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. . . . . ▶ [ ]

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
RETIREMENT PLAN FOR EMPLOYEES OF THE AVISTA CORPORATION

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 03/01/1948

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)
AVISTA CORPORATION

1411 EAST MISSION AVENUE
P.O. BOX 3727
SPOKANE, WA 99220-0001

1411 EAST MISSION AVENUE
SPOKANE, WA 99202

2b Employer Identification Number (EIN)
91-0462470

2c Plan Sponsor's telephone number
509-489-0500

2d Business code (see instructions)
221100

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.	10/13/2026	LAURA VICKERS
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	10/12/2026	JOHN WILCOX
	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:	**4b**	EIN
a	Sponsor's name	**4d**	PN
c	Plan Name		

5	Total number of participants at the beginning of the plan year	**5**	2485
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)**	1169
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	1098
b	Retired or separated participants receiving benefits	**6b**	950
c	Other retired or separated participants entitled to future benefits	**6c**	143
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	2191
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	233
f	Total. Add lines **6d** and **6e**.	**6f**	2424
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**	10
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

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)		**9b** Plan benefit arrangement (check all that apply)	
(1) [ ]	Insurance	**(1)** [ ]	Insurance
(2) [ ]	Code section 412(e)(3) insurance contracts	**(2)** [ ]	Code section 412(e)(3) insurance contracts
(3) [X]	Trust	**(3)** [X]	Trust
(4) [ ]	General assets of the sponsor	**(4)** [ ]	General assets of the sponsor

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

a Pension Schedules

- **(1)** [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 _____
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [X] **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
RETIREMENT PLAN FOR EMPLOYEES OF THE AVISTA CORPORATION

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
AVISTA CORPORATION

D Employer Identification Number (EIN)
91-0462470

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**	618931947
b Actuarial value	**2b**	595057061

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	1202	294740564	294740564
b For terminated vested participants	141	9364389	9364389
c For active participants	1169	208878897	240782531
d Total	2512	512983850	544887484

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**	23551040
b Expected plan-related expenses	**6b**	610000
c Target normal cost	**6c**	24161040

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

09/30/2026
Date

ERIK A HEISKANEN
Type or print name of actuary

26-07772
Most recent enrollment number

WILLIS TOWERS WATSON US LLC
Firm name

206-625-1125
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)	0	72895815
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)		72895815
10	Interest on line 9 using prior year's actual return of 7.54 %		5496344
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		9290148
	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 5.24 %		486804
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		
	c Total available at beginning of current plan year to add to prefunding balance		9776952
	d Portion of (c) to be added to prefunding balance		9776952
12	Other reductions in balances due to elections or deemed elections		
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	88169111

Part III Funding Percentages

14	Funding target attainment percentage	14	93.02 %
15	Adjusted funding target attainment percentage	15	109.20 %
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	104.49 %
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
03/13/2026	3333000	0			
06/15/2026	3333000	0			
09/08/2026	3334000	0			
			Totals ► 18(b)	10000000	18(c)

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	
	b Contributions made to avoid restrictions adjusted to valuation date	19b	
	c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	9272694

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:

	1st segment:	2nd segment:	3rd segment:	
a Segment rates:	5.00 %	5.27 %	5.50 %	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	0
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**	
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	**29**	
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**	24161040
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	37999534	3534157
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**	27695197

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	18422503	18422503

36 Additional cash requirement (line 34 minus line 35)	**36**	9272694
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	9272694

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**	

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
RETIREMENT PLAN FOR EMPLOYEES OF THE AVISTA CORPORATION

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
AVISTA CORPORATION

D Employer Identification Number (EIN)
91-0462470

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

BAILLIE GIFFORD
780 THIRD AVENUE, 43RD FLOOR
NEW YORK, NY 10017

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

WAYSTONE
4TH FLOOR, 35 SHELBOURNE ROAD
BALLSBRIDGE, DUBLIN IR

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

DODGE AND COX
865 SOUTH FIGUEROA ST.
LOS ANGELES, CA 90017

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

T ROWE PRICE
100 EAST PRATT STREET
BALTIMORE, MD 21202

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

VANGUARD

1041 W VALLEY RD
WAYNE, PA 19087

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

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

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

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

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

BLACKROCK FINANCIAL MANAGEMENT

40 EAST 52ND STREET
NEW YORK, NY 10022

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	N/A	355249	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

FIXED INCOME FINANCE PGIM INC

101 CALIFORNIA STREET
SAN FRANCISCO, CA 94111

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	N/A	258551	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

VERUS ADVISORY, INC.

91-1320111

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	N/A	224583	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)

JPMCB STRATEGIC PROPERTY FUND

13-3200244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	N/A	156288	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

US BANK

31-0841368

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 50	N/A	126104	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

WILLIS TOWERS WATSON US LLC

53-0181291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 50	N/A	97381	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)

PGIM REAL ESTATE US DEBT FUND

3350 PEACHTREE ROAD NORTH EAST
ATLANTA, GA 30326

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	N/A	38559	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

UBS TRUMBULL PROPERTY FUND

10 STATE HOUSE SQUARE, 15TH FLOOR
HARTFORD, CT 06103

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	N/A	35561	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SEYFARTH SHAW LLP

233 SOUTH WACKER DRIVE, SUITE 8000
CHICAGO, IL 60606

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	N/A	24327	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)

MONDRIAN INVESTMENT GROUP, INC

1105 N. MARKET STREET SUITE 1300
WILMINGTON, DE 19801

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	N/A	8346	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

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

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

Part I Service Provider Information (continued)

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

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

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)

(complete as many entries as needed)

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

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

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

OMB No. 1210-0110

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
RETIREMENT PLAN FOR EMPLOYEES OF THE AVISTA CORPORATION

B Three-digit plan number (PN) ▶ 001

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
AVISTA CORPORATION

D Employer Identification Number (EIN)
91-0462470

Part I **Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)**
(Complete as many entries as needed to report all interests in DFEs)

a Name of MTIA, CCT, PSA, or 103-12 IE: JPMORGAN STRATEGIC PROPERTY FUND

b Name of sponsor of entity listed in (a): JPMORGAN CHASE BANK N.A.

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
13-6038770-001	C	16238333

a Name of MTIA, CCT, PSA, or 103-12 IE: UBS TRUMBULL PROPERTY FUND

b Name of sponsor of entity listed in (a): UBS REALTY INVESTORS LLLC

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
36-3762086-091	C	7533470

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

Part II **Information on Participating Plans (to be completed by DFEs, other than DCGs)**
(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

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b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

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

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

OMB No. 1210-0110

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
RETIREMENT PLAN FOR EMPLOYEES OF THE AVISTA CORPORATION

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
AVISTA CORPORATION

D Employer Identification Number (EIN)
91-0462470

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)	10000000	10000000
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	250000	
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	8466039	9538997
(2) U.S. Government securities	1c(2)		
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	290488284	313696255
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)	58614470	78594094
(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)	23408412	23771803
(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)	223078188	226537325
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)		

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities	1d(1)		
(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	614305393	662138474
Liabilities			
1g Benefit claims payable	1g		
1h Operating payables	1h		
1i Acquisition indebtedness	1i		
1j Other liabilities	1j	485303	
1k Total liabilities (add all amounts in lines 1g through1j)	1k	485303	
Net Assets			
1l Net assets (subtract line 1k from line 1f)	1l	613820090	662138474

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)	10000000	
(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)		10000000
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)		
(C) Corporate debt instruments	2b(1)(C)		
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	15622066	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		15622066
(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	8285265	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		8285265
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	281880381	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	282091145	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		-210764
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	29855919	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		29855919

		(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)		28546056
c Other income	2c		
d Total income. Add all **income** amounts in column (b) and enter total	2d		92098542
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	41919792	
(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)		41919792
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees	2i(2)		
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	1077137	
(6) Bank or trust company trustee/custodial fees	2i(6)	126104	
(7) Actuarial fees	2i(7)	97381	
(8) Legal fees	2i(8)	24327	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	535417	
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	2i(12)		1860366
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		43780158
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		48318384
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			
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 586719.

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
RETIREMENT PLAN FOR EMPLOYEES OF THE AVISTA CORPORATION

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
AVISTA CORPORATION

D Employer Identification Number (EIN)
91-0462470

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** |

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): 94-0304228

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** | 34

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: 45.6 % Private Equity: 0.0 % Investment-Grade Debt and Interest Rate Hedging Assets: 47.7 %
High-Yield Debt: 1.9 % Real Assets: 4.5 % Cash or Cash Equivalents: 0.3 % Other: _____ %

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_____.

THE RETIREMENT PLAN FOR EMPLOYEES OF AVISTA CORPORATION

INDEPENDENT AUDITORS' REPORT AND FINANCIAL STATEMENTS WITH SUPPLEMENTAL SCHEDULES

DECEMBER 31, 2025 AND 2024

THE RETIREMENT PLAN FOR EMPLOYEES OF AVISTA CORPORATION
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Independent Auditors' Report

To the Compensation and Organization Committee
Retirement Plan for Employees of Avista Corporation

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

We have performed audits of the financial statements of Retirement Plan for Employees of Avista Corporation (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 (modified cash basis) as of December 31, 2025 and 2024, and the related statements of changes in net assets available for benefits (modified cash basis) 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 Retirement Plan for Employees of Avista Corporation'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 December 31, 2025 and 2024, and for the years ended December 31, 2025 and 2024, stating that the certified investment information, as described in Note 9 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 the modified cash basis of accounting.
- 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 Retirement Plan for Employees of Avista Corporation 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.

Basis of Accounting

We draw attention to Note 2 of the financial statements, which describes the basis of accounting. The financial statements are prepared on the modified cash basis of accounting, which is a basis of accounting other than accounting principles generally accepted in the United States of America. Our opinion is not modified with respect to this matter.

Responsibilities of Management for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with the modified cash basis of accounting described in Note 2; this includes determining that the modified cash basis of accounting is an acceptable basis for the preparation of the financial statements in the circumstances. Management is also responsible 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.

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 Retirement Plan for Employees of Avista Corporation’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 Retirement Plan for Employees of Avista Corporation’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 the modified cash basis of accounting.

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 the modified cash basis of accounting.

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 - modified cash basis, Schedule H, Line 4(i) - Schedule of Assets (Held at End of Year) (modified cash basis), and Schedule H, Line 4(j) - Schedule of Reportable Transactions (modified cash basis) as of or 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 - modified cash basis, 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 - modified cash basis 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 - modified cash basis, we evaluated whether the supplemental schedules - modified cash basis, 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 - modified cash basis, other than the information in the supplemental schedules - modified cash basis 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 - modified cash basis, 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).



Spokane, Washington
October 15, 2026

THE RETIREMENT PLAN FOR EMPLOYEES OF AVISTA CORPORATION
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
MODIFIED CASH BASIS
DECEMBER 31, 2025 AND 2024

	2025	2024
ASSETS		
Investments (at Fair Value)		
Cash Equivalents and Temporary Investments	$ 9,538,997	$ 8,466,039
Bonds	313,696,255	290,488,284
Mutual Funds	226,537,325	223,078,188
Partnerships/Closely Held Interests	78,594,094	58,614,470
Collective Trusts	23,771,803	23,408,412
Total Investments (at Fair Value)	652,138,474	604,055,393
Pending Trade Receivable	-	250,000
TOTAL ASSETS	652,138,474	604,305,393
LIABILITIES		
Pending Trade Payable	-	485,303
TOTAL LIABILITIES	-	485,303
NET ASSETS AVAILABLE FOR BENEFITS	$ 652,138,474	$ 603,820,090

See accompanying Notes to Financial Statements.

THE RETIREMENT PLAN FOR EMPLOYEES OF AVISTA CORPORATION
STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS
MODIFIED CASH BASIS
YEARS ENDED DECEMBER 31, 2025 AND 2024

	2025	2024
ADDITIONS TO (DEDUCTIONS FROM) NET ASSETS AVAILABLE FOR BENEFITS ATTRIBUTED TO:		
INVESTMENT INCOME		
Interest and Dividends	$ 24,953,528	$ 18,454,826
Net Appreciation in Fair Value of Investments	57,145,014	24,171,636
Total Investment Income	82,098,542	42,626,462
COMPANY CONTRIBUTIONS	10,000,000	10,000,000
BENEFITS PAID TO PARTICIPANTS	(41,919,792)	(33,954,248)
ADMINISTRATIVE FEES	(1,860,366)	(1,552,434)
NET INCREASE	48,318,384	17,119,780
NET ASSETS AVAILABLE FOR BENEFITS		
Beginning of Year	603,820,090	586,700,310
End of Year	$ 652,138,474	$ 603,820,090

See accompanying Notes to Financial Statements.

NOTE 1 DESCRIPTION OF PLAN

The following description of The Retirement Plan for Employees of Avista Corporation (the Plan) provides only general information. Participants should refer to the Plan document for a more complete description of the Plan's provisions.

General

The Plan is a defined benefit plan established by Avista Corporation (the Company) for the benefit of the employees of the Company. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA) and all statutory revisions thereto. The Plan was originally effective March 1, 1948, and most recently restated effective January 1, 2016. The Plan was most recently amended in March 2026, with a retrospective effective date of January 1, 2022.

Employees become participants in the Plan after completing one year of continuous service in which at least 1,000 hours of service are credited. The Plan excludes leased employees, nonresident aliens, and employees covered by a collective bargaining agreement unless specifically provided under terms of the agreement. On January 1, 2024, the Plan was amended to allow eligible participants a one-time opportunity to waive participation in the Plan, effective July 1, 2024.

The Plan closed to non-bargained employees and Local 77B DO/GC contract employees hired on or after January 1, 2014, and Local 659 employees hired on or after April 1, 2014. The Plan closed to Local 77 employees hired on or after January 1, 2024. Effective January 1, 2024, employees re-hired on or after January 1, 2024, can no longer re-enter the Plan.

The Plan is administered by the Company's Benefit Plan Administrative Committee (BPAC). The BPAC has overall responsibility for the operation and administration of the Plan. The BPAC determines the appropriateness of the Plan's investment offerings, monitors investment performance, and reports to the Company's Board of Directors (Compensation and Organization Committee).

Pension Benefits

The Plan provides for normal annual retirement benefits equal to 1.5% or 1.2% of the participant's final average earnings (as defined) multiplied by the participant's years of benefit service (as defined). Earnings taken into consideration in the calculation of benefits are limited to amounts allowed by federal statute. Benefits are paid under several options specified in the Plan. Employees become fully vested after attaining five years of service with the Company. As retrospectively amended in March 2026, effective January 1, 2022, participants that attain five years of service with the Company but have since terminated employment may begin receiving benefits immediately, regardless of age.

The annual retirement benefits formula changed from 1.5% to 1.2% of the member's final average earnings (as defined) for non-bargained employees hired or rehired on or after January 1, 2006. Also, included in this change are newly hired and rehired employees of Local 659. Effective January 1, 2011, Local 77 agreed to this formula for newly hired and rehired employees.

As a pension plan subject to Internal Revenue Code (IRC) Section 412, participants receive their accrued vested benefits in the form of a lump sum payment, life annuity, or a qualified joint and survivor annuity. Under the terms of the Plan, a qualified joint and survivor annuity is a joint and 50% survivor annuity.

As defined by the Plan, participants become fully vested in the Plan upon their normal retirement date or early retirement date, or, in the case of former employees, if the participant completed 5 years of service

and has terminated employment. Normal retirement date is defined as the later date on which a participant attains age 65 or the fifth anniversary of their employment.

Death and Disability Benefits

The Plan provides a death benefit if a member has completed at least five years of vesting service and if there is an eligible spouse or eligible child (children). A disability (as defined) retirement benefit is available to a member who has five or more years of vesting service and becomes disabled. Effective January 1, 2022, surviving spouses may begin receiving benefits immediately after an active vested employee's death, rather than waiting until the employee would have reached retirement age.

Funding Policy

The Company's funding policy is to contribute at least the minimum amounts required to be funded under ERISA, but not more than the maximum amounts currently deductible for income tax purposes. Under the projected unit credit cost method, which was used to value all benefits (including ancillary benefits), the Plan's benefit obligations to participants for past services are computed on a present value basis using actual service as of the valuation date and projected future compensation. All contributions to the Plan, which are made by the Company only, are determined based on recommendations by an independent actuary. The Company contributions for the years ended December 31, 2025 and 2024, met the minimum funding requirements of ERISA. Minimum required contribution for the year ended December 31, 2025 was recorded when received in 2026 in the amount of $10 million. Company contributions received in 2025 related to funding requirements for the 2024 Plan year.

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

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

The accompanying financial statements of the Plan have been prepared on the modified cash basis of accounting. Under the modified cash basis of accounting, securities transactions are recorded on the trade date at fair value, investment income is recorded when received, contributions are recorded when received, and claims and expenses are recorded when paid.

Use of Estimates

The preparation of financial statements requires the Plan administrator to make estimates and assumptions that affect the reported amounts of assets and liabilities and changes therein, disclosure of contingent assets and liabilities, and the actuarial present value of accumulated plan benefits at the date of the financial statements. Changes in these estimates and assumptions are considered reasonably possible and may have a material effect on the financial statements and thus actual results could differ from the amounts reported and disclosed herein.

Investment Valuation

Investments are reported at fair value. The Plan's trustee, U.S. Bank National Association, certifies the fair value of all investments. Fair value is the price that would be received when selling an asset or paid to transfer a liability (an exit price) in an orderly transaction between market participants at the measurement date. See Note 4 for fair value disclosures.

Income Recognition

Purchases and sales of securities are recorded on a trade-date basis. Investment income is recorded when received. Net appreciation includes the Plan's gains and losses on investments bought and sold as well as held during the year.

Payment of Benefits

Benefit payments to participants are recorded upon distribution.

Administrative Expenses

Certain administrative functions are performed by officers or employees of the Company (BPAC) appointed by the Company's Board of Directors (Compensation and Organization Committee). No such officer or employee receives compensation from the Plan. Substantially all administrative expenses (consisting of actuarial, audit, and trust administration fees) are paid by the Plan.

Pending Trade Transactions

Purchases and sales of securities are recorded on a trade-date basis. When trade date occurs during the plan year, and settlement date occurs the following year the Plan has pending cash transactions. Significant pending trade transactions are recorded as receivables and payables as of the date of the financial statements depending upon the nature of the security transaction.

Subsequent Events

In preparing these financial statements, the Plan evaluated events and transactions for potential recognition or disclosure through October 15, 2026, the date the financial statements were available to be issued.

NOTE 3 ACTUARIAL PRESENT VALUE OF ACCUMULATED PLAN BENEFITS

Accumulated plan benefits are those future periodic payments, including lump sum distributions 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 accumulated based on the employees' highest three consecutive complete credited years of compensation out of the last 10 latest years prior to the normal retirement date. The accumulated plan benefits for active employees are based on their highest three consecutive complete credited years of compensation ending on the date as of which the benefit information is presented (the valuation date).

Benefits payable under all circumstances--retirement, death, and termination of employment--are included, to the extent they are deemed attributable to employee service rendered to the valuation date. Benefits to be provided through annuity contracts are excluded from Plan assets and are also excluded from accumulated plan benefits. The actuarial present value of accumulated plan benefits is determined by an independent actuary and is the amount resulting from applying actuarial assumptions to adjust the

accumulated plan benefits to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as for death, disability, withdrawal or retirement) between the valuation date and the expected date of payment.

The following is a summary of actuarial present value of accumulated plan benefits as of December 31:

	2025	2024
Actuarial Present Value of Accumulated Plan Benefits:		
Vested Benefits:		
Participants Currently Receiving Payments	$ 260,858,481	$ 252,240,110
Other Participants	187,669,013	175,275,831
Total Vested Benefits	448,527,494	427,515,941
Nonvested Benefits	19,013,899	17,574,333
Total Actuarial Present Value of Accumulated Plan Benefits	$ 467,541,393	$ 445,090,274

The changes in the actuarial present value of accumulated plan benefits are summarized as follows for the years ended December 31:

	2025	2024
Actuarial Present Value of Accumulated Plan Benefits - Beginning of Year	$ 445,090,274	$ 418,254,402
Increase (Decrease) During the Year Attributable to:		
Change in Actuarial Assumptions	9,385,512	14,860,643
Actuarial Losses (Gains)	4,239,851	(2,436,634)
Benefits Accumulated	18,025,978	15,831,617
Change in Discount Period	32,719,570	32,534,494
Benefits Paid	(41,919,792)	(33,954,248)
Actuarial Present Value of Accumulated Plan Benefits - End of Year	$ 467,541,393	$ 445,090,274

Changes in actuarial assumptions year over year are a result of underlying market changes. The discount rate used is the same as the expected rate of return on Plan assets for the plan year, in accordance with accounting guidance for pension plans. The change in the assumption from the prior year is based upon the Plan sponsor's estimate for future trust asset returns, reflecting the Plan's current asset allocation

and any expected changes during the current year, current market conditions, and the Plan sponsor's expectations for future market conditions.

Significant assumptions underlying the actuarial computations relating to accumulated plan benefits as of December 31, 2025 and 2024, are as follows:

Discount Rate:	2025	7.00%	
	2024	7.40%	
Salary Increase:	2025	5.27%	Weighted Average
	2024	5.30%	Weighted Average

Mortality Basis:	2025 and 2024	Pri-2012 IRS-prescribed separate Annuitant and Nonannuitant tables for males and females
Mortality Improvement:	2025 and 2024	Scale MP-2021 converging linearly to 0.80% by 2037 For ages 85 and below Long-term grade linearly from 0.80% at age 85 to 0.00% at age 95 and over

Rates at Various Ages:

Termination Rates:

Attained Age	2025 Rate	2024 Rate
Less than 25	9.0 %	9.0 %
25-29	7.0	7.0
30-34	3.0	3.0
35-39	3.0	3.0
40-44	2.5	2.5
45-49	1.5	1.5
50-54	1.0	1.0
55-59	2.0	2.0
60-64	7.0	7.0
65 and Over	7.0	7.0

Retirement Rates:

Age	2025 Rate	2024 Rate
55	7.0 %	7.0 %
56	7.0	7.0
57	7.0	7.0
58	15.0	15.0
59	15.0	15.0
60	15.0	15.0
61	15.0	15.0
62	30.0	30.0
63	20.0	20.0
64	30.0	30.0
65	30.0	30.0
66	50.0	50.0
67-69	30.0	30.0
70	100.0	100.0

Disability Rates: Rates of disability incidence are based on experience from 1976 to 1980 under group long-term disability insurance plans as reported under the transactions of the Society of Actuaries.

Spouse Benefit: It is assumed 80% of eligible male participants and 65% of eligible female participants are married. Wives are assumed to be three years younger than husbands.

Form of Payment: 2025 and 2024 50% of participants choosing lump sum

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

NOTE 4 FAIR VALUE OF INVESTMENTS

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 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). The three levels of the fair value hierarchy are described as follows:

Level 1 – Inputs to the valuation methodology are unadjusted quoted prices for identical assets or liabilities in active markets the Plan can access. Active markets are those in which transactions for the asset or liability occur with sufficient frequency and volume to provide pricing information on an ongoing basis.

Level 2 – Inputs other than quoted prices included within Level 1 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 observable for the asset or liability;
- inputs 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 market 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 observable inputs and minimize the use of unobservable inputs.

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

Cash Equivalents and Temporary Investments: Investments in cash and cash equivalents are valued based on cost, which approximates fair value in an inflationary economy.

Mutual Funds: Valued at the daily closing price as reported by the fund. Mutual funds held by the Plan are open-end mutual funds registered with the Securities and Exchange Commission. These funds are required to publish their daily net asset value (NAV) and to transact at that price. The mutual funds held by the Plan are deemed to be actively traded.

Collective Trusts: A collective fund composed primarily of real estate investments is valued at the NAV of units of the collective trust. The NAV is used as a practical expedient to estimate fair value. This practical expedient would not be used if it is probable the fund will sell the investment for an amount different from the reported NAV. Participant transactions (purchases and sales) may occur daily. If the Plan initiates a full redemption of the collective trust, the issuer reserves the right to temporarily delay withdrawal from the trust to ensure that securities liquidations will be carried out in an orderly business manner.

Closely Held Investments and Partnership Interests: Investments are valued based on the NAV per unit (or its equivalent) based upon the fair value of the underlying investments. NAV is used as a practical expedient to estimate fair value.

Real Estate Investments: Included in the "collective trust funds" and "closely held investments and partnership interests" categories are various real estate holdings. The market-related value of Plan assets invested in real estate was determined by the investment manager based on three approaches:

a) Current cost of reproducing a property less deterioration and functional economic obsolescence,

b) Capitalization of the property's net earnings power, and

c) Value indicated by recent sales of comparable properties in the market.

Bonds: Valued using actual market transactions, broker-dealer supplied valuations, or other formula-driven valuation techniques. These techniques generally consider such factors as yields or prices of bonds of comparable quality, type of issue, coupon, maturity, ratings, and general market conditions.

The following tables set forth by level, within the fair value hierarchy, the Plan's assets at fair value as of December 31:

	2025			
	Level 1	Level 2	Level 3	Total
Cash Equivalents and Temporary Investments	$ -	$ 9,538,997	$ -	$ 9,538,997
Bonds	-	313,696,255	-	313,696,255
Mutual Funds	226,537,325	-	-	226,537,325
Total Investments in the Fair Value Hierarchy	$ 226,537,325	$ 323,235,252	$ -	549,772,577
Investments Measured at Net Asset Value				102,365,897
Total Investments at Fair Value				$ 652,138,474

	2024			
	Level 1	Level 2	Level 3	Total
Cash Equivalents and Temporary Investments	$ -	$ 8,466,039	$ -	$ 8,466,039
Bonds	-	290,488,284	-	290,488,284
Mutual Funds	223,328,188	-	-	223,328,188
Total Investments in the Fair Value Hierarchy	$ 223,328,188	$ 298,954,323	$ -	522,282,511
Investments Measured at Net Asset Value				82,022,882
Total Investments at Fair Value				$ 604,305,393

The following tables set forth additional disclosures for investments in certain entities that measure the fair value using the NAV (or its equivalent) as of December 31:

	2025			
Investment Type	Fair Value	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Partnership / Closely Held Interests:				
Mondrian International Equity Fund	$ 45,475,510	$ -	Monthly	15th of Prior Month
Oaktree RE Opportunity Fund VI LP	1,106,529	1,840,000	N/A	N/A
PGIM Real Estate U.S. Debt Fund LP	4,784,312	-	Quarterly	90 Days
TT Emerging Markets Opportunity Fund	27,227,743	-	Monthly	30 Days
Collective Trusts:				
JPMCB Strategic Property Fund	16,238,333	-	Quarterly	30 Days
UBS Trumbull Property Fund	7,533,470	-	Quarterly	60 Days

	2024			
Investment Type	Fair Value	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Partnership/Closely Held Interests:				
Mondrian International Equity Fund	$ 33,384,142	$ -	Monthly	15th of Prior Month
Oaktree RE Opportunity Fund VI LP	1,503,948	1,840,000	N/A	N/A
PGIM Real Estate U.S. Debt Fund LP	4,800,188	-	Quarterly	90 Days
TT Emerging Markets Opportunity Fund	18,926,192	-	Monthly	30 Days
Collective Trusts:				
JPMCB Strategic Property Fund	15,641,169	-	Quarterly	30 Days
UBS Trumbull Property Fund	7,767,243	-	Quarterly	60 Days

Partnership Interests/Closely Held Investments

Absolute Return

TT Emerging Markets Opportunities Fund's investment objective is to produce long-term capital growth. The Fund will seek to achieve its investment objective by primarily investing in a diversified portfolio of equity securities and equity-related securities which are, or for which the underlying securities are, traded in Emerging Markets (as defined by reference to the MSCI Emerging Markets Index).

Mondrian International Equity Fund, L.P.'s stated investment objective is to achieve long-term total return. The Fund seeks to achieve its investment objective primarily by investing in equity securities of non-U.S. issuers.

Real Estate

The primary objective of the Oaktree Real Estate Opportunities Fund VI, L.P. is to achieve superior risk-adjusted returns without subjecting principal to undue risk of loss primarily through investments in real estate and real estate-related debt, companies, securities and other assets on a global basis, with an emphasis on investments in the United States.

JPMCB Strategic Property and UBS Trumbull Property Fund invest in office, retail, residential, and industrial real estate. The properties are externally appraised on an annual basis by independent appraisers. Additional appraisals may be performed as warranted by specific asset or market conditions. Property valuations are reviewed quarterly and adjusted as necessary. Loans are reflected at fair value.

PGIM Real Estate U.S. Debt Fund invests in real estate loans secured by institutional quality income-producing commercial real estate related assets. The estimated fair value of mortgages and other loans receivable are valued on the amount at which the Partnership would pay to transfer the debt at the reporting date taking into consideration the effect of nonperformance risk, including the Partnership's own credit risk. The fair value of debt is generally determined using the discounted cash flow method, which applies certain key assumptions including the contractual terms of the agreement, market interest rates, interest spreads, credit risk, liquidity, and other factors.

NOTE 5 PLAN TERMINATION

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:

1. Annuity benefits 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.
2. Other vested benefits insured by the Pension Benefit Guaranty Corporation (PBGC) (a U.S. governmental agency) up to the applicable limitations (discussed subsequently).
3. All other vested benefits (that is, vested benefits not insured by the PBGC).
4. 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. For plans terminated in 2026, the ceiling is $7,790 per month.

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 level of benefits guaranteed by the PBGC.

NOTE 6 PLAN TAX STATUS

The Internal Revenue Service (IRS) determined and informed the Company by a letter dated June 30, 2017, the Plan and related trust are designed in accordance with the applicable requirements of the IRC. Although the Plan was amended after the date of the letter, the Plan administrator believes the Plan is designed and being operated in compliance with the IRC and, therefore, believes that the Plan is qualified, and the related trust is tax-exempt.

Accounting principles generally accepted in the United States of America require Plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) 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.

NOTE 7 RISKS AND UNCERTAINTIES

The Plan invests in various investment securities. Investment securities are exposed to various risks such as interest rate, market, and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible changes in the values of the investment securities will occur in the near term and such changes could materially affect the amounts reported in the statements of net assets available for benefits.

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 changes in these estimates and assumptions in the near term would be material to the financial statements.

NOTE 8 PARTY-IN-INTEREST TRANSACTIONS

The Plan pays certain investment managers' fees and trust fees, which are netted against investment income. These fees are considered party-in-interest transactions.

NOTE 9 CERTIFIED INVESTMENT INFORMATION

The following information related to investments was obtained by management and agreed to or derived from information certified as complete and accurate by U.S. Bank National Association, a qualified institution:

- Investments reflected on the accompanying statements of net assets available for benefits as of December 31, 2025 and 2024.
- Net appreciation in fair value of investments, interest and dividends reflected on the accompanying statement of changes in net assets available for benefits for the years ended December 31, 2025 and 2024.
- Investments reflected on the schedule of assets (held at year end) as of December 31, 2025.
- Transactions reflected on the schedule of reportable transactions for the year ended December 31, 2025.

NOTE 10 RECONCILIATION OF FINANCIAL STATEMENTS TO FORM 5500

The following is a reconciliation of net assets available for benefits per the financial statements to Form 5500 as of December 31:

	2025	2024
Net Assets Available for Benefits per the Financial Statements	$ 652,138,474	$ 603,820,090
Company Contributions Receivable	10,000,000	10,000,000
Net Assets Available for Benefits per Form 5500	$ 662,138,474	$ 613,820,090

The following is a reconciliation of net increase in net assets available for benefits per the financial statements to Form 5500 as of December 31:

	2025	2024
Net Increase per the Financial Statements	$ 48,318,384	$ 17,119,780
Prior Year Contributions Receivable	(10,000,000)	(10,000,000)
Current Year Contributions Receivable	10,000,000	10,000,000
Net Increase per Form 5500	$ 48,318,384	$ 17,119,780

THE RETIREMENT PLAN FOR EMPLOYEES OF AVISTA CORPORATION
E.I.N. 91-04262470 PLAN NO. 001
SCHEDULE H, LINE 4(i)—SCHEDULE OF ASSETS (HELD AT END OF YEAR)
(MODIFIED CASH BASIS) DECEMBER 31, 2025

(a)	(b) Identity of Issue	(c) Description of Investment	(d) Cost	(e) Current Value
		Cash:		
	First Am Govt	Cash	$ 6,556,340	$ 6,556,340
	US Bank	Cash	2	2
	Various	Collateral Cash Held	208,997	207,842
			6,765,339	6,764,184
		Mutual Funds:		
	Baillie Gifford	Baillie Gifford The Eafe Pure Fund	63,095,049	34,267,160
	Baillie Gifford	Baillie Gifford The Emerging Markets	20,539,377	20,958,224
	Dodge & Cox	Dodge & Cox Stock Fund	55,099,215	65,978,378
	T. Rowe Price	T. Rowe Price Institutional Large Cap Growth Fund	44,542,871	61,203,719
	Vanguard	Vanguard Developed Markets Index Fund	6,780,876	9,011,234
	Vanguard	Vanguard Institutional Index Fund	8,245,037	16,869,625
	Vanguard	Vanguard Small Cap Index	9,096,747	18,248,985
		Total Mutual Funds	207,399,172	226,537,325
		Bonds:		
	US Government Issues	See Attached Schedule	47,406,539	46,545,710
	Corporate Issues	See Attached Schedule	230,816,307	223,835,621
	Foreign Issues	See Attached Schedule	35,446,263	34,584,357
	Municipal Issues	See Attached Schedule	11,012,960	8,730,567
		Total Bonds	324,682,069	313,696,255
		Partnership/Closely Held Interests:		
	Private Equity Partnership	Mondrian International Equity Fund	42,390,137	45,475,510
	Private Equity Partnership	Oaktree RE Opportunities Fund VI LP	1,106,529	1,106,529
	Private Equity Partnership	PGIM Real Estate U.S. Debt Fund LP	2,848,475	4,784,312
	TT	TT Emerging Markets Opportunity Fund	13,937,179	27,227,743
		Total Partnership Interests	60,282,320	78,594,094
		Collective Trusts:		
	JP Morgan	JPMCB Strategic Property Fund	14,552,874	16,238,333
	UBS	UBS Trumbull Property Fund	8,375,433	7,533,470
		Total Collective Trusts	22,928,307	23,771,803
		Total Options, Futures & Forwards	659,516	2,774,813
		Total	$ 622,716,723	$ 652,138,474

THE RETIREMENT PLAN FOR EMPLOYEES OF AVISTA CORPORATION
E.I.N. 91-04262470 PLAN NO. 001
SCHEDULE H, LINE 4(j)—SCHEDULE OF REPORTABLE TRANSACTIONS
(MODIFIED CASH BASIS) YEAR ENDED DECEMBER 31, 2025

(a) Identity of Party Involved	(b) Description of Asset	(c) Purchase Price	(d) Selling Price	(g) Cost	(h) Current Value	(i) Net Gain (Loss)
Category (ii) - A Series of Transactions with Same Broker Exceeds 5% of Plan Assets						
BofA Securities, Inc.	132 purchases	13,696,672	-	-	13,696,672	-
BofA Securities, Inc.	197 sales	-	29,000,336	30,117,072	29,000,336	(1,116,736)
BofA Securities, Inc./Fxd Inc	281 purchases	26,996,497	-	-	26,996,497	-
BofA Securities, Inc./Fxd Inc	113 sales	-	18,261,169	18,524,091	18,261,169	(262,922)
Barclays Capital Inc. Fixed In	162 purchases	19,331,238	-	-	19,331,238	-
Barclays Capital Inc. Fixed In	103 sales	-	14,483,203	14,910,514	14,483,203	(427,311)
Goldman Sachs & Co. LLC	195 purchases	31,060,849	-	-	31,060,849	-
Goldman Sachs & Co. LLC	281 sales	-	33,603,773	34,355,157	33,603,773	(751,384)
J.P. Morgan Securities LLC	307 purchases	45,181,023	-	-	45,181,023	-
J.P. Morgan Securities LLC	261 sales	-	43,245,553	44,914,117	43,245,553	(1,668,564)
Morgan Stanley & Co. LLC	219 purchases	38,670,095	-	-	38,670,095	-
Morgan Stanley & Co. LLC	254 sales	-	30,624,737	31,404,490	30,624,737	(779,753)
Category (iii) - A Series of Transactions in Excess of 5% of Plan Assets						
Baillie Gifford The Eafe Pure Fund	1 Reinvestment	28,285,667	-	-	28,285,667	-
Baillie Gifford The Eafe Pure Fund	2 Sales	-	4,350,000	4,629,884	4,350,000	(279,884)
First Amer Govt Oblig Fd Cl	612 purchases	180,977,223	-	-	180,977,223	-
First Amer Govt Oblig Fd Cl	488 sales	-	179,331,197	179,331,197	179,331,197	-

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V
Summary of Plan Provisions

Plan Provisions

The plan was originally effective March 1, 1948, and restated as of January 1, 2016. The most recent plan amendment reflected is the fourth amendment to the January 1, 2016 restatement effective January 1, 2024.

Coverage and Participation

An employee becomes a Member after completing a year of service with at least 1,000 hours of Service.

- The plan is closed to non-union employees hired or rehired after December 31, 2013.
- The plan is closed to Local 659 Members hired or rehired after March 31, 2014.
- The plan will be closed to Local 77 Members hired or rehired after December 31, 2023. In early 2024, existing Local 77 Members in the Retirement Plan will have a one-time option to remain in the Retirement Plan, or cease Retirement Plan accruals and participate in the Company Defined Contribution Retirement Plan.
- Local 77 Member:

  A member of IBEW Local 77 or a member of Local 77 who transferred out of membership in Local 77 and remained employed. A rehired former Local 77 member hired into a position not covered by IBEW Local 77 shall not be treated as a Local 77 member.

Definitions

Vesting service

One month of Vesting Service for each month of employment.

Credited service

- Prior to 1/1/80

  One month of Benefit Service for each month of employment beginning on or after the Hire Date.

- After 1/1/80

  One year of Benefit Service for each Plan Year after the Hire Date in which the Member has 2,080 Hours of Service. Partial credit is given for a year in which the Member has at least 1,000 Hours of Service at the rate of one-twelfth of a year for each 173-1/3 Hours of Service (rounded up).

Plan Name:	Retirement Plan for Employees of the Avista Corporation
EIN / PN:	91-0462470/001
Plan Sponsor:	Avista Corporation
Valuation Date:	January 1, 2025

SCHEDULE SB ATTACHMENTS

Pension Earnings	Base pay excluding overtime and other special compensation, but including contributions to a 401(k) plan. Earnings paid during 2022 attributed to hours worked during 2021, excluding overtime and special compensation, are included as 2021 pension earnings.
Final average earnings	The average of the highest consecutive 36 months earnings during Member's last 120 months.
Normal retirement date (NRD)	The first day of the month coinciding with or next following the later of 1) 65th birthday, or 2) 5 years since the first day of hire.
Monthly pension benefit	• For non-Local 77 participants hired on or after January 1, 2006 and Local 77 members hired on or after January 1, 2011, the benefit is 1.2% of Final Average Earnings for each year of Benefit Service. • For all other participants, the benefit is 1.5% of Final Average Earnings for each year of Benefit Service.
Monthly preretirement death benefit	The amount of a surviving spouse's pension benefit shall be equal to 66-2/3% of the Member's Accrued Benefit until the spouse reaches age 60 and shall be equal to 50% of the Member's Accrued Benefit thereafter.

Eligibility for Benefits

Normal retirement	Retirement on NRD
Early retirement	Eligibility A: Attained age 55 prior to termination with at least 15 years Vesting Service. Eligibility B: Attained age 55 after termination with at least 15 years of Vesting Service.
Postponed retirement	Continued employment beyond Normal Retirement Date.
Deferred vested termination	Five years of Vesting Service.
Disability	Five Years of Vesting Service and a disability which prevents the Member from performing assigned duties and which is expected to be a permanent condition.
Preretirement death benefit	Death while eligible for normal, early, postponed, or deferred vested retirement benefits.

SCHEDULE SB ATTACHMENTS

Benefits Paid Upon the Following Events

Normal retirement

The monthly pension benefit determined as of NRD

Early retirement

Benefit A: Accrued benefit based on Benefit Service to early retirement date payable in full at or after age 62. If payments commence immediately at date of early retirement the benefit is multiplied by the appropriate factor from the following table:

Retirement Factor Table A

Age	Non-Local 77 Member Hired Before January 1, 2006 or Local 77 Member Hired Before January 1, 2011	Non-Local 77 Member Hired On/After January 1, 2006 and Local 77 Member Hired On/After January 1, 2011
62	100%	100%
61	96	95
60	92	90
59	88	85
58	84	80
57	80	75
56	76	70
55	72	65

The Early Retirement Factor is increased, up to a maximum of 100%, by 1.0% (one percentage point) for each year of benefit service above 15.

SCHEDULE SB ATTACHMENTS

Benefit B: Accrued benefit based on Benefit Service to termination date payable in full at or after age 65. If payments commence upon early retirement eligibility, the benefit is multiplied by the appropriate factor from the following table:

Retirement Factor Table B	
Age	**Retirement Factor**
65	100%
64	95
63	90
62	85
61	80
60	75
59	70
58	65
57	60
56	55
55	50

The Early Retirement Factor is increased, up to a maximum of 100%, by 1.0% (one percentage point) for each year of benefit service above 15.

Postponed retirement

The Normal Retirement Benefit Formula applied to Final Average Earnings and Service up to deferred retirement date. Payment commences on the actual retirement date.

Deferred vested termination

Accrued benefit at date of termination with payments commencing at normal retirement date. If the Member has 15 years of Vesting Service, an election may be made for benefits to commence at any time after age 55, in which case benefits will be reduced from age 65 as discussed in “Early Retirement.”

Disablement

Accrued benefit commencing at Normal Retirement Date based on Final Average Earnings at time of disability but including as Benefit Service the period of the Member’s disability, contingent upon five years of Vesting Service at disability (10 years if employed in a position covered by a collective bargaining agreement). A disabled Member may elect Early Retirement when first eligible to do so, in which case the benefit is reduced.

Preretirement death

If the Member was eligible for Early or Normal Retirement, the Monthly pre-retirement death benefit shall commence on the first day of the month following the Member’s death. If the Member’s death precedes Early or Normal Retirement eligibility, the Monthly pre-retirement death benefit shall commence on the earliest date on which the Member’s benefit could have commenced had he survived.

Benefits commencing before the Member's Normal Retirement Date will be reduced from Member's age 65 as discussed in "Early Retirement."

Other Plan Provisions

Forms of payment	The normal form of benefit for non-married participants is the single life annuity. The normal form for married participants is a joint and survivor benefit with 66-2/3% of the participant's benefit payable to the surviving spouse until the spouse is age 60 and 50% payable thereafter. The lump sum optional form of payment includes, if applicable, the value of any Early Retirement subsidies for all participants.
Pension Increases	None.
Plan participants' contributions	None.
Maximum limits on benefits and pay	All benefits and pay for any calendar year may not exceed the maximum standard 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 assumed for determining pension cost but not for determining contributions.

SCHEDULE SB ATTACHMENTS

Maximum limits on benefits and pay

All benefits and pay for any calendar year may not exceed the maximum standard 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 assumed for determining pension cost but not for determining contributions.

Future Plan Changes

No future plan changes were recognized.

Changes in Benefits Valued Since Prior Year

During Q1 2024, existing Retirement Plan participants had a one-time option to remain in the Retirement Plan or cease Retirement Plan accruals and participate in the Company Defined Contribution Retirement Plan. This change is outlined in the fourth amendment to the January 1, 2016 plan restatement.

THE RETIREMENT PLAN FOR EMPLOYEES OF AVISTA CORPORATION
E.I.N. 91-04262470 PLAN NO. 001
SCHEDULE H, LINE 4(i)—SCHEDULE OF ASSETS (HELD AT END OF YEAR)
(MODIFIED CASH BASIS) DECEMBER 31, 2025

(a)	(b) Identity of Issue	(c) Description of Investment	(d) Cost	(e) Current Value
		Cash:		
	First Am Govt	Cash	$ 6,556,340	$ 6,556,340
	US Bank	Cash	2	2
	Various	Collateral Cash Held	208,997	207,842
			6,765,339	6,764,184
		Mutual Funds:		
	Baillie Gifford	Baillie Gifford The Eafe Pure Fund	63,095,049	34,267,160
	Baillie Gifford	Baillie Gifford The Emerging Markets	20,539,377	20,958,224
	Dodge & Cox	Dodge & Cox Stock Fund	55,099,215	65,978,378
	T. Rowe Price	T. Rowe Price Institutional Large Cap Growth Fund	44,542,871	61,203,719
	Vanguard	Vanguard Developed Markets Index Fund	6,780,876	9,011,234
	Vanguard	Vanguard Institutional Index Fund	8,245,037	16,869,625
	Vanguard	Vanguard Small Cap Index	9,096,747	18,248,985
		Total Mutual Funds	207,399,172	226,537,325
		Bonds:		
	US Government Issues	See Attached Schedule	47,406,539	46,545,710
	Corporate Issues	See Attached Schedule	230,816,307	223,835,621
	Foreign Issues	See Attached Schedule	35,446,263	34,584,357
	Municipal Issues	See Attached Schedule	11,012,960	8,730,567
		Total Bonds	324,682,069	313,696,255
		Partnership/Closely Held Interests:		
	Private Equity Partnership	Mondrian International Equity Fund	42,390,137	45,475,510
	Private Equity Partnership	Oaktree RE Opportunities Fund VI LP	1,106,529	1,106,529
	Private Equity Partnership	PGIM Real Estate U.S. Debt Fund LP	2,848,475	4,784,312
	TT	TT Emerging Markets Opportunity Fund	13,937,179	27,227,743
		Total Partnership Interests	60,282,320	78,594,094
		Collective Trusts:		
	JP Morgan	JPMCB Strategic Property Fund	14,552,874	16,238,333
	UBS	UBS Trumbull Property Fund	8,375,433	7,533,470
		Total Collective Trusts	22,928,307	23,771,803
		Total Options, Futures & Forwards	659,516	2,774,813
		Total	$ 622,716,723	$ 652,138,474

SCHEDULE SB ATTACHMENTS

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

	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	16	0	0	0	0	0	0	0	0	16
	-	-	-	-	-	-	-	-	-	-	-
25-29	3	35	20	0	0	0	0	0	0	0	58
	-	106,054	127,246	-	-	-	-	-	-	-	113,862
30-34	0	29	38	23	0	0	0	0	0	0	90
	-	110,574	129,921	124,452	-	-	-	-	-	-	122,289
35-39	0	28	38	48	19	0	0	0	0	0	133
	-	117,631	126,474	119,472	-	-	-	-	-	-	121,095
40-44	0	16	25	63	52	14	0	0	0	0	170
	-	-	128,185	125,079	138,188	-	-	-	-	-	130,995
45-49	0	11	13	61	54	35	22	0	0	0	196
	-	-	-	122,805	132,580	136,451	150,421	-	-	-	128,818
50-54	0	11	7	43	38	50	31	14	0	0	194
	-	-	-	123,962	137,351	121,738	153,862	-	-	-	132,208
55-59	2	4	8	43	30	29	36	21	3	0	176
	-	-	-	122,468	143,848	131,517	142,006	128,996	-	-	132,254
60-64	0	4	3	28	15	18	25	4	6	2	105
	-	-	-	136,090	-	-	126,947	-	-	-	129,049
65-69	1	0	0	4	7	7	3	2	2	2	28
	-	-	-	-	-	-	-	-	-	-	125,655
70 & over	0	0	0	2	0	0	1	0	0	0	3
	-	-	-	-	-	-	-	-	-	-	-
Total	6	154	152	315	215	153	118	41	11	4	1,169
	-	114,388	123,961	123,881	134,005	129,255	144,969	133,827	-	-	127,964

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

Plan Name: Retirement Plan for Employees of the Avista Corporation
EIN / PN: 91-0462470/001
Plan Sponsor: Avista Corporation
Valuation Date: January 1, 2025

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V
Statement of Actuarial Assumptions/Methods

Economic Assumptions

Interest rate basis

- Applicable month: January
- Yield curve basis: 3-Segment Rates

Interest rates	Reflecting Corridors	Not Reflecting Corridors
• First segment rate	5.00%	5.00%
• Second segment rate	5.27%	5.27%
• Third segment rate	5.50%	5.40%
• Effective interest rate	5.36%	5.32%

Annual rates of increase

- Compensation: Representative rates:

Age	Rate
Below 25	13.5%
25-29	9.0%
30-34	7.5%
35-39	6.0%
40-44	5.5%
45-49	5.0%
50-54	4.5%
55-59	4.0%
60-64	3.5%
65 and Above	4.0%

SCHEDULE SB ATTACHMENTS

Demographic Assumptions

Inclusion date

The valuation date coincident with or next following the date on which the employee becomes a participant.

