHS	$24,272.10	$63,160.74
92343E102	240.000	VERISIGN INC COM	$51,898.21	$58,308.00
92345Y106	481.000	VERISK ANALYTICS INC COM	$63,721.48	$107,594.89
92343V104	13,765.000	VERIZON COMMUNICATIONS INC COM	$701,147.37	$560,648.45
92532F100	731.000	VERTEX PHARMACEUTICALS INC COM	$186,358.35	$331,406.16
92556V106	4,409.000	VIATRIS INC COM	$112,961.39	$54,892.05
925652109	3,269.000	VICI PPTYS INC COM	$83,772.50	$91,924.28
92826C839	4,772.000	VISA INC COM CL A	$629,753.52	$1,673,588.12
92840M102	1,042.000	VISTRA CORP	$85,188.71	$168,105.86
929160109	371.000	VULCAN MATLS CO COM	$56,775.40	$105,816.62
929740108	560.000	WABTEC CORP COM	$45,132.03	$119,532.00
931142103	11,999.000	WALMART INC.	$367,776.51	$1,336,808.59
94106L109	885.000	WASTE MANAGEMENT INC COM	$128,346.69	$194,443.35
941848103	137.000	WATERS CORP COM	$44,438.15	$52,036.71
92939U106	832.000	WEC ENERGY GROUP INC COM	$48,321.34	$87,742.72
949746101	8,335.000	WELLS FARGO & CO NEW COM	$430,664.99	$776,822.00
95040Q104	1,364.000	WELLTOWER INC COM	$101,571.86	$253,172.04
955306105	225.000	WEST PHARMACEUTICAL SVCS INC COM	$39,940.62	$61,906.50
958102105	721.000	WESTERN DIGITAL CORP COM	$41,709.94	$124,206.67
G8267P108	1,027.000	WESTROCK CO SHS	$48,377.01	$39,714.09
962166104	2,132.000	WEYERHAEUSER CO COM	$65,765.80	$50,507.08
969457100	4,219.000	WILLIAMS COS INC COM	$111,216.15	$253,604.09
G96629103	311.000	WILLIS TOWERS WATSON PUB LTD CO SHS	$50,834.54	$102,194.60
98138H101	468.000	WORKDAY INC CL A	$125,993.69	$100,517.04
983134107	216.000	WYNN RESORTS LTD COM	$14,853.10	$25,991.28
98389B100	1,130.000	XCEL ENERGY INC COM	$44,834.53	$83,461.80
98419M100	888.000	XYLEM INC COM	$78,701.28	$120,927.84
988498101	809.000	YUM BRANDS INC COM	$101,187.22	$122,385.52
989207105	150.000	ZEBRA TECHNOLOGIES CORP CL A	$40,667.26	$36,423.00
98956P102	770.000	ZIMMER BIOMET HOLDINGS INC	$91,652.93	$69,238.40
98978V103	1,530.000	ZOETIS INC CL A	$117,884.67	$192,504.60
				$165,331,687.10
	Employer Security			
* 412822108	1,273,592.000	HARLEY DAVIDSON INC COM	$10,102,587.91	$26,095,900.08
	Partnerships			
22783A948	1,000.000	CROW HOLDINGS REALTY PARTNER VIII-A	$0.00	$177,868.00
89192A900	1.000	TOWNSQUARE REAL ESTATE ALPHA FUND I-A, L.P.	$0.00	$196,079.00
				$373,947.00

* Represents as Parties in Interest

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 24
Change in Actuarial Assumptions

Changes in Assumptions and Methods

Assumed plan-related expenses were updated to reflect anticipated 2025 expenses.

Plan Name:	Harley-Davidson Retirement Plan
EIN / PN:	39-1972791/001
Plan Sponsor:	Harley-Davidson Motor Company, Inc.
Valuation Date:	January 1, 2025