New or rehired employees

It was assumed there will be no new or rehired employees.

Mortality

- Healthy

The prescribed mortality assumption under IRC §430(h)(3)(A) using tables with separate mortality rates for annuitants and non-annuitants, and generational projection as specified under IRC §430(h)(3)-1 using the IRS adjusted Scale MP-2021.

- Disabled

Disabled annuitant mortality is assumed to be the same as healthy life mortality at age 70 and over, but the mortality rates at lower ages are assumed to be equal to the age 70 rates.

Termination

The rates at which participants are assumed to leave Avista by age are shown below:

Attained Age	Rate
Less than 25	9.0%
25-29	7.0%
30-34	3.0%
35-39	3.0%
40-44	2.5%
45-49	1.5%
50-54	1.0%
55-59	2.0%
60-64	7.0%
65 and over	7.0%

Disability

Rates of disability are based on experience from 1976 to 1980 under Group LTD plans as reported under the transactions of the Society of Actuaries.

SCHEDULE SB ATTACHMENTS

Retirement

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:

Age	Rate
55	7.0%
56	7.0%
57	7.0%
58	15.0%
59	15.0%
60	15.0%
61	15.0%
62	30.0%
63	20.0%
64	30.0%
65	30.0%
66	50.0%
67	30.0%
68	30.0%
69	30.0%
70	100.0%

Benefit commencement date:

- Preretirement death benefit — The later of the death of the active participant or the date the participant would have been eligible to retire.
- Deferred vested benefit — The later of age 55 or termination of employment for current actives, age 65 for deferred vested participants at the valuation date.
- Disability benefit — At age 65 for current actives, and the later of age 55 and 15 years of vesting service for current disabled participants.
- Retirement benefit — Upon termination of employment

Form of payment

It is assumed that 50% of participants elect a lump sum benefit and 50% elect an annuity benefit payable in the normal form.

Lump sums were valued using the general rule under IRC §1.430(d)-1(f)(4). For this purpose, the applicable mortality table at commencement is a blend of male and female combined rates.

SCHEDULE SB ATTACHMENTS

Percent married	It is assumed that 80% of eligible male participants are married and that 65% of eligible female participants are married.
Spouse age	Male participants are assumed to be 3 years older than their spouses and female participants are assumed to be 3 years younger than their spouses.
Covered pay	Compensation assumed paid in the current year beginning on the valuation date is the prior year pay increased by the assumed compensation increase. Compensation is limited by Internal Revenue Code Section 401(a)(17).
Administrative expenses	Plan-related expenses are assumed to be last year's actual administrative expenses (excluding PBGC premiums), plus expected PBGC premiums for the current year, rounded to the nearest ten thousand. The amount included this year for plan-related expenses is $610,000.
Timing of benefit payments	Annuity payments are payable monthly at the beginning of the month and lump sum payments are payable on date of decrement.

Methods

Valuation date	First day of plan year
Funding target	Present value of accrued benefits
Target normal cost	Present value of benefits expected to accrue during plan year plus plan-related expenses expected to be paid from plan assets during plan 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 2024 plan year.)

SCHEDULE SB ATTACHMENTS

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

None.

All benefits described in the Plan Provisions section of this report were valued based on discussions with Avista regarding the likelihood that these benefits will be paid. WTW has reviewed the plan provisions with Avista and, based on that review, is not aware of any significant benefits required to be valued that were not.

Sources of Data and Other Information

The plan sponsor furnished participant data as of January 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, assumptions or estimates were made when data were not available.

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, Line 32
Schedule of Amortization Bases
as of January 1, 2025

Type of Base	Date Established	Initial Amount	Remaining Amortization Period (Years)	Outstanding Balance	Amortization Payment
1. Shortfall	01/01/2025	37,999,534	15.00000	37,999,534	3,534,157
Total				37,999,534	3,534,157

Plan Name: Retirement Plan for Employees of the Avista Corporation
EIN / PN: 91-0462470/001
Plan Sponsor: Avista Corporation
Valuation Date: January 1, 2025

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 24
Change in Actuarial Assumptions

- The assumed salary increases were updated as follows (based on the annual salary experience analysis) to better reflect anticipated experience: under age 25 were decreased from 14.0% to 13.5%, age 25-29 were increased from 8.0% to 9.0%, age 40-44 were increased from 5.0% to 5.5%, age 45-49 were increased from 4.5% to 5.0%, age 50-54 were increased from 4.0% to 4.5%, and over age 65 were increased from 3.0% to 4.0%.
- The percentage of participants assumed to be married was changed from 85% to 80% for males, and from 70% to 65% for females, based on a review of recent experience

Plan Name:	Retirement Plan for Employees of the Avista Corporation
EIN / PN:	91-0462470/001
Plan Sponsor:	Avista Corporation
Valuation Date:	January 1, 2025

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F H L M C Mltcl 2.361% 10/25/36 Standard & Poors Rating: N/A Moodys Rating: N/A 3137H4RG7 Asset Minor Code 30 *ACCOUNT 6746018205*	.000	.00 80.7420	.00	.00 296,791.00	.00	0.00
T V A 5.250% 2/01/55 Standard & Poors Rating: AA+ Moodys Rating: Aa1 880591FC1 Asset Minor Code 22 *ACCOUNT 6746018205*	240,000.000	237,451.20 98.9380	236,440.80	1,010.40 1,010.40	5,250.00	5.31
U S Treas Bd Strip 11/15/43 912803EE9 Asset Minor Code 23 *ACCOUNT 6746018205*	2,025,000.000	848,313.00 .4189	1,135,154.25	- 286,841.25 32,764.50	.00	0.00
U S Treas Bd Strip 5/15/52 912803GH0 Asset Minor Code 23 *ACCOUNT 6746018205*	15,000,000.000	4,021,800.00 .2681	4,440,000.00	- 418,200.00 - 48,750.00	.00	0.00
U S Treasury I P S 2.375% 1/15/25 Standard & Poors Rating: N/A Moodys Rating: WR 912810FR4 Asset Minor Code 30 *ACCOUNT 6746018204*	.000	.00 100.0000	.00	.00 14.16	.00	0.00
U S Treasury Bd 4.375% 2/15/38 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810PW2 Asset Minor Code 21 *ACCOUNT 6746018204*	.000	.00 100.8870	.00	.00 58.73	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Nt 4.625% 2/15/40 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810QE1 Asset Minor Code 21 *ACCOUNT 6746018204*	.000	.00 101.0860	.00	.00 54,943.97	.00	0.00
U S Treasury Bd 4.375% 5/15/40 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810QH4 Asset Minor Code 21 *ACCOUNT 6746018204*	543,000.000	533,774.43 98.3010	528,662.50	5,111.93 5,111.93	3,084.38	4.45
U S Treasury Bd 3.125% 11/15/41 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810QT8 Asset Minor Code 21 *ACCOUNT 6746018204*	649,000.000	536,716.51 82.6990	529,063.06	7,653.45 7,653.45	2,633.20	3.78
U S Treasury Bd 3.125% 2/15/42 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810QU5 Asset Minor Code 21 *ACCOUNT 6746018204*	659,000.000	542,258.15 82.2850	534,228.94	8,029.21 8,029.21	7,778.62	3.80
U S Treasury Nt 2.750% 8/15/42 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810QX9 Asset Minor Code 21 *ACCOUNT 6746018204*	300,000.000	231,573.00 77.1910	225,257.81	6,315.19 6,315.19	3,116.17	3.56
U S Treasury Bd 3.125% 2/15/43 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810QZ4 Asset Minor Code 21 *ACCOUNT 6746018205*	270,000.000	218,373.30 80.8790	220,851.56	- 2,478.26 - 2,478.26	3,186.99	3.86

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Bd 2.875% 5/15/43 912810RB6 Asset Minor Code 21 *ACCOUNT 6746018204*	2,000,000.000	1,552,580.00 77.6290	1,534,535.25	18,044.75 37,740.00	7,465.47	3.70
U S Treasury Bd 3.625% 8/15/43 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810RC4 Asset Minor Code 21 *ACCOUNT 6746018204*	350,000.000	302,120.00 86.3200	320,826.10	- 18,706.10 5,642.00	4,792.29	4.20
U S Treasury I P S 1.375% 2/15/44 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810RF7 Asset Minor Code 30 *ACCOUNT 6746018204*	.000	.00 83.6960	.00	.00 87.38	.00	0.00
U S Treasury Bd 3.125% 8/15/44 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810RH3 Asset Minor Code 21 *ACCOUNT 6746018204*	125,000.000	98,935.00 79.1480	99,375.54	- 440.54 18,403.39	1,475.46	3.95
U S Treasury Bd 3.000% 11/15/44 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810RJ9 Asset Minor Code 21 *ACCOUNT 6746018205*	.000	.00 77.3360	.00	.00 53,158.79	.00	0.00
U S Treasury Bd 3.000% 11/15/45 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810RP5 Asset Minor Code 21 *ACCOUNT 6746018204*	64,100.000	48,978.81 76.4100	67,573.58	- 18,594.77 333,230.64	249.67	3.93

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Bd 2.500% 5/15/46 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810RS9 Asset Minor Code 21 *ACCOUNT 6746018204*	.000	.00 69.3590	.00	.00 852.11	.00	0.00
U S Treasury Bd 2.250% 8/15/46 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810RT7 Asset Minor Code 21 *ACCOUNT 6746018204*	2,000,000.000	1,316,180.00 65.8090	1,321,097.75	- 4,917.75 - 4,917.75	16,997.28	3.42
U S Treasury Bd 2.750% 8/15/47 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810RY6 Asset Minor Code 21 *ACCOUNT 6746018204*	1,485,000.000	1,060,958.25 71.4450	1,172,364.66	- 111,406.41 16,617.15	15,425.03	3.85
U S Treasury Bd 3.000% 2/15/48 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810SA7 Asset Minor Code 21 *ACCOUNT 6746018204*	100,000.000	74,414.00 74.4140	85,355.67	- 10,941.67 1,059.00	1,133.15	4.03
U S Treasury Bd 3.125% 5/15/48 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810SC3 Asset Minor Code 21 *ACCOUNT 6746018204*	200,000.000	151,898.00 75.9490	175,308.09	- 23,410.09 2,084.00	811.46	4.11
U S Treasury Bd 3.000% 2/15/49 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810SF6 Asset Minor Code 21 *ACCOUNT 6746018205*	.000	.00 73.6640	.00	.00 8,163.94	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Bd 2.250% 8/15/49 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810SJ8 Asset Minor Code 21 *ACCOUNT 6746018205*	.000	.00 62.7150	.00	.00 12,958.36	.00	0.00
U S Treasury Nt 2.375% 11/15/49 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810SK5 Asset Minor Code 21 *ACCOUNT 6746018205*	.000	.00 64.2310	.00	.00 137,570.58	.00	0.00
U S Treasury Nt 2.000% 2/15/50 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810SL3 Asset Minor Code 21 *ACCOUNT 6746018204*	367,700.000	215,534.71 58.6170	279,902.06	- 64,367.35 2,022.35	2,777.73	3.41
U S Treasury Bd 1.125% 8/15/40 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810SQ2 Asset Minor Code 21 *ACCOUNT 6746018204*	893,000.000	560,848.65 62.8050	565,267.31	- 4,418.66 - 4,418.66	3,794.64	1.79
U S Treasury Bd 1.125% 5/15/40 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810SR0 Asset Minor Code 21 *ACCOUNT 6746018204*	625,000.000	396,556.25 63.4490	374,727.62	21,828.63 21,828.63	912.90	1.77
U S Treasury Bd 1.375% 11/15/40 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810ST6 Asset Minor Code 21 *ACCOUNT 6746018204*	835,000.000	541,965.10 64.9060	532,314.17	9,650.93 9,650.93	1,490.66	2.12

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Bd 2.375% 5/15/51 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810SX7 Asset Minor Code 21 *ACCOUNT 6746018205*	.000	.00 63.0200	.00	.00 248,251.51	.00	0.00
U S Treasury Bd 1.750% 8/15/41 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810TA6 Asset Minor Code 21 *ACCOUNT 6746018204*	3,225,000.000	2,176,004.25 67.4730	2,118,970.51	57,033.74 57,033.74	21,317.43	2.59
U S Treasury Bd 1.750% 8/15/41 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810TA6 Asset Minor Code 21 *ACCOUNT 6746018205*	.000	.00 67.4730	.00	.00 772,478.29	.00	0.00
Total U S Treasury Bd 1.750% 8/15/41	**3,225,000.000**	**2,176,004.25**	**2,118,970.51**	**57,033.74** **829,512.03**	**21,317.43**	**2.59**
U S Treasury Bd 2.000% 11/15/41 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810TC2 Asset Minor Code 21 *ACCOUNT 6746018205*	.000	.00 69.7930	.00	.00 4,892.90	.00	0.00
U S Treasury Bd 2.375% 2/15/42 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810TF5 Asset Minor Code 21 *ACCOUNT 6746018205*	1,870,000.000	1,376,488.30 73.6090	1,338,493.95	37,994.35 37,994.35	16,775.37	3.23

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Bd 3.250% 5/15/42 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810TH1 Asset Minor Code 21 *ACCOUNT 6746018205*	275,000.000	229,344.50 83.3980	223,781.25	5,563.25 5,563.25	1,160.39	3.90
U S Treasury Bd 3.375% 8/15/42 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810TK4 Asset Minor Code 21 *ACCOUNT 6746018204*	450,000.000	380,250.00 84.5000	366,043.19	14,206.81 37,690.68	5,783.73	3.99
U S Treasury Nt 4.000% 11/15/42 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810TM0 Asset Minor Code 21 *ACCOUNT 6746018204*	.000	.00 91.6560	.00	.00 - 236.50	.00	0.00
United States Treas 3.875% 2/15/43 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810TQ1 Asset Minor Code 21 *ACCOUNT 6746018205*	.000	.00 89.9610	.00	.00 32,006.49	.00	0.00
U S Treasury Bd 3.625% 5/15/53 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810TR9 Asset Minor Code 21 *ACCOUNT 6746018204*	.000	.00 80.8950	.00	.00 226.17	.00	0.00
U S Treasury Bd 3.875% 5/15/43 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810TS7 Asset Minor Code 21 *ACCOUNT 6746018205*	.000	.00 89.7070	.00	.00 9,471.81	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Bd 4.375% 8/15/43 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810TU2 Asset Minor Code 21 *ACCOUNT 6746018204*	400,000.000	382,080.00 95.5200	369,777.16	12,302.84 12,302.84	6,610.05	4.58
U S Treasury Bd 4.375% 8/15/43 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810TU2 Asset Minor Code 21 *ACCOUNT 6746018205*	240,000.000	229,248.00 95.5200	233,090.63	- 3,842.63 - 3,842.63	3,966.03	4.58
Total U S Treasury Bd 4.375% 8/15/43	**640,000.000**	**611,328.00**	**602,867.79**	**8,460.21** **8,460.21**	**10,576.08**	**4.58**
U S Treasury Bd 4.750% 11/15/53 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810TV0 Asset Minor Code 21 *ACCOUNT 6746018205*	.000	.00 98.1680	.00	.00 12,113.81	.00	0.00
U S Treasury Bd 4.750% 11/15/43 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810TW8 Asset Minor Code 21 *ACCOUNT 6746018204*	1,975,000.000	1,975,237.00 100.0120	1,938,116.46	37,120.54 23,541.23	12,088.72	4.75
U S Treasury Bd 4.750% 11/15/43 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810TW8 Asset Minor Code 21 *ACCOUNT 6746018205*	.000	.00 100.0120	.00	.00 44,189.08	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Total U S Treasury Bd 4.750% 11/15/43	**1,975,000.000**	**1,975,237.00**	**1,938,116.46**	**37,120.54** **67,730.31**	**12,088.72**	**4.74**
U S Treasury Bd 4.250% 2/15/54 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810TX6 Asset Minor Code 21 *ACCOUNT 6746018204*	375,000.000	339,022.50 90.4060	341,616.96	- 2,594.46 - 2,594.46	6,019.87	4.70
U S Treasury Bd 4.500% 2/15/44 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810TZ1 Asset Minor Code 21 *ACCOUNT 6746018204*	400,000.000	386,968.00 96.7420	374,813.01	12,154.99 12,154.99	6,798.91	4.65
U S Treasury Bd 4.625% 5/15/54 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810UA4 Asset Minor Code 21 *ACCOUNT 6746018205*	.000	.00 96.3090	.00	.00 40,886.73	.00	0.00
U S Treasury Bd 4.625% 5/15/44 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810UB2 Asset Minor Code 21 *ACCOUNT 6746018204*	805,000.000	790,349.00 98.1800	842,574.42	- 52,225.42 103,365.44	4,833.89	4.71
U S Treasury Bd 4.250% 8/15/54 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810UC0 Asset Minor Code 21 *ACCOUNT 6746018204*	.000	.00 90.4140	.00	.00 11.85	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Bd 4.125% 8/15/44 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810UD8 Asset Minor Code 21 *ACCOUNT 6746018204*	875,000.000	803,048.75 91.7770	810,631.57	- 7,582.82 11,200.00	13,633.24	4.49
U S Treasury Bd 4.125% 8/15/44 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810UD8 Asset Minor Code 21 *ACCOUNT 6746018205*	240,000.000	220,264.80 91.7770	220,781.25	- 516.45 - 516.45	3,739.40	4.49
Total U S Treasury Bd 4.125% 8/15/44	**1,115,000.000**	**1,023,313.55**	**1,031,412.82**	**- 8,099.27** **10,683.55**	**17,372.64**	**4.49**
U S Treasury Nt 4.625% 11/15/44 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810UF3 Asset Minor Code 21 *ACCOUNT 6746018204*	375,000.000	367,470.00 97.9920	356,124.40	11,345.60 11,345.60	2,251.81	4.72
U S Treasury Nt 4.625% 11/15/44 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810UF3 Asset Minor Code 21 *ACCOUNT 6746018205*	225,000.000	220,482.00 97.9920	222,029.30	- 1,547.30 757.71	1,351.09	4.72
Total U S Treasury Nt 4.625% 11/15/44	**600,000.000**	**587,952.00**	**578,153.70**	**9,798.30** **12,103.31**	**3,602.90**	**4.71**

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
United States Treas 5.000% 5/15/45 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810UL0 Asset Minor Code 21 *ACCOUNT 6746018205*	650,000.000	667,264.00 102.6560	672,876.95	- 5,612.95 - 5,612.95	4,219.61	4.87
U S Treasury Bd 4.750% 8/15/45 Standard & Poors Rating: N/A Moodys Rating: Aa1 912810UN6 Asset Minor Code 21 *ACCOUNT 6746018204*	1,565,000.000	1,580,164.85 100.9690	1,635,244.73	- 55,079.88 - 55,079.88	28,078.57	4.70
U S Treasury Nt 0.250% 7/31/25 Standard & Poors Rating: N/A Moodys Rating: WR 91282CAB7 Asset Minor Code 21 *ACCOUNT 6746018204*	.000	.00 100.0000	.00	.00 - 17,988.29	.00	0.00
U S Treasury Nt 0.625% 8/15/30 Standard & Poors Rating: N/A Moodys Rating: Aa1 91282CAE1 Asset Minor Code 21 *ACCOUNT 6746018204*	149,100.000	129,740.86 87.0160	149,100.00	- 19,359.14 2,193.41	351.99	0.72
U S Treasury Nt 1.625% 5/15/31 Standard & Poors Rating: N/A Moodys Rating: Aa1 91282CCB5 Asset Minor Code 21 *ACCOUNT 6746018204*	.000	.00 89.5900	.00	.00 47.35	.00	0.00
U S Treasury Nt 1.125% 10/31/26 Standard & Poors Rating: N/A Moodys Rating: N/A 91282CDG3 Asset Minor Code 21 *ACCOUNT 6746018204*	.000	.00 97.9880	.00	.00 116.40	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Nt 1.375% 11/15/31 Standard & Poors Rating: N/A Moodys Rating: Aa1 91282CDJ7 Asset Minor Code 21 *ACCOUNT 6746018204*	3,000,000.000	2,613,180.00 87.1060	2,603,795.06	9,384.94 9,384.94	5,355.66	1.58
U S Treasury Nt 1.875% 2/15/32 Standard & Poors Rating: N/A Moodys Rating: Aa1 91282CDY4 Asset Minor Code 21 *ACCOUNT 6746018204*	5,000,000.000	4,459,200.00 89.1840	4,445,908.44	13,291.56 13,291.56	35,411.01	2.10
U S Treasury Nt 2.750% 7/31/27 Standard & Poors Rating: N/A Moodys Rating: Aa1 91282CFB2 Asset Minor Code 21 *ACCOUNT 6746018204*	.000	.00 98.8710	.00	.00 - 21,519.79	.00	0.00
U S Treasury Nt 4.625% 3/15/26 Standard & Poors Rating: N/A Moodys Rating: Aa1 91282CGR6 Asset Minor Code 21 *ACCOUNT 6746018204*	.000	.00 100.1870	.00	.00 - 5,402.45	.00	0.00
U S Treasury Nt 4.500% 7/15/26 Standard & Poors Rating: N/A Moodys Rating: Aa1 91282CHM6 Asset Minor Code 21 *ACCOUNT 6746018204*	.000	.00 100.5130	.00	.00 32.47	.00	0.00
U S Treasury Nt 3.875% 8/15/33 Standard & Poors Rating: N/A Moodys Rating: Aa1 91282CHT1 Asset Minor Code 21 *ACCOUNT 6746018204*	.000	.00 99.1680	.00	.00 5,910.41	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Nt 4.500% 11/15/33 Standard & Poors Rating: N/A Moodys Rating: Aa1 91282CJJ1 Asset Minor Code 21 *ACCOUNT 6746018204*	.000	.00 103.2540	.00	.00 - 11,127.28	.00	0.00
U S Treasury Nt 4.375% 12/15/26 Standard & Poors Rating: N/A Moodys Rating: Aa1 91282CJP7 Asset Minor Code 21 *ACCOUNT 6746018204*	.000	.00 100.7840	.00	.00 2,127.56	.00	0.00
U S Treasury Nt 4.000% 2/15/34 Standard & Poors Rating: N/A Moodys Rating: Aa1 91282CJZ5 Asset Minor Code 21 *ACCOUNT 6746018204*	50,000.000	49,844.00 99.6880	48,082.13	1,761.87 2,618.40	755.43	4.01
U S Treasury Nt 4.375% 5/15/34 Standard & Poors Rating: N/A Moodys Rating: Aa1 91282CKQ3 Asset Minor Code 21 *ACCOUNT 6746018204*	3,000,000.000	3,065,730.00 102.1910	3,064,693.50	1,036.50 1,036.50	17,040.75	4.28
U S Treasury Nt 4.000% 7/31/29 Standard & Poors Rating: N/A Moodys Rating: Aa1 91282CLC3 Asset Minor Code 21 *ACCOUNT 6746018204*	.000	.00 101.2930	.00	.00 16,823.50	.00	0.00
U S Treasury Nt 3.875% 8/15/34 Standard & Poors Rating: N/A Moodys Rating: Aa1 91282CLF6 Asset Minor Code 21 *ACCOUNT 6746018204*	725,000.000	713,842.25 98.4610	714,183.09	- 340.84 40,037.17	10,611.50	3.94

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Nt 4.250% 5/15/35 Standard & Poors Rating: N/A Moodys Rating: Aa1 91282CNC1 Asset Minor Code 21 *ACCOUNT 6746018204*	5,000,000.000	5,041,400.00 100.8280	5,039,072.50	2,327.50 2,327.50	27,589.78	4.22
U S Treasury Nt 4.250% 8/15/35 Standard & Poors Rating: N/A Moodys Rating: Aa1 91282CNT4 Asset Minor Code 21 *ACCOUNT 6746018204*	1,300,000.000	1,309,347.00 100.7190	1,310,971.35	- 1,624.35 - 1,624.35	20,868.89	4.22
U S Treasury Nt 3.500% 11/15/28 Standard & Poors Rating: N/A Moodys Rating: N/A 91282CPK1 Asset Minor Code 21 *ACCOUNT 6746018204*	3,000,000.000	2,996,730.00 99.8910	2,992,739.42	3,990.58 3,990.58	13,632.60	3.50
U S Treas Bd Strip 2/15/41 Standard & Poors Rating: N/A Moodys Rating: N/A 912834JP4 Asset Minor Code 23 *ACCOUNT 6746018205*	170,000.000	81,727.50 .4808	82,561.08	- 833.58 - 833.58	.00	0.00
U S Treas Bd Strip 11/15/42 Standard & Poors Rating: N/A Moodys Rating: N/A 912834LX4 Asset Minor Code 23 *ACCOUNT 6746018205*	1,085,000.000	470,054.55 .4332	512,160.45	- 42,105.90 43,080.09	.00	0.00
Total US Government Issues	**65,154,900.000**	**46,545,710.47**	**47,406,539.48**	**- 860,829.01** **2,507,314.82**	**352,620.82**	**3.15**

Corporate Issues

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Ap Grange Hldgs LLC 6.500% 3/20/45 G2964#AA7 Asset Minor Code 31 *ACCOUNT 6746018204*	207,000.000	216,025.20 103.6500	207,000.00	9,025.20 6,955.20	411.12	6.23
Aep Texas Inc 3.800% 10/01/47 Standard & Poors Rating: BBB+ Moodys Rating: Baa3 00108WAF7 Asset Minor Code 28 *ACCOUNT 6746018205*	105,000.000	77,568.75 73.8750	121,130.10	- 43,561.35 2,093.70	997.50	5.14
Aep Tex Inc 5.450% 5/15/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa3 00108WAS9 Asset Minor Code 28 *ACCOUNT 6746018205*	395,000.000	408,927.70 103.5260	403,348.45	5,579.25 8,844.05	2,750.74	5.26
Aep Tex Inc 5.700% 5/15/34 Standard & Poors Rating: BBB+ Moodys Rating: Baa3 00108WAT7 Asset Minor Code 28 *ACCOUNT 6746018205*	110,000.000	114,658.50 104.2350	114,547.95	110.55 110.55	801.17	5.47
Aep Transmission Co 3.100% 12/01/26 Standard & Poors Rating: BBB+ Moodys Rating: A2 00115AAE9 Asset Minor Code 28 *ACCOUNT 6746018205*	350,000.000	347,368.00 99.2480	340,193.00	7,175.00 7,420.00	904.17	3.12
Aep Transmission L P 3.750% 12/01/47 Standard & Poors Rating: BBB+ Moodys Rating: A2 00115AAH2 Asset Minor Code 28 *ACCOUNT 6746018204*	124,000.000	94,912.08 76.5420	92,312.02	2,600.06 4,996.22	387.50	4.90

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Aep Transmission Co 4.250% 9/15/48 Standard & Poors Rating: BBB+ Moodys Rating: A2 00115AAJ8 Asset Minor Code 28 *ACCOUNT 6746018204*	85,000.000	69,828.35 82.1510	70,431.77	- 603.42 1,774.98	1,063.68	5.17
Aep Transmission 3.800% 6/15/49 Standard & Poors Rating: BBB+ Moodys Rating: A2 00115AAK5 Asset Minor Code 28 *ACCOUNT 6746018204*	61,000.000	45,946.42 75.3220	48,105.21	- 2,158.79 688.69	103.02	5.05
Aep Transmission Co 3.150% 9/15/49 Standard & Poors Rating: BBB+ Moodys Rating: A2 00115AAL3 Asset Minor Code 28 *ACCOUNT 6746018204*	20,000.000	13,520.20 67.6010	13,340.60	179.60 179.60	185.50	4.66
Aep Transmission Co 3.650% 4/01/50 Standard & Poors Rating: BBB+ Moodys Rating: A2 00115AAM1 Asset Minor Code 28 *ACCOUNT 6746018204*	172,000.000	127,501.88 74.1290	123,864.28	3,637.60 6,306.79	1,569.50	4.92
Aep Transmission L P 2.750% 8/15/51 Standard & Poors Rating: BBB+ Moodys Rating: A2 00115AAN9 Asset Minor Code 28 *ACCOUNT 6746018204*	90,000.000	55,408.50 61.5650	52,386.30	3,022.20 5,693.13	935.00	4.47
Aep LLC 4.500% 6/15/52 Standard & Poors Rating: BBB+ Moodys Rating: A2 00115AAP4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 84.7680	.00	.00 2,502.90	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Aep Transmission LLC 5.400% 3/15/53 Standard & Poors Rating: BBB+ Moodys Rating: A2 00115AAQ2 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 97.2290	.00	.00 2,968.51	.00	0.00
Aig Global Fdg Mtn 4.900% 1/07/28 Standard & Poors Rating: A+ Moodys Rating: A2 00138CBD9 Asset Minor Code 28 *ACCOUNT 6746018205*	215,000.000	218,498.05 101.6270	215,000.00	3,498.05 3,498.05	5,091.92	4.82
At T Inc 4.500% 5/15/35 Standard & Poors Rating: BBB Moodys Rating: Baa2 00206RCP5 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 96.0580	.00	.00 21,900.55	.00	0.00
At T Inc 7.125% 12/15/31 Standard & Poors Rating: BBB Moodys Rating: Baa2 00206RGT3 Asset Minor Code 28 *ACCOUNT 6746018205*	465,000.000	517,558.95 111.3030	525,370.95	- 7,812.00 - 7,812.00	1,472.50	6.40
At T Inc 3.650% 6/01/51 Standard & Poors Rating: BBB Moodys Rating: Baa2 00206RKA9 Asset Minor Code 28 *ACCOUNT 6746018204*	158,000.000	111,028.18 70.2710	125,221.93	- 14,193.75 12,045.66	480.58	5.19
At T Inc Glbl Nt 3.500% 2/01/61 Standard & Poors Rating: BBB Moodys Rating: Baa2 00206RKF8 Asset Minor Code 28 *ACCOUNT 6746018204*	59,000.000	37,629.61 63.7790	40,786.70	- 3,157.09 - 86.73	860.42	5.49

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
At T Inc 3.500% 9/15/53 Standard & Poors Rating: BBB Moodys Rating: Baa2 00206RKJ0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 66.9220	.00	.00 1,708.15	.00	0.00
At T Inc 3.550% 9/15/55 Standard & Poors Rating: BBB Moodys Rating: Baa2 00206RLJ9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 66.5640	.00	.00 1,426.59	.00	0.00
At T Inc 3.650% 9/15/59 Standard & Poors Rating: BBB Moodys Rating: Baa2 00206RLV2 Asset Minor Code 28 *ACCOUNT 6746018204*	1,348,000.000	888,952.08 65.9460	923,540.70	- 34,588.62 - 2,712.13	14,487.26	5.53
At T Inc 3.800% 12/01/57 Standard & Poors Rating: BBB Moodys Rating: Baa2 00206RMN9 Asset Minor Code 28 *ACCOUNT 6746018204*	539,000.000	370,745.76 68.7840	419,917.91	- 49,172.15 - 695.88	1,706.83	5.52
At T Inc 6.050% 8/15/56 Standard & Poors Rating: BBB Moodys Rating: Baa2 00206RMZ2 Asset Minor Code 28 *ACCOUNT 6746018204*	400,000.000	402,352.00 100.5880	397,456.00	4,896.00 4,896.00	13,982.22	6.01
Abbvie Inc 4.400% 11/06/42 Standard & Poors Rating: A- Moodys Rating: A3 00287YAM1 Asset Minor Code 28 *ACCOUNT 6746018204*	209,000.000	185,905.50 88.9500	187,177.81	- 1,272.31 4,371.26	1,404.94	4.95

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Abbvie Inc 4.700% 5/14/45 Standard & Poors Rating: A- Moodys Rating: A3 00287YAS8 Asset Minor Code 28 *ACCOUNT 6746018204*	94,000.000	85,007.02 90.4330	86,430.11	- 1,423.09 9,737.79	576.79	5.20
Abbvie Inc 4.450% 5/14/46 Standard & Poors Rating: A- Moodys Rating: A3 00287YAW9 Asset Minor Code 28 *ACCOUNT 6746018204*	231,000.000	200,780.58 86.9180	204,546.94	- 3,766.36 4,087.29	1,342.05	5.12
Abbvie Inc 4.875% 11/14/48 Standard & Poors Rating: A- Moodys Rating: A3 00287YBD0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 91.0470	.00	.00 18,949.31	.00	0.00
Abbvie Inc 4.050% 11/21/39 Standard & Poors Rating: A- Moodys Rating: A3 00287YCA5 Asset Minor Code 28 *ACCOUNT 6746018204*	43,000.000	38,384.38 89.2660	37,907.66	476.72 6,345.33	193.50	4.54
Abbvie Inc 4.250% 11/21/49 Standard & Poors Rating: A- Moodys Rating: A3 00287YCB3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 82.3560	.00	.00 19,533.95	.00	0.00
Abbvie Inc 4.625% 10/01/42 Standard & Poors Rating: A- Moodys Rating: A3 00287YCZ0 Asset Minor Code 28 *ACCOUNT 6746018205*	175,000.000	159,423.25 91.0990	176,760.50	- 17,337.25 4,583.25	2,023.44	5.08

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Abbvie Inc 4.850% 6/15/44 Standard & Poors Rating: A- Moodys Rating: A3 00287YDA4 Asset Minor Code 28 *ACCOUNT 6746018204*	71,000.000	65,761.62 92.6220	64,203.88	1,557.74 5,705.28	153.04	5.24
Abbvie Inc 4.750% 3/15/45 Standard & Poors Rating: A- Moodys Rating: A3 00287YDB2 Asset Minor Code 28 *ACCOUNT 6746018204*	91,000.000	82,852.77 91.0470	82,531.38	321.39 2,500.39	1,272.74	5.22
Abbvie Inc 5.050% 3/15/34 Standard & Poors Rating: A- Moodys Rating: A3 00287YDU0 Asset Minor Code 28 *ACCOUNT 6746018205*	225,000.000	231,230.25 102.7690	225,976.25	5,254.00 8,934.75	3,345.63	4.91
Abbvie Inc 5.350% 3/15/44 Standard & Poors Rating: A- Moodys Rating: A3 00287YDV8 Asset Minor Code 28 *ACCOUNT 6746018204*	46,000.000	45,458.12 98.8220	43,596.96	1,861.16 1,861.16	724.63	5.41
Abbvie Inc 5.400% 3/15/54 Standard & Poors Rating: A- Moodys Rating: A3 00287YDW6 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 97.2170	.00	.00 21,762.38	.00	0.00
Abbvie Inc 5.500% 3/15/64 Standard & Poors Rating: A- Moodys Rating: A3 00287YDX4 Asset Minor Code 28 *ACCOUNT 6746018204*	108,000.000	104,850.72 97.0840	103,386.46	1,464.26 5,271.61	1,749.00	5.67

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Accenture Capital 4.250% 10/04/31 Standard & Poors Rating: AA- Moodys Rating: Aa3 00440KAC7 Asset Minor Code 28 *ACCOUNT 6746018205*	460,000.000	460,358.80 100.0780	459,254.80	1,104.00 18,331.00	4,724.58	4.25
Aecom 5.125% 3/15/27 Standard & Poors Rating: N/A Moodys Rating: N/A 00774CAB3 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 100.3190	.00	.00 3,437.25	.00	0.00
Adventist Health Sys 2.795% 11/15/51 Standard & Poors Rating: AA Moodys Rating: Aa2 00778XAA5 Asset Minor Code 28 *ACCOUNT 6746018204*	158,000.000	98,399.24 62.2780	126,567.11	- 28,167.87 - 71.10	564.28	4.49
Aetna Inc 4.500% 5/15/42 Standard & Poors Rating: BBB Moodys Rating: Baa3 00817YAJ7 Asset Minor Code 28 *ACCOUNT 6746018205*	150,000.000	128,577.00 85.7180	173,527.50	- 44,950.50 6,838.50	862.50	5.25
Aetna Inc 4.125% 11/15/42 Standard & Poors Rating: BBB Moodys Rating: Baa3 00817YAM0 Asset Minor Code 28 *ACCOUNT 6746018204*	336,000.000	265,772.64 79.0990	311,740.38	- 45,967.74 3,403.68	1,771.00	5.21
Aetna Inc 3.875% 8/15/47 Standard & Poors Rating: BBB Moodys Rating: Baa3 00817YAZ1 Asset Minor Code 28 *ACCOUNT 6746018204*	331,000.000	247,842.87 74.8770	249,355.92	- 1,513.05 18,255.50	4,845.47	5.18

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Ahold Fin USA 6.875% 5/01/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 008685AB5 Asset Minor Code 28 *ACCOUNT 6746018205*	250,000.000	270,142.50 108.0570	310,042.50	- 39,900.00 1,172.50	2,864.58	6.36
Air Lease Corp 6.000% 12/15/72 Standard & Poors Rating: Bb+ Moodys Rating: N/A 00912XBQ6 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 95.3830	.00	.00 1,636.96	.00	0.00
Alabama Power Co 6.125% 5/15/38 Standard & Poors Rating: A Moodys Rating: A1 010392EZ7 Asset Minor Code 28 *ACCOUNT 6746018204*	166,000.000	180,486.82 108.7270	176,856.40	3,630.42 3,630.42	1,299.18	5.63
Alabama Power Co 6.125% 5/15/38 Standard & Poors Rating: A Moodys Rating: A1 010392EZ7 Asset Minor Code 28 *ACCOUNT 6746018205*	85,000.000	92,417.95 108.7270	109,395.00	- 16,977.05 2,499.85	665.24	5.63
Total Alabama Power Co 6.125% 5/15/38	**251,000.000**	**272,904.77**	**286,251.40**	**- 13,346.63** **6,130.27**	**1,964.42**	**5.63**
Alabama Power Co 3.750% 3/01/45 Standard & Poors Rating: A Moodys Rating: A1 010392FM5 Asset Minor Code 28 *ACCOUNT 6746018204*	36,000.000	28,318.68 78.6630	28,786.41	- 467.73 2,805.79	450.00	4.77

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Alabama Power Co 4.300% 1/02/46 Standard & Poors Rating: A Moodys Rating: A1 010392FP8 Asset Minor Code 28 *ACCOUNT 6746018204*	36,000.000	30,395.88 84.4330	31,494.24	- 1,098.36 513.72	774.00	5.09
Alabama Power Co 4.300% 7/15/48 Standard & Poors Rating: A Moodys Rating: A1 010392FS2 Asset Minor Code 28 *ACCOUNT 6746018204*	47,000.000	39,029.74 83.0420	40,460.33	- 1,430.59 2,536.28	931.91	5.18
Alabama Power Co 3.450% 10/01/49 Standard & Poors Rating: A Moodys Rating: A1 010392FT0 Asset Minor Code 28 *ACCOUNT 6746018204*	456,000.000	324,307.20 71.1200	319,700.70	4,606.50 8,104.46	3,933.00	4.85
Alabama Pwr Co 3.000% 3/15/52 Standard & Poors Rating: A Moodys Rating: A1 010392FW3 Asset Minor Code 28 *ACCOUNT 6746018204*	142,000.000	91,946.42 64.7510	101,035.10	- 9,088.68 798.04	1,254.33	4.63
Alberta Energy Co 8.125% 9/15/30 Standard & Poors Rating: BBB- Moodys Rating: Baa3 012873AH8 Asset Minor Code 28 *ACCOUNT 6746018205*	215,000.000	245,390.25 114.1350	243,251.00	2,139.25 4,239.80	5,143.58	7.12
Alcan Inc 5.750% 6/01/35 Standard & Poors Rating: A Moodys Rating: N/A 013716AW5 Asset Minor Code 28 *ACCOUNT 6746018205*	125,000.000	133,168.75 106.5350	127,656.25	5,512.50 4,780.00	598.96	5.40

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Alexandria Real 4.000% 2/01/50 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 015271AS8 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 74.5850	.00	.00 6,449.10	.00	0.00
Alexandria Real 3.000% 5/18/51 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 015271AX7 Asset Minor Code 28 *ACCOUNT 6746018205*	115,000.000	70,268.45 61.1030	72,280.95	- 2,012.50 - 2,012.50	412.08	4.91
Alexandria Real 5.500% 10/01/35 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 015271BE8 Asset Minor Code 28 *ACCOUNT 6746018205*	245,000.000	248,981.25 101.6250	244,345.85	4,635.40 4,635.40	3,368.75	5.41
Alliant Energy Corp 5.750% 4/01/56 Standard & Poors Rating: BBB- Moodys Rating: Baa3 018802AF5 Asset Minor Code 28 *ACCOUNT 6746018204*	250,000.000	249,545.00 99.8180	250,000.00	- 455.00 - 455.00	3,793.40	5.76
Ally Finl Inc 4.700% 8/15/69 Standard & Poors Rating: Bb- Moodys Rating: Ba2 02005NBM1 Asset Minor Code 28 *ACCOUNT 6746018204*	123,000.000	121,750.32 98.9840	117,969.52	3,780.80 3,780.80	738.68	4.75
Ally Finl Inc Sub 6.646% 1/17/40 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 02005NBY5 Asset Minor Code 28 *ACCOUNT 6746018204*	101,000.000	101,653.47 100.6470	99,497.91	2,155.56 6,726.81	1,379.78	6.60

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Alphabet Inc 4.375% 11/15/32 Standard & Poors Rating: AA+ Moodys Rating: Aa2 02079KAX5 Asset Minor Code 28 *ACCOUNT 6746018205*	110,000.000	110,372.90 100.3390	109,873.50	499.40 499.40	735.24	4.36
Alphabet Inc Sr 4.700% 11/15/35 Standard & Poors Rating: AA+ Moodys Rating: Aa2 02079KAY3 Asset Minor Code 28 *ACCOUNT 6746018205*	315,000.000	315,078.75 100.0250	314,571.60	507.15 507.15	2,261.88	4.70
Alphabet Inc 5.450% 11/15/55 Standard & Poors Rating: AA+ Moodys Rating: Aa2 02079KBA4 Asset Minor Code 28 *ACCOUNT 6746018204*	185,000.000	181,479.45 98.0970	183,779.00	- 2,299.55 - 2,299.55	1,540.38	5.56
Altria Group Inc 3.700% 2/04/51 Standard & Poors Rating: BBB+ Moodys Rating: A3 02209SBN2 Asset Minor Code 28 *ACCOUNT 6746018204*	946,000.000	668,490.90 70.6650	662,054.81	6,436.09 6,436.09	14,292.48	5.24
Altria Group Inc 4.000% 2/04/61 Standard & Poors Rating: BBB+ Moodys Rating: A3 02209SBP7 Asset Minor Code 28 *ACCOUNT 6746018204*	319,000.000	231,214.39 72.4810	234,702.03	- 3,487.64 - 3,487.64	5,210.33	5.52
Altria Group Inc 4.875% 2/04/28 Standard & Poors Rating: BBB+ Moodys Rating: A3 02209SBS1 Asset Minor Code 28 *ACCOUNT 6746018205*	175,000.000	177,884.00 101.6480	174,760.25	3,123.75 3,123.75	3,483.59	4.80

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Amazon Com Inc 4.950% 12/05/44 Standard & Poors Rating: AA Moodys Rating: A1 023135AQ9 Asset Minor Code 28 *ACCOUNT 6746018204*	52,000.000	50,005.80 96.1650	49,466.04	539.76 539.76	185.90	5.15
Amazon Com Inc 4.050% 8/22/47 Standard & Poors Rating: AA Moodys Rating: A1 023135BJ4 Asset Minor Code 28 *ACCOUNT 6746018204*	35,000.000	28,750.40 82.1440	28,961.10	- 210.70 - 210.70	507.94	4.93
Amazon Com Inc 4.250% 8/22/57 Standard & Poors Rating: AA Moodys Rating: A1 023135BM7 Asset Minor Code 28 *ACCOUNT 6746018204*	36,000.000	28,842.84 80.1190	29,598.31	- 755.47 - 755.47	548.25	5.30
Amazon Com Inc Sr Nt 2.500% 6/03/50 Standard & Poors Rating: AA Moodys Rating: A1 023135BT2 Asset Minor Code 28 *ACCOUNT 6746018204*	195,000.000	116,547.60 59.7680	117,819.74	- 1,272.14 - 1,272.14	379.17	4.18
Amazon Com Inc 2.700% 6/03/60 Standard & Poors Rating: AA Moodys Rating: A1 023135BU9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 56.5330	.00	.00 78,192.22	.00	0.00
Amazon Com Inc 2.875% 5/12/41 Standard & Poors Rating: AA Moodys Rating: A1 023135CA2 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 75.8780	.00	.00 2,112.85	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Amazon Com Inc 3.100% 5/12/51 Standard & Poors Rating: AA Moodys Rating: A1 023135CB0 Asset Minor Code 28 *ACCOUNT 6746018204*	66,000.000	44,309.76 67.1360	46,406.14	- 2,096.38 5,395.93	278.48	4.62
Amazon Com Inc 3.250% 5/12/61 Standard & Poors Rating: AA Moodys Rating: A1 023135CC8 Asset Minor Code 28 *ACCOUNT 6746018204*	721,000.000	461,288.59 63.9790	499,432.99	- 38,144.40 - 8,969.18	3,189.42	5.08
Amazon Com Inc 4.100% 4/13/62 Standard & Poors Rating: AA Moodys Rating: A1 023135CK0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 76.8690	.00	.00 792.00	.00	0.00
Amazon Com Inc 5.450% 11/20/55 Standard & Poors Rating: AA Moodys Rating: A1 023135CW4 Asset Minor Code 28 *ACCOUNT 6746018204*	258,000.000	251,813.16 97.6020	256,753.86	- 4,940.70 - 4,940.70	1,601.39	5.58
Amazon Com Inc 5.550% 11/20/65 Standard & Poors Rating: AA Moodys Rating: A1 023135CY0 Asset Minor Code 28 *ACCOUNT 6746018204*	630,000.000	611,100.00 97.0000	626,686.20	- 15,586.20 - 15,586.20	3,982.13	5.72
American Axle Mfg 6.500% 4/01/27 Standard & Poors Rating: N/R Moodys Rating: WR 02406PAU4 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 100.0000	.00	.00 - 4,799.25	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
American Elec Pwr 5.800% 3/15/56 Standard & Poors Rating: BBB- Moodys Rating: Baa3 02557TAE9 Asset Minor Code 28 *ACCOUNT 6746018204*	395,000.000	392,140.20 99.2760	395,000.00	- 2,859.80 - 2,859.80	6,109.33	5.84
American Elec Pwr 6.050% 3/15/56 Standard & Poors Rating: BBB- Moodys Rating: Baa3 02557TAF6 Asset Minor Code 28 *ACCOUNT 6746018204*	190,000.000	186,680.70 98.2530	190,000.00	- 3,319.30 - 3,319.30	3,065.33	6.16
American Express Co 3.550% 9/15/72 Standard & Poors Rating: BBB- Moodys Rating: Baa2 025816CH0 Asset Minor Code 28 *ACCOUNT 6746018204*	131,000.000	129,197.44 98.6240	128,317.50	879.94 879.94	206.69	3.60
American Tower Corp 3.700% 10/15/49 Standard & Poors Rating: BBB+ Moodys Rating: Baa3 03027XAY6 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 74.2490	.00	.00 - 575.43	.00	0.00
American Tower Corp 3.100% 6/15/50 Standard & Poors Rating: BBB+ Moodys Rating: Baa3 03027XBD1 Asset Minor Code 28 *ACCOUNT 6746018204*	182,000.000	119,559.44 65.6920	115,222.38	4,337.06 4,337.06	250.76	4.72
American Tower 2.950% 1/15/51 Standard & Poors Rating: BBB+ Moodys Rating: Baa3 03027XBK5 Asset Minor Code 28 *ACCOUNT 6746018204*	426,000.000	270,999.90 63.6150	265,231.60	5,768.30 9,323.95	5,794.78	4.64

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
American Transmiss 5.000% 9/01/44 Standard & Poors Rating: A Moodys Rating: A3 030288AB0 Asset Minor Code 28 *ACCOUNT 6746018205*	100,000.000	92,981.00 92.9810	124,881.00	- 31,900.00 1,371.00	1,666.67	5.38
American 2.650% 1/15/32 Standard & Poors Rating: A Moodys Rating: A3 030288AC8 Asset Minor Code 28 *ACCOUNT 6746018205*	645,000.000	580,364.55 89.9790	580,390.35	- 25.80 - 25.80	7,881.54	2.95
American University 3.672% 4/01/49 Standard & Poors Rating: A+ Moodys Rating: A1 030360AD3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 75.2050	.00	.00 18,261.28	.00	0.00
Amerigas Part Fin 5.750% 5/20/27 Standard & Poors Rating: N/A Moodys Rating: B2 030981AL8 Asset Minor Code 28 *ACCOUNT 6746018205*	105,000.000	105,603.75 100.5750	110,466.56	- 4,862.81 8,121.75	687.60	5.72
Amgen Inc 5.750% 3/15/40 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 031162BC3 Asset Minor Code 28 *ACCOUNT 6746018204*	59,000.000	61,381.83 104.0370	60,848.24	533.59 2,837.31	998.90	5.53
Amgen Inc 4.950% 10/01/41 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 031162BE9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 94.4930	.00	.00 1,396.50	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Amgen Inc 5.650% 6/15/42 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 031162BH2 Asset Minor Code 28 *ACCOUNT 6746018204*	33,000.000	33,419.10 101.2700	33,617.43	- 198.33 1,125.30	82.87	5.58
Amgen Inc 5.150% 11/15/41 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 031162BK5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 96.7580	.00	.00 1,095.00	.00	0.00
Amgen Inc 5.150% 11/15/41 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 031162BK5 Asset Minor Code 28 *ACCOUNT 6746018205*	600,000.000	580,548.00 96.7580	677,972.00	- 97,424.00 22,440.00	3,948.33	5.32
Total Amgen Inc 5.150% 11/15/41	**600,000.000**	**580,548.00**	**677,972.00**	**- 97,424.00** **23,535.00**	**3,948.33**	**5.32**
Amgen Inc 4.400% 5/01/45 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 031162BZ2 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 85.5290	.00	.00 1,674.22	.00	0.00
Amgen Inc 4.563% 6/15/48 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 031162CD0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 85.5390	.00	.00 2,039.52	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Amgen Inc 4.663% 6/15/51 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 031162CF5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 85.5590	.00	.00 2,740.86	.00	0.00
Amgen Inc 3.150% 2/21/40 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 031162CR9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 78.8170	.00	.00 1,029.80	.00	0.00
Amgen Inc 3.375% 2/21/50 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 031162CS7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 71.1630	.00	.00 3,775.72	.00	0.00
Amgen Inc 2.770% 9/01/53 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 031162CY4 Asset Minor Code 28 *ACCOUNT 6746018204*	76,000.000	45,093.08 59.3330	46,485.28	- 1,392.20 3,445.01	701.73	4.67
Amgen Inc 2.800% 8/15/41 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 031162DA5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 73.1900	.00	.00 541.67	.00	0.00
Amgen Inc 3.000% 1/15/52 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 031162DC1 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 64.5300	.00	.00 118,048.17	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Amgen Inc 4.200% 2/22/52 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 031162DF4 Asset Minor Code 28 *ACCOUNT 6746018204*	528,000.000	418,846.56 79.3270	450,897.46	- 32,050.90 10,752.90	7,946.40	5.29
Amgen Inc 4.400% 2/22/62 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 031162DG2 Asset Minor Code 28 *ACCOUNT 6746018204*	622,000.000	485,837.98 78.1090	514,572.07	- 28,734.09 10,946.18	9,806.87	5.63
Amgen Inc 4.875% 3/01/53 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 031162DK3 Asset Minor Code 28 *ACCOUNT 6746018204*	61,000.000	53,693.42 88.0220	53,700.36	- 6.94 3,089.24	991.25	5.54
Amgen Inc 5.600% 3/02/43 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 031162DS6 Asset Minor Code 28 *ACCOUNT 6746018205*	125,000.000	125,693.75 100.5550	124,001.25	1,692.50 4,177.50	2,313.89	5.57
Amgen Inc 5.650% 3/02/53 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 031162DT4 Asset Minor Code 28 *ACCOUNT 6746018204*	130,000.000	127,296.00 97.9200	126,496.93	799.07 799.07	2,427.93	5.77
Amgen Inc 5.750% 3/02/63 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 031162DU1 Asset Minor Code 28 *ACCOUNT 6746018204*	163,000.000	159,035.84 97.5680	155,593.75	3,442.09 6,715.53	3,098.13	5.89

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Amgen Inc 5.750% 3/02/63 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 031162DU1 Asset Minor Code 28 *ACCOUNT 6746018205*	45,000.000	43,905.60 97.5680	44,582.40	- 676.80 747.90	855.31	5.89
Total Amgen Inc 5.750% 3/02/63	**208,000.000**	**202,941.44**	**200,176.15**	**2,765.29** **7,463.43**	**3,953.44**	**5.89**
Amphenol Corp 2.200% 9/15/31 Standard & Poors Rating: A- Moodys Rating: A3 032095AL5 Asset Minor Code 28 *ACCOUNT 6746018205*	375,000.000	334,946.25 89.3190	322,706.25	12,240.00 12,240.00	2,429.17	2.46
Amphenol Corp Sr 5.375% 11/15/54 Standard & Poors Rating: A- Moodys Rating: A3 032095AS0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 97.1970	.00	.00 2,272.90	.00	0.00
Analog Devices Inc 2.950% 10/01/51 Standard & Poors Rating: A- Moodys Rating: A2 032654AX3 Asset Minor Code 28 *ACCOUNT 6746018204*	101,000.000	65,524.76 64.8760	67,124.67	- 1,599.91 5,422.03	744.88	4.55
Analog Devices Inc 5.300% 4/01/54 Standard & Poors Rating: A- Moodys Rating: A2 032654BC8 Asset Minor Code 28 *ACCOUNT 6746018204*	38,000.000	36,545.74 96.1730	37,227.12	- 681.38 578.67	503.50	5.51

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Anchorage Capital 6.22432% 10/20/34 03331KAA7 Asset Minor Code 31 *ACCOUNT 6746018205*	.000	.00 100.0310	.00	.00 - 310.00	.00	0.00
Andiron Fing LLC 0.00001% 1/21/30 03422#AB6 Asset Minor Code 31 Date Last Priced: 01/31/25 *ACCOUNT 6746018204*	30,000.000	30,000.00 100.0000 @	30,000.00	.00 .00	.00	0.00
Anheuser Busch Co 4.700% 2/01/36 Standard & Poors Rating: A- Moodys Rating: A3 03522AAH3 Asset Minor Code 28 *ACCOUNT 6746018205*	350,000.000	346,447.50 98.9850	338,037.00	8,410.50 14,465.50	6,854.17	4.75
Anheuser Busch Co 4.900% 2/01/46 Standard & Poors Rating: A- Moodys Rating: A3 03522AAJ9 Asset Minor Code 28 *ACCOUNT 6746018204*	207,000.000	191,452.23 92.4890	202,757.51	- 11,305.28 110,705.14	4,226.25	5.30
Anheuser Busch Co 4.900% 2/01/46 Standard & Poors Rating: A- Moodys Rating: A3 03522AAJ9 Asset Minor Code 28 *ACCOUNT 6746018205*	417,000.000	385,679.13 92.4890	407,383.98	- 21,704.85 6,471.84	8,513.75	5.30
Total Anheuser Busch Co 4.900% 2/01/46	**624,000.000**	**577,131.36**	**610,141.49**	**- 33,010.13** **117,176.98**	**12,740.00**	**5.29**

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Anheuser Busch Inbev 3.750% 7/15/42 Standard & Poors Rating: A- Moodys Rating: A3 03523TBQ0 Asset Minor Code 28 *ACCOUNT 6746018204*	48,000.000	39,364.32 82.0090	37,950.72	1,413.60 1,413.60	830.00	4.57
Anheuser Busch 4.439% 10/06/48 Standard & Poors Rating: A- Moodys Rating: A3 03523TBT4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 86.0300	.00	.00 6,750.75	.00	0.00
Anheuser Busch Inbev 5.450% 1/23/39 Standard & Poors Rating: A- Moodys Rating: A3 03523TBU1 Asset Minor Code 28 *ACCOUNT 6746018204*	124,000.000	128,371.00 103.5250	123,406.04	4,964.96 4,964.96	2,966.01	5.26
Anheuser Busch Inbev 5.550% 1/23/49 Standard & Poors Rating: A- Moodys Rating: A3 03523TBV9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 99.7810	.00	.00 40,276.95	.00	0.00
Anheuser Busch Inbev 5.800% 1/23/59 Standard & Poors Rating: A- Moodys Rating: A3 03523TBW7 Asset Minor Code 28 *ACCOUNT 6746018204*	86,000.000	87,671.84 101.9440	85,070.34	2,601.50 19,137.47	2,189.18	5.69
Anheuser Busch 4.625% 2/01/44 Standard & Poors Rating: A- Moodys Rating: A3 03524BAF3 Asset Minor Code 28 *ACCOUNT 6746018204*	228,000.000	204,862.56 89.8520	201,344.69	3,517.87 3,517.87	4,393.75	5.15

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Anheuser Busch Inbev 4.950% 1/15/42 Standard & Poors Rating: A- Moodys Rating: A3 035240AG5 Asset Minor Code 28 *ACCOUNT 6746018204*	278,000.000	265,439.96 95.4820	264,898.24	541.72 7,223.92	6,345.35	5.18
Anheuser Busch Mtn 4.375% 4/15/38 Standard & Poors Rating: A- Moodys Rating: A3 035240AM2 Asset Minor Code 28 *ACCOUNT 6746018204*	118,000.000	112,235.70 95.1150	106,194.10	6,041.60 6,041.60	1,089.86	4.60
Anheuser Busch Mtn 4.750% 4/15/58 Standard & Poors Rating: A- Moodys Rating: A3 035240AP5 Asset Minor Code 28 *ACCOUNT 6746018204*	198,000.000	172,386.72 87.0640	172,243.24	143.48 143.48	1,985.50	5.46
Anheuser Busch 4.900% 2/01/46 Standard & Poors Rating: A- Moodys Rating: A3 035242AN6 Asset Minor Code 28 *ACCOUNT 6746018204*	63,000.000	58,152.15 92.3050	59,237.06	- 1,084.91 5,248.61	1,286.25	5.31
Anthem Inc 4.375% 12/01/47 Standard & Poors Rating: A- Moodys Rating: Baa2 036752AD5 Asset Minor Code 28 *ACCOUNT 6746018204*	169,000.000	140,276.76 83.0040	142,651.07	- 2,374.31 16,773.26	616.15	5.27
Anthem Inc 4.550% 3/01/48 Standard & Poors Rating: A- Moodys Rating: Baa2 036752AH6 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 85.0450	.00	.00 4,292.40	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Anthem Inc 3.700% 9/15/49 Standard & Poors Rating: A- Moodys Rating: Baa2 036752AK9 Asset Minor Code 28 *ACCOUNT 6746018204*	146,000.000	107,399.06 73.5610	108,052.71	- 653.65 11,721.33	1,590.59	5.03
Anthem Inc 3.125% 5/15/50 Standard & Poors Rating: A- Moodys Rating: Baa2 036752AM5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 65.4030	.00	.00 2,922.13	.00	0.00
Anthem Inc 3.600% 3/15/51 Standard & Poors Rating: A- Moodys Rating: Baa2 036752AS2 Asset Minor Code 28 *ACCOUNT 6746018204*	96,000.000	68,347.20 71.1950	68,624.26	- 277.06 3,869.38	1,017.60	5.06
Anthem Inc 4.550% 5/15/52 Standard & Poors Rating: A- Moodys Rating: Baa2 036752AU7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 82.7510	.00	.00 6,141.30	.00	0.00
Elevance Health Inc 6.100% 10/15/52 Standard & Poors Rating: A- Moodys Rating: Baa2 036752AX1 Asset Minor Code 28 *ACCOUNT 6746018204*	47,000.000	48,449.01 103.0830	49,000.28	- 551.27 3,893.91	605.26	5.92
Elevance Health 5.650% 6/15/54 Standard & Poors Rating: A- Moodys Rating: Baa2 036752BA0 Asset Minor Code 28 *ACCOUNT 6746018204*	462,000.000	449,322.72 97.2560	434,983.13	14,339.59 14,385.16	1,160.13	5.81

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Elevance Health Inc 5.700% 2/15/55 Standard & Poors Rating: A- Moodys Rating: Baa2 036752BE2 Asset Minor Code 28 *ACCOUNT 6746018204*	68,000.000	66,311.56 97.5170	67,308.02	- 996.46 3,566.77	1,464.27	5.85
Aon Corp 2.900% 8/23/51 Standard & Poors Rating: A- Moodys Rating: Baa2 03740LAB8 Asset Minor Code 28 *ACCOUNT 6746018204*	153,000.000	95,162.94 62.1980	94,215.50	947.44 8,187.68	1,577.60	4.66
Aon Corp Aon Global 3.900% 2/28/52 Standard & Poors Rating: A- Moodys Rating: Baa2 03740LAE2 Asset Minor Code 28 *ACCOUNT 6746018204*	463,000.000	346,388.82 74.8140	343,151.21	3,237.61 9,569.67	6,169.47	5.21
Aon North America 5.750% 3/01/54 Standard & Poors Rating: A- Moodys Rating: Baa2 03740MAF7 Asset Minor Code 28 *ACCOUNT 6746018204*	33,000.000	32,832.69 99.4930	31,685.61	1,147.08 1,147.08	632.50	5.78
Apidos Clo Ltd 5.30262% 1/22/38 03767NAW6 Asset Minor Code 31 *ACCOUNT 6746018205*	750,000.000	752,456.25 100.3275	750,000.00	2,456.25 - 3,918.75	7,672.96	5.29
Apple Inc 3.850% 5/04/43 Standard & Poors Rating: AA+ Moodys Rating: Aaa 037833AL4 Asset Minor Code 28 *ACCOUNT 6746018204*	35,000.000	29,563.45 84.4670	29,225.35	338.10 338.10	213.35	4.56

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Apple Inc 3.450% 2/09/45 Standard & Poors Rating: AA+ Moodys Rating: Aaa 037833BA7 Asset Minor Code 28 *ACCOUNT 6746018204*	19,000.000	14,733.36 77.5440	14,721.20	12.16 12.16	258.56	4.45
Apple Inc 4.375% 5/13/45 Standard & Poors Rating: AA+ Moodys Rating: Aaa 037833BH2 Asset Minor Code 28 *ACCOUNT 6746018204*	35,000.000	31,201.45 89.1470	30,962.75	238.70 238.70	204.17	4.91
Apple Inc 4.650% 2/23/46 Standard & Poors Rating: AA+ Moodys Rating: Aaa 037833BX7 Asset Minor Code 28 *ACCOUNT 6746018204*	30,000.000	27,542.70 91.8090	27,644.40	- 101.70 - 101.70	496.00	5.06
Apple Inc 3.850% 8/04/46 Standard & Poors Rating: AA+ Moodys Rating: Aaa 037833CD0 Asset Minor Code 28 *ACCOUNT 6746018204*	35,000.000	28,360.50 81.0300	28,343.70	16.80 16.80	550.23	4.75
Apple Inc 4.250% 2/09/47 Standard & Poors Rating: AA+ Moodys Rating: Aaa 037833CH1 Asset Minor Code 28 *ACCOUNT 6746018204*	31,000.000	26,592.73 85.7830	26,761.06	- 168.33 - 168.33	519.68	4.95
Apple Inc 3.750% 11/13/47 Standard & Poors Rating: AA+ Moodys Rating: Aaa 037833DG2 Asset Minor Code 28 *ACCOUNT 6746018204*	30,000.000	23,753.70 79.1790	23,725.80	27.90 27.90	150.00	4.74

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Apple Inc 2.950% 9/11/49 Standard & Poors Rating: AA+ Moodys Rating: Aaa 037833DQ0 Asset Minor Code 28 *ACCOUNT 6746018204*	35,000.000	23,388.05 66.8230	23,494.80	- 106.75 - 106.75	315.49	4.41
Apple Inc Nt 2.400% 8/20/50 Standard & Poors Rating: AA+ Moodys Rating: Aaa 037833DZ0 Asset Minor Code 28 *ACCOUNT 6746018204*	433,000.000	256,877.25 59.3250	261,991.82	- 5,114.57 1,182.09	3,781.53	4.05
Apple Inc 2.650% 2/08/51 Standard & Poors Rating: AA+ Moodys Rating: Aaa 037833EF3 Asset Minor Code 28 *ACCOUNT 6746018204*	35,000.000	21,635.95 61.8170	21,831.60	- 195.65 - 195.65	368.42	4.29
Apple Inc 2.800% 2/08/61 Standard & Poors Rating: AA+ Moodys Rating: Aaa 037833EG1 Asset Minor Code 28 *ACCOUNT 6746018204*	207,000.000	121,461.39 58.6770	131,575.25	- 10,113.86 797.55	2,302.30	4.77
Apple Inc 2.700% 8/05/51 Standard & Poors Rating: AA+ Moodys Rating: Aaa 037833EK2 Asset Minor Code 28 *ACCOUNT 6746018204*	35,000.000	21,784.35 62.2410	21,962.15	- 177.80 - 177.80	383.25	4.34
Apple Inc Sr 4.100% 8/08/62 Standard & Poors Rating: AA+ Moodys Rating: Aaa 037833ER7 Asset Minor Code 28 *ACCOUNT 6746018204*	13,000.000	10,218.91 78.6070	10,347.09	- 128.18 - 128.18	211.72	5.22

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Applied Materials 2.750% 6/01/50 Standard & Poors Rating: A Moodys Rating: A2 038222AP0 Asset Minor Code 28 *ACCOUNT 6746018204*	155,000.000	99,399.95 64.1290	111,152.92	- 11,752.97 2,743.50	355.21	4.29
Applovin Corp Sr Nt 5.950% 12/01/54 Standard & Poors Rating: BBB Moodys Rating: Baa3 03831WAE8 Asset Minor Code 28 *ACCOUNT 6746018204*	685,000.000	678,424.00 99.0400	674,826.97	3,597.03 3,597.03	3,396.46	6.01
Aptargroup Inc Sr Nt 3.600% 3/15/32 Standard & Poors Rating: BBB Moodys Rating: Baa2 038336AA1 Asset Minor Code 28 *ACCOUNT 6746018205*	445,000.000	415,434.20 93.3560	405,140.85	10,293.35 15,401.45	4,717.00	3.86
Arch Capital Grp US 5.144% 11/01/43 Standard & Poors Rating: A Moodys Rating: A3 03938JAA7 Asset Minor Code 28 *ACCOUNT 6746018205*	860,000.000	815,727.20 94.8520	883,026.27	- 67,299.07 27,967.20	7,373.07	5.42
Arch Capital Finance 5.031% 12/15/46 Standard & Poors Rating: A Moodys Rating: A3 03939CAB9 Asset Minor Code 28 *ACCOUNT 6746018205*	100,000.000	93,148.00 93.1480	92,392.00	756.00 3,566.00	223.60	5.40
Arizona Public 2.600% 8/15/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 040555CZ5 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 94.6160	.00	.00 2,975.00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Arizona Pub Svc Co 6.350% 12/15/32 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 040555DE1 Asset Minor Code 28 *ACCOUNT 6746018205*	800,000.000	872,880.00 109.1100	854,690.00	18,190.00 27,905.00	2,257.78	5.82
Arizona Pub 5.700% 8/15/34 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 040555DH4 Asset Minor Code 28 *ACCOUNT 6746018205*	70,000.000	73,586.10 105.1230	69,808.20	3,777.90 2,808.40	1,507.33	5.42
Arizona Pub Svc 5.900% 8/15/55 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 040555DJ0 Asset Minor Code 28 *ACCOUNT 6746018204*	495,000.000	503,281.35 101.6730	492,381.45	10,899.90 10,899.90	11,033.00	5.80
Arthur J Gallagher 3.050% 3/09/52 Standard & Poors Rating: BBB Moodys Rating: Baa2 04316JAB5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 63.2670	.00	.00 17,250.03	.00	0.00
Gallagher Arthur J 6.750% 2/15/54 Standard & Poors Rating: BBB Moodys Rating: Baa2 04316JAG4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 110.4910	.00	.00 1,959.30	.00	0.00
Gallagher Arthur J 5.550% 2/15/55 Standard & Poors Rating: BBB Moodys Rating: Baa2 04316JAP4 Asset Minor Code 28 *ACCOUNT 6746018204*	118,000.000	113,250.50 95.9750	112,359.60	890.90 2,054.23	2,474.07	5.78

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Gallagher Arthur J 5.550% 2/15/55 Standard & Poors Rating: BBB Moodys Rating: Baa2 04316JAP4 Asset Minor Code 28 *ACCOUNT 6746018205*	55,000.000	52,786.25 95.9750	54,656.80	- 1,870.55 - 20.90	1,153.17	5.78
Total Gallagher Arthur J 5.550% 2/15/55	**173,000.000**	**166,036.75**	**167,016.40**	**- 979.65** **2,033.33**	**3,627.24**	**5.78**
Ascension Health 4.847% 11/15/53 Standard & Poors Rating: AA Moodys Rating: Aa3 04351LAA8 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 90.3080	.00	.00 131,210.00	.00	0.00
Associated Banc Corp 6.455% 8/29/30 Standard & Poors Rating: BBB- Moodys Rating: Baa3 045487AD7 Asset Minor Code 28 *ACCOUNT 6746018204*	494,000.000	512,836.22 103.8130	494,511.27	18,324.95 9,000.68	2,834.46	6.22
Athene Holding Ltd 6.625% 5/19/55 Standard & Poors Rating: A- Moodys Rating: Baa1 04686JAL5 Asset Minor Code 28 *ACCOUNT 6746018204*	187,000.000	190,455.76 101.8480	185,315.13	5,140.63 5,140.63	1,445.35	6.50
At T Reign II Lb 6.088% 12/15/44 Standard & Poors Rating: N/A Moodys Rating: N/A 046912AA9 Asset Minor Code 31 *ACCOUNT 6746018204*	1,350,000.000	1,366,264.80 101.2048	1,358,100.00	8,164.80 8,164.80	24,199.80	6.02

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Atlas Senior Loan 0.00001% 7/20/35 04940QAA5 Asset Minor Code 31 *ACCOUNT 6746018205*	.000	.00 100.0000	.00	.00 - 8,627.00	.00	0.00
Atmos Energy Corp 4.300% 10/01/48 Standard & Poors Rating: A- Moodys Rating: A2 049560AP0 Asset Minor Code 28 *ACCOUNT 6746018204*	77,000.000	63,782.18 82.8340	64,530.59	- 748.41 1,179.75	827.75	5.19
Atmos Energy Corp 4.125% 3/15/49 Standard & Poors Rating: A- Moodys Rating: A2 049560AQ8 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 79.8800	.00	.00 647.13	.00	0.00
Atmos Energy Corp 3.375% 9/15/49 Standard & Poors Rating: A- Moodys Rating: A2 049560AS4 Asset Minor Code 28 *ACCOUNT 6746018204*	233,000.000	163,556.68 70.1960	163,475.23	81.45 3,872.85	2,315.44	4.81
Atmos Energy Corp 2.850% 2/15/52 Standard & Poors Rating: A- Moodys Rating: A2 049560AW5 Asset Minor Code 28 *ACCOUNT 6746018204*	140,000.000	86,734.20 61.9530	113,573.57	- 26,839.37 1,167.60	1,507.33	4.60
Atmos Energy Corp 5.750% 10/15/52 Standard & Poors Rating: A- Moodys Rating: A2 049560AY1 Asset Minor Code 28 *ACCOUNT 6746018204*	136,000.000	137,413.04 101.0390	136,017.51	1,395.53 1,395.53	1,650.89	5.69

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Atmos Energy Corp 5.000% 12/15/54 Standard & Poors Rating: A- Moodys Rating: A2 049560BB0 Asset Minor Code 28 *ACCOUNT 6746018204*	36,000.000	32,742.72 90.9520	33,624.07	- 881.35 5,706.49	80.00	5.50
Bbcms Mortgage 6.675% 12/15/56 Standard & Poors Rating: AAA Moodys Rating: N/A 05493QAB1 Asset Minor Code 31 *ACCOUNT 6746018205*	1,100,000.000	1,165,274.00 105.9340	1,132,985.15	32,288.85 6,556.00	6,118.75	6.30
Bat Capital Corp 7.079% 8/02/43 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 054989AC2 Asset Minor Code 28 *ACCOUNT 6746018204*	165,000.000	185,331.30 112.3220	178,183.73	7,147.57 13,816.81	4,834.37	6.30
Bat Capital Corp 7.081% 8/02/53 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 054989AD0 Asset Minor Code 28 *ACCOUNT 6746018204*	69,000.000	78,230.13 113.3770	74,559.32	3,670.81 2,989.99	2,022.22	6.25
B G Foods Inc 5.250% 9/15/27 Standard & Poors Rating: Ccc Moodys Rating: Caa2 05508WAB1 Asset Minor Code 28 *ACCOUNT 6746018205*	200,000.000	195,830.00 97.9150	207,750.00	- 11,920.00 5,304.00	3,091.67	5.36
Bat Capital Corp 4.390% 8/15/37 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 05526DBD6 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 92.1160	.00	.00 4,649.38	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Bat Capital Corp 4.390% 8/15/37 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 05526DBD6 Asset Minor Code 28 *ACCOUNT 6746018205*	850,000.000	782,986.00 92.1160	805,942.00	- 22,956.00 49,725.00	14,096.78	4.77
Total Bat Capital Corp 4.390% 8/15/37	**850,000.000**	**782,986.00**	**805,942.00**	**- 22,956.00** **54,374.38**	**14,096.78**	**4.76**
Bat Capital Corp 4.540% 8/15/47 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 05526DBF1 Asset Minor Code 28 *ACCOUNT 6746018204*	234,000.000	194,110.02 82.9530	187,560.97	6,549.05 7,330.78	4,013.36	5.47
Bat Capital Corp 4.758% 9/06/49 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 05526DBK0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 84.4910	.00	.00 7,914.42	.00	0.00
Bat Cap Corp Sr Nt 5.282% 4/02/50 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 05526DBQ7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 90.1760	.00	.00 9,324.69	.00	0.00
Bat Capital Corp Sr 3.734% 9/25/40 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 05526DBT1 Asset Minor Code 28 *ACCOUNT 6746018204*	152,000.000	122,964.96 80.8980	119,997.66	2,967.30 8,188.24	1,513.51	4.62

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Bat Capital Corp 5.650% 3/16/52 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 05526DBV6 Asset Minor Code 28 *ACCOUNT 6746018204*	938,000.000	886,663.26 94.5270	882,295.51	4,367.75 27,502.95	15,457.46	5.98
Bat Capital Corp 6.250% 8/15/55 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 05526DCD5 Asset Minor Code 28 *ACCOUNT 6746018204*	42,000.000	43,309.98 103.1190	40,893.72	2,416.26 2,416.26	991.67	6.06
Barclays Commercial 3.319% 5/15/52 Standard & Poors Rating: AAA Moodys Rating: N/A 05550MAS3 Asset Minor Code 31 *ACCOUNT 6746018205*	1,500,000.000	1,462,725.00 97.5150	1,514,899.50	- 52,174.50 52,080.00	4,148.75	3.40
Bx Coml Mtg Tr 5.36522% 2/15/39 Standard & Poors Rating: N/A Moodys Rating: N/A 05611VAA9 Asset Minor Code 31 *ACCOUNT 6746018204*	92,803.520	92,861.06 100.0620	92,876.02	- 14.96 - 14.96	236.69	5.36
Bx Commercial Mtg 5.63179% 12/15/44 Standard & Poors Rating: N/A Moodys Rating: N/A 05619PAA4 Asset Minor Code 31 *ACCOUNT 6746018204*	405,000.000	405,251.10 100.0620	405,248.44	2.66 2.66	.00	5.63
Bain Capital 4.19718% 10/20/36 05684KBG1 Asset Minor Code 31 *ACCOUNT 6746018205*	1,300,000.000	1,299,313.60 99.9472	1,300,000.00	- 686.40 - 686.40	.00	4.20

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Baltimore Gas 3.750% 8/15/47 Standard & Poors Rating: A Moodys Rating: A3 059165EJ5 Asset Minor Code 28 *ACCOUNT 6746018204*	112,000.000	85,479.52 76.3210	83,821.43	1,658.09 1,658.09	1,586.67	4.91
Baltimore Gas 4.250% 9/15/48 Standard & Poors Rating: A Moodys Rating: A3 059165EK2 Asset Minor Code 28 *ACCOUNT 6746018204*	328,000.000	267,713.60 81.6200	305,853.78	- 38,140.18 5,166.71	4,104.56	5.21
Baltimore Gas 3.200% 9/15/49 Standard & Poors Rating: A Moodys Rating: A3 059165EL0 Asset Minor Code 28 *ACCOUNT 6746018204*	95,000.000	64,191.50 67.5700	65,022.47	- 830.97 1,001.07	895.11	4.74
Baltimore Gas Elec 2.900% 6/15/50 Standard & Poors Rating: A Moodys Rating: A3 059165EM8 Asset Minor Code 28 *ACCOUNT 6746018204*	55,000.000	35,180.75 63.9650	35,183.14	- 2.39 2,889.97	70.89	4.53
Baltimore Gas Elec 4.550% 6/01/52 Standard & Poors Rating: A Moodys Rating: A3 059165EP1 Asset Minor Code 28 *ACCOUNT 6746018204*	43,000.000	36,210.30 84.2100	36,244.27	- 33.97 - 33.97	163.04	5.40
Baltimore Gas Elec 5.400% 6/01/53 Standard & Poors Rating: A Moodys Rating: A3 059165EQ9 Asset Minor Code 28 *ACCOUNT 6746018204*	92,000.000	88,453.40 96.1450	86,698.64	1,754.76 3,517.02	414.00	5.62

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Baltimore Gas Elec 5.650% 6/01/54 Standard & Poors Rating: A Moodys Rating: A3 059165ES5 Asset Minor Code 28 *ACCOUNT 6746018204*	87,000.000	86,387.52 99.2960	84,583.14	1,804.38 1,804.38	409.63	5.69
Bank Of America Corp 4.375% 12/01/99 Standard & Poors Rating: BBB- Moodys Rating: Baa2 060505GB4 Asset Minor Code 28 *ACCOUNT 6746018204*	101,000.000	99,906.17 98.9170	98,980.00	926.17 926.17	785.56	4.42
Bank Of America Mtn 4.443% 1/20/48 Standard & Poors Rating: A- Moodys Rating: A1 06051GGG8 Asset Minor Code 28 *ACCOUNT 6746018204*	16,000.000	13,896.64 86.8540	13,532.96	363.68 4,210.26	317.92	5.12
Bank Of America 3.946% 1/23/49 Standard & Poors Rating: A- Moodys Rating: A1 06051GHA0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 80.0200	.00	.00 5,090.66	.00	0.00
Bank Of America Mtn 4.330% 3/15/50 Standard & Poors Rating: A- Moodys Rating: A1 06051GHS1 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 84.0080	.00	.00 30,639.14	.00	0.00
Bank Of America Mtn 4.083% 3/20/51 Standard & Poors Rating: A- Moodys Rating: A1 06051GJA8 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 80.1240	.00	.00 23,655.56	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Bank Amer Corp Mtn 2.676% 6/19/41 Standard & Poors Rating: A- Moodys Rating: A1 06051GJE0 Asset Minor Code 28 *ACCOUNT 6746018205*	140,000.000	103,226.20 73.7330	98,530.60	4,695.60 6,034.00	124.88	3.63
Bk Of America Corp 2.831% 10/24/51 Standard & Poors Rating: A- Moodys Rating: A1 06051GJM2 Asset Minor Code 28 *ACCOUNT 6746018204*	510,000.000	324,615.00 63.6500	330,128.80	- 5,513.80 10,424.18	2,687.09	4.45
Bk Of America Mtn 3.311% 4/22/42 Standard & Poors Rating: A- Moodys Rating: A1 06051GJW0 Asset Minor Code 28 *ACCOUNT 6746018204*	36,000.000	28,400.40 78.8900	27,256.29	1,144.11 1,144.11	228.46	4.20
Bk Of America Mtn 2.299% 7/21/32 Standard & Poors Rating: A- Moodys Rating: A1 06051GKA6 Asset Minor Code 28 *ACCOUNT 6746018205*	575,000.000	514,142.00 89.4160	498,893.00	15,249.00 15,249.00	5,875.22	2.57
Bk Of America Mtn 2.972% 7/21/52 Standard & Poors Rating: A- Moodys Rating: A1 06051GKB4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 65.5240	.00	.00 26,210.23	.00	0.00
Bk Of America Corp 2.572% 10/20/32 Standard & Poors Rating: A- Moodys Rating: A1 06051GKD0 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 90.1900	.00	.00 27,318.50	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Bk Of America Mtn 2.972% 2/04/33 Standard & Poors Rating: A- Moodys Rating: A1 06051GKK4 Asset Minor Code 28 *ACCOUNT 6746018205*	55,000.000	50,297.50 91.4500	46,976.60	3,320.90 3,022.80	258.81	3.25
Bank Of America Corp 5.518% 10/25/35 Standard & Poors Rating: BBB+ Moodys Rating: A3 06051GMD8 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 102.4220	.00	.00 11,499.56	.00	0.00
Bank Of America Corp 5.518% 10/25/35 Standard & Poors Rating: BBB+ Moodys Rating: A3 06051GMD8 Asset Minor Code 28 *ACCOUNT 6746018205*	715,000.000	732,317.30 102.4220	715,536.90	16,780.40 33,247.50	7,233.18	5.39
Total Bank Of America Corp 5.518% 10/25/35	**715,000.000**	**732,317.30**	**715,536.90**	**16,780.40** **44,747.06**	**7,233.18**	**5.38**
Bank5 6.500% 12/15/56 Standard & Poors Rating: AAA Moodys Rating: N/A 06211FAV0 Asset Minor Code 31 *ACCOUNT 6746018205*	865,613.590	910,867.87 105.2280	891,553.44	19,314.43 5,533.61	4,688.74	6.18
Bank5 5.769% 6/15/57 Standard & Poors Rating: N/A Moodys Rating: Aaa 06211UBL8 Asset Minor Code 31 *ACCOUNT 6746018205*	425,000.000	443,568.25 104.3690	429,237.76	14,330.49 8,772.00	2,043.19	5.53

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Bank5 5.884% 8/17/57 Standard & Poors Rating: N/A Moodys Rating: Aaa 065923AY0 Asset Minor Code 31 *ACCOUNT 6746018205*	335,000.000	350,842.15 104.7290	345,076.17	5,765.98 5,765.98	1,642.62	5.62
Banner Health 2021A 2.907% 1/01/42 Standard & Poors Rating: AA- Moodys Rating: N/A 06654DAG2 Asset Minor Code 28 *ACCOUNT 6746018204*	110,000.000	81,024.90 73.6590	96,437.36	- 15,412.46 2,906.20	1,598.85	3.95
Barings Clo Ltd 9.98689% 3/31/38 06764PAA5 Asset Minor Code 31 *ACCOUNT 6746018205*	750,000.000	752,644.50 100.3526	750,000.00	2,644.50 2,644.50	.00	9.95
Barrick Na Fin 7.500% 9/15/38 Standard & Poors Rating: BBB+ Moodys Rating: A3 06849RAC6 Asset Minor Code 28 *ACCOUNT 6746018205*	700,000.000	834,897.00 119.2710	828,782.00	6,115.00 37,569.00	15,662.98	6.29
Barrick Na Finance 5.700% 5/30/41 Standard & Poors Rating: BBB+ Moodys Rating: A3 06849RAG7 Asset Minor Code 28 *ACCOUNT 6746018204*	40,000.000	40,756.40 101.8910	39,541.20	1,215.20 2,519.36	196.33	5.59
Barrick Na Finance 5.750% 5/01/43 Standard & Poors Rating: BBB+ Moodys Rating: A3 06849RAK8 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 101.7070	.00	.00 7,120.60	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Barrow Hanley 5.30987% 3/31/38 06875RAS8 Asset Minor Code 31 *ACCOUNT 6746018205*	1,000,000.000	1,002,500.00 100.2500	1,000,000.00	2,500.00 2,500.00	.00	5.30
Barrow Hanley Clo 5.34054% 1/20/38 068751AN6 Asset Minor Code 31 *ACCOUNT 6746018205*	1,000,000.000	1,003,883.00 100.3883	1,000,000.00	3,883.00 3,883.00	11,456.88	5.32
Bayer US Fin LLC 6.875% 11/21/53 Standard & Poors Rating: BBB Moodys Rating: Baa2 07274EAM5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 107.9450	.00	.00 599.78	.00	0.00
Bayer US Finance II 4.875% 6/25/48 Standard & Poors Rating: BBB Moodys Rating: Baa2 07274NAQ6 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 84.9310	.00	.00 3,794.70	.00	0.00
Bbcms Mtg Tr 5.839% 3/15/58 Standard & Poors Rating: AAA Moodys Rating: N/A 072924AD5 Asset Minor Code 31 *ACCOUNT 6746018205*	710,000.000	747,473.80 105.2780	731,289.00	16,184.80 16,184.80	1,842.53	5.55
Becton Dickinson And 4.669% 6/06/47 Standard & Poors Rating: BBB Moodys Rating: Baa2 075887BX6 Asset Minor Code 28 *ACCOUNT 6746018204*	60,000.000	52,242.00 87.0700	53,055.29	- 813.29 2,765.89	194.54	5.36

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Beckton Dickinson 3.794% 5/20/50 Standard & Poors Rating: BBB Moodys Rating: Baa2 075887CK3 Asset Minor Code 28 *ACCOUNT 6746018204*	92,000.000	68,803.12 74.7860	69,628.36	- 825.24 807.71	397.53	5.07
Beignet Investor LLC 6.581% 5/30/49 Standard & Poors Rating: A+ Moodys Rating: N/A 076912AA2 Asset Minor Code 28 *ACCOUNT 6746018204*	3,485,000.000	3,681,902.50 105.6500	3,485,000.00	196,902.50 196,902.50	44,595.42	6.23
Beignet Investor LLC 6.581% 5/30/49 Standard & Poors Rating: A+ Moodys Rating: N/A 076912AA2 Asset Minor Code 28 *ACCOUNT 6746018205*	802,000.000	847,313.00 105.6500	808,443.62	38,869.38 38,869.38	10,262.70	6.23
Total Beignet Investor LLC 6.581% 5/30/49	**4,287,000.000**	**4,529,215.50**	**4,293,443.62**	**235,771.88** **235,771.88**	**54,858.12**	**6.22**
Benchmark Mtg Tr 201 3.858% 7/17/51 Standard & Poors Rating: AAA Moodys Rating: N/A 08161HAE0 Asset Minor Code 31 *ACCOUNT 6746018205*	350,000.000	346,475.50 98.9930	339,500.00	6,975.50 6,975.50	525.12	3.90
Benchmark Mtg Tr 1.9796% 8/17/54 Standard & Poors Rating: N/A Moodys Rating: Aaa 08163GAT7 Asset Minor Code 31 *ACCOUNT 6746018205*	800,000.000	700,080.00 87.5100	807,995.12	- 107,915.12 42,696.00	1,319.71	2.26

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Benchmark Mortgag 6.9302% 12/15/56 Standard & Poors Rating: AAA Moodys Rating: N/A 08163WAB1 Asset Minor Code 31 *ACCOUNT 6746018205*	286,498.690	302,407.96 105.5530	295,092.91	7,315.05 1,784.91	1,654.58	6.57
Benefit Street 5.87692% 10/15/34 08186RAN9 Asset Minor Code 31 *ACCOUNT 6746018205*	.000	.00 99.9997	.00	.00 - 1,928.03	.00	0.00
Berkley Corporation 4.750% 8/01/44 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 084423AT9 Asset Minor Code 28 *ACCOUNT 6746018205*	370,000.000	331,405.30 89.5690	389,667.50	- 58,262.20 7,252.00	7,322.92	5.30
Berkshire Hathaway 3.800% 7/15/48 Standard & Poors Rating: A- Moodys Rating: A3 084659AP6 Asset Minor Code 28 *ACCOUNT 6746018204*	106,000.000	80,276.98 75.7330	78,445.66	1,831.32 3,808.92	1,857.36	5.02
Berkshire Hathaway 4.250% 10/15/50 Standard & Poors Rating: A- Moodys Rating: A3 084659AX9 Asset Minor Code 28 *ACCOUNT 6746018204*	227,000.000	181,516.01 79.9630	184,731.78	- 3,215.77 6,109.07	2,036.69	5.31
Berkshire Hathaway 2.850% 5/15/51 Standard & Poors Rating: A- Moodys Rating: A3 084659BC4 Asset Minor Code 28 *ACCOUNT 6746018204*	115,000.000	71,336.80 62.0320	70,309.56	1,027.24 2,148.94	418.79	4.59

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Berkshire Hathaway 4.600% 5/01/53 Standard & Poors Rating: A- Moodys Rating: A3 084659BF7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 84.1970	.00	.00 4,709.25	.00	0.00
Berkshire Hathaway 2.500% 1/15/51 Standard & Poors Rating: AA Moodys Rating: Aa2 084664CX7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 59.7240	.00	.00 267.93	.00	0.00
Berry Global Inc 5.800% 6/15/31 Standard & Poors Rating: BBB Moodys Rating: Baa2 08576BAB8 Asset Minor Code 28 *ACCOUNT 6746018205*	155,000.000	163,625.75 105.5650	160,647.35	2,978.40 2,978.40	399.56	5.49
Berry Global Inc 1.650% 1/15/27 Standard & Poors Rating: BBB Moodys Rating: Baa2 08576PAF8 Asset Minor Code 28 *ACCOUNT 6746018205*	185,000.000	180,101.20 97.3520	173,137.80	6,963.40 6,963.40	1,407.54	1.69
Berry Global Inc 1.5699% 1/15/26 Standard & Poors Rating: N/R Moodys Rating: WR 08576PAH4 Asset Minor Code 28 *ACCOUNT 6746018205*	285,000.000	284,715.00 99.9000	273,993.30	10,721.70 9,678.60	2,062.83	1.57
Berry Global Inc 5.500% 4/15/28 Standard & Poors Rating: BBB Moodys Rating: Baa2 08576PAL5 Asset Minor Code 28 *ACCOUNT 6746018205*	200,000.000	205,974.00 102.9870	202,476.23	3,497.77 3,562.50	2,322.22	5.34

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Bfld Trust 5.77863% 11/15/29 Standard & Poors Rating: N/A Moodys Rating: Aa3 08861RAC5 Asset Minor Code 31 *ACCOUNT 6746018204*	70,000.000	70,108.50 100.1550	69,824.97	283.53 108.50	200.13	5.77
Blackstone Private 6.000% 11/22/34 Standard & Poors Rating: BBB- Moodys Rating: Baa2 09261HBV8 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 95.6220	.00	.00 528.90	.00	0.00
Bmo Mtg Tr 5.6253% 12/17/57 Standard & Poors Rating: N/A Moodys Rating: Aaa 09661XAC2 Asset Minor Code 31 *ACCOUNT 6746018205*	440,000.000	458,035.60 104.0990	453,198.24	4,837.36 9,935.20	2,062.61	5.40
Boeing Co 6.625% 2/15/38 Standard & Poors Rating: BBB- Moodys Rating: Baa3 097023AS4 Asset Minor Code 28 *ACCOUNT 6746018205*	150,000.000	167,076.00 111.3840	163,813.50	3,262.50 11,326.50	3,754.17	5.95
Boeing Co 3.500% 3/01/45 Standard & Poors Rating: BBB- Moodys Rating: Baa3 097023BL8 Asset Minor Code 28 *ACCOUNT 6746018204*	25,000.000	18,029.25 72.1170	24,071.50	- 6,042.25 1,322.75	291.67	4.85
Boeing Co 3.650% 3/01/47 Standard & Poors Rating: BBB- Moodys Rating: Baa3 097023BV6 Asset Minor Code 28 *ACCOUNT 6746018204*	199,000.000	144,866.03 72.7970	139,759.27	5,106.76 9,125.71	2,421.17	5.01

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Boeing Co 3.550% 3/01/38 Standard & Poors Rating: BBB- Moodys Rating: Baa3 097023BY0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 84.1750	.00	.00 5,314.23	.00	0.00
Boeing Co 3.625% 3/01/48 Standard & Poors Rating: BBB- Moodys Rating: Baa3 097023BZ7 Asset Minor Code 28 *ACCOUNT 6746018204*	173,000.000	123,522.00 71.4000	116,524.64	6,997.36 6,997.36	2,090.42	5.08
Boeing Co 3.850% 11/01/48 Standard & Poors Rating: BBB- Moodys Rating: Baa3 097023CB9 Asset Minor Code 28 *ACCOUNT 6746018204*	102,000.000	75,229.08 73.7540	71,257.20	3,971.88 3,971.88	654.50	5.22
Boeing Co 3.900% 5/01/49 Standard & Poors Rating: BBB- Moodys Rating: Baa3 097023CK9 Asset Minor Code 28 *ACCOUNT 6746018204*	407,000.000	303,145.81 74.4830	301,392.84	1,752.97 17,661.40	2,645.50	5.24
Boeing Co 3.900% 5/01/49 Standard & Poors Rating: BBB- Moodys Rating: Baa3 097023CK9 Asset Minor Code 28 *ACCOUNT 6746018205*	450,000.000	335,173.50 74.4830	442,430.90	- 107,257.40 21,964.50	2,925.00	5.24
Total Boeing Co 3.900% 5/01/49	**857,000.000**	**638,319.31**	**743,823.74**	**- 105,504.43** **39,625.90**	**5,570.50**	**5.23**

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Boeing Co 3.750% 2/01/50 Standard & Poors Rating: BBB- Moodys Rating: Baa3 097023CQ6 Asset Minor Code 28 *ACCOUNT 6746018204*	1,038,000.000	754,895.88 72.7260	735,463.40	19,432.48 55,238.00	16,218.75	5.16
Boeing Co 3.950% 8/01/59 Standard & Poors Rating: BBB- Moodys Rating: Baa3 097023CR4 Asset Minor Code 28 *ACCOUNT 6746018204*	44,000.000	31,137.92 70.7680	29,492.02	1,645.90 3,775.03	724.17	5.58
Boeing Co Cr Sen Sr 5.705% 5/01/40 Standard & Poors Rating: BBB- Moodys Rating: Baa3 097023CV5 Asset Minor Code 28 *ACCOUNT 6746018205*	65,000.000	66,350.70 102.0780	60,216.00	6,134.70 4,511.00	618.04	5.59
Boeing Co Cr Sen Sr 5.805% 5/01/50 Standard & Poors Rating: BBB- Moodys Rating: Baa3 097023CW3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 98.3590	.00	.00 68,795.76	.00	0.00
Boeing Co Sr Nt 5.930% 5/01/60 Standard & Poors Rating: BBB- Moodys Rating: Baa3 097023CX1 Asset Minor Code 28 *ACCOUNT 6746018204*	629,000.000	616,772.24 98.0560	620,716.07	- 3,943.83 47,794.49	6,216.62	6.05
Boeing Co Cr Sen 6.858% 5/01/54 Standard & Poors Rating: BBB- Moodys Rating: Baa3 097023DT9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 112.3140	.00	.00 - 16,341.00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Boeing Co 7.008% 5/01/64 Standard & Poors Rating: BBB- Moodys Rating: Baa3 097023DU6 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 113.6250	.00	.00 - 10,086.45	.00	0.00
Booz Allen Hamilton 5.950% 8/04/33 Standard & Poors Rating: BBB- Moodys Rating: Baa3 09951LAC7 Asset Minor Code 28 *ACCOUNT 6746018205*	55,000.000	57,295.15 104.1730	54,474.20	2,820.95 1,070.85	1,336.27	5.71
Bp Cap Markets 3.000% 2/24/50 Standard & Poors Rating: A- Moodys Rating: A1 10373QBG4 Asset Minor Code 28 *ACCOUNT 6746018204*	16,000.000	10,431.36 65.1960	10,284.32	147.04 147.04	169.33	4.60
Bp Cap Mkts Amer 2.772% 11/10/50 Standard & Poors Rating: A- Moodys Rating: A1 10373QBN9 Asset Minor Code 28 *ACCOUNT 6746018204*	36,000.000	22,164.12 61.5670	22,041.07	123.05 123.05	141.37	4.50
Bp Cap Mkts Amer Inc 2.939% 6/04/51 Standard & Poors Rating: A- Moodys Rating: A1 10373QBP4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 63.6280	.00	.00 9,150.73	.00	0.00
Bp Cap Mkts Amer 3.379% 2/08/61 Standard & Poors Rating: A- Moodys Rating: A1 10373QBQ2 Asset Minor Code 28 *ACCOUNT 6746018204*	35,000.000	22,847.65 65.2790	23,220.25	- 372.60 1,726.66	469.77	5.18

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Bp Cap Mkts Amer Inc 3.060% 6/17/41 Standard & Poors Rating: A- Moodys Rating: A1 10373QBR0 Asset Minor Code 28 *ACCOUNT 6746018204*	136,000.000	103,515.04 76.1140	99,568.71	3,946.33 3,946.33	161.84	4.02
Bristol Myers Squibb 2.550% 11/13/50 Standard & Poors Rating: A Moodys Rating: A2 110122DS4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 59.1340	.00	.00 - 20.28	.00	0.00
Brixmor Operating 3.900% 3/15/27 Standard & Poors Rating: BBB Moodys Rating: Baa2 11120VAE3 Asset Minor Code 28 *ACCOUNT 6746018205*	1,000,000.000	997,030.00 99.7030	1,000,300.00	- 3,270.00 17,510.00	11,483.33	3.91
Brixmor Operating 4.125% 5/15/29 Standard & Poors Rating: BBB Moodys Rating: Baa2 11120VAH6 Asset Minor Code 28 *ACCOUNT 6746018205*	125,000.000	124,491.25 99.5930	133,790.00	- 9,298.75 4,536.25	658.85	4.14
Broadstone Net 2.600% 9/15/31 Standard & Poors Rating: BBB Moodys Rating: Baa2 11135EAA2 Asset Minor Code 28 *ACCOUNT 6746018205*	530,000.000	469,007.60 88.4920	470,221.30	- 1,213.70 31,285.90	4,057.44	2.94
Broadcom Inc 3.750% 2/15/51 Standard & Poors Rating: A- Moodys Rating: A3 11135FBG5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 75.3890	.00	.00 40,778.94	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Broadcom Inc 3.500% 2/15/41 Standard & Poors Rating: A- Moodys Rating: A3 11135FBJ9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 83.7670	.00	.00 14,574.00	.00	0.00
Broadcom Inc 3.469% 4/15/34 Standard & Poors Rating: A- Moodys Rating: A3 11135FBL4 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 91.1840	.00	.00 14,376.25	.00	0.00
Broadcom Inc 3.750% 2/15/51 Standard & Poors Rating: A- Moodys Rating: A3 11135FCS8 Asset Minor Code 28 *ACCOUNT 6746018204*	695,000.000	523,953.55 75.3890	524,434.37	- 480.82 - 27,261.38	9,845.83	4.97
Broadcom Inc 3.469% 4/15/34 Standard & Poors Rating: A- Moodys Rating: A3 11135FCT6 Asset Minor Code 28 *ACCOUNT 6746018205*	265,000.000	241,637.60 91.1840	240,150.95	1,486.65 - 2,992.65	1,940.71	3.80
Broadcom Inc 3.500% 2/15/41 Standard & Poors Rating: A- Moodys Rating: A3 11135FCV1 Asset Minor Code 28 *ACCOUNT 6746018204*	347,000.000	282,281.03 81.3490	275,077.31	7,203.72 - 8,214.53	4,588.11	4.30
Brown Brown Inc 5.550% 6/23/35 Standard & Poors Rating: BBB- Moodys Rating: Baa3 115236AM3 Asset Minor Code 28 *ACCOUNT 6746018205*	95,000.000	97,409.20 102.5360	94,712.15	2,697.05 2,697.05	117.17	5.41

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Burlington North 4.950% 9/15/41 Standard & Poors Rating: AA- Moodys Rating: A2 12189LAG6 Asset Minor Code 28 *ACCOUNT 6746018205*	100,000.000	96,574.00 96.5740	129,155.00	- 32,581.00 3,443.00	1,457.50	5.13
Burlington North 4.400% 3/15/42 Standard & Poors Rating: AA- Moodys Rating: A2 12189LAJ0 Asset Minor Code 28 *ACCOUNT 6746018204*	21,000.000	18,748.80 89.2800	18,457.36	291.44 4,883.12	272.07	4.93
Burlington North 4.400% 3/15/42 Standard & Poors Rating: AA- Moodys Rating: A2 12189LAJ0 Asset Minor Code 28 *ACCOUNT 6746018205*	225,000.000	200,880.00 89.2800	272,054.75	- 71,174.75 5,755.50	2,915.00	4.93
Total Burlington North 4.400% 3/15/42	**246,000.000**	**219,628.80**	**290,512.11**	**- 70,883.31** **10,638.62**	**3,187.07**	**4.92**
Burlingtn North 4.375% 9/01/42 Standard & Poors Rating: AA- Moodys Rating: A2 12189LAK7 Asset Minor Code 28 *ACCOUNT 6746018204*	53,000.000	46,991.92 88.6640	46,192.68	799.24 799.24	772.92	4.93
Burlington North 4.450% 3/15/43 Standard & Poors Rating: AA- Moodys Rating: A2 12189LAN1 Asset Minor Code 28 *ACCOUNT 6746018204*	480,000.000	426,811.20 88.9190	416,208.00	10,603.20 104,804.70	6,289.33	5.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Burlingtn North 4.900% 4/01/44 Standard & Poors Rating: AA- Moodys Rating: A2 12189LAS0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 94.1020	.00	.00 6,833.03	.00	0.00
Burlington North 4.550% 9/01/44 Standard & Poors Rating: AA- Moodys Rating: A2 12189LAU5 Asset Minor Code 28 *ACCOUNT 6746018204*	38,000.000	33,747.42 88.8090	33,505.93	241.49 241.49	576.33	5.12
Burlingtn North 4.150% 4/01/45 Standard & Poors Rating: AA- Moodys Rating: A2 12189LAW1 Asset Minor Code 28 *ACCOUNT 6746018204*	13,000.000	10,919.48 83.9960	10,795.98	123.50 123.50	134.88	4.94
Burlingtn North 3.900% 8/01/46 Standard & Poors Rating: AA- Moodys Rating: A2 12189LAZ4 Asset Minor Code 28 *ACCOUNT 6746018204*	38,000.000	30,386.70 79.9650	29,833.42	553.28 553.28	617.50	4.88
Burlington North 4.150% 12/15/48 Standard & Poors Rating: AA- Moodys Rating: A2 12189LBD2 Asset Minor Code 28 *ACCOUNT 6746018204*	101,000.000	82,676.58 81.8580	83,805.42	- 1,128.84 749.56	186.29	5.07
Burlingtn North 3.550% 2/15/50 Standard & Poors Rating: AA- Moodys Rating: A2 12189LBE0 Asset Minor Code 28 *ACCOUNT 6746018204*	29,000.000	21,237.86 73.2340	21,091.41	146.45 146.45	388.92	4.85

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Burlington Northn 3.300% 9/15/51 Standard & Poors Rating: AA- Moodys Rating: A2 12189LBG5 Asset Minor Code 28 *ACCOUNT 6746018204*	318,000.000	219,521.76 69.0320	220,393.54	- 871.78 1,563.15	3,089.90	4.78
Burlington Northn 2.875% 6/15/52 Standard & Poors Rating: AA- Moodys Rating: A2 12189LBH3 Asset Minor Code 28 *ACCOUNT 6746018204*	48,000.000	30,130.56 62.7720	30,614.65	- 484.09 4,150.03	61.33	4.58
Burlington Northn 4.450% 1/15/53 Standard & Poors Rating: AA- Moodys Rating: A2 12189LBJ9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 84.3210	.00	.00 4,388.04	.00	0.00
Burlington Northn 5.200% 4/15/54 Standard & Poors Rating: AA- Moodys Rating: A2 12189LBK6 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 94.1110	.00	.00 1,907.20	.00	0.00
Burlington Northn 5.500% 3/15/55 Standard & Poors Rating: AA- Moodys Rating: A2 12189LBL4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 98.3390	.00	.00 5,916.93	.00	0.00
Burlington Northn 5.800% 3/15/56 Standard & Poors Rating: AA- Moodys Rating: A2 12189LBM2 Asset Minor Code 28 *ACCOUNT 6746018204*	37,000.000	37,776.63 102.0990	36,788.36	988.27 988.27	631.88	5.68

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Bx Commerc Mortg 5.57207% 12/10/29 Standard & Poors Rating: A+ Moodys Rating: N/A 123910AC5 Asset Minor Code 31 *ACCOUNT 6746018204*	90,700.460	90,897.28 100.2170	90,473.68	423.60 211.13	250.47	5.56
Cbs Corp 4.850% 7/01/42 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 124857AJ2 Asset Minor Code 28 *ACCOUNT 6746018204*	120,000.000	88,460.40 73.7170	93,758.85	- 5,298.45 - 5,298.45	2,910.00	6.58
Cbs Corp 4.600% 1/15/45 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 124857AN3 Asset Minor Code 28 *ACCOUNT 6746018204*	63,000.000	43,687.98 69.3460	47,606.80	- 3,918.82 - 2,518.11	1,336.30	6.63
Cdw LLC Cdw Fin Corp 2.670% 12/01/26 Standard & Poors Rating: BBB- Moodys Rating: Baa3 12513GBG3 Asset Minor Code 28 *ACCOUNT 6746018205*	100,000.000	98,672.00 98.6720	95,187.00	3,485.00 2,765.00	222.50	2.71
Cdw LLC Cdw Fin 5.100% 3/01/30 Standard & Poors Rating: BBB- Moodys Rating: Baa3 12513GBK4 Asset Minor Code 28 *ACCOUNT 6746018205*	150,000.000	152,751.00 101.8340	149,833.50	2,917.50 5,017.50	2,550.00	5.01
Cf Industries Inc 4.950% 6/01/43 Standard & Poors Rating: BBB Moodys Rating: Baa2 12527GAD5 Asset Minor Code 28 *ACCOUNT 6746018205*	425,000.000	380,549.25 89.5410	385,812.50	- 5,263.25 6,090.25	1,753.13	5.53

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Cf Industries Inc 5.150% 3/15/34 Standard & Poors Rating: BBB Moodys Rating: Baa2 12527GAF0 Asset Minor Code 28 *ACCOUNT 6746018205*	145,000.000	145,646.70 100.4460	139,888.75	5,757.95 5,757.95	2,198.76	5.13
Cf Inds Inc 5.300% 11/26/35 Standard & Poors Rating: BBB Moodys Rating: Baa2 12527GAL7 Asset Minor Code 28 *ACCOUNT 6746018205*	60,000.000	59,792.40 99.6540	59,953.80	- 161.40 - 161.40	309.17	5.32
Cifc Funding Ltd 5.7067% 1/22/31 Standard & Poors Rating: N/A Moodys Rating: N/A 12548MBF1 Asset Minor Code 31 *ACCOUNT 6746018205*	.000	.00 100.0726	.00	.00 - 1,248.10	.00	0.00
Cigna Corp 4.800% 8/15/38 Standard & Poors Rating: A- Moodys Rating: Baa1 125523AJ9 Asset Minor Code 28 *ACCOUNT 6746018205*	390,000.000	373,432.80 95.7520	366,580.50	6,852.30 6,852.30	7,072.00	5.01
Cifc Funding Ltd 5.25886% 10/15/38 12575RAJ9 Asset Minor Code 31 *ACCOUNT 6746018205*	1,150,000.000	1,152,326.45 100.2023	1,150,000.00	2,326.45 2,326.45	.00	5.25
Cms Energy Corp 4.700% 3/31/43 Standard & Poors Rating: BBB Moodys Rating: Baa2 125896BL3 Asset Minor Code 28 *ACCOUNT 6746018204*	33,000.000	28,765.77 87.1690	28,153.62	612.15 696.30	392.06	5.39

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Cms Energy Corp 4.875% 3/01/44 Standard & Poors Rating: BBB Moodys Rating: Baa2 125896BN9 Asset Minor Code 28 *ACCOUNT 6746018204*	113,000.000	100,954.20 89.3400	125,415.84	- 24,461.64 404.54	1,836.25	5.46
Cms Energy Corp 4.875% 3/01/44 Standard & Poors Rating: BBB Moodys Rating: Baa2 125896BN9 Asset Minor Code 28 *ACCOUNT 6746018205*	150,000.000	134,010.00 89.3400	156,256.50	- 22,246.50 537.00	2,437.50	5.46
Total Cms Energy Corp 4.875% 3/01/44	**263,000.000**	**234,964.20**	**281,672.34**	**- 46,708.14** **941.54**	**4,273.75**	**5.45**
Comm Mortgage Trust 3.359% 10/10/48 Standard & Poors Rating: N/A Moodys Rating: Aaa 12593QBD1 Asset Minor Code 31 *ACCOUNT 6746018205*	.000	.00 99.6790	.00	.00 - 1,639.55	.00	0.00
Csail Commercial 3.0667% 6/15/52 Standard & Poors Rating: N/A Moodys Rating: Aaa 12596WAB0 Asset Minor Code 31 *ACCOUNT 6746018205*	1,408,814.880	1,363,845.51 96.8080	1,422,894.57	- 59,049.06 78,372.45	3,600.64	3.17
Csc Holdings LLC L P 5.500% 4/15/27 Standard & Poors Rating: Ccc+ Moodys Rating: Caa1 126307AQ0 Asset Minor Code 28 *ACCOUNT 6746018205*	300,000.000	257,226.00 85.7420	317,250.00	- 60,024.00 - 11,274.00	3,483.33	6.41

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Crh America Finance 3.400% 5/09/27 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 12636YAA0 Asset Minor Code 28 *ACCOUNT 6746018205*	200,000.000	198,422.00 99.2110	195,640.00	2,782.00 2,782.00	982.22	3.43
Crh America Finance 3.950% 4/04/28 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 12636YAC6 Asset Minor Code 28 *ACCOUNT 6746018205*	200,000.000	199,376.00 99.6880	196,238.00	3,138.00 3,138.00	1,909.17	3.96
Crh America Finance 4.500% 4/04/48 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 12636YAD4 Asset Minor Code 28 *ACCOUNT 6746018204*	224,000.000	190,798.72 85.1780	185,133.76	5,664.96 5,664.96	2,436.00	5.28
Csx Corp 6.000% 10/01/36 Standard & Poors Rating: BBB+ Moodys Rating: A3 126408GH0 Asset Minor Code 28 *ACCOUNT 6746018205*	460,000.000	499,090.80 108.4980	587,107.20	- 88,016.40 16,090.80	6,900.00	5.53
Csx Corp 5.500% 4/15/41 Standard & Poors Rating: BBB+ Moodys Rating: A3 126408GU1 Asset Minor Code 28 *ACCOUNT 6746018205*	180,000.000	183,688.20 102.0490	208,202.40	- 24,514.20 12,863.10	2,090.00	5.39
Csx Corp 4.500% 8/01/54 Standard & Poors Rating: BBB+ Moodys Rating: A3 126408HA4 Asset Minor Code 28 *ACCOUNT 6746018204*	38,000.000	31,883.90 83.9050	31,180.52	703.38 703.38	712.50	5.36

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Csx Corp 3.950% 5/01/50 Standard & Poors Rating: BBB+ Moodys Rating: A3 126408HC0 Asset Minor Code 28 *ACCOUNT 6746018204*	226,000.000	175,513.86 77.6610	182,206.98	- 6,693.12 1,079.70	1,487.83	5.09
Csx Corp 3.800% 11/01/46 Standard & Poors Rating: BBB+ Moodys Rating: A3 126408HF3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 78.4040	.00	.00 755.07	.00	0.00
Csx Corp 4.300% 3/01/48 Standard & Poors Rating: BBB+ Moodys Rating: A3 126408HK2 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 83.4240	.00	.00 6,553.18	.00	0.00
Csx Corp 4.750% 11/15/48 Standard & Poors Rating: BBB+ Moodys Rating: A3 126408HN6 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 88.9020	.00	.00 13,650.96	.00	0.00
Csx Corp 3.350% 9/15/49 Standard & Poors Rating: BBB+ Moodys Rating: A3 126408HR7 Asset Minor Code 28 *ACCOUNT 6746018204*	70,000.000	49,209.30 70.2990	51,883.30	- 2,674.00 658.00	690.47	4.77
Csx Corp Sr Nt 3.800% 4/15/50 Standard & Poors Rating: BBB+ Moodys Rating: A3 126408HS5 Asset Minor Code 28 *ACCOUNT 6746018204*	430,000.000	326,898.90 76.0230	320,071.60	6,827.30 11,031.28	3,449.56	5.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Csx Corp Sr Nt 2.500% 5/15/51 Standard & Poors Rating: BBB+ Moodys Rating: A3 126408HT3 Asset Minor Code 28 *ACCOUNT 6746018204*	70,000.000	41,379.80 59.1140	39,887.40	1,492.40 1,492.40	223.61	4.23
Csx Corp Nt 4.500% 11/15/52 Standard & Poors Rating: BBB+ Moodys Rating: A3 126408HV8 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 84.8490	.00	.00 4,071.67	.00	0.00
Csx Corp 5.200% 11/15/33 Standard & Poors Rating: BBB+ Moodys Rating: A3 126408HW6 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 104.1020	.00	.00 4,816.08	.00	0.00
Csx Corp 4.900% 3/15/55 Standard & Poors Rating: BBB+ Moodys Rating: A3 126408HY2 Asset Minor Code 28 *ACCOUNT 6746018204*	86,000.000	77,066.32 89.6120	80,171.76	- 3,105.44 774.44	1,240.79	5.47
Cvs Health Corp 5.125% 7/20/45 Standard & Poors Rating: BBB Moodys Rating: Baa3 126650CN8 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 90.2810	.00	.00 3,757.20	.00	0.00
Cvs Health Corp 4.780% 3/25/38 Standard & Poors Rating: BBB Moodys Rating: Baa3 126650CY4 Asset Minor Code 28 *ACCOUNT 6746018205*	200,000.000	188,782.00 94.3910	196,028.00	- 7,246.00 15,848.00	2,549.33	5.06

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Cvs Health Corp 5.050% 3/25/48 Standard & Poors Rating: BBB Moodys Rating: Baa3 126650CZ1 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 88.1550	.00	.00 6,231.40	.00	0.00
Cvs Health Corp 5.625% 2/21/53 Standard & Poors Rating: BBB Moodys Rating: Baa3 126650DV9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 93.8710	.00	.00 15,086.76	.00	0.00
Cvs Health Corp 6.000% 6/01/44 Standard & Poors Rating: BBB Moodys Rating: Baa3 126650EE6 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 100.4910	.00	.00 3,081.26	.00	0.00
Cvs Health Corp 6.050% 6/01/54 Standard & Poors Rating: BBB Moodys Rating: Baa3 126650EF3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 99.4240	.00	.00 3,137.82	.00	0.00
Cvs Health Corp 6.750% 12/10/54 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 126650EG1 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 104.4370	.00	.00 983.28	.00	0.00
Cvs Health Corp 7.000% 3/10/55 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 126650EH9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 104.9050	.00	.00 2,677.12	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Coterra Energy Inc 5.900% 2/15/55 Standard & Poors Rating: BBB Moodys Rating: Baa2 127097AN3 Asset Minor Code 28 *ACCOUNT 6746018204*	1,087,000.000	1,043,737.40 96.0200	1,047,604.90	- 3,867.50 14,034.69	24,228.01	6.14
California Inst 4.700% 11/01/11 Standard & Poors Rating: AA- Moodys Rating: Aa3 13034VAA2 Asset Minor Code 28 *ACCOUNT 6746018205*	320,000.000	254,480.00 79.5250	350,075.30	- 95,595.30 - 6,150.40	2,506.67	5.91
California 3.650% 9/01/19 Standard & Poors Rating: AA- Moodys Rating: Aa3 13034VAD6 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 63.3490	.00	.00 6,988.90	.00	0.00
California 3.650% 9/01/19 Standard & Poors Rating: AA- Moodys Rating: Aa3 13034VAD6 Asset Minor Code 28 *ACCOUNT 6746018205*	200,000.000	126,698.00 63.3490	205,600.40	- 78,902.40 - 434.00	2,433.33	5.76
Total California 3.650% 9/01/19	**200,000.000**	**126,698.00**	**205,600.40**	**- 78,902.40** **6,554.90**	**2,433.33**	**5.76**
Calpine Corp 4.500% 2/15/28 Standard & Poors Rating: BBB+ Moodys Rating: A3 131347CM6 Asset Minor Code 28 *ACCOUNT 6746018205*	125,000.000	125,082.50 100.0660	126,562.50	- 1,480.00 5,193.75	2,125.00	4.50

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Calpine Corporation 4.625% 2/01/29 Standard & Poors Rating: BBB Moodys Rating: Baa1 131347CP9 Asset Minor Code 28 *ACCOUNT 6746018205*	40,000.000	39,850.40 99.6260	40,000.00	- 149.60 2,092.00	770.83	4.64
Cameron Internat Cam 7.000% 7/15/38 Standard & Poors Rating: A Moodys Rating: A3 13342BAD7 Asset Minor Code 28 *ACCOUNT 6746018205*	90,000.000	103,475.70 114.9730	117,980.10	- 14,504.40 6,660.90	2,905.00	6.09
Cameron Internat 5.950% 6/01/41 Standard & Poors Rating: A Moodys Rating: A3 13342BAF2 Asset Minor Code 28 *ACCOUNT 6746018205*	170,000.000	165,665.00 97.4500	199,955.70	- 34,290.70 1,953.30	842.92	6.11
Cameron Lng LLC 3.701% 1/15/39 Standard & Poors Rating: A Moodys Rating: A2 133434AD2 Asset Minor Code 28 *ACCOUNT 6746018204*	141,000.000	120,154.56 85.2160	121,516.91	- 1,362.35 6,504.33	2,406.27	4.34
Canadian Natl Rr 6.250% 8/01/34 Standard & Poors Rating: A- Moodys Rating: A2 136375BL5 Asset Minor Code 28 *ACCOUNT 6746018205*	175,000.000	192,846.50 110.1980	196,241.50	- 3,395.00 - 3,395.00	4,557.29	5.67
Canadian Nat Res 6.450% 6/30/33 Standard & Poors Rating: N/A Moodys Rating: Baa1 136385AE1 Asset Minor Code 28 *ACCOUNT 6746018205*	500,000.000	539,210.00 107.8420	535,175.00	4,035.00 15,075.00	89.58	5.98

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Capital One Finl 3.950% 9/01/69 Standard & Poors Rating: Bb Moodys Rating: Baa3 14040HCF0 Asset Minor Code 28 *ACCOUNT 6746018204*	56,000.000	55,326.88 98.7980	54,880.00	446.88 446.88	184.33	4.00
Capital One Finl 5.268% 5/10/33 Standard & Poors Rating: BBB Moodys Rating: Baa1 14040HCT0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 102.5640	.00	.00 3,070.38	.00	0.00
Capital One Finl 6.377% 6/08/34 Standard & Poors Rating: BBB Moodys Rating: Baa1 14040HDA0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 108.0930	.00	.00 3,805.20	.00	0.00
Capital One 7.624% 10/30/31 Standard & Poors Rating: BBB Moodys Rating: Baa1 14040HDC6 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 113.0150	.00	.00 - 20.16	.00	0.00
Capital One 5.197% 9/11/36 Standard & Poors Rating: BBB Moodys Rating: Baa1 14040HDN2 Asset Minor Code 28 *ACCOUNT 6746018204*	275,000.000	273,614.00 99.4960	275,000.00	- 1,386.00 - 1,386.00	4,366.92	5.22
Cardinal Health Inc 4.500% 11/15/44 Standard & Poors Rating: BBB Moodys Rating: Baa2 14149YBB3 Asset Minor Code 28 *ACCOUNT 6746018205*	95,000.000	81,764.60 86.0680	94,630.45	- 12,865.85 3,516.90	546.25	5.23

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Carlisle Cos Inc 2.200% 3/01/32 Standard & Poors Rating: BBB Moodys Rating: Baa2 142339AL4 Asset Minor Code 28 *ACCOUNT 6746018205*	355,000.000	309,733.95 87.2490	353,296.00	- 43,562.05 20,022.00	2,603.33	2.52
Progress Energy Car 4.100% 5/15/42 Standard & Poors Rating: A Moodys Rating: Aa3 144141DB1 Asset Minor Code 28 *ACCOUNT 6746018204*	36,000.000	30,604.32 85.0120	29,377.08	1,227.24 2,586.56	188.60	4.82
Carolina Power Light 4.100% 3/15/43 Standard & Poors Rating: A Moodys Rating: Aa3 144141DD7 Asset Minor Code 28 *ACCOUNT 6746018204*	106,000.000	89,341.04 84.2840	87,885.24	1,455.80 2,783.50	1,279.66	4.86
Centerpoint Energy 7.000% 2/15/55 Standard & Poors Rating: BBB- Moodys Rating: Baa3 15189TBH9 Asset Minor Code 28 *ACCOUNT 6746018204*	210,000.000	219,000.60 104.2860	215,006.25	3,994.35 3,994.35	5,553.33	6.71
Centerpoint Energy 6.850% 2/15/55 Standard & Poors Rating: BBB- Moodys Rating: Baa3 15189TBJ5 Asset Minor Code 28 *ACCOUNT 6746018204*	65,000.000	69,321.20 106.6480	65,406.25	3,914.95 3,914.95	1,682.06	6.42
Centerpoint Energy 6.700% 5/15/55 Standard & Poors Rating: BBB- Moodys Rating: Baa3 15189TBP1 Asset Minor Code 28 *ACCOUNT 6746018204*	44,000.000	45,118.48 102.5420	43,997.85	1,120.63 2,436.13	376.69	6.53

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Centerpoint Energy 5.950% 4/01/56 Standard & Poors Rating: BBB- Moodys Rating: Baa3 15189TBS5 Asset Minor Code 28 *ACCOUNT 6746018204*	405,000.000	408,090.15 100.7630	405,000.00	3,090.15 3,090.15	5,957.44	5.90
Centerpoint Energy 3.550% 8/01/42 Standard & Poors Rating: A Moodys Rating: A2 15189XAM0 Asset Minor Code 28 *ACCOUNT 6746018204*	42,000.000	33,499.20 79.7600	31,581.48	1,917.72 1,917.72	621.25	4.45
Centerpoint Ener 4.500% 4/01/44 Standard & Poors Rating: A Moodys Rating: A2 15189XAN8 Asset Minor Code 28 *ACCOUNT 6746018204*	36,000.000	31,648.32 87.9120	30,384.36	1,263.96 1,263.96	404.37	5.12
Centerpoint Energy 2.900% 7/01/50 Standard & Poors Rating: A Moodys Rating: A2 15189XAU2 Asset Minor Code 28 *ACCOUNT 6746018204*	560,000.000	360,701.60 64.4110	341,961.45	18,740.15 18,740.15	8,120.00	4.50
Centerpoint Energy 3.350% 4/01/51 Standard & Poors Rating: A Moodys Rating: A2 15189XAW8 Asset Minor Code 28 *ACCOUNT 6746018204*	51,000.000	35,829.54 70.2540	35,498.04	331.50 331.50	427.13	4.77
Centerpoint Energy 3.600% 3/01/52 Standard & Poors Rating: A Moodys Rating: A2 15189XAY4 Asset Minor Code 28 *ACCOUNT 6746018204*	54,000.000	39,296.88 72.7720	39,037.68	259.20 259.20	648.00	4.95

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Charter Comm Opt LLC 5.750% 4/01/48 Standard & Poors Rating: BBB- Moodys Rating: Ba1 161175BN3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 85.2990	.00	.00 32,827.26	.00	0.00
Charter Comm Opt LLC 5.125% 7/01/49 Standard & Poors Rating: BBB- Moodys Rating: Ba1 161175BS2 Asset Minor Code 28 *ACCOUNT 6746018204*	147,000.000	115,034.85 78.2550	121,092.28	- 6,057.43 - 1,534.13	3,766.88	6.55
Charter Comm Opt LLC 4.800% 3/01/50 Standard & Poors Rating: BBB- Moodys Rating: Ba1 161175BT0 Asset Minor Code 28 *ACCOUNT 6746018204*	194,000.000	145,732.80 75.1200	152,443.93	- 6,711.13 - 2,631.81	3,104.00	6.39
Charter 3.700% 4/01/51 Standard & Poors Rating: BBB- Moodys Rating: Ba1 161175BV5 Asset Minor Code 28 *ACCOUNT 6746018204*	961,000.000	604,882.23 62.9430	592,800.47	12,081.76 15,205.60	8,889.25	5.88
Charter 3.850% 4/01/61 Standard & Poors Rating: BBB- Moodys Rating: Ba1 161175BY9 Asset Minor Code 28 *ACCOUNT 6746018204*	1,254,000.000	747,271.14 59.5910	746,695.79	575.35 7,131.52	12,069.75	6.46
Charter 3.900% 6/01/52 Standard & Poors Rating: BBB- Moodys Rating: Ba1 161175CA0 Asset Minor Code 28 *ACCOUNT 6746018204*	579,000.000	373,698.18 64.5420	386,839.88	- 13,141.70 36,547.18	1,881.75	6.04

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Charter 4.400% 12/01/61 Standard & Poors Rating: BBB- Moodys Rating: Ba1 161175CC6 Asset Minor Code 28 *ACCOUNT 6746018204*	730,000.000	477,441.90 65.4030	497,462.93	- 20,021.03 - 9,275.40	2,676.67	6.73
Charter 3.950% 6/30/62 Standard & Poors Rating: BBB- Moodys Rating: Ba1 161175CG7 Asset Minor Code 28 *ACCOUNT 6746018204*	444,000.000	267,168.12 60.1730	272,983.17	- 5,815.05 2,777.32	48.72	6.56
Charter 5.250% 4/01/53 Standard & Poors Rating: BBB- Moodys Rating: Ba1 161175CK8 Asset Minor Code 28 *ACCOUNT 6746018204*	22,000.000	17,398.70 79.0850	17,848.82	- 450.12 - 450.12	288.75	6.64
Charter 5.500% 4/01/63 Standard & Poors Rating: BBB- Moodys Rating: Ba1 161175CL6 Asset Minor Code 28 *ACCOUNT 6746018204*	113,000.000	89,038.35 78.7950	88,004.40	1,033.95 1,033.95	1,553.75	6.98
Cheniere Corpus 2.742% 12/31/39 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 16412XAL9 Asset Minor Code 28 *ACCOUNT 6746018204*	64,000.000	54,570.24 85.2660	51,258.04	3,312.20 3,797.39	4.87	3.22
Chevron USA Inc 5.250% 11/15/43 Standard & Poors Rating: AA- Moodys Rating: Aa2 166756AU0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 99.9100	.00	.00 8,014.74	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Childrens Health Sys 2.511% 8/15/50 Standard & Poors Rating: N/A Moodys Rating: Aa3 16876HAB5 Asset Minor Code 28 *ACCOUNT 6746018205*	300,000.000	176,709.00 58.9030	300,000.00	- 123,291.00 540.00	2,845.80	4.26
Childrens Hospital 2.704% 7/01/50 Standard & Poors Rating: AA Moodys Rating: Aa2 16877PAA8 Asset Minor Code 28 *ACCOUNT 6746018205*	545,000.000	338,684.80 62.1440	545,000.00	- 206,315.20 1,803.95	7,368.40	4.35
Cisco Systems 5.500% 1/15/40 Standard & Poors Rating: AA- Moodys Rating: A1 17275RAF9 Asset Minor Code 28 *ACCOUNT 6746018204*	35,000.000	36,276.80 103.6480	35,695.45	581.35 581.35	887.64	5.31
Cisco Sys Inc 5.300% 2/26/54 Standard & Poors Rating: AA- Moodys Rating: A1 17275RBU5 Asset Minor Code 28 *ACCOUNT 6746018204*	44,000.000	42,174.88 95.8520	42,889.90	- 715.02 - 715.02	809.72	5.53
Citigroup Inc 6.875% 2/15/98 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967AS0 Asset Minor Code 28 *ACCOUNT 6746018205*	150,000.000	171,309.00 114.2060	197,851.50	- 26,542.50 3,543.00	3,895.83	6.02
Citigroup Inc Mtn 5.875% 1/30/42 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967FX4 Asset Minor Code 28 *ACCOUNT 6746018204*	69,000.000	72,556.95 105.1550	70,673.94	1,883.01 1,883.01	1,700.32	5.59

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Citigroup Inc 6.675% 9/13/43 Standard & Poors Rating: BBB Moodys Rating: Baa2 172967HA2 Asset Minor Code 28 *ACCOUNT 6746018204*	145,000.000	161,197.95 111.1710	152,699.50	8,498.45 8,498.45	2,903.63	6.00
Citigroup Inc 5.300% 5/06/44 Standard & Poors Rating: BBB Moodys Rating: Baa2 172967HS3 Asset Minor Code 28 *ACCOUNT 6746018204*	469,000.000	455,253.61 97.0690	429,507.74	25,745.87 27,760.82	3,797.59	5.46
Citigroup Inc 6.250% 12/29/49 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 172967KM2 Asset Minor Code 28 *ACCOUNT 6746018204*	100,000.000	100,095.00 100.0950	100,850.00	- 755.00 - 755.00	2,326.39	6.24
Citigroup Inc 4.750% 5/18/46 Standard & Poors Rating: BBB Moodys Rating: Baa2 172967KR1 Asset Minor Code 28 *ACCOUNT 6746018204*	39,000.000	34,224.45 87.7550	35,408.89	- 1,184.44 4,305.20	221.27	5.41
Citigroup Inc 4.650% 7/23/48 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967MD0 Asset Minor Code 28 *ACCOUNT 6746018204*	91,000.000	80,268.37 88.2070	77,588.33	2,680.04 2,680.04	1,857.16	5.27
Citigroup Inc 2.572% 6/03/31 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967MS7 Asset Minor Code 28 *ACCOUNT 6746018205*	310,000.000	287,224.30 92.6530	287,137.50	86.80 86.80	620.14	2.78

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Citigroup Inc 3.875% 5/18/69 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 172967MV0 Asset Minor Code 28 *ACCOUNT 6746018204*	201,000.000	200,298.51 99.6510	198,990.00	1,308.51 1,308.51	930.32	3.89
Citigroup Inc 2.561% 5/01/32 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967MY4 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 90.7530	.00	.00 53,931.00	1,920.75	0.00
Citigroup Inc 3.785% 3/17/33 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967NN7 Asset Minor Code 28 *ACCOUNT 6746018205*	850,000.000	810,458.00 95.3480	818,647.50	- 8,189.50 47,311.00	9,294.28	3.97
Citigroup Inc 5.827% 2/13/35 Standard & Poors Rating: BBB Moodys Rating: Baa2 172967PG0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 103.9210	.00	.00 2,133.26	.00	0.00
Citigroup Inc 5.827% 2/13/35 Standard & Poors Rating: BBB Moodys Rating: Baa2 172967PG0 Asset Minor Code 28 *ACCOUNT 6746018205*	5,000.000	5,196.05 103.9210	4,914.85	281.20 220.50	111.68	5.61
Total Citigroup Inc 5.827% 2/13/35	**5,000.000**	**5,196.05**	**4,914.85**	**281.20** **2,353.76**	**111.68**	**5.60**

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Citigroup Inc Perp 6.750% 2/15/73 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 172967PR6 Asset Minor Code 28 *ACCOUNT 6746018204*	258,000.000	262,625.94 101.7930	257,965.44	4,660.50 6,723.48	2,225.25	6.63
Citigroup Inc 5.174% 9/11/36 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967QH7 Asset Minor Code 28 *ACCOUNT 6746018204*	275,000.000	277,571.25 100.9350	275,000.00	2,571.25 2,571.25	4,347.60	5.13
Citigroup Inc 6.625% 5/15/74 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 172967QJ3 Asset Minor Code 28 *ACCOUNT 6746018204*	200,000.000	203,254.00 101.6270	200,000.00	3,254.00 3,254.00	772.92	6.52
Citgo Pete Corp Sr 7.000% 6/15/25 Standard & Poors Rating: N/A Moodys Rating: N/A 17302XAK2 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 100.0000	.00	.00 - 836.50	.00	0.00
Citigroup Inc Sub 6.174% 5/25/34 Standard & Poors Rating: BBB Moodys Rating: Baa2 17327CAR4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 106.1990	.00	.00 1,493.01	.00	0.00
Citigroup Inc 6.950% 5/15/73 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 17327CAV5 Asset Minor Code 28 *ACCOUNT 6746018204*	307,000.000	316,510.86 103.0980	308,841.48	7,669.38 7,669.38	2,726.33	6.74

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Citigroup Inc 6.875% 11/15/73 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 17327CBC6 Asset Minor Code 28 *ACCOUNT 6746018204*	690,000.000	716,985.90 103.9110	690,000.00	26,985.90 26,985.90	6,061.46	6.62
Cleveland Clinic 4.858% 1/01/14 Standard & Poors Rating: AA Moodys Rating: Aa2 18600TAA0 Asset Minor Code 28 *ACCOUNT 6746018205*	200,000.000	168,522.00 84.2610	247,276.26	- 78,754.26 2,276.00	4,858.00	5.77
Coca Cola Co Sr 5.200% 1/14/55 Standard & Poors Rating: A+ Moodys Rating: A1 191216DZ0 Asset Minor Code 28 *ACCOUNT 6746018204*	17,000.000	16,390.21 96.4130	16,325.10	65.11 65.11	410.08	5.39
Columbia Pipelines 5.927% 8/15/30 Standard & Poors Rating: N/A Moodys Rating: Baa1 19828TAA4 Asset Minor Code 28 *ACCOUNT 6746018205*	315,000.000	333,225.90 105.7860	328,155.80	5,070.10 8,993.25	7,053.13	5.60
Columbia University 4.355% 10/01/35 Standard & Poors Rating: AAA Moodys Rating: Aaa 198643AD0 Asset Minor Code 28 *ACCOUNT 6746018205*	240,000.000	234,844.80 97.8520	240,000.00	- 5,155.20 8,443.20	2,613.00	4.45
Comcast Corp 6.450% 3/15/37 Standard & Poors Rating: A- Moodys Rating: A3 20030NAM3 Asset Minor Code 28 *ACCOUNT 6746018205*	450,000.000	497,326.50 110.5170	485,302.50	12,024.00 15,138.00	8,546.25	5.84

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Comcast Corp 4.000% 8/15/47 Standard & Poors Rating: A- Moodys Rating: A3 20030NBZ3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 75.5280	.00	.00 2,307.70	.00	0.00
Comcast Corp 3.969% 11/01/47 Standard & Poors Rating: A- Moodys Rating: A3 20030NCC3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 74.8990	.00	.00 3,070.07	.00	0.00
Comcast Corp 3.999% 11/01/49 Standard & Poors Rating: A- Moodys Rating: A3 20030NCE9 Asset Minor Code 28 *ACCOUNT 6746018204*	46,000.000	33,919.48 73.7380	37,118.08	- 3,198.60 1,110.46	306.59	5.42
Comcast Corp 4.049% 11/01/52 Standard & Poors Rating: A- Moodys Rating: A3 20030NCG4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 73.1470	.00	.00 23,661.37	.00	0.00
Comcast Corp 4.000% 3/01/48 Standard & Poors Rating: A- Moodys Rating: A3 20030NCK5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 75.2200	.00	.00 4,275.50	.00	0.00
Comcast Corp 3.450% 2/01/50 Standard & Poors Rating: A- Moodys Rating: A3 20030NCZ2 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 66.8560	.00	.00 7,090.20	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Comcast Corp New 2.800% 1/15/51 Standard & Poors Rating: A- Moodys Rating: A3 20030NDL2 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 57.9310	.00	.00 3,229.12	.00	0.00
Comcast Corp New 2.450% 8/15/52 Standard & Poors Rating: A- Moodys Rating: A3 20030NDP3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 53.0290	.00	.00 7,831.66	.00	0.00
Comcast Corp New 2.887% 11/01/51 Standard & Poors Rating: A- Moodys Rating: A3 20030NDS7 Asset Minor Code 28 *ACCOUNT 6746018204*	129,000.000	75,437.91 58.4790	76,963.98	- 1,526.07 22,966.09	620.71	4.94
Comcast Corp New 2.937% 11/01/56 Standard & Poors Rating: A- Moodys Rating: A3 20030NDU2 Asset Minor Code 28 *ACCOUNT 6746018204*	943,000.000	529,852.84 56.1880	544,211.91	- 14,359.07 35,522.88	4,615.99	5.23
Comcast Corp New 2.987% 11/01/63 Standard & Poors Rating: A- Moodys Rating: A3 20030NDW8 Asset Minor Code 28 *ACCOUNT 6746018204*	2,799,000.000	1,513,979.10 54.0900	1,657,935.49	- 143,956.39 - 84,427.74	13,934.36	5.52
Comcast Corp 5.350% 5/15/53 Standard & Poors Rating: A- Moodys Rating: A3 20030NEF4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 89.8270	.00	.00 10,598.07	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Comcast Corp New Sr 5.500% 5/15/64 Standard & Poors Rating: A- Moodys Rating: A3 20030NEG2 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 89.4150	.00	.00 8,248.38	.00	0.00
Comcast Corp New Sr 5.650% 6/01/54 Standard & Poors Rating: A- Moodys Rating: A3 20030NEK3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 93.7100	.00	.00 3,402.30	.00	0.00
Commonspirit Health 3.910% 10/01/50 Standard & Poors Rating: A- Moodys Rating: A3 20268JAG8 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 74.6870	.00	.00 38,538.16	.00	0.00
Commonspirit Health 5.548% 12/01/54 Standard & Poors Rating: A- Moodys Rating: A3 20268JAT0 Asset Minor Code 28 *ACCOUNT 6746018204*	158,000.000	150,624.56 95.3320	157,842.14	- 7,217.58 - 192.76	730.49	5.82
Commonspirit Health 4.975% 9/01/35 Standard & Poors Rating: A- Moodys Rating: A3 20268JBD4 Asset Minor Code 28 *ACCOUNT 6746018205*	155,000.000	153,177.20 98.8240	155,000.00	- 1,822.80 - 1,822.80	1,456.57	5.03
Commonwealth Edison 3.800% 10/01/42 Standard & Poors Rating: A Moodys Rating: A1 202795JA9 Asset Minor Code 28 *ACCOUNT 6746018205*	245,000.000	197,692.95 80.6910	230,718.95	- 33,026.00 4,669.70	2,327.50	4.71

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Commonwealth Edison 4.000% 3/01/48 Standard & Poors Rating: A Moodys Rating: A1 202795JM3 Asset Minor Code 28 *ACCOUNT 6746018204*	101,000.000	80,223.29 79.4290	78,712.33	1,510.96 1,510.96	1,346.67	5.04
Connecticut Light 3.200% 3/15/27 Standard & Poors Rating: A Moodys Rating: A2 207597EJ0 Asset Minor Code 28 *ACCOUNT 6746018205*	350,000.000	346,930.50 99.1230	340,308.50	6,622.00 7,364.00	3,297.78	3.23
Conocophillips 4.875% 10/01/47 Standard & Poors Rating: A- Moodys Rating: A2 20825CBC7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 89.1960	.00	.00 1,275.20	.00	0.00
Conocophillips 3.800% 3/15/52 Standard & Poors Rating: A- Moodys Rating: A2 20826FAV8 Asset Minor Code 28 *ACCOUNT 6746018204*	36,000.000	26,408.52 73.3570	28,301.02	- 1,892.50 28,870.17	402.80	5.18
Conocophillips 4.025% 3/15/62 Standard & Poors Rating: A- Moodys Rating: A2 20826FBD7 Asset Minor Code 28 *ACCOUNT 6746018204*	35,000.000	25,428.55 72.6530	25,370.10	58.45 3,216.75	414.80	5.54
Conocophillips Sr 5.550% 3/15/54 Standard & Poors Rating: A- Moodys Rating: A2 20826FBG0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 96.2160	.00	.00 1,560.49	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Conocophillips Sr 5.700% 9/15/63 Standard & Poors Rating: A- Moodys Rating: A2 20826FBH8 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 96.3430	.00	.00 17,844.24	.00	0.00
Conocophillips Sr Nt 5.500% 1/15/55 Standard & Poors Rating: A- Moodys Rating: A2 20826FBM7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 95.6550	.00	.00 1,780.53	.00	0.00
Cons Edison Co Ny 5.300% 3/01/35 Standard & Poors Rating: A- Moodys Rating: A3 209111EH2 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 103.0030	.00	.00 31,802.00	.00	0.00
Consolidated Ny 6.200% 6/15/36 Standard & Poors Rating: A- Moodys Rating: A3 209111EM1 Asset Minor Code 28 *ACCOUNT 6746018205*	100,000.000	109,599.00 109.5990	126,557.00	- 16,958.00 3,713.00	275.56	5.66
Con Edison Ny 5.500% 12/01/39 Standard & Poors Rating: A- Moodys Rating: A3 209111EY5 Asset Minor Code 28 *ACCOUNT 6746018205*	200,000.000	204,256.00 102.1280	239,603.30	- 35,347.30 6,568.00	916.67	5.39
Cons Edison Ny Mtn 4.450% 3/15/44 Standard & Poors Rating: A- Moodys Rating: A3 209111FD0 Asset Minor Code 28 *ACCOUNT 6746018204*	37,000.000	32,254.75 87.1750	31,814.82	439.93 439.93	484.80	5.10

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Consolidated Edison 3.125% 11/15/27 Standard & Poors Rating: A- Moodys Rating: A3 209111FM0 Asset Minor Code 28 *ACCOUNT 6746018205*	350,000.000	345,835.00 98.8100	336,672.00	9,163.00 10,272.50	1,397.57	3.16
Consolidated Edison 3.000% 12/01/60 Standard & Poors Rating: A- Moodys Rating: A3 209111FZ1 Asset Minor Code 28 *ACCOUNT 6746018204*	37,000.000	21,808.17 58.9410	21,822.97	- 14.80 - 14.80	92.50	5.09
Con Edison Co Of Ny 3.200% 12/01/51 Standard & Poors Rating: A- Moodys Rating: A3 209111GC1 Asset Minor Code 28 *ACCOUNT 6746018204*	37,000.000	24,568.00 66.4000	24,194.30	373.70 373.70	98.67	4.82
Consolidation Edison 5.700% 5/15/54 Standard & Poors Rating: A- Moodys Rating: A3 209111GK3 Asset Minor Code 28 *ACCOUNT 6746018204*	31,000.000	30,899.87 99.6770	30,645.67	254.20 254.20	225.78	5.72
Constellation Energy 6.500% 10/01/53 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 210385AE0 Asset Minor Code 28 *ACCOUNT 6746018204*	58,000.000	63,189.26 108.9470	63,898.73	- 709.47 2,883.04	942.50	5.97
Constellation Energy 5.750% 3/15/54 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 210385AF7 Asset Minor Code 28 *ACCOUNT 6746018204*	47,000.000	46,636.22 99.2260	49,312.05	- 2,675.83 940.00	795.74	5.79

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Consumers Energy Co 3.950% 5/15/43 Standard & Poors Rating: A Moodys Rating: A1 210518CU8 Asset Minor Code 28 *ACCOUNT 6746018204*	40,000.000	33,032.80 82.5820	31,614.80	1,418.00 1,497.12	201.89	4.78
Consumers Energy Co 3.950% 7/15/47 Standard & Poors Rating: A Moodys Rating: A1 210518DA1 Asset Minor Code 28 *ACCOUNT 6746018204*	50,000.000	39,888.50 79.7770	40,898.64	- 1,010.14 777.50	910.69	4.95
Consumers Energy Co 4.050% 5/15/48 Standard & Poors Rating: A Moodys Rating: A1 210518DB9 Asset Minor Code 28 *ACCOUNT 6746018204*	104,000.000	83,746.00 80.5250	82,369.00	1,377.00 1,377.00	538.20	5.03
Consumers Energy Co 4.350% 4/15/49 Standard & Poors Rating: A Moodys Rating: A1 210518DD5 Asset Minor Code 28 *ACCOUNT 6746018204*	10,000.000	8,322.80 83.2280	8,480.56	- 157.76 1,794.41	91.83	5.23
Consumers Energy Co 3.750% 2/15/50 Standard & Poors Rating: A Moodys Rating: A1 210518DE3 Asset Minor Code 28 *ACCOUNT 6746018204*	55,000.000	41,143.85 74.8070	41,841.80	- 697.95 - 697.95	779.17	5.01
Consumers Energy Co 3.100% 8/15/50 Standard & Poors Rating: A Moodys Rating: A1 210518DF0 Asset Minor Code 28 *ACCOUNT 6746018204*	114,000.000	76,125.78 66.7770	89,167.52	- 13,041.74 34,918.77	1,335.07	4.64

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Consumers Energy Co 3.500% 8/01/51 Standard & Poors Rating: A Moodys Rating: A1 210518DH6 Asset Minor Code 28 *ACCOUNT 6746018204*	213,000.000	152,976.60 71.8200	153,588.39	- 611.79 - 611.79	3,106.25	4.87
Consumers Energy Co 2.650% 8/15/52 Standard & Poors Rating: A Moodys Rating: A1 210518DN3 Asset Minor Code 28 *ACCOUNT 6746018204*	78,000.000	48,212.58 61.8110	46,550.54	1,662.04 2,142.52	780.87	4.29
Consumers Energy Co 4.200% 9/01/52 Standard & Poors Rating: A Moodys Rating: A1 210518DQ6 Asset Minor Code 28 *ACCOUNT 6746018204*	47,000.000	37,725.96 80.2680	41,861.28	- 4,135.32 22,043.74	658.00	5.23
Consumers Energy Co 4.900% 2/15/29 Standard & Poors Rating: A Moodys Rating: A1 210518DV5 Asset Minor Code 28 *ACCOUNT 6746018205*	350,000.000	358,848.00 102.5280	354,501.00	4,347.00 7,948.50	6,478.89	4.78
Corebridge Finl Inc 3.650% 4/05/27 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 21871XAD1 Asset Minor Code 28 *ACCOUNT 6746018205*	295,000.000	293,132.65 99.3670	288,875.00	4,257.65 6,307.10	2,572.24	3.67
Cox Communications 2.950% 10/01/50 Standard & Poors Rating: BBB Moodys Rating: Baa2 224044CM7 Asset Minor Code 28 *ACCOUNT 6746018204*	65,000.000	36,167.30 55.6420	36,510.61	- 343.31 - 343.31	479.38	5.30

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Cox Communications 2.600% 6/15/31 Standard & Poors Rating: BBB Moodys Rating: Baa2 224044CN5 Asset Minor Code 28 *ACCOUNT 6746018205*	675,000.000	601,182.00 89.0640	591,296.75	9,885.25 32,447.25	780.00	2.92
Crown Castle Intl 4.150% 7/01/50 Standard & Poors Rating: BBB Moodys Rating: Baa3 22822VAQ4 Asset Minor Code 28 *ACCOUNT 6746018204*	177,000.000	137,622.81 77.7530	133,577.16	4,045.65 11,275.38	3,672.75	5.34
Crown Castle Intl 3.250% 1/15/51 Standard & Poors Rating: BBB Moodys Rating: Baa3 22822VAU5 Asset Minor Code 28 *ACCOUNT 6746018204*	81,000.000	53,536.14 66.0940	53,468.97	67.17 3,244.17	1,213.88	4.92
Cummins Inc Sr Nt 2.600% 9/01/50 Standard & Poors Rating: A Moodys Rating: A2 231021AS5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 60.4260	.00	.00 5,466.69	.00	0.00
Cummins Inc Sr 5.450% 2/20/54 Standard & Poors Rating: A Moodys Rating: A2 231021AX4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 98.5280	.00	.00 992.96	.00	0.00
Dcp Midstream LLC 6.750% 9/15/37 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 23311RAA4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 108.7290	.00	.00 - 1,581.01	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Dcp Midstream Op 5.600% 4/01/44 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 23311VAF4 Asset Minor Code 28 *ACCOUNT 6746018204*	347,000.000	334,750.90 96.4700	325,956.69	8,794.21 9,926.65	4,858.00	5.80
Dte Electric Co 4.300% 7/01/44 Standard & Poors Rating: A Moodys Rating: Aa3 23338VAD8 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 85.1570	.00	.00 1,868.44	.00	0.00
Dte Electric Co 4.300% 7/01/44 Standard & Poors Rating: A Moodys Rating: Aa3 23338VAD8 Asset Minor Code 28 *ACCOUNT 6746018205*	250,000.000	212,892.50 85.1570	325,055.00	- 112,162.50 2,285.00	5,375.00	5.05
Total Dte Electric Co 4.300% 7/01/44	**250,000.000**	**212,892.50**	**325,055.00**	**- 112,162.50** **4,153.44**	**5,375.00**	**5.04**
Dte Elec Co Sr Sec 3.700% 6/01/46 Standard & Poors Rating: A Moodys Rating: Aa3 23338VAF3 Asset Minor Code 28 *ACCOUNT 6746018204*	110,000.000	84,480.00 76.8000	84,094.10	385.90 1,397.44	339.17	4.82
Dte Electric Co 3.750% 8/15/47 Standard & Poors Rating: A Moodys Rating: Aa3 23338VAG1 Asset Minor Code 28 *ACCOUNT 6746018204*	162,000.000	124,205.40 76.6700	127,152.32	- 2,946.92 2,716.65	2,295.00	4.89

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Dte Electric Co 4.050% 5/15/48 Standard & Poors Rating: A Moodys Rating: Aa3 23338VAH9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 81.1610	.00	.00 3,649.06	.00	0.00
Dte Electric Co 3.950% 3/01/49 Standard & Poors Rating: A Moodys Rating: Aa3 23338VAJ5 Asset Minor Code 28 *ACCOUNT 6746018204*	42,000.000	32,978.40 78.5200	34,582.21	- 1,603.81 7,443.90	553.00	5.03
Dte Electric Co 2.950% 3/01/50 Standard & Poors Rating: A Moodys Rating: Aa3 23338VAL0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 65.8480	.00	.00 1,011.41	.00	0.00
Dte Elec Co 3.250% 4/01/51 Standard & Poors Rating: A Moodys Rating: Aa3 23338VAP1 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 68.5090	.00	.00 47.30	.00	0.00
Dte Elec Co 3.650% 3/01/52 Standard & Poors Rating: A Moodys Rating: Aa3 23338VAR7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 73.6200	.00	.00 5,914.19	.00	0.00
Dte Elec Co 1M 5.400% 4/01/53 Standard & Poors Rating: A Moodys Rating: Aa3 23338VAT3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 97.0430	.00	.00 4,331.39	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Dte Elec Co 5.850% 5/15/55 Standard & Poors Rating: A Moodys Rating: Aa3 23338VAZ9 Asset Minor Code 28 *ACCOUNT 6746018204*	60,000.000	61,576.80 102.6280	59,848.20	1,728.60 1,728.60	448.50	5.70
Dt Midstream Inc 4.125% 6/15/29 Standard & Poors Rating: BBB- Moodys Rating: Baa3 23345MAA5 Asset Minor Code 28 *ACCOUNT 6746018205*	95,000.000	93,747.90 98.6820	91,399.50	2,348.40 2,348.40	174.17	4.18
Daimler Trucks L P 3.500% 4/07/25 Standard & Poors Rating: N/R Moodys Rating: WR 233853AL4 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 100.0000	.00	.00 - 12,390.00	.00	0.00
Danaher Corp Del 2.600% 10/01/50 Standard & Poors Rating: A- Moodys Rating: A2 235851AV4 Asset Minor Code 28 *ACCOUNT 6746018204*	50,000.000	30,517.00 61.0340	30,521.00	- 4.00 - 4.00	325.00	4.26
Danaher Corp 2.800% 12/10/51 Standard & Poors Rating: A- Moodys Rating: A2 235851AW2 Asset Minor Code 28 *ACCOUNT 6746018204*	49,000.000	30,870.98 63.0020	29,307.88	1,563.10 6,308.90	80.03	4.44
Danske Bk Mtn Standard & Poors Rating: A- Moodys Rating: Baa1 23636ABL4 Asset Minor Code 28 *ACCOUNT 6746018205*	475,000.000	472,435.00 99.4600	475,000.00	- 2,565.00 - 2,565.00	6,356.82	4.44

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Dentsply Sirona Inc 8.375% 9/12/55 Standard & Poors Rating: Bb Moodys Rating: Baa3 24906PAB5 Asset Minor Code 28 *ACCOUNT 6746018204*	95,000.000	88,932.35 93.6130	95,000.00	- 6,067.65 - 6,067.65	2,408.98	8.95
Detroit Edison Co 6.625% 6/01/36 Standard & Poors Rating: A Moodys Rating: Aa3 250847EB2 Asset Minor Code 28 *ACCOUNT 6746018205*	115,000.000	129,682.05 112.7670	154,519.75	- 24,837.70 5,356.70	634.90	5.87
Devon Energy Corp 5.250% 10/15/27 Standard & Poors Rating: BBB Moodys Rating: Baa2 25179MBD4 Asset Minor Code 28 *ACCOUNT 6746018205*	98,000.000	97,993.14 99.9930	97,632.50	360.64 - 101.92	1,086.17	5.25
Devon Energy Corp 5.750% 9/15/54 Standard & Poors Rating: BBB Moodys Rating: Baa2 25179MBH5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 91.8900	.00	.00 42,466.01	.00	0.00
Diamondback Energy 4.400% 3/24/51 Standard & Poors Rating: BBB Moodys Rating: Baa2 25278XAQ2 Asset Minor Code 28 *ACCOUNT 6746018204*	134,000.000	107,401.00 80.1500	108,202.63	- 801.63 17,245.82	22,224.64	5.49
Diamondback Energy 4.400% 3/24/51 Standard & Poors Rating: BBB Moodys Rating: Baa2 25278XAQ2 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 80.1500	.00	.00 6,094.00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Total Diamondback Energy 4.400% 3/24/51	**134,000.000**	**107,401.00**	**108,202.63**	**- 801.63** **23,339.82**	**22,224.64**	**5.48**
Diamondback Energy 4.250% 3/15/52 Standard & Poors Rating: BBB Moodys Rating: Baa2 25278XAT6 Asset Minor Code 28 *ACCOUNT 6746018204*	277,000.000	215,303.79 77.7270	222,594.75	- 7,290.96 6,418.09	3,466.35	5.47
Diamondback Energy 6.250% 3/15/53 Standard & Poors Rating: BBB Moodys Rating: Baa2 25278XAW9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 100.9550	.00	.00 4,017.88	.00	0.00
Diamondback Energy 5.750% 4/18/54 Standard & Poors Rating: BBB Moodys Rating: Baa2 25278XBA6 Asset Minor Code 28 *ACCOUNT 6746018204*	151,000.000	142,701.04 94.5040	135,245.23	7,455.81 33,177.15	1,760.62	6.08
Diamondback Energy 5.900% 4/18/64 Standard & Poors Rating: BBB Moodys Rating: Baa2 25278XBB4 Asset Minor Code 28 *ACCOUNT 6746018204*	341,000.000	321,893.77 94.3970	303,623.59	18,270.18 30,441.56	4,079.69	6.25
Diamondback Energy 5.550% 4/01/35 Standard & Poors Rating: BBB Moodys Rating: Baa2 25278XBC2 Asset Minor Code 28 *ACCOUNT 6746018205*	380,000.000	390,575.40 102.7830	379,760.60	10,814.80 10,814.80	5,272.50	5.40

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Digital Rlty Tr Cv 1.875% 11/15/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 25389JAX4 Asset Minor Code 29 *ACCOUNT 6746018204*	.000	.00 101.4000	.00	.00 - 3,120.00	.00	0.00
Dignity Health 5.267% 11/01/64 Standard & Poors Rating: A- Moodys Rating: A3 254010AE1 Asset Minor Code 28 *ACCOUNT 6746018204*	25,000.000	22,399.50 89.5980	24,300.50	- 1,901.00 67.75	219.46	5.88
Walt Disney Company 2.750% 9/01/49 Standard & Poors Rating: A Moodys Rating: A2 254687FM3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 63.4810	.00	.00 2,845.61	.00	0.00
Disney Walt Co Sr 4.700% 3/23/50 Standard & Poors Rating: A Moodys Rating: A2 254687FS0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 89.4540	.00	.00 1,428.17	.00	0.00
The Walt Disney 3.600% 1/13/51 Standard & Poors Rating: A Moodys Rating: A2 254687FZ4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 74.2770	.00	.00 524.57	.00	0.00
Disney Walt Co Sr Nt 3.800% 5/13/60 Standard & Poors Rating: A Moodys Rating: A2 254687GA8 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 73.1370	.00	.00 4,842.45	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Dish Dbs Corp 7.79838% 7/01/26 Standard & Poors Rating: Ccc- Moodys Rating: Caa3 25470XAY1 Asset Minor Code 28 *ACCOUNT 6746018205*	100,000.000	98,783.00 98.7830	97,330.00	1,453.00 14,668.00	3,931.24	7.89
Dish Dbs Corporation 5.125% 6/01/29 Standard & Poors Rating: Ccc- Moodys Rating: Caa3 25470XBD6 Asset Minor Code 28 *ACCOUNT 6746018205*	100,000.000	88,750.00 88.7500	98,500.00	- 9,750.00 33,333.75	427.08	5.77
Dominion Energy 6.250% 10/15/53 Standard & Poors Rating: A Moodys Rating: A2 25731VAB0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 107.5780	.00	.00 - 2,149.42	.00	0.00
Dominion Res 7.000% 6/15/38 Standard & Poors Rating: BBB Moodys Rating: Baa2 25746UBD0 Asset Minor Code 28 *ACCOUNT 6746018205*	155,000.000	175,294.15 113.0930	207,670.55	- 32,376.40 2,766.75	482.22	6.19
Dominion Resources 4.900% 8/01/41 Standard & Poors Rating: BBB Moodys Rating: Baa2 25746UBM0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 92.1590	.00	.00 13,144.05	.00	0.00
Dominion Resources 4.900% 8/01/41 Standard & Poors Rating: BBB Moodys Rating: Baa2 25746UBM0 Asset Minor Code 28 *ACCOUNT 6746018205*	135,000.000	124,414.65 92.1590	143,264.70	- 18,850.05 3,595.05	2,756.25	5.32

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Total Dominion Resources 4.900% 8/01/41	**135,000.000**	**124,414.65**	**143,264.70**	**- 18,850.05** **16,739.10**	**2,756.25**	**5.31**
Dominion Res Inc 4.050% 9/15/42 Standard & Poors Rating: BBB Moodys Rating: Baa2 25746UBQ1 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 81.2310	.00	.00 1,870.88	.00	0.00
Dominion Resources 4.700% 12/01/44 Standard & Poors Rating: BBB Moodys Rating: Baa2 25746UCC1 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 87.7400	.00	.00 1,827.07	.00	0.00
Dominion Energy Inc 3.300% 4/15/41 Standard & Poors Rating: BBB Moodys Rating: Baa2 25746UDK2 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 75.9160	.00	.00 1,176.63	.00	0.00
Dominion Energy Inc 7.000% 6/01/54 Standard & Poors Rating: BBB- Moodys Rating: Baa3 25746UDU0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 108.2750	.00	.00 - 2,119.18	.00	0.00
Dominion Energy Inc 6.625% 5/15/55 Standard & Poors Rating: BBB- Moodys Rating: Baa3 25746UDV8 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 103.0460	.00	.00 - 2,740.37	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Dow Chemical Co 4.375% 11/15/42 Standard & Poors Rating: BBB Moodys Rating: Baa2 260543CG6 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 79.1600	.00	.00 91,677.60	.00	0.00
Dow Chemical Co 3.600% 11/15/50 Standard & Poors Rating: BBB Moodys Rating: Baa2 260543DD2 Asset Minor Code 28 *ACCOUNT 6746018204*	312,000.000	201,215.04 64.4920	212,472.00	- 11,256.96 - 11,256.96	1,435.20	5.58
Dow Chemical Co Sr 5.950% 3/15/55 Standard & Poors Rating: BBB Moodys Rating: Baa2 260543DM2 Asset Minor Code 28 *ACCOUNT 6746018204*	156,000.000	141,925.68 90.9780	151,597.68	- 9,672.00 - 9,672.00	2,733.03	6.54
Dowdupont Inc 4.725% 11/15/28 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 26078JAD2 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 101.5630	.00	.00 14,010.40	.00	0.00
Dowdupont Inc 5.319% 11/15/38 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 26078JAE0 Asset Minor Code 28 *ACCOUNT 6746018204*	204,000.000	204,426.36 100.2090	212,576.74	- 8,150.38 - 177.48	1,386.49	5.31
Dowdupont Inc 5.419% 11/15/48 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 26078JAF7 Asset Minor Code 28 *ACCOUNT 6746018204*	38,000.000	36,136.86 95.0970	39,116.44	- 2,979.58 4,002.88	263.12	5.70

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Dowdupont Inc 5.419% 11/15/48 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 26078JAF7 Asset Minor Code 28 *ACCOUNT 6746018205*	25,000.000	23,774.25 95.0970	26,864.24	- 3,089.99 6,101.91	173.11	5.70
Total Dowdupont Inc 5.419% 11/15/48	**63,000.000**	**59,911.11**	**65,980.68**	**- 6,069.57** **10,104.79**	**436.23**	**5.69**
Duke Energy Indiana 4.900% 7/15/43 Standard & Poors Rating: A Moodys Rating: Aa3 263901AF7 Asset Minor Code 28 *ACCOUNT 6746018204*	30,000.000	27,930.60 93.1020	27,469.80	460.80 460.80	677.83	5.26
Duke Energy Field 6.450% 11/03/36 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 26439XAH6 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 106.0570	.00	.00 1,015.68	.00	0.00
Duke Energy Field 6.450% 11/03/36 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 26439XAH6 Asset Minor Code 28 *ACCOUNT 6746018205*	185,000.000	196,205.45 106.0570	213,700.90	- 17,495.45 5,873.75	1,922.46	6.08
Total Duke Energy Field 6.450% 11/03/36	**185,000.000**	**196,205.45**	**213,700.90**	**- 17,495.45** **6,889.43**	**1,922.46**	**6.08**

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Duke Energy Corp 3.950% 8/15/47 Standard & Poors Rating: BBB Moodys Rating: Baa2 26441CAY1 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 77.0100	.00	.00 7,752.55	.00	0.00
Duke Energy Corp 3.500% 6/15/51 Standard & Poors Rating: BBB Moodys Rating: Baa2 26441CBN4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 69.2550	.00	.00 1,639.29	.00	0.00
Duke Energy Corp 5.000% 8/15/52 Standard & Poors Rating: BBB Moodys Rating: Baa2 26441CBU8 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 88.2830	.00	.00 7,074.06	.00	0.00
Duke Energy Corp 6.100% 9/15/53 Standard & Poors Rating: BBB Moodys Rating: Baa2 26441CCA1 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 103.5830	.00	.00 3,065.73	.00	0.00
Duke Energy Corp New 5.800% 6/15/54 Standard & Poors Rating: BBB Moodys Rating: Baa2 26441CCF0 Asset Minor Code 28 *ACCOUNT 6746018204*	34,000.000	33,618.86 98.8790	33,260.14	358.72 358.72	87.64	5.87
Duke Energy Car 4.250% 12/15/41 Standard & Poors Rating: A Moodys Rating: Aa3 26442CAM6 Asset Minor Code 28 *ACCOUNT 6746018204*	35,000.000	30,760.45 87.8870	29,824.20	936.25 936.25	66.11	4.84

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Duke Energy Carolina 4.000% 9/30/42 Standard & Poors Rating: A Moodys Rating: Aa3 26442CAN4 Asset Minor Code 28 *ACCOUNT 6746018204*	35,000.000	29,357.65 83.8790	28,645.05	712.60 1,523.55	353.89	4.77
Duke Energy Carolina 4.000% 9/30/42 Standard & Poors Rating: A Moodys Rating: Aa3 26442CAN4 Asset Minor Code 28 *ACCOUNT 6746018205*	230,000.000	192,921.70 83.8790	225,282.70	- 32,361.00 6,127.20	2,325.56	4.77
Total Duke Energy Carolina 4.000% 9/30/42	**265,000.000**	**222,279.35**	**253,927.75**	**- 31,648.40** **7,650.75**	**2,679.45**	**4.76**
Duke Energy 3.750% 6/01/45 Standard & Poors Rating: A Moodys Rating: Aa3 26442CAP9 Asset Minor Code 28 *ACCOUNT 6746018204*	112,000.000	88,010.72 78.5810	85,135.68	2,875.04 2,875.04	350.00	4.77
Duke Energy 2.950% 12/01/26 Standard & Poors Rating: A Moodys Rating: Aa3 26442CAS3 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 99.2710	.00	.00 91.00	.00	0.00
Duke Energy 3.700% 12/01/47 Standard & Poors Rating: A Moodys Rating: Aa3 26442CAT1 Asset Minor Code 28 *ACCOUNT 6746018204*	301,000.000	227,248.98 75.4980	269,169.22	- 41,920.24 4,388.58	928.08	4.90

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Duke Energy 3.950% 3/15/48 Standard & Poors Rating: A Moodys Rating: Aa3 26442CAU8 Asset Minor Code 28 *ACCOUNT 6746018204*	211,000.000	167,105.67 79.1970	168,427.73	- 1,322.06 3,007.57	2,454.05	4.99
Duke Energy 3.200% 8/15/49 Standard & Poors Rating: A Moodys Rating: Aa3 26442CAZ7 Asset Minor Code 28 *ACCOUNT 6746018204*	200,000.000	136,616.00 68.3080	138,319.68	- 1,703.68 1,805.60	2,417.78	4.68
Duke Energy 3.450% 4/15/51 Standard & Poors Rating: A Moodys Rating: Aa3 26442CBC7 Asset Minor Code 28 *ACCOUNT 6746018204*	249,000.000	176,595.78 70.9220	180,154.63	- 3,558.85 2,895.81	1,813.55	4.86
Duke Energy 5.350% 1/15/53 Standard & Poors Rating: A Moodys Rating: Aa3 26442CBK9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 95.9320	.00	.00 1,479.83	.00	0.00
Duke Energy 5.400% 1/15/54 Standard & Poors Rating: A Moodys Rating: Aa3 26442CBL7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 96.7980	.00	.00 5,683.29	.00	0.00
Duke Energy 6.010% 9/15/35 26442LF#6 Asset Minor Code 28 Date Last Priced: 07/31/25 *ACCOUNT 6746018204*	570,000.000	570,000.00 100.0000 @	570,000.00	.00 .00	13,227.01	6.01

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Duke Energy Progress 4.375% 3/30/44 Standard & Poors Rating: A Moodys Rating: Aa3 26442RAB7 Asset Minor Code 28 *ACCOUNT 6746018204*	72,000.000	61,601.04 85.5570	59,580.00	2,021.04 2,021.04	796.25	5.11
Duke Energy 4.150% 12/01/44 Standard & Poors Rating: A Moodys Rating: Aa3 26442RAD3 Asset Minor Code 28 *ACCOUNT 6746018204*	107,000.000	89,123.51 83.2930	88,593.17	530.34 2,796.94	370.04	4.98
Duke University 2.832% 10/01/55 Standard & Poors Rating: AA+ Moodys Rating: Aa1 26442TAH0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 62.6080	.00	.00 48,119.03	.00	0.00
Duke Energy Progress 4.200% 8/15/45 Standard & Poors Rating: A Moodys Rating: Aa3 26442UAB0 Asset Minor Code 28 *ACCOUNT 6746018204*	35,000.000	29,032.15 82.9490	28,875.19	156.96 3,622.81	555.33	5.06
Duke Energy Progress 3.600% 9/15/47 Standard & Poors Rating: A Moodys Rating: Aa3 26442UAE4 Asset Minor Code 28 *ACCOUNT 6746018204*	87,000.000	64,727.13 74.3990	62,547.09	2,180.04 2,180.04	922.20	4.84
Duke Energy Progress 2.500% 8/15/50 Standard & Poors Rating: A Moodys Rating: Aa3 26442UAK0 Asset Minor Code 28 *ACCOUNT 6746018204*	53,000.000	30,898.47 58.2990	34,832.87	- 3,934.40 19,361.99	500.56	4.29

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Duke Energy Progress 2.900% 8/15/51 Standard & Poors Rating: A Moodys Rating: Aa3 26442UAM6 Asset Minor Code 28 *ACCOUNT 6746018204*	85,000.000	53,488.80 62.9280	51,698.40	1,790.40 1,790.40	931.22	4.61
Duke Energy Progress 4.000% 4/01/52 Standard & Poors Rating: A Moodys Rating: Aa3 26442UAP9 Asset Minor Code 28 *ACCOUNT 6746018204*	76,000.000	58,914.44 77.5190	58,608.12	306.32 1,927.76	760.00	5.16
Duke Energy Progress 5.350% 3/15/53 Standard & Poors Rating: A Moodys Rating: Aa3 26442UAR5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 95.4920	.00	.00 2,482.66	.00	0.00
Duke Energy Progress 5.550% 3/15/55 Standard & Poors Rating: A Moodys Rating: Aa3 26442UAV6 Asset Minor Code 28 *ACCOUNT 6746018204*	31,000.000	30,578.09 98.6390	29,328.79	1,249.30 1,249.30	506.59	5.63
Duke University 3.920% 6/01/47 Standard & Poors Rating: AA- Moodys Rating: Aa3 26443CAA1 Asset Minor Code 28 *ACCOUNT 6746018204*	34,000.000	27,332.60 80.3900	29,272.98	- 1,940.38 461.04	111.07	4.88
Duke University 3.920% 6/01/47 Standard & Poors Rating: AA- Moodys Rating: Aa3 26443CAA1 Asset Minor Code 28 *ACCOUNT 6746018205*	350,000.000	281,365.00 80.3900	429,786.00	- 148,421.00 4,746.00	1,143.33	4.88

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Total Duke University 3.920% 6/01/47	**384,000.000**	**308,697.60**	**459,058.98**	**- 150,361.38** **5,207.04**	**1,254.40**	**4.87**
Duke Energy Indiana 2.750% 4/01/50 Standard & Poors Rating: A Moodys Rating: Aa3 26443TAC0 Asset Minor Code 28 *ACCOUNT 6746018204*	18,000.000	11,243.88 62.4660	10,995.84	248.04 248.04	123.75	4.40
Duke Energy Ind LLC 5.400% 4/01/53 Standard & Poors Rating: A Moodys Rating: Aa3 26443TAD8 Asset Minor Code 28 *ACCOUNT 6746018204*	39,000.000	37,033.62 94.9580	35,692.02	1,341.60 1,341.60	526.50	5.69
Duke Energy Ind LLC 5.900% 5/15/55 Standard & Poors Rating: A Moodys Rating: Aa3 26443TAF3 Asset Minor Code 28 *ACCOUNT 6746018204*	162,000.000	164,982.42 101.8410	161,183.01	3,799.41 3,799.41	1,221.30	5.79
Duke Energy Florida 3.200% 1/15/27 Standard & Poors Rating: A Moodys Rating: A1 26444HAC5 Asset Minor Code 28 *ACCOUNT 6746018205*	350,000.000	348,050.50 99.4430	340,942.00	7,108.50 7,276.50	5,164.44	3.22
Duke Energy Florida 1.750% 6/15/30 Standard & Poors Rating: A Moodys Rating: A1 26444HAJ0 Asset Minor Code 28 *ACCOUNT 6746018205*	500,000.000	451,050.00 90.2100	428,140.00	22,910.00 26,855.00	388.89	1.94

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Duke Energy L P 3.000% 12/15/51 Standard & Poors Rating: A Moodys Rating: A1 26444HAL5 Asset Minor Code 28 *ACCOUNT 6746018204*	204,000.000	132,002.28 64.7070	143,993.45	- 11,991.17 4,920.48	272.00	4.64
Duke Energy Fla LLC 5.950% 11/15/52 Standard & Poors Rating: A Moodys Rating: A1 26444HAN1 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 103.3650	.00	.00 340.20	.00	0.00
Duke Energy Fla LLC 6.200% 11/15/53 Standard & Poors Rating: A Moodys Rating: A1 26444HAR2 Asset Minor Code 28 *ACCOUNT 6746018204*	36,000.000	38,516.04 106.9890	37,576.44	939.60 939.60	285.20	5.79
Dupont De Nemours 4.725% 11/15/28 Standard & Poors Rating: N/A Moodys Rating: Baa1 26614NAC6 Asset Minor Code 28 *ACCOUNT 6746018205*	390,000.000	394,937.40 101.2660	396,216.28	- 1,278.88 4,351.40	2,354.63	4.67
Eog Resources Inc 5.100% 1/15/36 Standard & Poors Rating: A- Moodys Rating: A3 26875PAQ4 Asset Minor Code 28 *ACCOUNT 6746018205*	300,000.000	302,904.00 100.9680	369,468.00	- 66,564.00 10,296.00	7,055.00	5.05
Erac USA Fin Co 5.625% 3/15/42 Standard & Poors Rating: A- Moodys Rating: A3 26884TAE2 Asset Minor Code 28 *ACCOUNT 6746018205*	275,000.000	278,533.75 101.2850	326,321.25	- 47,787.50 5,244.25	4,554.69	5.55

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Erac USA Finance LLC 4.500% 2/15/45 Standard & Poors Rating: A- Moodys Rating: A3 26884TAN2 Asset Minor Code 28 *ACCOUNT 6746018205*	315,000.000	274,393.35 87.1090	303,518.85	- 29,125.50 4,970.70	5,355.00	5.17
East Ohio Gas Co Sr 3.000% 6/15/50 Standard & Poors Rating: BBB+ Moodys Rating: A3 27409LAE3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 63.4670	.00	.00 7,132.14	.00	0.00
Eastern Energy Gas 5.650% 10/15/54 Standard & Poors Rating: A- Moodys Rating: Baa1 27636AAA0 Asset Minor Code 28 *ACCOUNT 6746018204*	77,000.000	74,484.41 96.7330	73,449.44	1,034.97 6,345.97	918.44	5.84
Eastern Energy Gas 6.200% 1/15/55 Standard & Poors Rating: A- Moodys Rating: Baa1 27636AAC6 Asset Minor Code 28 *ACCOUNT 6746018204*	234,000.000	241,822.62 103.3430	242,777.82	- 955.20 - 955.20	6,689.80	6.00
Eastman Chemical Co 4.650% 10/15/44 Standard & Poors Rating: BBB Moodys Rating: Baa2 277432AP5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 84.7970	.00	.00 - 174.60	.00	0.00
Ecolab Inc Nt 2.700% 12/15/51 Standard & Poors Rating: A- Moodys Rating: A3 278865BN9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 61.7330	.00	.00 8,996.10	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
El Paso Natural 3.500% 2/15/32 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 283695BQ6 Asset Minor Code 28 *ACCOUNT 6746018205*	380,000.000	353,092.20 92.9190	334,023.80	19,068.40 19,068.40	5,024.44	3.77
Elevance Health Inc 5.125% 2/15/53 Standard & Poors Rating: A- Moodys Rating: Baa2 28622HAC5 Asset Minor Code 28 *ACCOUNT 6746018204*	121,000.000	109,209.76 90.2560	108,943.69	266.07 5,249.14	2,342.69	5.68
Elmwood Clo Ltd 5.30061% 4/19/38 289910AA9 Asset Minor Code 31 *ACCOUNT 6746018205*	1,000,000.000	998,840.00 99.8840	1,000,000.00	- 1,160.00 - 1,160.00	10,601.22	5.31
Enable Midstream 5.000% 5/15/44 Standard & Poors Rating: BBB Moodys Rating: Baa2 292480AJ9 Asset Minor Code 28 *ACCOUNT 6746018204*	68,000.000	58,943.08 86.6810	56,551.52	2,391.56 6,608.96	434.44	5.77
Enbridge Inc 5.950% 4/05/54 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 29250NCD5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 101.2300	.00	.00 9,241.20	.00	0.00
Energy Transfer L P 7.500% 7/01/38 Standard & Poors Rating: BBB Moodys Rating: Baa2 29273RAJ8 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 115.7750	.00	.00 2,694.52	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Energy Tran Ptnr 6.050% 6/01/41 Standard & Poors Rating: BBB Moodys Rating: Baa2 29273RAP4 Asset Minor Code 28 *ACCOUNT 6746018204*	65,000.000	65,833.95 101.2830	62,294.05	3,539.90 5,085.95	327.71	5.97
Energy Transfer Part 6.500% 2/01/42 Standard & Poors Rating: BBB Moodys Rating: Baa2 29273RAR0 Asset Minor Code 28 *ACCOUNT 6746018204*	60,000.000	63,185.40 105.3090	59,906.40	3,279.00 5,009.32	1,625.00	6.17
Energy Transfer 5.150% 2/01/43 Standard & Poors Rating: BBB Moodys Rating: Baa2 29273RAT6 Asset Minor Code 28 *ACCOUNT 6746018204*	298,000.000	268,202.98 90.0010	267,816.14	386.84 5,202.20	6,394.58	5.72
Energy Transfer 5.950% 10/01/43 Standard & Poors Rating: BBB Moodys Rating: Baa2 29273RAZ2 Asset Minor Code 28 *ACCOUNT 6746018204*	198,000.000	193,877.64 97.9180	213,939.61	- 20,061.97 1,477.30	2,945.25	6.08
Energy Transfer 5.950% 10/01/43 Standard & Poors Rating: BBB Moodys Rating: Baa2 29273RAZ2 Asset Minor Code 28 *ACCOUNT 6746018205*	195,000.000	190,940.10 97.9180	209,047.80	- 18,107.70 1,702.35	2,900.63	6.08
Total Energy Transfer 5.950% 10/01/43	**393,000.000**	**384,817.74**	**422,987.41**	**- 38,169.67** **3,179.65**	**5,845.88**	**6.07**

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Energy Transfer 5.150% 3/15/45 Standard & Poors Rating: BBB Moodys Rating: Baa2 29273RBF5 Asset Minor Code 28 *ACCOUNT 6746018204*	59,000.000	52,154.23 88.3970	53,205.76	- 1,051.53 9,240.17	894.67	5.83
Energy Transfer 6.125% 12/15/45 Standard & Poors Rating: BBB Moodys Rating: Baa2 29273RBJ7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 98.1620	.00	.00 3,724.50	.00	0.00
Energy Transfer 5.300% 4/15/47 Standard & Poors Rating: BBB Moodys Rating: Baa2 29273RBL2 Asset Minor Code 28 *ACCOUNT 6746018204*	727,000.000	645,125.26 88.7380	645,297.91	- 172.65 10,593.76	8,134.32	5.97
Energy Transfer L P 6.500% 11/15/69 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 29273VAN0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 100.4400	.00	.00 - 110.59	.00	0.00
Energy Transfer L P 6.500% 11/15/69 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 29273VAN0 Asset Minor Code 28 *ACCOUNT 6746018205*	220,000.000	220,968.00 100.4400	221,650.00	- 682.00 - 682.00	1,827.22	6.47
Total Energy Transfer L P 6.500% 11/15/69	**220,000.000**	**220,968.00**	**221,650.00**	**- 682.00** **- 792.59**	**1,827.22**	**6.47**

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Energy Transfer L P 6.550% 12/01/33 Standard & Poors Rating: BBB Moodys Rating: Baa2 29273VAU4 Asset Minor Code 28 *ACCOUNT 6746018205*	300,000.000	328,809.00 109.6030	327,852.00	957.00 957.00	1,637.50	5.98
Energy Transfer L P 5.950% 5/15/54 Standard & Poors Rating: BBB Moodys Rating: Baa2 29273VAW0 Asset Minor Code 28 *ACCOUNT 6746018204*	63,000.000	59,701.95 94.7650	61,799.68	- 2,097.73 3,837.63	478.98	6.28
Energy Transfer L P 6.050% 9/01/54 Standard & Poors Rating: BBB Moodys Rating: Baa2 29273VBB5 Asset Minor Code 28 *ACCOUNT 6746018204*	62,000.000	59,626.64 96.1720	62,704.02	- 3,077.38 19,883.55	1,250.33	6.29
Energy Transfer 5.800% 6/15/38 Standard & Poors Rating: BBB Moodys Rating: Baa2 29278NAD5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 101.8430	.00	.00 2,888.49	.00	0.00
Energy Transfer 6.000% 6/15/48 Standard & Poors Rating: BBB Moodys Rating: Baa2 29278NAE3 Asset Minor Code 28 *ACCOUNT 6746018204*	112,000.000	108,615.36 96.9780	110,623.64	- 2,008.28 4,179.21	298.67	6.19
Energy Transfer L P 3.750% 5/15/30 Standard & Poors Rating: BBB Moodys Rating: Baa2 29278NAQ6 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 97.3170	.00	.00 925.00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Energy Transfer L P 5.000% 5/15/50 Standard & Poors Rating: BBB Moodys Rating: Baa2 29278NAR4 Asset Minor Code 28 *ACCOUNT 6746018204*	79,000.000	66,095.35 83.6650	69,169.22	- 3,073.87 15,467.43	504.72	5.98
Energy Transfer 6.250% 4/15/49 Standard & Poors Rating: BBB Moodys Rating: Baa2 29279FAA7 Asset Minor Code 28 *ACCOUNT 6746018204*	40,000.000	39,588.40 98.9710	37,979.60	1,608.80 2,743.58	527.78	6.31
Enlink Midstream LLC 6.500% 9/01/30 Standard & Poors Rating: BBB Moodys Rating: Baa2 29336TAD2 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 105.9900	.00	.00 1,933.92	.00	0.00
Entergy Texas Inc 4.500% 3/30/39 Standard & Poors Rating: A Moodys Rating: A3 29365TAH7 Asset Minor Code 28 *ACCOUNT 6746018205*	40,000.000	37,115.60 92.7890	39,892.00	- 2,776.40 1,637.20	455.00	4.85
Entergy LLC 5.800% 4/15/55 Standard & Poors Rating: A Moodys Rating: A2 29366WAG1 Asset Minor Code 28 *ACCOUNT 6746018205*	215,000.000	216,272.80 100.5920	214,920.45	1,352.35 1,352.35	2,632.56	5.77
Enterprise Produ 7.550% 4/15/38 Standard & Poors Rating: A- Moodys Rating: A3 29379VAM5 Asset Minor Code 28 *ACCOUNT 6746018205*	75,000.000	90,219.75 120.2930	102,522.75	- 12,303.00 2,408.25	1,195.42	6.28

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Enterprise Products 5.950% 2/01/41 Standard & Poors Rating: A- Moodys Rating: A3 29379VAT0 Asset Minor Code 28 *ACCOUNT 6746018205*	545,000.000	574,566.25 105.4250	648,713.50	- 74,147.25 14,845.80	13,511.46	5.64
Enterprise Product 7.59793% 8/16/77 Standard & Poors Rating: BBB Moodys Rating: Baa1 29379VBM4 Asset Minor Code 28 *ACCOUNT 6746018205*	260,000.000	259,490.40 99.8040	259,870.00	- 379.60 - 379.60	7,407.99	7.61
Enterprise Products 4.250% 2/15/48 Standard & Poors Rating: A- Moodys Rating: A3 29379VBQ5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 82.1090	.00	.00 2,598.48	.00	0.00
Enterprise Products 4.200% 1/31/50 Standard & Poors Rating: A- Moodys Rating: A3 29379VBW2 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 80.2000	.00	.00 3,099.38	.00	0.00
Enterprise Prods L P 3.200% 2/15/52 Standard & Poors Rating: A- Moodys Rating: A3 29379VCA9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 66.3320	.00	.00 15,781.62	.00	0.00
Enterprise Prods 3.300% 2/15/53 Standard & Poors Rating: A- Moodys Rating: A3 29379VCB7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 66.7740	.00	.00 23,329.99	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Enterprise Prods LLC 4.850% 1/31/34 Standard & Poors Rating: A- Moodys Rating: A3 29379VCF8 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 101.0360	.00	.00 1,572.06	.00	0.00
Enterprise Prods 4.950% 2/15/35 Standard & Poors Rating: A- Moodys Rating: A3 29379VCG6 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 101.1640	.00	.00 1,655.50	.00	0.00
Enterprise Prod 6.875% 3/01/33 Standard & Poors Rating: A- Moodys Rating: A3 293791AF6 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 113.2680	.00	.00 1,540.00	.00	0.00
Enterprise Products 6.650% 10/15/34 Standard & Poors Rating: A- Moodys Rating: A3 293791AP4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 112.6260	.00	.00 1,977.00	.00	0.00
Equifax Inc 5.100% 6/01/28 Standard & Poors Rating: BBB Moodys Rating: Baa2 294429AW5 Asset Minor Code 28 *ACCOUNT 6746018205*	120,000.000	122,605.20 102.1710	119,643.60	2,961.60 2,155.20	510.00	4.99
Equinix Inc 3.000% 7/15/50 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 29444UBJ4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 63.7150	.00	.00 682.78	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Equinix Inc Sr Glbl 2.950% 9/15/51 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 29444UBM7 Asset Minor Code 28 *ACCOUNT 6746018204*	84,000.000	52,607.52 62.6280	55,532.32	- 2,924.80 6,147.73	729.63	4.71
Everest Reinsurance 4.868% 6/01/44 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 299808AF2 Asset Minor Code 28 *ACCOUNT 6746018205*	500,000.000	442,835.00 88.5670	506,556.00	- 63,721.00 9,530.00	2,028.33	5.50
Evergy Kansas 5.900% 11/15/33 Standard & Poors Rating: A Moodys Rating: A2 30036FAC5 Asset Minor Code 28 *ACCOUNT 6746018205*	100,000.000	107,183.00 107.1830	103,459.00	3,724.00 3,724.00	753.89	5.50
Eversource Energy 4.250% 4/01/29 Standard & Poors Rating: BBB Moodys Rating: Baa2 30040WAF5 Asset Minor Code 28 *ACCOUNT 6746018205*	250,000.000	249,337.50 99.7350	244,470.00	4,867.50 7,855.00	2,656.25	4.26
Exelon Corp 5.600% 3/15/53 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 30161NBL4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 96.9160	.00	.00 2,358.98	.00	0.00
Exxon Mobil 3.095% 8/16/49 Standard & Poors Rating: AA- Moodys Rating: Aa2 30231GAZ5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 68.2940	.00	.00 8,039.21	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Exxon Mobil Corp 4.327% 3/19/50 Standard & Poors Rating: AA- Moodys Rating: Aa2 30231GBG6 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 83.8170	.00	.00 18,565.60	.00	0.00
Exxon Mobil Corp 3.452% 4/15/51 Standard & Poors Rating: AA- Moodys Rating: Aa2 30231GBM3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 71.7110	.00	.00 8,895.99	.00	0.00
Fmc Corp 4.500% 10/01/49 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 302491AV7 Asset Minor Code 28 *ACCOUNT 6746018205*	99,000.000	62,921.43 63.5570	109,664.65	- 46,743.22 91,782.28	1,113.75	7.08
Fmc Corp 8.450% 11/01/55 Standard & Poors Rating: B+ Moodys Rating: Ba1 302491AZ8 Asset Minor Code 28 *ACCOUNT 6746018204*	298,000.000	235,869.98 79.1510	257,022.50	- 21,152.52 - 21,152.52	4,196.83	10.68
F N B Corp Sr Nt 5.722% 12/11/30 Standard & Poors Rating: BBB- Moodys Rating: Baa2 302520AD3 Asset Minor Code 28 *ACCOUNT 6746018204*	219,000.000	223,498.26 102.0540	218,448.70	5,049.56 7,860.39	3,828.97	5.61
Meta Platforms Inc 4.600% 11/15/32 Standard & Poors Rating: AA- Moodys Rating: Aa3 30303MAC6 Asset Minor Code 28 *ACCOUNT 6746018205*	60,000.000	60,482.40 100.8040	59,995.20	487.20 487.20	444.67	4.56

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Meta Platforms Inc 4.875% 11/15/35 Standard & Poors Rating: AA- Moodys Rating: Aa3 30303MAD4 Asset Minor Code 28 *ACCOUNT 6746018205*	190,000.000	189,745.40 99.8660	189,965.80	- 220.40 - 220.40	1,492.29	4.88
Meta Platforms Inc 4.450% 8/15/52 Standard & Poors Rating: AA- Moodys Rating: Aa3 30303M8J4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 81.3810	.00	.00 30,070.51	.00	0.00
Meta Platforms Inc 4.650% 8/15/62 Standard & Poors Rating: AA- Moodys Rating: Aa3 30303M8K1 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 80.7790	.00	.00 11,446.57	.00	0.00
Meta Platforms Inc 5.600% 5/15/53 Standard & Poors Rating: AA- Moodys Rating: Aa3 30303M8Q8 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 95.7160	.00	.00 7,870.08	.00	0.00
Meta Platforms Inc 5.750% 5/15/63 Standard & Poors Rating: AA- Moodys Rating: Aa3 30303M8R6 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 96.0400	.00	.00 3,793.31	.00	0.00
Meta Platforms Inc 5.400% 8/15/54 Standard & Poors Rating: AA- Moodys Rating: Aa3 30303M8V7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 93.0320	.00	.00 9,831.69	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Meta Platforms Inc 5.550% 8/15/64 Standard & Poors Rating: AA- Moodys Rating: Aa3 30303M8W5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 92.7600	.00	.00 22,341.50	.00	0.00
Factset Resh 3.450% 3/01/32 Standard & Poors Rating: N/A Moodys Rating: Baa3 303075AB1 Asset Minor Code 28 *ACCOUNT 6746018205*	405,000.000	376,330.05 92.9210	374,653.35	1,676.70 1,676.70	4,657.50	3.71
Fedex Corp 3.875% 8/01/42 Standard & Poors Rating: BBB Moodys Rating: Baa2 31428XAT3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 78.7180	.00	.00 - 1,544.00	.00	0.00
Fedex Corp 4.750% 11/15/45 Standard & Poors Rating: BBB Moodys Rating: Baa2 31428XBE5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 86.5050	.00	.00 25.20	.00	0.00
Fedex Corp 4.400% 1/15/47 Standard & Poors Rating: BBB Moodys Rating: Baa2 31428XBN5 Asset Minor Code 28 *ACCOUNT 6746018204*	62,000.000	48,017.14 77.4470	52,402.40	- 4,385.26 - 2,155.12	1,257.91	5.68
Fedex Corp 4.950% 10/17/48 Standard & Poors Rating: BBB Moodys Rating: Baa2 31428XBS4 Asset Minor Code 28 *ACCOUNT 6746018204*	38,000.000	33,194.14 87.3530	30,149.96	3,044.18 3,283.94	386.65	5.67

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Fedex Corp 5.250% 5/15/50 Standard & Poors Rating: BBB Moodys Rating: Baa2 31428XCA2 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 90.2650	.00	.00 203.35	.00	0.00
Fedex Corp 3.875% 8/01/42 Standard & Poors Rating: BBB Moodys Rating: Baa2 31428XCP9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 78.2568	.00	.00 469.20	.00	0.00
Fedex Corp 4.950% 10/17/48 Standard & Poors Rating: BBB Moodys Rating: Baa2 31428XCX2 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 87.3440	.00	.00 2,538.75	.00	0.00
Fedex Corp 5.250% 5/15/50 Standard & Poors Rating: BBB Moodys Rating: Baa2 31428XCY0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 92.0610	.00	.00 4,193.54	.00	0.00
Fedex Corp Sr Glbl 3.875% 8/01/42 Standard & Poors Rating: BBB Moodys Rating: Baa2 31428XDM5 Asset Minor Code 28 *ACCOUNT 6746018204*	200,000.000	158,320.00 79.1600	184,194.00	- 25,874.00 1,022.80	3,229.17	4.90
Fedex Corp 4.950% 10/17/48 Standard & Poors Rating: BBB Moodys Rating: Baa2 31428XDV5 Asset Minor Code 28 *ACCOUNT 6746018204*	108,000.000	94,341.24 87.3530	96,675.48	- 2,334.24 9.72	1,098.90	5.67

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Fidelity Natl 3.100% 3/01/41 Standard & Poors Rating: BBB Moodys Rating: Baa2 31620MBU9 Asset Minor Code 28 *ACCOUNT 6746018204*	75,000.000	55,619.25 74.1590	54,073.44	1,545.81 879.60	775.00	4.18
Fifth Third Bancorp 6.339% 7/27/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 316773DK3 Asset Minor Code 28 *ACCOUNT 6746018205*	35,000.000	36,859.20 105.3120	35,000.00	1,859.20 547.05	394.43	6.02
Firstenergy 5.450% 7/15/44 Standard & Poors Rating: A- Moodys Rating: Baa2 33767BAA7 Asset Minor Code 28 *ACCOUNT 6746018205*	70,000.000	67,559.10 96.5130	70,873.60	- 3,314.50 539.70	1,759.14	5.65
Firstenergy 4.550% 4/01/49 Standard & Poors Rating: A- Moodys Rating: Baa2 33767BAC3 Asset Minor Code 28 *ACCOUNT 6746018204*	364,000.000	309,192.52 84.9430	348,708.97	- 39,516.45 8,812.22	4,140.50	5.36
Fiserv Inc 5.625% 8/21/33 Standard & Poors Rating: BBB Moodys Rating: Baa2 337738BH0 Asset Minor Code 28 *ACCOUNT 6746018204*	91,000.000	93,835.56 103.1160	92,836.97	998.59 7,745.72	1,848.44	5.46
Fiserv Inc 5.450% 3/15/34 Standard & Poors Rating: BBB Moodys Rating: Baa2 337738BL1 Asset Minor Code 28 *ACCOUNT 6746018204*	155,000.000	157,157.60 101.3920	156,022.37	1,135.23 2,566.90	2,487.32	5.38

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Fiserv Inc 5.150% 8/12/34 Standard & Poors Rating: BBB Moodys Rating: Baa2 337738BN7 Asset Minor Code 28 *ACCOUNT 6746018204*	116,000.000	115,103.32 99.2270	112,800.72	2,302.60 3,724.42	2,306.63	5.19
Firstenergy Corp 4.850% 7/15/47 Standard & Poors Rating: BBB Moodys Rating: Baa3 337932AJ6 Asset Minor Code 28 *ACCOUNT 6746018204*	139,000.000	122,367.26 88.0340	118,950.64	3,416.62 3,416.62	3,108.58	5.51
Firstenergy Corp 3.400% 3/01/50 Standard & Poors Rating: BBB Moodys Rating: Baa3 337932AM9 Asset Minor Code 28 *ACCOUNT 6746018204*	829,000.000	571,777.88 68.9720	564,429.61	7,348.27 13,661.72	9,395.33	4.93
Florida Gas 2.550% 7/01/30 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 340711AY6 Asset Minor Code 28 *ACCOUNT 6746018205*	215,000.000	198,604.10 92.3740	198,292.35	311.75 311.75	2,741.25	2.76
Florida Gas 2.300% 10/01/31 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 340711BA7 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 88.6410	.00	.00 38,925.75	.00	0.00
Florida Pwr & Lt 5.960% 4/01/39 Standard & Poors Rating: A+ Moodys Rating: Aa2 341081FB8 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 107.8510	.00	.00 56.55	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Florida Pwr Lt 5.690% 3/01/40 Standard & Poors Rating: A+ Moodys Rating: Aa2 341081FC6 Asset Minor Code 28 *ACCOUNT 6746018204*	113,000.000	118,805.94 105.1380	114,795.57	4,010.37 4,010.37	2,143.23	5.41
Florida Pwr Lt 5.690% 3/01/40 Standard & Poors Rating: A+ Moodys Rating: Aa2 341081FC6 Asset Minor Code 28 *ACCOUNT 6746018205*	180,000.000	189,248.40 105.1380	224,006.40	- 34,758.00 5,572.80	3,414.00	5.41
Total Florida Pwr Lt 5.690% 3/01/40	**293,000.000**	**308,054.34**	**338,801.97**	**- 30,747.63** **9,583.17**	**5,557.23**	**5.41**
Florida Pwr Lt 5.125% 6/01/41 Standard & Poors Rating: A+ Moodys Rating: Aa2 341081FE2 Asset Minor Code 28 *ACCOUNT 6746018205*	175,000.000	176,002.75 100.5730	202,844.25	- 26,841.50 9,709.00	747.40	5.10
Florida Power Light 3.800% 12/15/42 Standard & Poors Rating: A+ Moodys Rating: Aa2 341081FH5 Asset Minor Code 28 *ACCOUNT 6746018204*	38,000.000	31,206.36 82.1220	31,148.52	57.84 1,114.54	64.18	4.63
Florida Power Light 4.050% 10/01/44 Standard & Poors Rating: A+ Moodys Rating: Aa2 341081FL6 Asset Minor Code 28 *ACCOUNT 6746018204*	434,000.000	361,504.64 83.2960	358,865.36	2,639.28 9,784.54	4,394.25	4.86

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Florida Power 3.700% 12/01/47 Standard & Poors Rating: A+ Moodys Rating: Aa2 341081FP7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 76.9000	.00	.00 48,544.22	.00	0.00
Florida Power 3.150% 10/01/49 Standard & Poors Rating: A+ Moodys Rating: Aa2 341081FX0 Asset Minor Code 28 *ACCOUNT 6746018204*	40,000.000	27,394.00 68.4850	28,633.20	- 1,239.20 432.00	315.00	4.60
Florida Power 3.150% 10/01/49 Standard & Poors Rating: A+ Moodys Rating: Aa2 341081FX0 Asset Minor Code 28 *ACCOUNT 6746018205*	115,000.000	78,757.75 68.4850	75,513.60	3,244.15 1,242.00	905.63	4.60
Total Florida Power 3.150% 10/01/49	**155,000.000**	**106,151.75**	**104,146.80**	**2,004.95** **1,674.00**	**1,220.63**	**4.59**
Florida Pwr Lt Co 2.875% 12/04/51 Standard & Poors Rating: A+ Moodys Rating: Aa2 341081GE1 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 63.7380	.00	.00 6,106.86	.00	0.00
Florida Pwr Lt Co 5.300% 4/01/53 Standard & Poors Rating: A+ Moodys Rating: Aa2 341081GM3 Asset Minor Code 28 *ACCOUNT 6746018204*	32,000.000	30,644.16 95.7630	31,136.00	- 491.84 - 491.84	424.00	5.53

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Florida Pwr Lt Co 5.600% 6/15/54 Standard & Poors Rating: A+ Moodys Rating: Aa2 341081GV3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 100.3920	.00	.00 6,972.18	.00	0.00
Florida Pwr Lt Co 5.800% 3/15/65 Standard & Poors Rating: A+ Moodys Rating: Aa2 341081GZ4 Asset Minor Code 28 *ACCOUNT 6746018204*	253,000.000	257,010.05 101.5850	255,240.55	1,769.50 1,769.50	4,320.68	5.71
Florida Pwr Corp 5.650% 4/01/40 Standard & Poors Rating: A Moodys Rating: A1 341099CN7 Asset Minor Code 28 *ACCOUNT 6746018204*	26,000.000	27,019.20 103.9200	36,143.50	- 9,124.30 855.14	367.25	5.44
Ford Motor Company 7.400% 11/01/46 Standard & Poors Rating: BBB- Moodys Rating: Ba1 345370BR0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 107.7160	.00	.00 1,175.54	.00	0.00
Ford Motor Company 4.750% 1/15/43 Standard & Poors Rating: BBB- Moodys Rating: Ba1 345370CQ1 Asset Minor Code 28 *ACCOUNT 6746018204*	847,000.000	670,764.71 79.1930	684,850.19	- 14,085.48 23,352.81	18,551.65	6.00
Ford Motor Credit 2.900% 2/16/28 Standard & Poors Rating: BBB- Moodys Rating: Ba1 345397B51 Asset Minor Code 28 *ACCOUNT 6746018205*	255,000.000	245,536.95 96.2890	236,701.20	8,835.75 10,212.75	2,773.13	3.01

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Ford Motor Credit 6.125% 3/08/34 Standard & Poors Rating: BBB- Moodys Rating: Ba1 345397E66 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 101.6260	.00	.00 11,184.81	.00	0.00
Ford Motor Credit 5.869% 10/31/35 Standard & Poors Rating: BBB- Moodys Rating: Ba1 345397H89 Asset Minor Code 28 *ACCOUNT 6746018204*	238,000.000	235,044.04 98.7580	238,000.00	- 2,955.96 - 2,955.96	2,366.84	5.94
Fortive Corporation 3.150% 6/15/26 Standard & Poors Rating: BBB Moodys Rating: Baa1 34959JAG3 Asset Minor Code 28 *ACCOUNT 6746018205*	155,000.000	154,376.90 99.5980	147,870.00	6,506.90 2,927.95	217.00	3.16
Foundry Jv Holdco 6.150% 1/25/32 Standard & Poors Rating: BBB Moodys Rating: Baa2 350930AC7 Asset Minor Code 28 *ACCOUNT 6746018205*	395,000.000	418,577.55 105.9690	422,875.15	- 4,297.60 - 4,297.60	.00	5.80
Foundry Jv Holdco 6.250% 1/25/35 Standard & Poors Rating: BBB Moodys Rating: Baa2 350930AD5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 106.0390	.00	.00 3,350.00	.00	0.00
Foundry Jv Holdco 6.500% 1/25/38 Standard & Poors Rating: BBB Moodys Rating: Baa2 350930AE3 Asset Minor Code 28 *ACCOUNT 6746018204*	391,000.000	417,071.88 106.6680	402,612.70	14,459.18 22,001.57	11,013.17	6.09

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Foundry Jv Holdco 5.900% 1/25/33 Standard & Poors Rating: BBB Moodys Rating: Baa2 350930AG8 Asset Minor Code 28 *ACCOUNT 6746018205*	200,000.000	209,270.00 104.6350	205,230.00	4,040.00 4,040.00	5,113.33	5.64
Foundry Jv Holdco 6.200% 1/25/37 Standard & Poors Rating: BBB Moodys Rating: Baa2 350930AJ2 Asset Minor Code 28 *ACCOUNT 6746018204*	432,000.000	453,945.60 105.0800	450,312.47	3,633.13 3,633.13	11,606.40	5.90
Foundry Jv Holdco 6.300% 1/25/39 Standard & Poors Rating: BBB Moodys Rating: Baa2 350930AK9 Asset Minor Code 28 *ACCOUNT 6746018204*	650,000.000	685,711.00 105.4940	677,920.28	7,790.72 7,790.72	17,745.00	5.97
Freeport McMoran Inc 5.450% 3/15/43 Standard & Poors Rating: BBB- Moodys Rating: Baa2 35671DBC8 Asset Minor Code 28 *ACCOUNT 6746018204*	365,000.000	353,334.60 96.8040	347,213.49	6,121.11 11,843.20	5,857.24	5.63
Freeport McMoran Inc 5.400% 11/14/34 Standard & Poors Rating: BBB- Moodys Rating: Baa2 35671DBJ3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 103.1050	.00	.00 2,827.36	.00	0.00
Gatx Corp 3.100% 6/01/51 Standard & Poors Rating: BBB Moodys Rating: Baa2 361448BH5 Asset Minor Code 28 *ACCOUNT 6746018204*	48,000.000	30,351.84 63.2330	30,715.20	- 363.36 - 363.36	124.00	4.90

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Glp Cap L P 3.250% 1/15/32 Standard & Poors Rating: BBB- Moodys Rating: Ba1 361841AR0 Asset Minor Code 28 *ACCOUNT 6746018205*	530,000.000	479,522.80 90.4760	479,125.30	397.50 397.50	7,942.64	3.59
Glp Cap LP Glp Fing 6.250% 9/15/54 Standard & Poors Rating: BBB- Moodys Rating: Ba1 361841AU3 Asset Minor Code 28 *ACCOUNT 6746018204*	140,000.000	139,214.60 99.4390	139,085.88	128.72 - 560.59	2,576.39	6.29
General Dynamics 3.600% 11/15/42 Standard & Poors Rating: A Moodys Rating: A2 369550AT5 Asset Minor Code 28 *ACCOUNT 6746018204*	40,000.000	32,429.20 81.0730	31,354.80	1,074.40 1,074.40	184.00	4.44
General Dynamics 4.250% 4/01/50 Standard & Poors Rating: A Moodys Rating: A2 369550BJ6 Asset Minor Code 28 *ACCOUNT 6746018204*	98,000.000	82,661.04 84.3480	85,172.05	- 2,511.01 4,592.11	1,041.25	5.04
General Motors Co 5.200% 4/01/45 Standard & Poors Rating: BBB Moodys Rating: Baa2 37045VAJ9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 89.8170	.00	.00 8,458.53	.00	0.00
General Motors Co 5.400% 4/01/48 Standard & Poors Rating: BBB Moodys Rating: Baa2 37045VAQ3 Asset Minor Code 28 *ACCOUNT 6746018204*	55,000.000	49,947.15 90.8130	48,630.45	1,316.70 1,316.70	742.50	5.95

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
General Motors Co 5.950% 4/01/49 Standard & Poors Rating: BBB Moodys Rating: Baa2 37045VAT7 Asset Minor Code 28 *ACCOUNT 6746018204*	142,000.000	137,812.42 97.0510	134,189.62	3,622.80 26,695.52	2,112.25	6.13
Generate Clo 5.38143% 1/20/38 37148EAN4 Asset Minor Code 31 *ACCOUNT 6746018205*	.000	.00 100.3617	.00	.00 - 3,765.00	.00	0.00
Generate Clo Ltd 5.41209% 10/20/37 37149HAL0 Asset Minor Code 31 *ACCOUNT 6746018205*	935,000.000	938,654.92 100.3909	935,000.00	3,654.92 723.69	10,995.16	5.39
George Washington 3.545% 9/15/46 Standard & Poors Rating: A+ Moodys Rating: A1 372546AV3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 75.1500	.00	.00 53,770.08	.00	0.00
Georgetown 5.215% 10/01/18 Standard & Poors Rating: A- Moodys Rating: A3 37310PAB7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 87.6400	.00	.00 2,939.28	.00	0.00
Georgetown 2.943% 4/01/50 Standard & Poors Rating: A- Moodys Rating: A3 37310PAD3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 64.2300	.00	.00 7,160.64	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Georgia Power Co 4.750% 9/01/40 Standard & Poors Rating: A Moodys Rating: A3 373334JS1 Asset Minor Code 28 *ACCOUNT 6746018204*	34,000.000	32,238.12 94.8180	31,352.42	885.70 885.70	538.33	5.01
Georgia Power Co 3.700% 1/30/50 Standard & Poors Rating: A Moodys Rating: A3 373334KN0 Asset Minor Code 28 *ACCOUNT 6746018204*	215,000.000	160,718.95 74.7530	163,812.52	- 3,093.57 1,080.98	3,336.68	4.95
Georgia Pwr Co Sr 3.250% 3/15/51 Standard & Poors Rating: A Moodys Rating: A3 373334KP5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 68.1490	.00	.00 32.40	.00	0.00
Georgia Pwr Co 5.125% 5/15/52 Standard & Poors Rating: A Moodys Rating: A3 373334KR1 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 93.2830	.00	.00 1,971.36	.00	0.00
Gilead Sciences Inc 4.500% 2/01/45 Standard & Poors Rating: A- Moodys Rating: A3 375558BA0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 88.4240	.00	.00 1,768.36	.00	0.00
Gilead Sciences Inc 4.750% 3/01/46 Standard & Poors Rating: A- Moodys Rating: A3 375558BD4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 90.6410	.00	.00 12,559.84	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Gilead Sciences Inc 4.150% 3/01/47 Standard & Poors Rating: A- Moodys Rating: A3 375558BK8 Asset Minor Code 28 *ACCOUNT 6746018204*	134,000.000	111,285.66 83.0490	109,408.35	1,877.31 9,081.43	1,853.67	5.00
Gilead Sciences Inc 2.800% 10/01/50 Standard & Poors Rating: A- Moodys Rating: A3 375558BT9 Asset Minor Code 28 *ACCOUNT 6746018204*	620,000.000	392,398.00 63.2900	398,805.78	- 6,407.78 11,883.08	4,340.00	4.42
Gilead Sciences Inc 5.500% 10/15/53 Standard & Poors Rating: A- Moodys Rating: A3 375558CA9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 99.4960	.00	.00 5,209.80	.00	0.00
Gilead Sciences Inc 5.500% 11/15/54 Standard & Poors Rating: A- Moodys Rating: A3 375558CD3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 98.6680	.00	.00 24,629.36	.00	0.00
Glencore Funding LLC 3.875% 4/27/51 Standard & Poors Rating: BBB+ Moodys Rating: A3 378272BC1 Asset Minor Code 28 *ACCOUNT 6746018204*	107,000.000	79,274.16 74.0880	77,147.22	2,126.94 2,315.95	737.11	5.23
Glencore Fdg LLC 3.375% 9/23/51 Standard & Poors Rating: BBB+ Moodys Rating: A3 378272BH0 Asset Minor Code 28 *ACCOUNT 6746018204*	480,000.000	323,025.60 67.2970	312,369.77	10,655.83 15,543.94	4,410.00	5.02

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Glencore Fdg LLC 5.893% 4/04/54 Standard & Poors Rating: BBB+ Moodys Rating: A3 378272BV9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 99.4770	.00	.00 13,536.57	.00	0.00
Global Pmts Inc 4.500% 11/15/28 Standard & Poors Rating: BBB- Moodys Rating: Baa3 37940XAV4 Asset Minor Code 28 *ACCOUNT 6746018205*	375,000.000	375,712.50 100.1900	374,782.50	930.00 930.00	2,203.13	4.49
Goldman Sachs Mtn 4.800% 7/08/44 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141EC31 Asset Minor Code 28 *ACCOUNT 6746018204*	64,000.000	59,328.00 92.7000	62,351.36	- 3,023.36 16,586.93	1,476.27	5.18
Goldman Sachs Group 5.016% 10/23/35 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GB78 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 100.5350	.00	.00 20,477.31	.00	0.00
Goldman Sachs 5.561% 11/19/45 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GB86 Asset Minor Code 28 *ACCOUNT 6746018204*	124,000.000	124,039.68 100.0320	122,876.58	1,163.10 28,165.21	804.49	5.56
Goldman Sachs 5.734% 1/28/56 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GC51 Asset Minor Code 28 *ACCOUNT 6746018204*	418,000.000	422,468.42 101.0690	418,457.21	4,011.21 4,011.21	10,186.45	5.67

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Goldman Sachs Group 6.750% 10/01/37 Standard & Poors Rating: BBB Moodys Rating: Baa2 38141GFD1 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 111.6380	.00	.00 3,697.92	.00	0.00
Goldman Sachs Group 6.750% 10/01/37 Standard & Poors Rating: BBB Moodys Rating: Baa2 38141GFD1 Asset Minor Code 28 *ACCOUNT 6746018205*	600,000.000	669,828.00 111.6380	810,216.30	- 140,388.30 27,492.00	10,125.00	6.05
Total Goldman Sachs Group 6.750% 10/01/37	**600,000.000**	**669,828.00**	**810,216.30**	**- 140,388.30** **31,189.92**	**10,125.00**	**6.04**
Goldman Sachs Group 6.250% 2/01/41 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GGM0 Asset Minor Code 28 *ACCOUNT 6746018204*	105,000.000	114,966.60 109.4920	111,757.80	3,208.80 3,208.80	2,734.38	5.71
Goldman Sachs Group 4.750% 10/21/45 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GVS0 Asset Minor Code 28 *ACCOUNT 6746018204*	170,000.000	154,043.80 90.6140	148,032.60	6,011.20 6,011.20	1,570.14	5.24
Goldman Sachs Group 3.210% 4/22/42 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GYC2 Asset Minor Code 28 *ACCOUNT 6746018204*	348,000.000	268,896.12 77.2690	255,024.68	13,871.44 20,924.84	2,141.07	4.15

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Goldman Sachs Group 3.210% 4/22/42 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GYC2 Asset Minor Code 28 *ACCOUNT 6746018205*	300,000.000	231,807.00 77.2690	223,758.00	8,049.00 13,191.00	1,845.75	4.15
Total Goldman Sachs Group 3.210% 4/22/42	**648,000.000**	**500,703.12**	**478,782.68**	**21,920.44** **34,115.84**	**3,986.82**	**4.15**
Goldman Sachs Group 2.383% 7/21/32 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GYJ7 Asset Minor Code 28 *ACCOUNT 6746018205*	370,000.000	331,375.70 89.5610	350,806.25	- 19,430.55 23,017.70	3,918.71	2.66
Goldman Sachs Group 2.908% 7/21/42 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GYK4 Asset Minor Code 28 *ACCOUNT 6746018204*	82,000.000	60,135.52 73.3360	58,283.96	1,851.56 1,851.56	1,059.80	3.97
Goldman Sachs Group 4.125% 5/10/70 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 38141GYU2 Asset Minor Code 28 *ACCOUNT 6746018204*	64,000.000	63,384.96 99.0390	62,880.00	504.96 504.96	594.00	4.17
Goldman Sachs 3.436% 2/24/43 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GZN7 Asset Minor Code 28 *ACCOUNT 6746018204*	249,000.000	195,036.72 78.3280	187,148.61	7,888.11 7,888.11	3,018.24	4.39

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Goldman Sachs Group 3.650% 2/10/70 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 38144GAG6 Asset Minor Code 28 *ACCOUNT 6746018204*	69,000.000	68,008.47 98.5630	67,706.25	302.22 302.22	986.41	3.70
Goldman Sachs Group 5.150% 5/22/45 Standard & Poors Rating: BBB Moodys Rating: Baa2 38148LAF3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 93.9040	.00	.00 1,895.96	.00	0.00
Goldman Sachs Group 4.017% 10/31/38 Standard & Poors Rating: BBB+ Moodys Rating: A2 38148YAA6 Asset Minor Code 28 *ACCOUNT 6746018204*	38,000.000	34,169.60 89.9200	32,497.60	1,672.00 1,672.00	258.65	4.47
Hca Inc 5.500% 6/15/47 Standard & Poors Rating: BBB- Moodys Rating: Baa2 404119BV0 Asset Minor Code 28 *ACCOUNT 6746018204*	87,000.000	82,215.87 94.5010	89,222.69	- 7,006.82 16,034.58	212.67	5.82
Hca Inc 5.250% 6/15/49 Standard & Poors Rating: BBB- Moodys Rating: Baa2 404119BZ1 Asset Minor Code 28 *ACCOUNT 6746018204*	76,000.000	68,686.52 90.3770	67,209.99	1,476.53 3,327.34	177.33	5.81
Hca Inc 3.500% 7/15/51 Standard & Poors Rating: BBB- Moodys Rating: Baa2 404119CB3 Asset Minor Code 28 *ACCOUNT 6746018204*	322,000.000	218,251.60 67.7800	221,026.21	- 2,774.61 7,315.01	5,196.72	5.16

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Hca Inc 3.375% 3/15/29 Standard & Poors Rating: BBB- Moodys Rating: Baa2 404119CJ6 Asset Minor Code 28 *ACCOUNT 6746018205*	345,000.000	336,109.35 97.4230	334,694.85	1,414.50 15,894.15	3,428.44	3.46
Hca Inc 4.625% 3/15/52 Standard & Poors Rating: BBB- Moodys Rating: Baa2 404119CL1 Asset Minor Code 28 *ACCOUNT 6746018204*	281,000.000	229,481.46 81.6660	227,513.37	1,968.09 11,131.52	3,826.67	5.66
Hca Inc 5.900% 6/01/53 Standard & Poors Rating: BBB- Moodys Rating: Baa2 404119CR8 Asset Minor Code 28 *ACCOUNT 6746018204*	282,000.000	276,094.92 97.9060	267,472.75	8,622.17 17,379.51	1,386.50	6.03
Hca Inc 6.000% 4/01/54 Standard & Poors Rating: BBB- Moodys Rating: Baa2 404119CV9 Asset Minor Code 28 *ACCOUNT 6746018204*	80,000.000	79,532.00 99.4150	78,610.92	921.08 13,104.26	1,200.00	6.04
Hca Inc 6.200% 3/01/55 Standard & Poors Rating: BBB- Moodys Rating: Baa2 404119DC0 Asset Minor Code 28 *ACCOUNT 6746018204*	30,000.000	30,574.20 101.9140	29,499.23	1,074.97 1,074.97	620.00	6.08
Hca Inc 5.450% 9/15/34 Standard & Poors Rating: BBB- Moodys Rating: Baa2 404121AK1 Asset Minor Code 28 *ACCOUNT 6746018205*	425,000.000	437,346.25 102.9050	423,007.50	14,338.75 23,103.00	6,820.07	5.30

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Hca Inc 5.950% 9/15/54 Standard & Poors Rating: BBB- Moodys Rating: Baa2 404121AL9 Asset Minor Code 28 *ACCOUNT 6746018204*	352,000.000	347,740.80 98.7900	339,511.11	8,229.69 19,270.83	6,166.84	6.02
Harley Davidson Mtn 3.050% 2/14/27 Standard & Poors Rating: BBB- Moodys Rating: Baa3 41283LBA2 Asset Minor Code 28 *ACCOUNT 6746018205*	165,000.000	162,944.10 98.7540	160,896.45	2,047.65 2,047.65	1,915.15	3.09
Hartford Finl Svcs 5.950% 10/15/36 Standard & Poors Rating: A- Moodys Rating: A3 416515AS3 Asset Minor Code 28 *ACCOUNT 6746018205*	465,000.000	501,079.35 107.7590	521,837.20	- 20,757.85 23,003.55	5,840.92	5.52
Hartford Finl Inc 2.900% 9/15/51 Standard & Poors Rating: A- Moodys Rating: A3 416518AD0 Asset Minor Code 28 *ACCOUNT 6746018205*	125,000.000	79,633.75 63.7070	123,910.00	- 44,276.25 1,945.00	1,067.36	4.55
Healthpeak Op LLC 4.750% 1/15/33 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 42250GAB9 Asset Minor Code 28 *ACCOUNT 6746018205*	260,000.000	258,583.00 99.4550	257,862.80	720.20 720.20	4,699.86	4.78
Herc Holdings Inc 5.500% 7/15/27 Standard & Poors Rating: N/R Moodys Rating: WR 42704LAA2 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 100.0000	.00	.00 - 2,736.00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Hess Corp 5.600% 2/15/41 Standard & Poors Rating: AA- Moodys Rating: N/A 42809HAD9 Asset Minor Code 28 *ACCOUNT 6746018204*	149,000.000	153,949.78 103.3220	148,038.84	5,910.94 6,889.90	3,152.18	5.42
Hess Corp 5.800% 4/01/47 Standard & Poors Rating: AA- Moodys Rating: N/A 42809HAH0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 102.5000	.00	.00 5,012.59	.00	0.00
Hewlett Packard 4.550% 10/15/29 Standard & Poors Rating: BBB Moodys Rating: Baa2 42824CBT5 Asset Minor Code 28 *ACCOUNT 6746018205*	85,000.000	85,488.75 100.5750	83,449.60	2,039.15 2,039.15	816.47	4.52
Hewlett Packard 5.600% 10/15/54 Standard & Poors Rating: BBB Moodys Rating: Baa2 42824CBW8 Asset Minor Code 28 *ACCOUNT 6746018204*	187,000.000	173,255.50 92.6500	176,231.64	- 2,976.14 - 2,976.14	2,210.76	6.04
Hilton Domestic 6.125% 4/01/32 Standard & Poors Rating: Bb+ Moodys Rating: Ba2 432833AQ4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 103.5510	.00	.00 184.20	.00	0.00
Hoag Memorial 3.803% 7/15/52 Standard & Poors Rating: AA Moodys Rating: N/A 43371HAA1 Asset Minor Code 28 *ACCOUNT 6746018204*	87,000.000	65,894.67 75.7410	87,000.00	- 21,105.33 9,632.48	1,525.64	5.02

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Holcim Finance US 3.500% 9/22/26 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 43475RAL0 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 99.3640	.00	.00 5,772.51	.00	0.00
Holcim Finance 3.500% 9/22/26 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 43475RAN6 Asset Minor Code 28 *ACCOUNT 6746018205*	655,000.000	651,227.20 99.4240	640,573.40	10,653.80 343.87	6,304.38	3.52
Home Depot Inc 5.950% 4/01/41 Standard & Poors Rating: A Moodys Rating: A2 437076AV4 Asset Minor Code 28 *ACCOUNT 6746018204*	35,000.000	37,457.70 107.0220	36,880.20	577.50 577.50	520.63	5.56
Home Depot Inc 4.875% 2/15/44 Standard & Poors Rating: A Moodys Rating: A2 437076BD3 Asset Minor Code 28 *ACCOUNT 6746018204*	32,000.000	29,893.44 93.4170	29,511.04	382.40 382.40	589.33	5.22
Home Depot Inc 4.250% 4/01/46 Standard & Poors Rating: A Moodys Rating: A2 437076BH4 Asset Minor Code 28 *ACCOUNT 6746018204*	112,000.000	94,830.40 84.6700	92,868.79	1,961.61 1,889.19	1,190.00	5.02
Home Depot Inc 3.500% 9/15/56 Standard & Poors Rating: A Moodys Rating: A2 437076BP6 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 69.7080	.00	.00 3,169.86	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Home Depot Inc 3.900% 6/15/47 Standard & Poors Rating: A Moodys Rating: A2 437076BS0 Asset Minor Code 28 *ACCOUNT 6746018204*	118,000.000	93,831.24 79.5180	93,631.83	199.41 5,405.81	204.53	4.90
Home Depot Inc 4.500% 12/06/48 Standard & Poors Rating: A Moodys Rating: A2 437076BX9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 86.3250	.00	.00 12,786.83	.00	0.00
Home Depot Inc 3.125% 12/15/49 Standard & Poors Rating: A Moodys Rating: A2 437076BZ4 Asset Minor Code 28 *ACCOUNT 6746018204*	54,000.000	36,805.86 68.1590	35,096.76	1,709.10 4,551.60	75.00	4.58
The Home Depot Inc 3.350% 4/15/50 Standard & Poors Rating: A Moodys Rating: A2 437076CD2 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 70.5420	.00	.00 5,422.64	.00	0.00
Home Depot Inc 2.375% 3/15/51 Standard & Poors Rating: A Moodys Rating: A2 437076CG5 Asset Minor Code 28 *ACCOUNT 6746018204*	67,000.000	38,427.18 57.3540	36,701.93	1,725.25 7,926.91	468.53	4.14
Home Depot Inc 2.750% 9/15/51 Standard & Poors Rating: A Moodys Rating: A2 437076CK6 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 61.7750	.00	.00 2,523.29	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Home Depot Inc 3.625% 4/15/52 Standard & Poors Rating: A Moodys Rating: A2 437076CQ3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 72.9860	.00	.00 2,784.54	.00	0.00
Home Depot Inc 4.950% 9/15/52 Standard & Poors Rating: A Moodys Rating: A2 437076CT7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 91.4410	.00	.00 1,817.07	.00	0.00
Home Depot 5.300% 6/25/54 Standard & Poors Rating: A Moodys Rating: A2 437076DF6 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 95.6510	.00	.00 7,815.53	.00	0.00
Home Depot Inc 5.400% 6/25/64 Standard & Poors Rating: A Moodys Rating: A2 437076DG4 Asset Minor Code 28 *ACCOUNT 6746018204*	179,000.000	171,070.30 95.5700	178,144.61	- 7,074.31 4,313.54	161.10	5.65
Honeywell Intl Inc 5.250% 3/01/54 Standard & Poors Rating: A Moodys Rating: A2 438516CT1 Asset Minor Code 28 *ACCOUNT 6746018204*	17,000.000	16,066.70 94.5100	15,826.66	240.04 240.04	297.50	5.55
Host Hotels L P 2.900% 12/15/31 Standard & Poors Rating: BBB- Moodys Rating: Baa2 44107TBA3 Asset Minor Code 28 *ACCOUNT 6746018205*	305,000.000	276,247.65 90.5730	267,820.40	8,427.25 16,738.40	393.11	3.20

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Houston Galleria 5.46185% 2/05/45 Standard & Poors Rating: N/A Moodys Rating: N/A 44216XAA3 Asset Minor Code 31 *ACCOUNT 6746018204*	310,000.000	321,218.90 103.6190	310,000.00	11,218.90 11,218.90	1,410.98	5.27
Hps Loan 9.42589% 7/20/38 44333QAA6 Asset Minor Code 31 *ACCOUNT 6746018205*	500,000.000	501,784.00 100.3568	500,000.00	1,784.00 1,784.00	.00	9.39
Humana Inc 4.800% 3/15/47 Standard & Poors Rating: BBB Moodys Rating: Baa2 444859BG6 Asset Minor Code 28 *ACCOUNT 6746018204*	122,000.000	103,470.64 84.8120	104,494.22	- 1,023.58 3,078.98	1,724.27	5.66
Humana Inc 3.950% 8/15/49 Standard & Poors Rating: BBB Moodys Rating: Baa2 444859BL5 Asset Minor Code 28 *ACCOUNT 6746018204*	42,000.000	31,026.66 73.8730	29,649.48	1,377.18 1,377.18	626.73	5.35
Humana Inc 5.500% 3/15/53 Standard & Poors Rating: BBB Moodys Rating: Baa2 444859BX9 Asset Minor Code 28 *ACCOUNT 6746018204*	41,000.000	37,305.08 90.9880	37,095.19	209.89 4,475.40	663.97	6.04
Humana Inc 5.375% 4/15/31 Standard & Poors Rating: BBB Moodys Rating: Baa2 444859CA8 Asset Minor Code 28 *ACCOUNT 6746018205*	305,000.000	315,336.45 103.3890	304,820.05	10,516.40 10,516.40	3,460.90	5.20

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Humana Inc 5.750% 4/15/54 Standard & Poors Rating: BBB Moodys Rating: Baa2 444859CB6 Asset Minor Code 28 *ACCOUNT 6746018204*	215,000.000	202,254.80 94.0720	210,173.44	- 7,918.64 - 7,918.64	2,609.86	6.11
Humana Inc 6.000% 5/01/55 Standard & Poors Rating: BBB Moodys Rating: Baa2 444859CC4 Asset Minor Code 28 *ACCOUNT 6746018204*	32,000.000	31,074.56 97.1080	30,009.92	1,064.64 1,064.64	320.00	6.18
Hunt Cos Inc Sr Sec 5.250% 4/15/29 Standard & Poors Rating: Bb Moodys Rating: B2 445587AE8 Asset Minor Code 28 *ACCOUNT 6746018205*	250,000.000	244,040.00 97.6160	249,750.00	- 5,710.00 7,077.50	2,770.83	5.38
Huntington Ingalls 3.483% 12/01/27 Standard & Poors Rating: BBB- Moodys Rating: Baa3 446413AL0 Asset Minor Code 28 *ACCOUNT 6746018205*	750,000.000	741,330.00 98.8440	742,472.50	- 1,142.50 21,180.00	2,176.88	3.52
Idex Corp 4.950% 9/01/29 Standard & Poors Rating: BBB Moodys Rating: Baa2 45167RAJ3 Asset Minor Code 28 *ACCOUNT 6746018205*	265,000.000	270,286.75 101.9950	264,843.65	5,443.10 6,436.85	4,372.50	4.85
Ingersoll Rand Inc 5.700% 8/14/33 Standard & Poors Rating: BBB Moodys Rating: Baa2 45687VAB2 Asset Minor Code 28 *ACCOUNT 6746018205*	40,000.000	42,380.00 105.9500	39,693.60	2,686.40 1,449.60	867.67	5.38

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Intel Corp 3.100% 2/15/60 Standard & Poors Rating: BBB Moodys Rating: Baa2 458140BK5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 55.8690	.00	.00 29,644.56	.00	0.00
Intel Corp 4.900% 8/05/52 Standard & Poors Rating: BBB Moodys Rating: Baa2 458140CB4 Asset Minor Code 28 *ACCOUNT 6746018205*	72,000.000	59,642.64 82.8370	61,015.68	- 1,373.04 2,795.04	1,430.80	5.92
Intercontinental 4.250% 9/21/48 Standard & Poors Rating: A- Moodys Rating: A3 45866FAH7 Asset Minor Code 28 *ACCOUNT 6746018204*	37,000.000	30,789.85 83.2158	29,497.14	1,292.71 3,082.30	436.81	5.11
Intercontinental 3.000% 6/15/50 Standard & Poors Rating: A- Moodys Rating: A3 45866FAL8 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 65.6018	.00	.00 2,171.67	.00	0.00
Intercontinental 3.000% 9/15/60 Standard & Poors Rating: A- Moodys Rating: A3 45866FAQ7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 59.8916	.00	.00 1,935.80	.00	0.00
Intercontinental 5.200% 6/15/62 Standard & Poors Rating: A- Moodys Rating: A3 45866FAY0 Asset Minor Code 28 *ACCOUNT 6746018204*	53,000.000	48,561.52 91.6255	52,218.65	- 3,657.13 3,162.73	122.49	5.68

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
IBM Corp 4.250% 5/15/49 Standard & Poors Rating: A- Moodys Rating: A3 459200KC4 Asset Minor Code 28 *ACCOUNT 6746018204*	137,000.000	110,628.87 80.7510	112,164.64	- 1,535.77 - 1,535.77	743.99	5.26
International 3.430% 2/09/52 Standard & Poors Rating: A- Moodys Rating: A3 459200KP5 Asset Minor Code 28 *ACCOUNT 6746018204*	284,000.000	194,230.44 68.3910	192,767.84	1,462.60 1,462.60	3,842.36	5.02
International Paper 4.350% 8/15/48 Standard & Poors Rating: BBB Moodys Rating: Baa2 460146CS0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 80.8290	.00	.00 1,888.60	.00	0.00
Interpublic Group 5.400% 10/01/48 Standard & Poors Rating: N/R Moodys Rating: WR 460690BQ2 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 84.6974	.00	.00 - 9,761.90	.00	0.00
Invitation Homes L P 2.000% 8/15/31 Standard & Poors Rating: BBB Moodys Rating: Baa2 46188BAA0 Asset Minor Code 28 *ACCOUNT 6746018205*	485,000.000	423,623.25 87.3450	399,494.50	24,128.75 30,103.95	3,664.44	2.29
Invitation Homes Ltd 5.500% 8/15/33 Standard & Poors Rating: BBB Moodys Rating: Baa2 46188BAF9 Asset Minor Code 28 *ACCOUNT 6746018204*	94,000.000	97,328.54 103.5410	93,369.26	3,959.28 3,959.28	1,953.11	5.31

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Invitation Homes L P 4.875% 2/01/35 Standard & Poors Rating: BBB Moodys Rating: Baa2 46188BAG7 Asset Minor Code 28 *ACCOUNT 6746018204*	44,000.000	43,428.44 98.7010	42,952.59	475.85 6,209.15	893.75	4.94
Invitation Homes L P 4.875% 2/01/35 Standard & Poors Rating: BBB Moodys Rating: Baa2 46188BAG7 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 98.7010	.00	.00 7,657.80	.00	0.00
Total Invitation Homes L P 4.875% 2/01/35	**44,000.000**	**43,428.44**	**42,952.59**	**475.85** **13,866.95**	**893.75**	**4.93**
Invitation Homes 4.950% 1/15/33 Standard & Poors Rating: BBB Moodys Rating: Baa2 46188BAH5 Asset Minor Code 28 *ACCOUNT 6746018205*	220,000.000	223,194.40 101.4520	221,201.20	1,993.20 1,993.20	4,114.00	4.88
Iron Mtn Inc Del 6.250% 1/15/33 Standard & Poors Rating: Bb- Moodys Rating: Ba3 46284VAQ4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 100.8370	.00	.00 279.30	.00	0.00
Itc Holdings Corp 5.300% 7/01/43 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 465685AH8 Asset Minor Code 28 *ACCOUNT 6746018205*	300,000.000	288,798.00 96.2660	357,141.00	- 68,343.00 12,993.00	7,950.00	5.51

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Itc Hldgs Corp 5.650% 5/09/34 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 465685AT2 Asset Minor Code 28 *ACCOUNT 6746018205*	230,000.000	239,710.60 104.2220	229,705.60	10,005.00 8,123.60	1,877.06	5.42
Jp Morgan Chase 3.1234% 6/13/52 Standard & Poors Rating: AAA Moodys Rating: N/A 46591EAS6 Asset Minor Code 31 *ACCOUNT 6746018205*	1,500,000.000	1,450,185.00 96.6790	1,514,993.40	- 64,808.40 65,760.00	3,904.25	3.23
Jpmorgan Chase 5.500% 10/15/40 Standard & Poors Rating: A Moodys Rating: A1 46625HHV5 Asset Minor Code 28 *ACCOUNT 6746018204*	31,000.000	32,306.96 104.2160	31,178.87	1,128.09 1,128.09	359.94	5.28
Jpmorgan Chase Co 4.850% 2/01/44 Standard & Poors Rating: A Moodys Rating: A1 46625HJU5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 94.6420	.00	.00 3,286.14	.00	0.00
Jpmorgan Chase Co 4.260% 2/22/48 Standard & Poors Rating: A Moodys Rating: A1 46647PAA4 Asset Minor Code 28 *ACCOUNT 6746018204*	204,000.000	173,159.28 84.8820	168,048.02	5,111.26 5,111.26	3,114.06	5.02
Jpmorgan Chase Co 4.032% 7/24/48 Standard & Poors Rating: A Moodys Rating: A1 46647PAK2 Asset Minor Code 28 *ACCOUNT 6746018204*	35,000.000	28,594.30 81.6980	27,920.55	673.75 673.75	615.44	4.94

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Jpmorgan Chase Co 3.964% 11/15/48 Standard & Poors Rating: A Moodys Rating: A1 46647PAL0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 80.4490	.00	.00 18,549.01	.00	0.00
Jpmorgan Chase Co 3.897% 1/23/49 Standard & Poors Rating: A Moodys Rating: A1 46647PAN6 Asset Minor Code 28 *ACCOUNT 6746018204*	210,000.000	167,206.20 79.6220	169,569.76	- 2,363.56 25,952.71	3,591.74	4.89
Jpmorgan Chase Co 3.702% 5/06/30 Standard & Poors Rating: A Moodys Rating: A1 46647PBD7 Asset Minor Code 28 *ACCOUNT 6746018205*	153,000.000	150,695.82 98.4940	153,000.00	- 2,304.18 5,812.47	865.34	3.76
Jp Morgan Chase Bank 3.109% 4/22/41 Standard & Poors Rating: A Moodys Rating: A1 46647PBM7 Asset Minor Code 28 *ACCOUNT 6746018204*	18,000.000	14,132.52 78.5140	13,462.20	670.32 670.32	107.26	3.96
Jpmorgan Chase Co 2.525% 11/19/41 Standard & Poors Rating: A Moodys Rating: A1 46647PBV7 Asset Minor Code 28 *ACCOUNT 6746018204*	176,000.000	126,607.36 71.9360	124,734.61	1,872.75 7,701.76	518.47	3.51
Jpmorgan Chase Co 2.525% 11/19/41 Standard & Poors Rating: A Moodys Rating: A1 46647PBV7 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 71.9360	.00	.00 201,306.76	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Total Jpmorgan Chase Co 2.525% 11/19/41	**176,000.000**	**126,607.36**	**124,734.61**	**1,872.75** **209,008.52**	**518.47**	**3.51**
Jpmorgan Chase Co 1.953% 2/04/32 Standard & Poors Rating: A Moodys Rating: A1 46647PBX3 Asset Minor Code 28 *ACCOUNT 6746018205*	1,070,000.000	954,119.00 89.1700	872,799.90	81,319.10 67,228.10	8,532.98	2.19
Jpmorgan Chase Co 3.157% 4/22/42 Standard & Poors Rating: A Moodys Rating: A1 46647PCD6 Asset Minor Code 28 *ACCOUNT 6746018204*	34,000.000	26,409.50 77.6750	25,308.58	1,100.92 6,033.07	205.73	4.06
Jpmorgan Chase Co 3.157% 4/22/42 Standard & Poors Rating: A Moodys Rating: A1 46647PCD6 Asset Minor Code 28 *ACCOUNT 6746018205*	570,000.000	442,747.50 77.6750	432,413.40	10,334.10 10,334.10	3,449.02	4.06
Total Jpmorgan Chase Co 3.157% 4/22/42	**604,000.000**	**469,157.00**	**457,721.98**	**11,435.02** **16,367.17**	**3,654.75**	**4.06**
Jpmorgan Chase Co Sr 3.328% 4/22/52 Standard & Poors Rating: A Moodys Rating: A1 46647PCE4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 70.8950	.00	.00 10,042.45	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Jpmorgan Chase Co 5.534% 11/29/45 Standard & Poors Rating: A Moodys Rating: A1 46647PES1 Asset Minor Code 28 *ACCOUNT 6746018204*	613,000.000	622,342.12 101.5240	613,138.04	9,204.08 37,139.85	3,015.42	5.45
Jpmorgan Chase Co 5.576% 7/23/36 Standard & Poors Rating: A- Moodys Rating: A2 46647PFC5 Asset Minor Code 28 *ACCOUNT 6746018205*	35,000.000	36,205.75 103.4450	35,000.00	1,205.75 1,205.75	856.54	5.39
Jpmorgan Chase Co 4.810% 10/22/36 Standard & Poors Rating: A Moodys Rating: A1 46647PFE1 Asset Minor Code 28 *ACCOUNT 6746018205*	295,000.000	292,923.20 99.2960	295,000.00	- 2,076.80 - 2,076.80	2,719.65	4.84
Jamestown Clo Ltd 5.39175% 7/16/35 47050EAN9 Asset Minor Code 31 *ACCOUNT 6746018205*	1,250,000.000	1,250,926.25 100.0741	1,251,250.00	- 323.75 - 1,751.25	15,746.09	5.39
Jefferies Financial 5.875% 7/21/28 Standard & Poors Rating: BBB Moodys Rating: Baa2 47233WBM0 Asset Minor Code 28 *ACCOUNT 6746018205*	190,000.000	197,398.60 103.8940	194,930.50	2,468.10 2,468.10	4,961.11	5.65
Jersey Central 5.100% 1/15/35 Standard & Poors Rating: BBB+ Moodys Rating: A3 476556DE2 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 97.3260	.00	.00 1,999.75	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Johns Hopkins 2.813% 1/01/60 Standard & Poors Rating: AA+ Moodys Rating: Aa2 478115AF5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 59.0140	.00	.00 22,513.15	.00	0.00
Jpmorgan Chase Co 3.650% 9/01/69 Standard & Poors Rating: BBB Moodys Rating: Baa1 48128BAN1 Asset Minor Code 28 *ACCOUNT 6746018204*	44,000.000	43,752.28 99.4370	43,432.50	319.78 319.78	133.83	3.67
Kla Tencor Corp 5.000% 3/15/49 Standard & Poors Rating: A- Moodys Rating: A2 482480AH3 Asset Minor Code 28 *ACCOUNT 6746018204*	78,000.000	71,804.46 92.0570	80,469.29	- 8,664.83 13,916.23	1,148.33	5.43
Kla Corp 3.300% 3/01/50 Standard & Poors Rating: A- Moodys Rating: A2 482480AJ9 Asset Minor Code 28 *ACCOUNT 6746018204*	470,000.000	326,274.00 69.4200	364,015.25	- 37,741.25 709.60	5,170.00	4.75
Kla Corp Sr Nt 4.950% 7/15/52 Standard & Poors Rating: A- Moodys Rating: A2 482480AM2 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 90.7470	.00	.00 4.24	.00	0.00
Kkr Financial Clo 5.82107% 7/20/34 48254QAB0 Asset Minor Code 31 *ACCOUNT 6746018205*	.000	.00 100.0159	.00	.00 - 753.75	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Kaiser Foundation 3.150% 5/01/27 Standard & Poors Rating: AA- Moodys Rating: N/A 48305QAC7 Asset Minor Code 28 *ACCOUNT 6746018205*	75,000.000	74,385.75 99.1810	74,726.25	- 340.50 1,762.50	393.75	3.18
Kaiser Foundation 4.150% 5/01/47 Standard & Poors Rating: AA- Moodys Rating: N/A 48305QAD5 Asset Minor Code 28 *ACCOUNT 6746018204*	323,000.000	268,664.94 83.1780	293,632.62	- 24,967.68 8,648.88	2,234.08	4.99
Kaiser Foundation 2.810% 6/01/41 Standard & Poors Rating: AA- Moodys Rating: N/A 48305QAF0 Asset Minor Code 28 *ACCOUNT 6746018205*	155,000.000	115,110.75 74.2650	155,000.00	- 39,889.25 5,463.75	362.96	3.78
Kaiser Fndtn Hosp 3.002% 6/01/51 Standard & Poors Rating: AA- Moodys Rating: N/A 48305QAG8 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 65.4040	.00	.00 2,057.65	.00	0.00
Keycorp 4.789% 6/01/33 Standard & Poors Rating: BBB Moodys Rating: Baa2 49326EEN9 Asset Minor Code 28 *ACCOUNT 6746018204*	139,000.000	138,927.72 99.9480	132,384.99	6,542.73 6,578.61	554.73	4.79
Keycorp 4.789% 6/01/33 Standard & Poors Rating: BBB Moodys Rating: Baa2 49326EEN9 Asset Minor Code 28 *ACCOUNT 6746018205*	355,000.000	354,815.40 99.9480	340,747.60	14,067.80 19,113.20	1,416.75	4.79

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Total Keycorp 4.789% 6/01/33	**494,000.000**	**493,743.12**	**473,132.59**	**20,610.53** **25,691.81**	**1,971.48**	**4.79**
Keycorp ST Nt 6.401% 3/06/35 Standard & Poors Rating: BBB Moodys Rating: Baa2 49326EEP4 Asset Minor Code 28 *ACCOUNT 6746018204*	193,000.000	209,636.60 108.6200	200,659.91	8,976.69 7,688.01	3,946.39	5.89
Keycorp Fr Mtn 5.121% 4/04/31 Standard & Poors Rating: BBB Moodys Rating: Baa2 49326EEQ2 Asset Minor Code 28 *ACCOUNT 6746018205*	154,000.000	158,159.54 102.7010	154,000.00	4,159.54 4,159.54	1,905.87	4.99
Kimco Realty Corp Sr 2.250% 12/01/31 Standard & Poors Rating: A- Moodys Rating: A3 49446RAY5 Asset Minor Code 28 *ACCOUNT 6746018205*	430,000.000	381,410.00 88.7000	388,704.80	- 7,294.80 24,604.60	806.25	2.54
Kinder Morgan En 7.300% 8/15/33 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 494550AQ9 Asset Minor Code 28 *ACCOUNT 6746018205*	95,000.000	109,174.00 114.9200	113,356.85	- 4,182.85 3,463.70	2,619.89	6.35
Kinder Morgan Ener 5.625% 9/01/41 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 494550BK1 Asset Minor Code 28 *ACCOUNT 6746018204*	275,000.000	271,056.50 98.5660	264,297.00	6,759.50 11,781.00	5,156.25	5.71

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Kinder Morgan Ener 5.500% 3/01/44 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 494550BU9 Asset Minor Code 28 *ACCOUNT 6746018205*	300,000.000	287,397.00 95.7990	360,294.00	- 72,897.00 9,354.00	5,500.00	5.74
Kinder Morgan Inc 5.550% 6/01/45 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 49456BAH4 Asset Minor Code 28 *ACCOUNT 6746018204*	101,000.000	97,648.82 96.6820	93,614.88	4,033.94 4,033.94	467.13	5.74
Kinder Morgan Inc 3.250% 8/01/50 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 49456BAS0 Asset Minor Code 28 *ACCOUNT 6746018204*	110,000.000	72,758.40 66.1440	73,463.82	- 705.42 3,095.40	1,489.58	4.91
Kinder Morgan Inc 5.950% 8/01/54 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 49456BBA8 Asset Minor Code 28 *ACCOUNT 6746018204*	458,000.000	455,013.84 99.3480	451,382.90	3,630.94 13,657.83	11,354.58	5.99
Kraft Heinz Foods Co 4.375% 6/01/46 Standard & Poors Rating: BBB Moodys Rating: Baa2 50077LAB2 Asset Minor Code 28 *ACCOUNT 6746018204*	337,000.000	278,402.44 82.6120	270,860.92	7,541.52 7,541.52	1,228.65	5.30
Kraft Heinz Foods Co 5.200% 7/15/45 Standard & Poors Rating: BBB Moodys Rating: Baa2 50077LAM8 Asset Minor Code 28 *ACCOUNT 6746018204*	84,000.000	77,028.84 91.7010	78,059.04	- 1,030.20 - 1,030.20	2,014.13	5.67

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Kraft Heinz Foods 4.875% 10/01/49 Standard & Poors Rating: BBB Moodys Rating: Baa2 50077LAZ9 Asset Minor Code 28 *ACCOUNT 6746018204*	386,000.000	332,095.10 86.0350	336,320.01	- 4,224.91 6,381.78	4,704.38	5.67
Kraft Heinz Foods Co 5.500% 6/01/50 Standard & Poors Rating: BBB Moodys Rating: Baa2 50077LBJ4 Asset Minor Code 28 *ACCOUNT 6746018204*	131,000.000	122,555.74 93.5540	120,113.90	2,441.84 5,284.54	600.42	5.88
Ksl Commercial 5.98489% 12/15/39 Standard & Poors Rating: AA- Moodys Rating: N/A 500937AC1 Asset Minor Code 31 *ACCOUNT 6746018204*	97,090.730	96,969.37 99.8750	96,848.00	121.37 27.37	287.01	5.99
L3Harris 5.600% 7/31/53 Standard & Poors Rating: BBB Moodys Rating: Baa2 502431AR0 Asset Minor Code 28 *ACCOUNT 6746018204*	106,000.000	105,153.06 99.2010	102,386.94	2,766.12 3,760.95	2,489.82	5.65
L3Harris 5.250% 6/01/31 Standard & Poors Rating: BBB Moodys Rating: Baa2 502431AT6 Asset Minor Code 28 *ACCOUNT 6746018205*	350,000.000	364,143.50 104.0410	349,741.00	14,402.50 13,923.00	1,531.25	5.05
Lyb Int Finance III 4.200% 10/15/49 Standard & Poors Rating: BBB Moodys Rating: Baa2 50249AAA1 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 71.7330	.00	.00 2,604.70	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Lyb International LP 4.200% 5/01/50 Standard & Poors Rating: BBB Moodys Rating: Baa2 50249AAD5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 71.4020	.00	.00 2,489.30	.00	0.00
Lyb L P 3.625% 4/01/51 Standard & Poors Rating: BBB Moodys Rating: Baa2 50249AAJ2 Asset Minor Code 28 *ACCOUNT 6746018204*	405,000.000	260,994.15 64.4430	277,327.80	- 16,333.65 - 14,429.61	3,670.31	5.63
Lyb L P 5.875% 1/15/36 Standard & Poors Rating: BBB Moodys Rating: Baa2 50249AAR4 Asset Minor Code 28 *ACCOUNT 6746018204*	55,000.000	54,742.05 99.5310	54,603.45	138.60 138.60	430.83	5.90
Laboratory 2.950% 12/01/29 Standard & Poors Rating: BBB Moodys Rating: Baa2 50540RAW2 Asset Minor Code 28 *ACCOUNT 6746018205*	280,000.000	266,593.60 95.2120	256,056.20	10,537.40 12,574.80	688.33	3.10
Lafargeholcim 3.500% 9/22/26 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 50587KAA9 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 99.4240	.00	.00 4,740.25	.00	0.00
Lam Research Corp 4.875% 3/15/49 Standard & Poors Rating: A- Moodys Rating: A2 512807AT5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 91.4490	.00	.00 2,243.13	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Lam Research Corp Sr 2.875% 6/15/50 Standard & Poors Rating: A- Moodys Rating: A2 512807AW8 Asset Minor Code 28 *ACCOUNT 6746018204*	216,000.000	140,110.56 64.8660	146,971.07	- 6,860.51 24,506.06	276.00	4.43
Las Vegas Sands 6.000% 6/14/30 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 517834AN7 Asset Minor Code 28 *ACCOUNT 6746018205*	125,000.000	130,988.75 104.7910	124,861.25	6,127.50 6,127.50	354.17	5.73
Liberty Mutal Group 5.500% 6/15/52 Standard & Poors Rating: BBB Moodys Rating: Baa2 53079EBN3 Asset Minor Code 28 *ACCOUNT 6746018205*	440,000.000	410,872.00 93.3800	434,759.60	- 23,887.60 5,161.20	1,075.56	5.89
Eli Lilly Co 3.950% 5/15/47 Standard & Poors Rating: A+ Moodys Rating: Aa3 532457BR8 Asset Minor Code 28 *ACCOUNT 6746018204*	48,000.000	39,103.20 81.4650	38,363.04	740.16 740.16	242.27	4.85
Eli Lilly Co 3.950% 3/15/49 Standard & Poors Rating: A+ Moodys Rating: Aa3 532457BT4 Asset Minor Code 28 *ACCOUNT 6746018204*	61,000.000	49,026.31 80.3710	47,890.49	1,135.82 1,135.82	709.46	4.91
Eli Lilly Co 4.150% 3/15/59 Standard & Poors Rating: A+ Moodys Rating: Aa3 532457BU1 Asset Minor Code 28 *ACCOUNT 6746018204*	65,000.000	51,545.00 79.3000	50,951.46	593.54 593.54	794.26	5.23

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Eli Lilly Co 2.250% 5/15/50 Standard & Poors Rating: A+ Moodys Rating: Aa3 532457BY3 Asset Minor Code 28 *ACCOUNT 6746018204*	81,000.000	46,597.68 57.5280	48,615.34	- 2,017.66 16,590.93	232.88	3.91
Eli Lilly Co 4.875% 2/27/53 Standard & Poors Rating: A+ Moodys Rating: Aa3 532457CG1 Asset Minor Code 28 *ACCOUNT 6746018205*	230,000.000	210,137.20 91.3640	229,855.10	- 19,717.90 1,918.20	3,862.08	5.34
Eli Lilly Co 4.950% 2/27/63 Standard & Poors Rating: A+ Moodys Rating: Aa3 532457CH9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 90.1750	.00	.00 17,518.76	.00	0.00
Eli Lilly Co 5.100% 2/09/64 Standard & Poors Rating: A+ Moodys Rating: Aa3 532457CN6 Asset Minor Code 28 *ACCOUNT 6746018204*	15,000.000	13,811.25 92.0750	13,925.55	- 114.30 - 114.30	301.75	5.54
Eli Lilly Co Sr Nt 5.200% 8/14/64 Standard & Poors Rating: A+ Moodys Rating: Aa3 532457CT3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 94.0950	.00	.00 13,774.18	.00	0.00
Lincoln Natl Corp 6.300% 10/09/37 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 534187AW9 Asset Minor Code 28 *ACCOUNT 6746018205*	315,000.000	338,407.65 107.4310	347,853.55	- 9,445.90 10,596.60	4,520.25	5.86

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Lincoln National 3.400% 1/15/31 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 534187BK4 Asset Minor Code 28 *ACCOUNT 6746018205*	675,000.000	641,628.00 95.0560	574,897.50	66,730.50 34,735.50	10,582.50	3.58
Lineage Op LP 5.250% 7/15/30 Standard & Poors Rating: N/A Moodys Rating: Baa2 53567YAA7 Asset Minor Code 28 *ACCOUNT 6746018205*	480,000.000	484,243.20 100.8840	478,084.00	6,159.20 6,159.20	13,580.00	5.20
Lockheed Martin Corp 5.720% 6/01/40 Standard & Poors Rating: A- Moodys Rating: A2 539830AW9 Asset Minor Code 28 *ACCOUNT 6746018204*	78,000.000	83,898.36 107.5620	81,449.58	2,448.78 4,090.78	371.80	5.32
Lockheed Martin Corp 4.070% 12/15/42 Standard & Poors Rating: A- Moodys Rating: A2 539830BB4 Asset Minor Code 28 *ACCOUNT 6746018204*	45,000.000	38,443.05 85.4290	36,756.45	1,686.60 3,310.56	81.40	4.76
Lockheed Martin Corp 3.800% 3/01/45 Standard & Poors Rating: A- Moodys Rating: A2 539830BD0 Asset Minor Code 28 *ACCOUNT 6746018204*	86,000.000	68,969.42 80.1970	66,444.31	2,525.11 4,503.81	1,089.33	4.74
Lockheed Martin Corp 4.700% 5/15/46 Standard & Poors Rating: A- Moodys Rating: A2 539830BL2 Asset Minor Code 28 *ACCOUNT 6746018204*	43,000.000	38,991.97 90.6790	37,299.06	1,692.91 1,692.91	258.24	5.18

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Lockheed Martin Corp 4.090% 9/15/52 Standard & Poors Rating: A- Moodys Rating: A2 539830BN8 Asset Minor Code 28 *ACCOUNT 6746018204*	157,000.000	124,428.78 79.2540	125,821.62	- 1,392.84 1,179.04	1,890.72	5.16
Lockheed Martin 2.800% 6/15/50 Standard & Poors Rating: A- Moodys Rating: A2 539830BQ1 Asset Minor Code 28 *ACCOUNT 6746018204*	85,000.000	53,803.30 63.2980	54,920.98	- 1,117.68 1,207.60	105.78	4.42
Lockheed Martin 4.150% 6/15/53 Standard & Poors Rating: A- Moodys Rating: A2 539830BS7 Asset Minor Code 28 *ACCOUNT 6746018204*	104,000.000	83,116.80 79.9200	86,314.10	- 3,197.30 3,877.84	191.82	5.19
Lockheed Martin 5.700% 11/15/54 Standard & Poors Rating: A- Moodys Rating: A2 539830BX6 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 100.8870	.00	.00 996.30	.00	0.00
Lockheed Martin Corp 5.200% 2/15/55 Standard & Poors Rating: A- Moodys Rating: A2 539830CB3 Asset Minor Code 28 *ACCOUNT 6746018204*	32,000.000	30,132.80 94.1650	31,018.16	- 885.36 1,704.73	628.62	5.52
Lowes Cos Inc 3.700% 4/15/46 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 548661DN4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 75.6320	.00	.00 338.47	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Lowes Cos Inc 4.050% 5/03/47 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 548661DQ7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 79.0750	.00	.00 1,501.20	.00	0.00
Lowe S Cos Inc 4.550% 4/05/49 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 548661DS3 Asset Minor Code 28 *ACCOUNT 6746018204*	9,000.000	7,531.56 83.6840	7,515.10	16.46 247.71	97.83	5.44
Lowes Cos Inc 5.125% 4/15/50 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 548661DW4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 90.3410	.00	.00 1,906.88	.00	0.00
Lowes Cos Inc 3.000% 10/15/50 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 548661DZ7 Asset Minor Code 28 *ACCOUNT 6746018204*	151,000.000	95,711.35 63.3850	91,715.70	3,995.65 12,604.53	956.33	4.73
Lowes Cos Inc Sr Nt 3.500% 4/01/51 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 548661EB9 Asset Minor Code 28 *ACCOUNT 6746018204*	156,000.000	108,271.80 69.4050	134,146.55	- 25,874.75 19,796.20	1,365.00	5.04
Lowes Cos Inc 4.450% 4/01/62 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 548661EF0 Asset Minor Code 28 *ACCOUNT 6746018204*	254,000.000	198,523.86 78.1590	209,776.06	- 11,252.20 - 11,252.20	2,825.75	5.69

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Lowe S Cos Inc 4.250% 4/01/52 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 548661EJ2 Asset Minor Code 28 *ACCOUNT 6746018204*	275,000.000	216,661.50 78.7860	217,291.25	- 629.75 - 629.75	2,921.88	5.39
Lowes Cos Inc 5.625% 4/15/53 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 548661EM5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 96.9510	.00	.00 1,689.25	.00	0.00
Lowes Cos Inc 5.800% 9/15/62 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 548661EN3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 97.6930	.00	.00 14,391.57	.00	0.00
Lowes Cos Inc 5.750% 7/01/53 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 548661ER4 Asset Minor Code 28 *ACCOUNT 6746018204*	35,000.000	34,632.15 98.9490	32,990.30	1,641.85 3,269.77	1,006.25	5.81
M T Bk Corp Mtn 5.385% 1/16/36 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 55261FAV6 Asset Minor Code 28 *ACCOUNT 6746018204*	127,000.000	129,051.05 101.6150	126,077.43	2,973.62 20,519.82	3,134.52	5.30
M T Bk Corp Mtn 5.385% 1/16/36 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 55261FAV6 Asset Minor Code 28 *ACCOUNT 6746018205*	360,000.000	365,814.00 101.6150	360,000.00	5,814.00 17,053.20	8,885.25	5.30

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Total M T Bk Corp Mtn 5.385% 1/16/36	**487,000.000**	**494,865.05**	**486,077.43**	**8,787.62** **37,573.02**	**12,019.77**	**5.29**
Mplx LP L P 4.950% 3/14/52 Standard & Poors Rating: BBB Moodys Rating: Baa2 55336VBT6 Asset Minor Code 28 *ACCOUNT 6746018205*	440,000.000	369,868.40 84.0610	406,608.15	- 36,739.75 127.60	6,473.50	5.89
Mplx LP Sr Nt 4.800% 2/15/31 Standard & Poors Rating: BBB Moodys Rating: Baa2 55336VCA6 Asset Minor Code 28 *ACCOUNT 6746018205*	45,000.000	45,472.50 101.0500	45,259.65	212.85 212.85	840.00	4.75
Mpt Oper L P 3.500% 3/15/31 Standard & Poors Rating: Ccc+ Moodys Rating: Caa1 55342UAM6 Asset Minor Code 28 *ACCOUNT 6746018205*	150,000.000	109,063.50 72.7090	150,000.00	- 40,936.50 14,547.00	1,545.83	4.81
Mswf Coml Mtg Tr 0.00001% 12/15/56 Standard & Poors Rating: N/A Moodys Rating: Aaa 55361AAR5 Asset Minor Code 31 *ACCOUNT 6746018205*	450,000.000	474,345.00 105.4100	463,486.95	10,858.05 3,114.00	.00	0.00
Madison Park 5.25216% 7/27/34 55822GAQ7 Asset Minor Code 31 *ACCOUNT 6746018205*	1,000,000.000	1,000,003.00 100.0003	1,000,000.00	3.00 - 2,000.00	10,369.27	5.25

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Warnermedia Hldgs 5.141% 3/15/52 Standard & Poors Rating: Bb Moodys Rating: Ba3 55903VBE2 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 64.5000	.00	.00 9,484.62	.00	0.00
Warnermedia Hldgs 5.141% 3/15/52 Standard & Poors Rating: Bb Moodys Rating: Ba2 55903VBU6 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 65.8850	.00	.00 5,677.53	.00	0.00
Warnermedia Hldgs 5.050% 3/15/42 Standard & Poors Rating: Bb Moodys Rating: Ba2 55903VBW2 Asset Minor Code 28 *ACCOUNT 6746018204*	277,000.000	194,938.75 70.3750	222,060.98	- 27,122.23 - 27,122.23	4,118.84	7.18
Marathon Petroleum 5.000% 9/15/54 Standard & Poors Rating: BBB Moodys Rating: Baa2 56585AAJ1 Asset Minor Code 28 *ACCOUNT 6746018205*	175,000.000	146,256.25 83.5750	166,750.50	- 20,494.25 2,275.00	2,576.39	5.98
Markel Corporation 5.000% 3/30/43 Standard & Poors Rating: BBB Moodys Rating: Baa2 570535AP9 Asset Minor Code 28 *ACCOUNT 6746018205*	175,000.000	158,928.00 90.8160	165,690.00	- 6,762.00 17,864.25	2,211.81	5.51
Markel Corp 4.300% 11/01/47 Standard & Poors Rating: BBB Moodys Rating: Baa2 570535AS3 Asset Minor Code 28 *ACCOUNT 6746018205*	50,000.000	40,262.00 80.5240	49,256.00	- 8,994.00 1,114.00	358.33	5.34

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Mars Inc 3.950% 4/01/44 Standard & Poors Rating: A Moodys Rating: A2 571676AE5 Asset Minor Code 28 *ACCOUNT 6746018205*	250,000.000	207,877.50 83.1510	252,272.90	- 44,395.40 9,950.00	2,468.75	4.75
Mars Inc 2.375% 7/16/40 Standard & Poors Rating: A Moodys Rating: A2 571676AN5 Asset Minor Code 28 *ACCOUNT 6746018205*	125,000.000	89,682.50 71.7460	87,745.00	1,937.50 7,056.25	1,360.68	3.31
Mars Inc 4.800% 3/01/30 Standard & Poors Rating: A Moodys Rating: A2 571676AY1 Asset Minor Code 28 *ACCOUNT 6746018205*	95,000.000	97,086.20 102.1960	95,024.90	2,061.30 2,061.30	1,520.00	4.70
Mars Inc 5.000% 3/01/32 Standard & Poors Rating: A Moodys Rating: A2 571676AZ8 Asset Minor Code 28 *ACCOUNT 6746018205*	5,000.000	5,153.70 103.0740	4,989.90	163.80 163.80	83.33	4.85
Mars Inc 5.200% 3/01/35 Standard & Poors Rating: A Moodys Rating: A2 571676BA2 Asset Minor Code 28 *ACCOUNT 6746018205*	60,000.000	61,669.80 102.7830	59,895.00	1,774.80 1,774.80	1,040.00	5.06
Mars Inc 5.650% 5/01/45 Standard & Poors Rating: A Moodys Rating: A2 571676BB0 Asset Minor Code 28 *ACCOUNT 6746018204*	86,000.000	86,689.72 100.8020	85,538.18	1,151.54 1,151.54	809.83	5.61

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Mars Inc 5.700% 5/01/55 Standard & Poors Rating: A Moodys Rating: A2 571676BC8 Asset Minor Code 28 *ACCOUNT 6746018204*	411,000.000	409,409.43 99.6130	404,589.07	4,820.36 4,820.36	3,904.51	5.72
Mars Inc 5.700% 5/01/55 Standard & Poors Rating: A Moodys Rating: A2 571676BC8 Asset Minor Code 28 *ACCOUNT 6746018205*	95,000.000	94,632.35 99.6130	98,496.95	- 3,864.60 - 3,864.60	902.50	5.72
Total Mars Inc 5.700% 5/01/55	**506,000.000**	**504,041.78**	**503,086.02**	**955.76** **955.76**	**4,807.01**	**5.72**
Mars Inc 5.800% 5/01/65 Standard & Poors Rating: A Moodys Rating: A2 571676BD6 Asset Minor Code 28 *ACCOUNT 6746018204*	48,000.000	48,167.04 100.3480	48,206.59	- 39.55 - 39.55	464.00	5.78
Mars Inc 5.800% 5/01/65 Standard & Poors Rating: A Moodys Rating: A2 571676BD6 Asset Minor Code 28 *ACCOUNT 6746018205*	250,000.000	250,870.00 100.3480	245,553.73	5,316.27 5,316.27	2,416.67	5.78
Total Mars Inc 5.800% 5/01/65	**298,000.000**	**299,037.04**	**293,760.32**	**5,276.72** **5,276.72**	**2,880.67**	**5.77**

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Marsh McLennan Cos 4.200% 3/01/48 Standard & Poors Rating: A- Moodys Rating: A3 571748BD3 Asset Minor Code 28 *ACCOUNT 6746018204*	42,000.000	34,548.36 82.2580	33,222.00	1,326.36 1,326.36	588.00	5.11
Marsh McLennan Cos 4.900% 3/15/49 Standard & Poors Rating: A- Moodys Rating: A3 571748BJ0 Asset Minor Code 28 *ACCOUNT 6746018204*	72,000.000	65,119.68 90.4440	63,344.30	1,775.38 1,775.38	1,038.80	5.42
Marsh McLennan Cos 2.900% 12/15/51 Standard & Poors Rating: A- Moodys Rating: A3 571748BQ4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 63.3030	.00	.00 1,634.16	.00	0.00
Marsh McLennan Cos 6.500% 11/01/52 Standard & Poors Rating: A- Moodys Rating: A3 571748BS0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 107.7470	.00	.00 3,508.64	.00	0.00
Marsh McLennan Cos 5.700% 9/15/53 Standard & Poors Rating: A- Moodys Rating: A3 571748BV3 Asset Minor Code 28 *ACCOUNT 6746018204*	34,000.000	34,185.64 100.5460	33,014.00	1,171.64 1,171.64	570.63	5.67
Marsh McLennan 5.400% 3/15/55 Standard & Poors Rating: A- Moodys Rating: A3 571748CD2 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 96.2800	.00	.00 1,540.46	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Marriott 4.500% 10/01/34 Standard & Poors Rating: BBB Moodys Rating: Baa2 571903AX1 Asset Minor Code 28 *ACCOUNT 6746018205*	440,000.000	427,781.20 97.2230	443,272.80	- 15,491.60 18,414.00	4,950.00	4.63
Marriott Intl Inc 3.500% 10/15/32 Standard & Poors Rating: BBB Moodys Rating: Baa2 571903BF9 Asset Minor Code 28 *ACCOUNT 6746018205*	300,000.000	280,101.00 93.3670	264,537.60	15,563.40 15,563.40	2,216.67	3.75
Marriott Intl Inc 5.350% 3/15/35 Standard & Poors Rating: BBB Moodys Rating: Baa2 571903BS1 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 102.7370	.00	.00 3,641.00	.00	0.00
Marriott Intl Inc Ne 5.500% 4/15/37 Standard & Poors Rating: BBB Moodys Rating: Baa2 571903BU6 Asset Minor Code 28 *ACCOUNT 6746018205*	190,000.000	194,499.20 102.3680	187,972.52	6,526.68 6,526.68	2,206.11	5.37
Martin Marietta 4.250% 12/15/47 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 573284AU0 Asset Minor Code 28 *ACCOUNT 6746018204*	37,000.000	30,543.87 82.5510	30,723.32	- 179.45 - 179.45	69.89	5.15
Martin Marietta Inc 3.200% 7/15/51 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 573284AX4 Asset Minor Code 28 *ACCOUNT 6746018204*	179,000.000	120,538.60 67.3400	119,631.10	907.50 4,907.36	2,641.24	4.75

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Martin Marietta 5.150% 12/01/34 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 573284BA3 Asset Minor Code 28 *ACCOUNT 6746018205*	155,000.000	158,148.05 102.0310	153,862.30	4,285.75 5,950.45	665.21	5.05
Martin Marietta 5.500% 12/01/54 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 573284BB1 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 96.5880	.00	.00 3,310.20	.00	0.00
Mass Instit Tech 5.600% 7/01/11 Standard & Poors Rating: AAA Moodys Rating: Aaa 575718AA9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 99.7440	.00	.00 5,559.40	.00	0.00
Mass Institute Tech 4.678% 7/01/14 Standard & Poors Rating: AAA Moodys Rating: Aaa 575718AB7 Asset Minor Code 28 *ACCOUNT 6746018205*	125,000.000	103,460.00 82.7680	134,347.50	- 30,887.50 - 1,855.00	2,923.75	5.65
Mass Institute Tech 3.885% 7/01/16 Standard & Poors Rating: AAA Moodys Rating: Aaa 575718AF8 Asset Minor Code 28 *ACCOUNT 6746018205*	325,000.000	223,746.25 68.8450	350,262.25	- 126,516.00 - 3,679.00	6,313.13	5.64
Mass Inst Tech 5.618% 6/01/55 Standard & Poors Rating: AAA Moodys Rating: Aaa 575718AK7 Asset Minor Code 28 *ACCOUNT 6746018204*	100,000.000	102,627.00 102.6270	100,000.00	2,627.00 2,627.00	405.75	5.47

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Mastercard Inc 3.650% 6/01/49 Standard & Poors Rating: A+ Moodys Rating: Aa3 57636QAL8 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 76.1500	.00	.00 2,058.87	.00	0.00
Mastercard Inc 3.850% 3/26/50 Standard & Poors Rating: A+ Moodys Rating: Aa3 57636QAQ7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 78.2840	.00	.00 1,326.60	.00	0.00
Matador Res Co 6.500% 4/15/32 Standard & Poors Rating: Bb- Moodys Rating: B1 576485AG1 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 101.4170	.00	.00 613.82	.00	0.00
Memorial Health 3.447% 11/01/49 Standard & Poors Rating: A+ Moodys Rating: N/A 58601VAC6 Asset Minor Code 28 *ACCOUNT 6746018204*	145,000.000	102,958.70 71.0060	110,312.07	- 7,353.37 - 81.20	833.03	4.85
Memorial Sloan 5.000% 7/01/42 Standard & Poors Rating: AA- Moodys Rating: Aa3 586054AA6 Asset Minor Code 28 *ACCOUNT 6746018205*	500,000.000	480,235.00 96.0470	659,735.00	- 179,500.00 9,190.00	12,500.00	5.21
Memorial Sloan 4.200% 7/01/55 Standard & Poors Rating: AA- Moodys Rating: Aa3 586054AC2 Asset Minor Code 28 *ACCOUNT 6746018204*	34,000.000	27,596.10 81.1650	33,876.58	- 6,280.48 316.88	714.00	5.17

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Merck Co Inc 3.700% 2/10/45 Standard & Poors Rating: A+ Moodys Rating: Aa3 58933YAT2 Asset Minor Code 28 *ACCOUNT 6746018204*	35,000.000	27,818.35 79.4810	27,610.11	208.24 208.24	507.21	4.66
Merck Co Inc 4.900% 5/17/44 Standard & Poors Rating: A+ Moodys Rating: Aa3 58933YBL8 Asset Minor Code 28 *ACCOUNT 6746018204*	25,000.000	23,521.75 94.0870	23,393.25	128.50 128.50	149.72	5.21
Merck Co Sr Nt 5.000% 5/17/53 Standard & Poors Rating: A+ Moodys Rating: Aa3 58933YBM6 Asset Minor Code 28 *ACCOUNT 6746018204*	36,000.000	33,064.20 91.8450	33,298.90	- 234.70 - 234.70	220.00	5.44
Merck Co Inc 5.500% 3/15/46 Standard & Poors Rating: A+ Moodys Rating: Aa3 58933YCA1 Asset Minor Code 28 *ACCOUNT 6746018204*	225,000.000	224,147.25 99.6210	224,637.75	- 490.50 - 490.50	928.13	5.52
Merck Co Inc 5.550% 12/04/55 Standard & Poors Rating: A+ Moodys Rating: Aa3 58933YCB9 Asset Minor Code 28 *ACCOUNT 6746018204*	215,000.000	212,127.60 98.6640	213,540.15	- 1,412.55 - 1,412.55	894.94	5.63
Micron Technology 3.477% 11/01/51 Standard & Poors Rating: BBB- Moodys Rating: Baa2 595112BU6 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 70.2600	.00	.00 6,843.38	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Micron Technology 6.050% 11/01/35 Standard & Poors Rating: BBB- Moodys Rating: Baa2 595112CH4 Asset Minor Code 28 *ACCOUNT 6746018204*	137,000.000	146,165.30 106.6900	147,231.16	- 1,065.86 - 1,065.86	1,381.42	5.67
Midamerican Energy 4.800% 9/15/43 Standard & Poors Rating: A Moodys Rating: Aa2 595620AL9 Asset Minor Code 28 *ACCOUNT 6746018204*	295,000.000	268,255.30 90.9340	276,401.30	- 8,146.00 2,927.10	4,169.33	5.28
Midamerican Energy 4.400% 10/15/44 Standard & Poors Rating: A Moodys Rating: Aa2 595620AN5 Asset Minor Code 28 *ACCOUNT 6746018204*	108,000.000	93,261.24 86.3530	93,562.53	- 301.29 5,402.29	1,003.20	5.10
Midamerican Energy 4.250% 5/01/46 Standard & Poors Rating: A Moodys Rating: Aa2 595620AP0 Asset Minor Code 28 *ACCOUNT 6746018204*	146,000.000	121,930.44 83.5140	118,794.82	3,135.62 3,135.62	1,034.17	5.09
Midamerican Co 3.950% 8/01/47 Standard & Poors Rating: A Moodys Rating: Aa2 595620AR6 Asset Minor Code 28 *ACCOUNT 6746018204*	40,000.000	31,663.60 79.1590	31,128.78	534.82 534.82	658.33	4.99
Midamerican Energy 3.650% 8/01/48 Standard & Poors Rating: A Moodys Rating: Aa2 595620AS4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 74.8450	.00	.00 2,905.32	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Midamerican Energy 4.250% 7/15/49 Standard & Poors Rating: A Moodys Rating: Aa2 595620AU9 Asset Minor Code 28 *ACCOUNT 6746018204*	66,000.000	54,055.32 81.9020	56,969.22	- 2,913.90 559.68	1,293.42	5.19
Midamerican Energy 3.150% 4/15/50 Standard & Poors Rating: A Moodys Rating: Aa2 595620AV7 Asset Minor Code 28 *ACCOUNT 6746018204*	166,000.000	112,385.32 67.7020	113,870.62	- 1,485.30 1,781.80	1,103.90	4.65
Midamerican Energy 5.850% 9/15/54 Standard & Poors Rating: A Moodys Rating: Aa2 595620AY1 Asset Minor Code 28 *ACCOUNT 6746018204*	97,000.000	99,784.87 102.8710	97,012.27	2,772.60 14,967.96	1,670.83	5.69
Midamerican Energy 5.300% 2/01/55 Standard & Poors Rating: A Moodys Rating: Aa2 595620AZ8 Asset Minor Code 28 *ACCOUNT 6746018204*	32,000.000	30,319.04 94.7470	30,525.76	- 206.72 - 206.72	706.67	5.59
Midmichigan Health 3.409% 6/01/50 Standard & Poors Rating: A+ Moodys Rating: N/A 597861AA1 Asset Minor Code 28 *ACCOUNT 6746018205*	240,000.000	166,428.00 69.3450	240,000.00	- 73,572.00 - 540.00	681.80	4.92
Monongahela Power Co 5.400% 12/15/43 Standard & Poors Rating: A- Moodys Rating: A3 610202BP7 Asset Minor Code 28 *ACCOUNT 6746018205*	190,000.000	185,324.10 97.5390	217,483.50	- 32,159.40 5,878.60	456.00	5.54

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Morgan Stanley Mtn 5.597% 3/24/51 Standard & Poors Rating: A- Moodys Rating: A1 6174468N2 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 100.0000	.00	.00 25,835.51	.00	0.00
Morgan Stanley Mtn 1.794% 2/13/32 Standard & Poors Rating: A- Moodys Rating: A1 6174468U6 Asset Minor Code 28 *ACCOUNT 6746018205*	1,135,000.000	996,813.75 87.8250	1,040,471.05	- 43,657.30 70,846.70	7,805.40	2.04
Morgan Stanley Mtn 1.928% 4/28/32 Standard & Poors Rating: A- Moodys Rating: A1 6174468X0 Asset Minor Code 28 *ACCOUNT 6746018205*	685,000.000	600,991.60 87.7360	530,943.50	70,048.10 40,709.55	2,311.19	2.20
Morgan Stanley 2.802% 1/25/52 Standard & Poors Rating: A- Moodys Rating: A1 6174468Y8 Asset Minor Code 28 *ACCOUNT 6746018204*	50,000.000	31,804.50 63.6090	31,610.47	194.03 22,719.51	607.10	4.41
Morgan Stanley Mtn 4.375% 1/22/47 Standard & Poors Rating: A- Moodys Rating: A1 61746BEG7 Asset Minor Code 28 *ACCOUNT 6746018204*	108,000.000	93,249.36 86.3420	116,525.02	- 23,275.66 2,467.32	2,086.88	5.07
Morgan Stanley 4.300% 1/27/45 Standard & Poors Rating: A- Moodys Rating: A1 61747YDY8 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 86.5440	.00	.00 2,673.17	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Morgan Stanley Sr 5.250% 4/21/34 Standard & Poors Rating: A- Moodys Rating: A1 61747YFE0 Asset Minor Code 28 *ACCOUNT 6746018205*	295,000.000	303,720.20 102.9560	291,197.45	12,522.75 13,233.70	3,011.46	5.10
Morgan Stanley Sr 5.48536% 11/19/55 Standard & Poors Rating: A- Moodys Rating: A1 61747YFV2 Asset Minor Code 28 *ACCOUNT 6746018204*	178,000.000	175,942.32 98.8440	173,238.02	2,704.30 11,343.59	12,918.93	5.55
Morgan Stanley 3.158% 6/15/52 Standard & Poors Rating: AAA Moodys Rating: N/A 61769JAZ4 Asset Minor Code 31 *ACCOUNT 6746018205*	1,266,779.230	1,229,852.62 97.0850	1,279,418.01	- 49,565.39 73,415.26	3,333.72	3.25
Motorola Solutions 5.500% 9/01/44 Standard & Poors Rating: BBB Moodys Rating: Baa2 620076BE8 Asset Minor Code 28 *ACCOUNT 6746018204*	135,000.000	131,519.70 97.4220	128,935.57	2,584.13 1,470.60	2,475.00	5.65
Motorola Solutions 2.300% 11/15/30 Standard & Poors Rating: BBB Moodys Rating: Baa2 620076BT5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 90.8210	.00	.00 2,320.72	.00	0.00
Mylan Inc 5.200% 4/15/48 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 628530BJ5 Asset Minor Code 28 *ACCOUNT 6746018205*	100,000.000	81,255.00 81.2550	103,904.49	- 22,649.49 - 1,383.00	1,097.78	6.40

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Nrg Energy Inc 5.250% 6/15/29 Standard & Poors Rating: Bb Moodys Rating: Ba2 629377CH3 Asset Minor Code 28 *ACCOUNT 6746018205*	600,000.000	601,614.00 100.2690	638,540.00	- 36,926.00 18,876.00	1,400.00	5.24
Nrg Energy Inc Sr 6.000% 2/01/33 Standard & Poors Rating: Bb Moodys Rating: Ba2 629377CW0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 101.9800	.00	.00 1,810.93	.00	0.00
Nrg Energy Inc 6.250% 11/01/34 Standard & Poors Rating: Bb Moodys Rating: Ba2 629377CX8 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 102.7020	.00	.00 875.10	.00	0.00
Narragansett 3.395% 4/09/30 Standard & Poors Rating: A- Moodys Rating: A3 631005BJ3 Asset Minor Code 28 *ACCOUNT 6746018205*	250,000.000	241,060.00 96.4240	232,382.50	8,677.50 10,595.00	1,933.26	3.52
Nasdaq Inc 3.950% 3/07/52 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 631103AM0 Asset Minor Code 28 *ACCOUNT 6746018204*	112,000.000	85,621.76 76.4480	85,733.48	- 111.72 - 111.72	1,115.65	5.17
Nasdaq Inc 3.250% 4/28/50 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 63111XAB7 Asset Minor Code 28 *ACCOUNT 6746018204*	54,000.000	37,383.12 69.2280	36,427.86	955.26 955.26	307.13	4.69

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Nasdaq Inc 6.100% 6/28/63 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 63111XAL5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 104.8870	.00	.00 3,920.29	.00	0.00
National Retail 3.500% 4/15/51 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 637417AQ9 Asset Minor Code 28 *ACCOUNT 6746018204*	67,000.000	47,180.06 70.4180	45,504.39	1,675.67 1,675.67	495.06	4.97
National Retail 3.000% 4/15/52 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 637417AR7 Asset Minor Code 28 *ACCOUNT 6746018204*	102,000.000	63,631.68 62.3840	61,907.88	1,723.80 1,723.80	646.00	4.81
Nationstar Mtg LLC 5.500% 8/15/28 Standard & Poors Rating: N/A Moodys Rating: N/A 63861CAC3 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 100.0000	.00	.00 3,026.10	.00	0.00
Netflix Inc 5.400% 8/15/54 Standard & Poors Rating: A Moodys Rating: A3 64110LBA3 Asset Minor Code 28 *ACCOUNT 6746018204*	44,000.000	42,638.64 96.9060	42,594.20	44.44 44.44	897.60	5.57
Nevada Power Co 5.900% 5/01/53 Standard & Poors Rating: A Moodys Rating: A2 641423CF3 Asset Minor Code 28 *ACCOUNT 6746018204*	60,000.000	60,318.00 100.5300	60,082.80	235.20 235.20	590.00	5.87

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Ny Presbyterian 3.563% 8/01/36 Standard & Poors Rating: N/A Moodys Rating: Aa2 649322AC8 Asset Minor Code 28 *ACCOUNT 6746018205*	200,000.000	177,430.00 88.7150	230,838.00	- 53,408.00 10,838.00	2,969.17	4.02
Ny Presbyterian 3.954% 8/01/19 Standard & Poors Rating: N/A Moodys Rating: Aa2 649322AF1 Asset Minor Code 28 *ACCOUNT 6746018205*	250,000.000	171,017.50 68.4070	285,567.50	- 114,550.00 1,472.50	4,118.75	5.78
New York Life Ins 6.750% 11/15/39 Standard & Poors Rating: AA- Moodys Rating: Aa3 64952GAF5 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 114.1260	.00	.00 37,668.60	.00	0.00
New York Life 4.450% 5/15/69 Standard & Poors Rating: AA- Moodys Rating: Aa3 64952GAQ1 Asset Minor Code 28 *ACCOUNT 6746018204*	152,000.000	118,408.00 77.9000	123,166.77	- 4,758.77 946.96	864.29	5.71
New York Life 3.750% 5/15/50 Standard & Poors Rating: AA- Moodys Rating: Aa3 64952GAT5 Asset Minor Code 28 *ACCOUNT 6746018204*	60,000.000	44,471.40 74.1190	44,859.00	- 387.60 - 387.60	287.50	5.06
Newmont Goldcorp 5.450% 6/09/44 Standard & Poors Rating: BBB+ Moodys Rating: A3 651639AV8 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 99.6870	.00	.00 87,742.00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Newmont Mining 5.875% 4/01/35 Standard & Poors Rating: BBB+ Moodys Rating: A3 651639AW6 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 108.1240	.00	.00 84,398.60	.00	0.00
Ngc Ltd 5.60632% 7/20/37 652927AC8 Asset Minor Code 31 *ACCOUNT 6746018205*	1,100,000.000	1,103,953.40 100.3594	1,100,000.00	3,953.40 - 1,780.90	13,363.99	5.59
Nextera Energy 2.750% 11/01/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 65339KBM1 Asset Minor Code 28 *ACCOUNT 6746018205*	500,000.000	476,215.00 95.2430	456,510.00	19,705.00 22,770.00	2,291.67	2.89
Nisource Inc Sr Nt 5.000% 6/15/52 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 65473PAM7 Asset Minor Code 28 *ACCOUNT 6746018204*	122,000.000	107,924.86 88.4630	108,519.83	- 594.97 5,329.45	271.11	5.65
Nisource Inc 5.850% 4/01/55 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 65473PAU9 Asset Minor Code 28 *ACCOUNT 6746018204*	90,000.000	89,716.50 99.6850	88,898.00	818.50 818.50	1,316.25	5.87
Nisource Fin Cp 5.950% 6/15/41 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 65473QAX1 Asset Minor Code 28 *ACCOUNT 6746018204*	120,000.000	123,967.20 103.3060	118,454.40	5,512.80 5,512.80	317.33	5.76

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Nisource Finance 5.250% 2/15/43 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 65473QBB8 Asset Minor Code 28 *ACCOUNT 6746018204*	74,000.000	70,864.62 95.7630	67,266.44	3,598.18 3,598.18	1,467.67	5.48
Nisource Finance 4.800% 2/15/44 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 65473QBC6 Asset Minor Code 28 *ACCOUNT 6746018204*	157,000.000	141,254.47 89.9710	135,811.12	5,443.35 5,443.35	2,846.93	5.34
Nisource Finance 5.650% 2/01/45 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 65473QBD4 Asset Minor Code 28 *ACCOUNT 6746018204*	112,000.000	111,223.84 99.3070	106,376.16	4,847.68 4,847.68	2,636.67	5.69
Nisource Finance 3.490% 5/15/27 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 65473QBE2 Asset Minor Code 28 *ACCOUNT 6746018205*	250,000.000	248,380.00 99.3520	243,717.50	4,662.50 5,032.50	1,114.86	3.51
Nisource Finance 4.375% 5/15/47 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 65473QBF9 Asset Minor Code 28 *ACCOUNT 6746018204*	89,000.000	73,762.31 82.8790	75,957.05	- 2,194.74 35,869.32	497.53	5.28
Norfolk Southern 4.800% 8/15/43 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 655844BN7 Asset Minor Code 28 *ACCOUNT 6746018204*	66,000.000	59,242.92 89.7620	77,836.44	- 18,593.52 974.16	1,196.80	5.35

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Norfork Southern 4.650% 1/15/46 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 655844BR8 Asset Minor Code 28 *ACCOUNT 6746018204*	122,000.000	107,885.82 88.4310	105,055.05	2,830.77 2,830.77	2,615.88	5.26
Norfolk Southern 3.942% 11/01/47 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 655844BX5 Asset Minor Code 28 *ACCOUNT 6746018204*	314,000.000	247,667.50 78.8750	254,713.10	- 7,045.60 6,270.58	2,062.98	5.00
Norfolk Southern 4.150% 2/28/48 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 655844BY3 Asset Minor Code 28 *ACCOUNT 6746018204*	68,000.000	55,364.24 81.4180	56,990.12	- 1,625.88 1,289.96	964.20	5.10
Norfolk Southern 3.050% 5/15/50 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 655844CF3 Asset Minor Code 28 *ACCOUNT 6746018204*	127,000.000	83,421.22 65.6860	81,500.13	1,921.09 1,921.09	494.95	4.64
Norfolk Southn Corp 3.155% 5/15/55 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 655844CH9 Asset Minor Code 28 *ACCOUNT 6746018204*	49,000.000	31,508.96 64.3040	32,213.50	- 704.54 1,773.07	197.54	4.91
Norfolk Southn Corp 4.100% 5/15/21 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 655844CJ5 Asset Minor Code 28 *ACCOUNT 6746018205*	225,000.000	155,641.50 69.1740	205,100.80	- 49,459.30 - 58.50	1,178.75	5.93

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Norfolk Southn Corp 2.900% 8/25/51 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 655844CL0 Asset Minor Code 28 *ACCOUNT 6746018204*	49,000.000	30,782.78 62.8220	30,122.26	660.52 25,038.54	497.35	4.62
Norfolk Southn 3.700% 3/15/53 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 655844CN6 Asset Minor Code 28 *ACCOUNT 6746018204*	151,000.000	109,956.69 72.8190	139,202.02	- 29,245.33 1,053.07	1,645.06	5.08
Norfolk Southn Corp 4.550% 6/01/53 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 655844CP1 Asset Minor Code 28 *ACCOUNT 6746018204*	289,000.000	243,522.96 84.2640	241,253.64	2,269.32 3,429.93	1,095.79	5.40
Norfolk Southn Corp 5.350% 8/01/54 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 655844CS5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 95.5270	.00	.00 4,786.69	.00	0.00
Norfolk Southn Corp 5.950% 3/15/64 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 655844CU0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 102.3170	.00	.00 2,189.92	.00	0.00
Northern States Pwr 3.400% 8/15/42 Standard & Poors Rating: A Moodys Rating: Aa3 665772CJ6 Asset Minor Code 28 *ACCOUNT 6746018205*	250,000.000	195,572.50 78.2290	270,985.00	- 75,412.50 5,680.00	3,211.11	4.35

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Northern States Pwr 4.125% 5/15/44 Standard & Poors Rating: A Moodys Rating: Aa3 665772CL1 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 84.6120	.00	.00 89.28	.00	0.00
Northern States 4.000% 8/15/45 Standard & Poors Rating: A Moodys Rating: Aa3 665772CN7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 83.0550	.00	.00 - 322.00	.00	0.00
Northern States 3.600% 9/15/47 Standard & Poors Rating: A Moodys Rating: Aa3 665772CQ0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 75.3130	.00	.00 11,229.60	.00	0.00
Northern States Pwr 2.900% 3/01/50 Standard & Poors Rating: A Moodys Rating: Aa3 665772CR8 Asset Minor Code 28 *ACCOUNT 6746018204*	349,000.000	228,776.48 65.5520	258,539.45	- 29,762.97 6,143.10	3,373.67	4.42
Northn Sts Pwr Co 2.600% 6/01/51 Standard & Poors Rating: A Moodys Rating: Aa3 665772CS6 Asset Minor Code 28 *ACCOUNT 6746018204*	30,000.000	18,321.90 61.0730	19,104.90	- 783.00 408.60	65.00	4.26
Northern Sts Pwr 3.200% 4/01/52 Standard & Poors Rating: A Moodys Rating: Aa3 665772CU1 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 68.3910	.00	.00 1,956.50	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Northern Sts Pwr Co 4.500% 6/01/52 Standard & Poors Rating: A Moodys Rating: Aa3 665772CV9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 84.9410	.00	.00 8,410.38	.00	0.00
Northern Sts Pwr 5.100% 5/15/53 Standard & Poors Rating: A Moodys Rating: Aa3 665772CX5 Asset Minor Code 28 *ACCOUNT 6746018204*	75,000.000	69,521.25 92.6950	71,160.82	- 1,639.57 100.91	488.75	5.50
Northern Sts Pwr Co 5.400% 3/15/54 Standard & Poors Rating: A Moodys Rating: Aa3 665772CY3 Asset Minor Code 28 *ACCOUNT 6746018204*	35,000.000	33,929.35 96.9410	32,689.30	1,240.05 1,266.40	556.50	5.57
Northern Sts Pwr Co 5.650% 5/15/55 Standard & Poors Rating: A Moodys Rating: Aa3 665772DA4 Asset Minor Code 28 *ACCOUNT 6746018204*	98,000.000	98,329.28 100.3360	95,386.76	2,942.52 2,942.52	707.51	5.63
Northern Sts Pwr 5.650% 6/15/54 Standard & Poors Rating: A Moodys Rating: A1 665789BC6 Asset Minor Code 28 *ACCOUNT 6746018205*	110,000.000	110,734.80 100.6680	109,561.75	1,173.05 913.00	276.22	5.61
Northrop Grumman 5.050% 11/15/40 Standard & Poors Rating: BBB+ Moodys Rating: A3 666807BD3 Asset Minor Code 28 *ACCOUNT 6746018204*	64,000.000	63,062.40 98.5350	60,961.92	2,100.48 2,100.48	412.98	5.13

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Northrop Grumman COR 4.750% 6/01/43 Standard & Poors Rating: BBB+ Moodys Rating: A3 666807BH4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 92.1320	.00	.00 2,959.25	.00	0.00
Northrop Grumman 3.850% 4/15/45 Standard & Poors Rating: BBB+ Moodys Rating: A3 666807BJ0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 79.9620	.00	.00 117.00	.00	0.00
Northrop Grumman 4.030% 10/15/47 Standard & Poors Rating: BBB+ Moodys Rating: A3 666807BP6 Asset Minor Code 28 *ACCOUNT 6746018204*	257,000.000	206,435.25 80.3250	208,865.83	- 2,430.58 35,199.92	2,186.50	5.02
Northrop Grumman 5.150% 5/01/40 Standard & Poors Rating: BBB+ Moodys Rating: A3 666807BT8 Asset Minor Code 28 *ACCOUNT 6746018204*	425,000.000	422,288.50 99.3620	405,276.07	17,012.43 18,335.91	3,647.92	5.18
Northrop Grumman 5.250% 5/01/50 Standard & Poors Rating: BBB+ Moodys Rating: A3 666807BU5 Asset Minor Code 28 *ACCOUNT 6746018204*	33,000.000	31,142.10 94.3700	31,379.42	- 237.32 436.08	288.75	5.56
Northrop Grumman 4.950% 3/15/53 Standard & Poors Rating: BBB+ Moodys Rating: A3 666807CJ9 Asset Minor Code 28 *ACCOUNT 6746018204*	60,000.000	54,072.00 90.1200	52,238.64	1,833.36 2,404.84	874.50	5.49

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Northrop Grumman 5.200% 6/01/54 Standard & Poors Rating: BBB+ Moodys Rating: A3 666807CM2 Asset Minor Code 28 *ACCOUNT 6746018204*	95,000.000	88,807.90 93.4820	89,670.33	- 862.43 8,101.42	411.67	5.56
Northwell 3.809% 11/01/49 Standard & Poors Rating: A- Moodys Rating: A3 667274AD6 Asset Minor Code 28 *ACCOUNT 6746018204*	255,000.000	187,073.10 73.3620	193,797.45	- 6,724.35 - 1,037.85	1,618.83	5.19
Northwest Pipeline 4.000% 4/01/27 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 66775VAB1 Asset Minor Code 28 *ACCOUNT 6746018205*	475,000.000	474,667.50 99.9300	467,447.00	7,220.50 8,507.25	4,750.00	4.00
Northwestern Energy 5.073% 3/21/30 Standard & Poors Rating: A- Moodys Rating: A3 66807TAA0 Asset Minor Code 28 *ACCOUNT 6746018205*	170,000.000	174,302.70 102.5310	170,000.00	4,302.70 4,302.70	2,395.58	4.95
Northwestern Mut 3.450% 3/30/51 Standard & Poors Rating: AA- Moodys Rating: Aa3 668138AE0 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 69.7180	.00	.00 1,682.66	.00	0.00
Northwestern Mut Lif 6.170% 5/29/55 Standard & Poors Rating: AA- Moodys Rating: Aa3 668138AF7 Asset Minor Code 28 *ACCOUNT 6746018204*	278,000.000	295,044.18 106.1310	277,977.76	17,066.42 17,066.42	7,146.92	5.81

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Northwestern 3.662% 12/01/57 Standard & Poors Rating: AA+ Moodys Rating: Aa1 668444AQ5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 72.4700	.00	.00 6,420.00	.00	0.00
Northwoods Capital 0.00001% 3/20/38 66860GBJ2 Asset Minor Code 31 Date Last Priced: 11/28/25 *ACCOUNT 6746018205*	1,000,000.000	1,000,000.00 100.0000 @	1,000,000.00	.00 .00	.00	0.00
Nvidia Corp Sr Nt 3.500% 4/01/40 Standard & Poors Rating: AA- Moodys Rating: Aa1 67066GAG9 Asset Minor Code 28 *ACCOUNT 6746018204*	170,000.000	143,644.90 84.4970	140,105.15	3,539.75 3,539.75	1,487.50	4.14
Nvidia Corp Sr Nt 3.500% 4/01/50 Standard & Poors Rating: AA- Moodys Rating: Aa1 67066GAH7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 74.0050	.00	.00 11,059.71	.00	0.00
Nuveen LLC Sr 5.550% 1/15/30 Standard & Poors Rating: A Moodys Rating: Baa1 67080LAC9 Asset Minor Code 28 *ACCOUNT 6746018205*	290,000.000	301,982.80 104.1320	296,375.20	5,607.60 6,414.80	7,421.58	5.33
Orl Trust Mt Tr 5.83019% 12/15/39 Standard & Poors Rating: AA Moodys Rating: N/A 67120DAC9 Asset Minor Code 31 *ACCOUNT 6746018204*	105,000.000	105,227.85 100.2170	104,737.64	490.21 227.85	281.97	5.82

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Oaktown Re Ltd 5.75259% 4/25/34 Standard & Poors Rating: N/A Moodys Rating: A2 67389JAA6 Asset Minor Code 31 *ACCOUNT 6746018205*	.000	.00 .0000	.00	.00 - 5.10	.00	0.00
Occidental Petroleum 7.950% 6/15/39 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 674599DH5 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 117.5210	.00	.00 41,112.50	.00	0.00
Occidental Pete Corp 6.625% 9/01/30 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 674599ED3 Asset Minor Code 28 *ACCOUNT 6746018205*	90,000.000	96,890.40 107.6560	94,789.80	2,100.60 2,705.40	1,987.50	6.15
Ocean Trails 0.00001% 3/15/38 67514UBD2 Asset Minor Code 31 *ACCOUNT 6746018205*	800,000.000	801,857.60 100.2322	800,000.00	1,857.60 1,857.60	.00	0.00
Octagon Ltd 6.510% 3/22/38 67577AAN9 Asset Minor Code 31 *ACCOUNT 6746018205*	1,150,000.000	1,152,937.10 100.2554	1,150,000.00	2,937.10 2,937.10	.00	6.49
Oglethorpe Power 3.750% 8/01/50 Standard & Poors Rating: BBB+ Moodys Rating: A3 677050AQ9 Asset Minor Code 28 *ACCOUNT 6746018204*	56,000.000	40,134.08 71.6680	38,757.04	1,377.04 1,377.04	875.00	5.23

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Oglethorpe Power 5.900% 2/01/55 Standard & Poors Rating: BBB+ Moodys Rating: A3 677050AX4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 96.4480	.00	.00 - 4,314.26	.00	0.00
Oglethorpe Power 5.900% 2/01/55 Standard & Poors Rating: BBB+ Moodys Rating: A3 677050AY2 Asset Minor Code 28 *ACCOUNT 6746018204*	115,000.000	113,641.85 98.8190	114,669.41	- 1,027.56 2,710.09	2,827.08	5.97
Ohio Power Company 4.150% 4/01/48 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 677415CQ2 Asset Minor Code 28 *ACCOUNT 6746018204*	529,000.000	417,719.56 78.9640	477,123.19	- 59,403.63 5,938.32	5,488.38	5.26
Ohio Power Company 4.000% 6/01/49 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 677415CR0 Asset Minor Code 28 *ACCOUNT 6746018204*	50,000.000	38,416.00 76.8320	38,220.71	195.29 1,698.60	166.67	5.21
Ohio Pwr Co 2.900% 10/01/51 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 677415CU3 Asset Minor Code 28 *ACCOUNT 6746018204*	133,000.000	81,969.23 61.6310	90,063.54	- 8,094.31 21,230.94	964.25	4.71
Omnicom Group Inc 5.400% 10/01/48 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 681919BN5 Asset Minor Code 28 *ACCOUNT 6746018204*	335,000.000	310,189.90 92.5940	356,915.25	- 46,725.35 - 1,646.19	4,522.50	5.83

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Oncor Electric 7.250% 1/15/33 Standard & Poors Rating: A Moodys Rating: A2 68233DAP2 Asset Minor Code 28 *ACCOUNT 6746018205*	350,000.000	399,913.50 114.2610	402,388.00	- 2,474.50 4,217.50	11,700.69	6.35
Oncor Elec Delivery 2.700% 11/15/51 Standard & Poors Rating: A Moodys Rating: A2 68233JCD4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 59.6570	.00	.00 2,681.73	.00	0.00
Oncor Elec Delivery 5.550% 6/15/54 Standard & Poors Rating: A Moodys Rating: A2 68233JCT9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 96.1530	.00	.00 - 664.50	.00	0.00
Oncor Elec Delivery 5.550% 6/15/54 Standard & Poors Rating: A Moodys Rating: A2 68233JCU6 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 97.0600	.00	.00 657.55	.00	0.00
Oneok Partners LP 6.650% 10/01/36 Standard & Poors Rating: BBB Moodys Rating: Baa2 68268NAC7 Asset Minor Code 28 *ACCOUNT 6746018205*	580,000.000	631,237.20 108.8340	653,471.10	- 22,233.90 15,109.00	9,642.50	6.11
Oneok Partners LP 6.125% 2/01/41 Standard & Poors Rating: BBB Moodys Rating: Baa2 68268NAG8 Asset Minor Code 28 *ACCOUNT 6746018205*	80,000.000	82,016.00 102.5200	89,468.00	- 7,452.00 2,344.80	2,041.67	5.97

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Oneok Partners LP 6.200% 9/15/43 Standard & Poors Rating: BBB Moodys Rating: Baa2 68268NAM5 Asset Minor Code 28 *ACCOUNT 6746018205*	40,000.000	40,564.40 101.4110	46,188.40	- 5,624.00 672.00	730.22	6.11
Oneok Inc 4.950% 7/13/47 Standard & Poors Rating: BBB Moodys Rating: Baa2 682680AT0 Asset Minor Code 28 *ACCOUNT 6746018204*	36,000.000	31,419.00 87.2750	28,955.52	2,463.48 2,463.48	831.60	5.67
Oneok Inc 5.200% 7/15/48 Standard & Poors Rating: BBB Moodys Rating: Baa2 682680AV5 Asset Minor Code 28 *ACCOUNT 6746018204*	35,000.000	31,534.65 90.0990	29,055.95	2,478.70 2,478.70	839.22	5.77
Oneok Inc 3.100% 3/15/30 Standard & Poors Rating: BBB Moodys Rating: Baa2 682680BB8 Asset Minor Code 28 *ACCOUNT 6746018205*	200,000.000	190,168.00 95.0840	183,026.00	7,142.00 7,142.00	1,825.56	3.26
Oneok Inc New 6.625% 9/01/53 Standard & Poors Rating: BBB Moodys Rating: Baa2 682680BN2 Asset Minor Code 28 *ACCOUNT 6746018204*	30,000.000	31,418.70 104.7290	29,865.30	1,553.40 1,553.40	662.50	6.33
Oneok Inc 4.200% 12/01/42 Standard & Poors Rating: BBB Moodys Rating: Baa2 682680BU6 Asset Minor Code 28 *ACCOUNT 6746018205*	65,000.000	51,886.25 79.8250	60,776.95	- 8,890.70 1,636.05	227.50	5.26

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Oneok Inc New 4.250% 9/15/46 Standard & Poors Rating: BBB Moodys Rating: Baa2 682680BX0 Asset Minor Code 28 *ACCOUNT 6746018204*	25,000.000	19,584.75 78.3390	19,320.00	264.75 264.75	312.85	5.43
Oneok Inc New 4.850% 2/01/49 Standard & Poors Rating: BBB Moodys Rating: Baa2 682680BZ5 Asset Minor Code 28 *ACCOUNT 6746018204*	94,000.000	79,199.70 84.2550	76,373.87	2,825.83 2,825.83	1,899.58	5.76
Oneok Inc 5.700% 11/01/54 Standard & Poors Rating: BBB Moodys Rating: Baa2 682680CF8 Asset Minor Code 28 *ACCOUNT 6746018204*	34,000.000	31,685.96 93.1940	32,921.45	- 1,235.49 6,931.21	323.00	6.12
Oneok Inc 6.500% 9/01/30 Standard & Poors Rating: BBB Moodys Rating: Baa2 682680CR2 Asset Minor Code 28 *ACCOUNT 6746018205*	153,000.000	164,032.83 107.2110	164,409.00	- 376.17 11,032.83	3,315.00	6.06
Onemain Fin Corp 6.625% 5/15/29 Standard & Poors Rating: Bb Moodys Rating: Ba2 682691AH3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 103.5740	.00	.00 - 3,998.91	.00	0.00
Oracle Corp 6.125% 7/08/39 Standard & Poors Rating: BBB Moodys Rating: Baa2 68389XAH8 Asset Minor Code 28 *ACCOUNT 6746018204*	27,000.000	26,468.37 98.0310	29,074.27	- 2,605.90 - 1,499.85	794.72	6.25

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Oracle Corp 5.375% 7/15/40 Standard & Poors Rating: BBB Moodys Rating: Baa2 68389XAM7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 89.5310	.00	.00 1,999.84	.00	0.00
Oracle Corp 4.500% 7/08/44 Standard & Poors Rating: BBB Moodys Rating: Baa2 68389XAW5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 76.5480	.00	.00 1,338.15	.00	0.00
Oracle Corp 4.125% 5/15/45 Standard & Poors Rating: BBB Moodys Rating: Baa2 68389XBF1 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 71.9530	.00	.00 869.28	.00	0.00
Oracle Corp 4.375% 5/15/55 Standard & Poors Rating: BBB Moodys Rating: Baa2 68389XBG9 Asset Minor Code 28 *ACCOUNT 6746018204*	455,000.000	314,236.65 69.0630	369,420.18	- 55,183.53 - 38,003.09	2,543.58	6.33
Oracle Corp 3.850% 7/15/36 Standard & Poors Rating: BBB Moodys Rating: Baa2 68389XBH7 Asset Minor Code 28 *ACCOUNT 6746018205*	80,000.000	66,815.20 83.5190	71,032.00	- 4,216.80 - 1,724.00	1,420.22	4.61
Oracle Corp 4.000% 7/15/46 Standard & Poors Rating: BBB Moodys Rating: Baa2 68389XBJ3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 69.3190	.00	.00 3,419.28	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Oracle Corp 3.800% 11/15/37 Standard & Poors Rating: BBB Moodys Rating: Baa2 68389XBP9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 80.7340	.00	.00 2,052.24	.00	0.00
Oracle Corp 4.000% 11/15/47 Standard & Poors Rating: BBB Moodys Rating: Baa2 68389XBQ7 Asset Minor Code 28 *ACCOUNT 6746018204*	466,000.000	319,997.54 68.6690	375,266.23	- 55,268.69 43,377.45	2,381.78	5.83
Oracle Corp Sr Nt 3.600% 4/01/40 Standard & Poors Rating: BBB Moodys Rating: Baa2 68389XBW4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 74.1640	.00	.00 2,345.76	.00	0.00
Oracle Corp Sr Nt 3.600% 4/01/50 Standard & Poors Rating: BBB Moodys Rating: Baa2 68389XBX2 Asset Minor Code 28 *ACCOUNT 6746018204*	360,000.000	224,247.60 62.2910	246,438.08	- 22,190.48 1,831.29	3,240.00	5.78
Oracle Corp Sr Nt 3.850% 4/01/60 Standard & Poors Rating: BBB Moodys Rating: Baa2 68389XBY0 Asset Minor Code 28 *ACCOUNT 6746018204*	482,000.000	294,526.10 61.1050	320,397.16	- 25,871.06 - 25,871.06	4,639.25	6.30
Oracle Corp Sr Nt 3.650% 3/25/41 Standard & Poors Rating: BBB Moodys Rating: Baa2 68389XBZ7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 72.9520	.00	.00 1,026.72	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Oracle Corp 3.950% 3/25/51 Standard & Poors Rating: BBB Moodys Rating: Baa2 68389XCA1 Asset Minor Code 28 *ACCOUNT 6746018204*	1,013,000.000	666,513.48 65.7960	771,593.82	- 105,080.34 - 58,441.24	10,670.27	6.00
Oracle Corp Sr Nt 4.100% 3/25/61 Standard & Poors Rating: BBB Moodys Rating: Baa2 68389XCB9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 64.4140	.00	.00 8,101.09	.00	0.00
Oracle Corp 6.900% 11/09/52 Standard & Poors Rating: BBB Moodys Rating: Baa2 68389XCK9 Asset Minor Code 28 *ACCOUNT 6746018204*	104,000.000	102,765.52 98.8130	111,336.36	- 8,570.84 - 3,054.46	1,036.53	6.98
Oracle Corp 5.550% 2/06/53 Standard & Poors Rating: BBB Moodys Rating: Baa2 68389XCQ6 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 82.9880	.00	.00 5,237.88	.00	0.00
Oracle Corp 5.375% 9/27/54 Standard & Poors Rating: BBB Moodys Rating: Baa2 68389XCU7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 80.8770	.00	.00 6,973.65	.00	0.00
Oracle Corp Sr Nt 5.500% 9/27/64 Standard & Poors Rating: BBB Moodys Rating: Baa2 68389XCV5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 79.8050	.00	.00 26,427.68	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Oracle Corp 4.800% 8/03/28 Standard & Poors Rating: BBB Moodys Rating: Baa2 68389XCY9 Asset Minor Code 28 *ACCOUNT 6746018205*	285,000.000	286,419.30 100.4980	284,800.50	1,618.80 1,618.80	5,624.00	4.78
Oracle Corp 5.950% 9/26/55 Standard & Poors Rating: BBB Moodys Rating: Baa2 68389XDR3 Asset Minor Code 28 *ACCOUNT 6746018204*	240,000.000	212,642.40 88.6010	237,182.40	- 24,540.00 - 24,540.00	3,768.33	6.72
Oracle Corp 6.100% 9/26/65 Standard & Poors Rating: BBB Moodys Rating: Baa2 68389XDT9 Asset Minor Code 28 *ACCOUNT 6746018204*	145,000.000	127,888.55 88.1990	144,118.40	- 16,229.85 - 16,229.85	2,334.10	6.92
Orlando Health Obl 4.089% 10/01/48 Standard & Poors Rating: A+ Moodys Rating: A2 686514AF7 Asset Minor Code 28 *ACCOUNT 6746018205*	200,000.000	162,482.00 81.2410	236,112.00	- 73,630.00 2,438.00	2,044.50	5.03
Orlando Health 3.327% 10/01/50 Standard & Poors Rating: A+ Moodys Rating: A2 686514AH3 Asset Minor Code 28 *ACCOUNT 6746018205*	175,000.000	123,403.00 70.5160	175,000.00	- 51,597.00 1,461.25	1,455.56	4.72
Orlando Health 5.475% 10/01/35 Standard & Poors Rating: A+ Moodys Rating: N/A 686514AP5 Asset Minor Code 28 *ACCOUNT 6746018205*	90,000.000	93,875.40 104.3060	90,000.00	3,875.40 3,875.40	1,231.88	5.25

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Otis Worldwide Corp 3.112% 2/15/40 Standard & Poors Rating: BBB Moodys Rating: Baa1 68902VAL1 Asset Minor Code 28 *ACCOUNT 6746018204*	50,000.000	39,271.00 78.5420	52,554.97	- 13,283.97 1,868.50	587.82	3.96
Ovintiv Inc 5.650% 5/15/28 Standard & Poors Rating: BBB- Moodys Rating: Baa3 69047QAB8 Asset Minor Code 28 *ACCOUNT 6746018205*	220,000.000	226,485.60 102.9480	219,940.60	6,545.00 3,399.00	1,588.28	5.49
Ovintiv Inc 7.100% 7/15/53 Standard & Poors Rating: BBB- Moodys Rating: Baa3 69047QAD4 Asset Minor Code 28 *ACCOUNT 6746018204*	129,000.000	137,080.56 106.2640	140,876.38	- 3,795.82 4,558.48	4,223.32	6.68
Owens Corning 3.950% 8/15/29 Standard & Poors Rating: BBB Moodys Rating: Baa1 690742AJ0 Asset Minor Code 28 *ACCOUNT 6746018205*	300,000.000	297,450.00 99.1500	291,045.90	6,404.10 17,525.50	4,476.67	3.98
Peco Energy Co 3.900% 3/01/48 Standard & Poors Rating: A Moodys Rating: Aa3 693304AW7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 78.4630	.00	.00 28.72	.00	0.00
Peco Energy Co 3.000% 9/15/49 Standard & Poors Rating: A Moodys Rating: Aa3 693304AX5 Asset Minor Code 28 *ACCOUNT 6746018204*	48,000.000	31,501.44 65.6280	37,155.31	- 5,653.87 6,256.78	424.00	4.57

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Peco Energy Company 2.800% 6/15/50 Standard & Poors Rating: A Moodys Rating: Aa3 693304AY3 Asset Minor Code 28 *ACCOUNT 6746018204*	59,000.000	36,924.56 62.5840	37,533.44	- 608.88 - 608.88	73.42	4.47
Peco Energy Co 2.850% 9/15/51 Standard & Poors Rating: A Moodys Rating: Aa3 693304BC0 Asset Minor Code 28 *ACCOUNT 6746018204*	51,000.000	31,788.81 62.3310	31,075.32	713.49 713.49	427.98	4.57
Peco Energy Co 1M 4.600% 5/15/52 Standard & Poors Rating: A Moodys Rating: Aa3 693304BD8 Asset Minor Code 28 *ACCOUNT 6746018204*	46,000.000	39,113.34 85.0290	39,905.00	- 791.66 - 791.66	270.38	5.41
Peco Energy Co 4.375% 8/15/52 Standard & Poors Rating: A Moodys Rating: Aa3 693304BE6 Asset Minor Code 28 *ACCOUNT 6746018204*	162,000.000	133,444.26 82.3730	138,668.28	- 5,224.02 73.63	2,677.50	5.31
Peco Energy Co 5.250% 9/15/54 Standard & Poors Rating: A Moodys Rating: Aa3 693304BG1 Asset Minor Code 28 *ACCOUNT 6746018204*	40,000.000	37,811.20 94.5280	39,004.01	- 1,192.81 5,555.85	618.33	5.55
Pg E Corp 7.375% 3/15/55 Standard & Poors Rating: B Moodys Rating: Ba3 69331CAM0 Asset Minor Code 28 *ACCOUNT 6746018204*	58,000.000	60,406.42 104.1490	58,965.68	1,440.74 1,138.66	1,259.49	7.08

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Pnc Finl Svcs Group 5.401% 7/23/35 Standard & Poors Rating: A- Moodys Rating: A3 693475BZ7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 103.4350	.00	.00 8,799.20	.00	0.00
Pnc Finl Svcs 5.373% 7/21/36 Standard & Poors Rating: A- Moodys Rating: A3 693475CE3 Asset Minor Code 28 *ACCOUNT 6746018204*	210,000.000	215,982.90 102.8490	210,000.00	5,982.90 5,982.90	5,014.80	5.22
Ppl Elec Utils Corp 5.000% 5/15/33 Standard & Poors Rating: A+ Moodys Rating: A1 69351UBA0 Asset Minor Code 28 *ACCOUNT 6746018205*	350,000.000	358,312.50 102.3750	351,211.00	7,101.50 12,467.00	2,236.11	4.88
Prm5 Tr 2025-Prm5 0.00001% 6/10/33 Standard & Poors Rating: N/A Moodys Rating: N/A 693980AC8 Asset Minor Code 31 *ACCOUNT 6746018204*	200,000.000	200,100.00 100.0500	195,833.58	4,266.42 4,266.42	.00	0.00
Pacific Gas 4.750% 2/15/44 Standard & Poors Rating: BBB Moodys Rating: Baa1 694308HH3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 84.4500	.00	.00 459.20	.00	0.00
Pacific Gas 4.300% 3/15/45 Standard & Poors Rating: BBB Moodys Rating: Baa1 694308HL4 Asset Minor Code 28 *ACCOUNT 6746018205*	5,000.000	3,966.15 79.3230	4,091.75	- 125.60 - 125.60	63.31	5.42

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Pacific Gas 4.250% 3/15/46 Standard & Poors Rating: BBB Moodys Rating: Baa1 694308HN0 Asset Minor Code 28 *ACCOUNT 6746018204*	150,000.000	117,418.50 78.2790	122,299.50	- 4,881.00 - 1,162.50	1,877.08	5.43
Pacific Gas 4.000% 12/01/46 Standard & Poors Rating: BBB Moodys Rating: Baa1 694308HR1 Asset Minor Code 28 *ACCOUNT 6746018204*	59,000.000	44,191.00 74.9000	47,229.81	- 3,038.81 - 266.68	.00	5.34
Pacific Gas 4.000% 12/01/46 Standard & Poors Rating: BBB Moodys Rating: Baa1 694308HR1 Asset Minor Code 28 *ACCOUNT 6746018205*	335,000.000	250,915.00 74.9000	338,138.95	- 87,223.95 - 1,514.20	.00	5.34
Total Pacific Gas 4.000% 12/01/46	**394,000.000**	**295,106.00**	**385,368.76**	**- 90,262.76** **- 1,780.88**	**.00**	**5.34**
Pacific Gas 3.950% 12/01/47 Standard & Poors Rating: BBB Moodys Rating: Baa1 694308HY6 Asset Minor Code 28 *ACCOUNT 6746018204*	487,000.000	362,566.63 74.4490	360,636.64	1,929.99 6,089.48	1,603.04	5.31
Pacific Gas Elec Co 3.300% 8/01/40 Standard & Poors Rating: BBB Moodys Rating: Baa1 694308JH1 Asset Minor Code 28 *ACCOUNT 6746018204*	152,000.000	115,056.40 75.6950	111,926.40	3,130.00 2,907.80	2,090.00	4.36

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Pacific Gas Elec Co 3.500% 8/01/50 Standard & Poors Rating: BBB Moodys Rating: Baa1 694308JJ7 Asset Minor Code 28 *ACCOUNT 6746018204*	309,000.000	208,358.70 67.4300	200,158.42	8,200.28 9,997.90	4,506.25	5.19
Pacific Gas Elec Co 4.950% 7/01/50 Standard & Poors Rating: BBB Moodys Rating: Baa1 694308JN8 Asset Minor Code 28 *ACCOUNT 6746018204*	245,000.000	207,081.35 84.5230	204,867.48	2,213.87 5,640.99	6,063.75	5.86
Pacific Gas Elec Co 4.950% 7/01/50 Standard & Poors Rating: BBB Moodys Rating: Baa1 694308JN8 Asset Minor Code 28 *ACCOUNT 6746018205*	70,000.000	59,166.10 84.5230	78,043.00	- 18,876.90 - 343.65	1,732.50	5.86
Total Pacific Gas Elec Co 4.950% 7/01/50	**315,000.000**	**266,247.45**	**282,910.48**	**- 16,663.03** **5,297.34**	**7,796.25**	**5.85**
Pacific Gas Elec Co 4.500% 7/01/40 Standard & Poors Rating: BBB Moodys Rating: Baa1 694308JQ1 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 87.1400	.00	.00 352.56	.00	0.00
Pacific Gas Elec Co 5.250% 3/01/52 Standard & Poors Rating: BBB Moodys Rating: Baa1 694308KD8 Asset Minor Code 28 *ACCOUNT 6746018204*	133,000.000	115,962.70 87.1900	121,898.35	- 5,935.65 9,993.77	2,327.50	6.02

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Pacific Gas Elec Co 6.750% 1/15/53 Standard & Poors Rating: BBB Moodys Rating: Baa1 694308KH9 Asset Minor Code 28 *ACCOUNT 6746018204*	84,000.000	89,336.52 106.3530	92,148.92	- 2,812.40 2,600.95	2,614.50	6.35
Pacific Gas Elec Co 6.700% 4/01/53 Standard & Poors Rating: BBB Moodys Rating: Baa1 694308KK2 Asset Minor Code 28 *ACCOUNT 6746018204*	221,000.000	233,203.62 105.5220	224,317.79	8,885.83 12,393.80	3,701.75	6.35
Pacific Gas Elec Co 5.900% 10/01/54 Standard & Poors Rating: BBB Moodys Rating: Baa1 694308KT3 Asset Minor Code 28 *ACCOUNT 6746018204*	120,000.000	115,009.20 95.8410	107,188.61	7,820.59 15,735.53	1,770.00	6.16
Pacific Gas Elec 6.150% 3/01/55 Standard & Poors Rating: BBB Moodys Rating: Baa1 694308KV8 Asset Minor Code 28 *ACCOUNT 6746018204*	224,000.000	221,596.48 98.9270	206,002.40	15,594.08 15,594.08	4,592.00	6.22
Pacific Gas Elec Co 6.100% 10/15/55 Standard & Poors Rating: BBB Moodys Rating: Baa1 694308KZ9 Asset Minor Code 28 *ACCOUNT 6746018204*	240,000.000	235,533.60 98.1390	239,664.00	- 4,130.40 - 4,130.40	3,619.33	6.22
Pacificorp 6.100% 8/01/36 Standard & Poors Rating: BBB+ Moodys Rating: A3 695114CB2 Asset Minor Code 28 *ACCOUNT 6746018205*	70,000.000	72,527.70 103.6110	87,097.50	- 14,569.80 - 220.50	1,779.17	5.89

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Pacificorp 5.750% 4/01/37 Standard & Poors Rating: BBB+ Moodys Rating: A3 695114CD8 Asset Minor Code 28 *ACCOUNT 6746018205*	100,000.000	101,342.00 101.3420	130,427.00	- 29,085.00 785.00	1,437.50	5.67
Pacificorp 1ST Mtg 2.900% 6/15/52 Standard & Poors Rating: BBB+ Moodys Rating: A3 695114CY2 Asset Minor Code 28 *ACCOUNT 6746018204*	232,000.000	135,866.16 58.5630	198,884.15	- 63,017.99 - 1,536.90	299.02	4.95
Pacificorp 1ST 5.800% 1/15/55 Standard & Poors Rating: BBB+ Moodys Rating: A3 695114DE5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 93.3180	.00	.00 199.92	.00	0.00
Paraguay 5.600% 3/13/48 Standard & Poors Rating: BBB- Moodys Rating: N/A 699149AF7 Asset Minor Code 28 *ACCOUNT 6746018204*	361,000.000	347,444.45 96.2450	322,192.50	25,251.95 25,251.95	6,064.80	5.82
Park Ave Ins Adv 5.90759% 7/17/34 Standard & Poors Rating: N/A Moodys Rating: N/A 70018QAA3 Asset Minor Code 31 *ACCOUNT 6746018205*	.000	.00 100.0151	.00	.00 - 987.00	.00	0.00
Partners Healthcare 4.117% 7/01/55 Standard & Poors Rating: AA- Moodys Rating: Aa3 70213HAC2 Asset Minor Code 28 *ACCOUNT 6746018204*	275,000.000	223,946.25 81.4350	275,000.00	- 51,053.75 7,804.50	5,660.88	5.06

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Peacehealth 4.787% 11/15/48 Standard & Poors Rating: A- Moodys Rating: N/A 70462GAA6 Asset Minor Code 28 *ACCOUNT 6746018205*	100,000.000	86,278.00 86.2780	131,449.00	- 45,171.00 1,514.00	611.67	5.55
Peacehealth 1.375% 11/15/25 Standard & Poors Rating: N/R Moodys Rating: N/A 70462GAB4 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 100.0000	.00	.00 1,085.70	.00	0.00
Penn National Gaming 5.625% 1/15/27 Standard & Poors Rating: B- Moodys Rating: B3 707569AS8 Asset Minor Code 28 *ACCOUNT 6746018205*	450,000.000	449,383.50 99.8630	462,642.50	- 13,259.00 6,313.50	11,671.88	5.63
Penske Truck LP 5.250% 7/01/29 Standard & Poors Rating: BBB Moodys Rating: Baa2 709599CA0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 102.7450	.00	.00 - 648.56	.00	0.00
Pfizer Inc 4.300% 6/15/43 Standard & Poors Rating: A Moodys Rating: A2 717081DE0 Asset Minor Code 28 *ACCOUNT 6746018204*	86,000.000	75,081.44 87.3040	71,843.17	3,238.27 29,525.23	164.36	4.93
Pfizer Inc 4.400% 5/15/44 Standard & Poors Rating: A Moodys Rating: A2 717081DK6 Asset Minor Code 28 *ACCOUNT 6746018204*	44,000.000	39,182.00 89.0500	37,215.64	1,966.36 10,887.61	247.38	4.94

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Pfizer Inc 5.600% 9/15/40 Standard & Poors Rating: A Moodys Rating: A2 717081DT7 Asset Minor Code 28 *ACCOUNT 6746018204*	52,000.000	53,926.08 103.7040	52,873.08	1,053.00 1,053.00	857.42	5.40
Pfizer Inc 4.125% 12/15/46 Standard & Poors Rating: A Moodys Rating: A2 717081ED1 Asset Minor Code 28 *ACCOUNT 6746018204*	46,000.000	37,948.16 82.4960	36,145.88	1,802.28 11,175.10	84.33	5.00
Pfizer Inc 4.100% 9/15/38 Standard & Poors Rating: A Moodys Rating: A2 717081EJ8 Asset Minor Code 28 *ACCOUNT 6746018204*	43,000.000	39,461.53 91.7710	38,192.05	1,269.48 4,284.54	519.11	4.47
Pfizer Inc 4.200% 9/15/48 Standard & Poors Rating: A Moodys Rating: A2 717081EK5 Asset Minor Code 28 *ACCOUNT 6746018204*	262,000.000	215,620.76 82.2980	211,850.02	3,770.74 10,206.54	3,240.07	5.10
Pfizer Inc 3.900% 3/15/39 Standard & Poors Rating: A Moodys Rating: A2 717081EU3 Asset Minor Code 28 *ACCOUNT 6746018204*	88,000.000	77,714.56 88.3120	75,412.90	2,301.66 8,544.60	1,010.53	4.42
Pfizer Inc 4.000% 3/15/49 Standard & Poors Rating: A Moodys Rating: A2 717081EV1 Asset Minor Code 28 *ACCOUNT 6746018204*	106,000.000	84,713.08 79.9180	84,635.30	77.78 15,660.72	1,248.44	5.01

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Pfizer Inc 2.550% 5/28/40 Standard & Poors Rating: A Moodys Rating: A2 717081EZ2 Asset Minor Code 28 *ACCOUNT 6746018204*	76,000.000	55,791.60 73.4100	54,943.21	848.39 7,487.14	177.65	3.47
Pfizer Inc 2.700% 5/28/50 Standard & Poors Rating: A Moodys Rating: A2 717081FA6 Asset Minor Code 28 *ACCOUNT 6746018204*	168,000.000	104,716.08 62.3310	110,683.44	- 5,967.36 1,355.76	415.80	4.33
Philip Morris Intl 4.125% 3/04/43 Standard & Poors Rating: A- Moodys Rating: A2 718172AW9 Asset Minor Code 28 *ACCOUNT 6746018204*	418,000.000	354,008.38 84.6910	362,125.94	- 8,117.56 - 8,117.56	5,603.81	4.87
Philip Morris Intl 4.250% 11/10/44 Standard & Poors Rating: A- Moodys Rating: A2 718172BL2 Asset Minor Code 28 *ACCOUNT 6746018204*	353,000.000	300,247.68 85.0560	302,295.13	- 2,047.45 - 2,047.45	2,125.35	5.00
Philip Morris Intl 4.875% 4/30/35 Standard & Poors Rating: A- Moodys Rating: A2 718172DU0 Asset Minor Code 28 *ACCOUNT 6746018204*	133,000.000	133,430.92 100.3240	129,234.46	4,196.46 4,196.46	1,098.64	4.86
Philips Elec Inc 7.200% 6/01/26 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 718337AE8 Asset Minor Code 28 *ACCOUNT 6746018205*	70,000.000	70,688.80 100.9840	71,321.60	- 632.80 - 561.40	420.00	7.13

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Phillips Edison L P 5.250% 8/15/32 Standard & Poors Rating: BBB Moodys Rating: Baa2 71845JAD0 Asset Minor Code 28 *ACCOUNT 6746018205*	150,000.000	153,316.50 102.2110	149,748.00	3,568.50 3,568.50	2,975.00	5.14
Phillips 66 Co Sr 4.900% 10/01/46 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 718547AP7 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 87.1550	.00	.00 28,676.00	.00	0.00
Piedmont Healthcare 2.719% 1/01/42 Standard & Poors Rating: AA- Moodys Rating: Aa3 72014TAD1 Asset Minor Code 28 *ACCOUNT 6746018205*	120,000.000	85,045.20 70.8710	120,000.00	- 34,954.80 2,558.40	1,631.40	3.84
Pilgrims Pride Corp 4.250% 4/15/31 Standard & Poors Rating: BBB- Moodys Rating: Ba2 72147KAJ7 Asset Minor Code 28 *ACCOUNT 6746018205*	150,000.000	146,440.50 97.6270	148,491.00	- 2,050.50 8,403.00	1,345.83	4.35
Polen 5.32009% 3/06/38 73110MAC9 Asset Minor Code 31 *ACCOUNT 6746018205*	1,250,000.000	1,253,901.25 100.3121	1,250,000.00	3,901.25 3,901.25	36,004.66	5.30
Harvard Pres & Fel 5.625% 10/01/38 Standard & Poors Rating: AAA Moodys Rating: Aaa 740816AD5 Asset Minor Code 28 *ACCOUNT 6746018205*	75,000.000	79,055.25 105.4070	93,767.25	- 14,712.00 909.75	1,054.69	5.34

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
President Fellow 2.517% 10/15/50 Standard & Poors Rating: AAA Moodys Rating: Aaa 740816AP8 Asset Minor Code 28 *ACCOUNT 6746018205*	200,000.000	121,796.00 60.8980	135,096.00	- 13,300.00 1,002.00	1,062.73	4.13
Principal Life Mtn 4.800% 1/09/28 Standard & Poors Rating: A+ Moodys Rating: A1 74256LFC8 Asset Minor Code 28 *ACCOUNT 6746018205*	595,000.000	602,919.45 101.3310	594,541.85	8,377.60 8,377.60	13,645.33	4.74
Progress Energy 6.000% 12/01/39 Standard & Poors Rating: BBB Moodys Rating: Baa1 743263AP0 Asset Minor Code 28 *ACCOUNT 6746018205*	105,000.000	110,970.30 105.6860	129,405.15	- 18,434.85 4,838.40	525.00	5.68
Prologis LP 4.375% 9/15/48 Standard & Poors Rating: A Moodys Rating: A2 74340XBJ9 Asset Minor Code 28 *ACCOUNT 6746018204*	74,000.000	62,103.76 83.9240	60,880.91	1,222.85 1,222.85	953.26	5.21
Prologis LP 3.000% 4/15/50 Standard & Poors Rating: A Moodys Rating: A2 74340XBP5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 65.9740	.00	.00 8,123.40	.00	0.00
Prologis L P Sr 2.125% 10/15/50 Standard & Poors Rating: A Moodys Rating: A2 74340XBQ3 Asset Minor Code 28 *ACCOUNT 6746018204*	216,000.000	116,212.32 53.8020	114,196.60	2,015.72 2,015.72	969.00	3.95

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Prologis L P 3.050% 3/01/50 Standard & Poors Rating: A Moodys Rating: A2 74340XCC3 Asset Minor Code 28 *ACCOUNT 6746018204*	47,000.000	31,416.21 66.8430	29,528.22	1,887.99 1,887.99	477.83	4.56
Prologis L P Sr Nt 5.250% 6/15/53 Standard & Poors Rating: A Moodys Rating: A2 74340XCF6 Asset Minor Code 28 *ACCOUNT 6746018204*	84,000.000	79,819.32 95.0230	79,128.83	690.49 5,055.77	196.00	5.52
Prologis LP 5.250% 3/15/54 Standard & Poors Rating: A Moodys Rating: A2 74340XCK5 Asset Minor Code 28 *ACCOUNT 6746018204*	33,000.000	31,356.27 95.0190	32,178.07	- 821.80 8,649.99	510.13	5.53
Prov ST Joseph Hlth 2.532% 10/01/29 Standard & Poors Rating: A Moodys Rating: A3 743820AA0 Asset Minor Code 28 *ACCOUNT 6746018205*	165,000.000	155,164.35 94.0390	165,000.00	- 9,835.65 7,768.20	1,043.63	2.69
Public Service Co 3.600% 9/15/42 Standard & Poors Rating: A Moodys Rating: A1 744448CG4 Asset Minor Code 28 *ACCOUNT 6746018204*	35,000.000	27,556.90 78.7340	26,975.55	581.35 581.35	371.00	4.57
Public Service Co 3.600% 9/15/42 Standard & Poors Rating: A Moodys Rating: A1 744448CG4 Asset Minor Code 28 *ACCOUNT 6746018205*	430,000.000	338,556.20 78.7340	433,091.00	- 94,534.80 9,958.80	4,558.00	4.57

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Total Public Service Co 3.600% 9/15/42	**465,000.000**	**366,113.10**	**460,066.55**	**- 93,953.45** **10,540.15**	**4,929.00**	**4.57**
Public Service 4.300% 3/15/44 Standard & Poors Rating: A Moodys Rating: A1 744448CK5 Asset Minor Code 28 *ACCOUNT 6746018205*	115,000.000	97,521.15 84.8010	140,581.75	- 43,060.60 3,008.40	1,456.03	5.07
Public Service 4.050% 9/15/49 Standard & Poors Rating: A Moodys Rating: A1 744448CR0 Asset Minor Code 28 *ACCOUNT 6746018204*	35,000.000	27,326.95 78.0770	27,189.75	137.20 137.20	417.38	5.19
Public Service Co 1.875% 6/15/31 Standard & Poors Rating: A Moodys Rating: A1 744448CV1 Asset Minor Code 28 *ACCOUNT 6746018205*	135,000.000	118,781.10 87.9860	109,669.95	9,111.15 7,747.65	112.50	2.13
Public Service Co 5.850% 5/15/55 Standard & Poors Rating: A Moodys Rating: A1 744448DB4 Asset Minor Code 28 *ACCOUNT 6746018204*	35,000.000	35,467.60 101.3360	35,986.30	- 518.70 - 518.70	261.63	5.77
Public Service Mtn 4.150% 11/01/45 Standard & Poors Rating: A Moodys Rating: A1 74456QBN5 Asset Minor Code 28 *ACCOUNT 6746018205*	435,000.000	359,040.30 82.5380	486,203.85	- 127,163.55 6,820.80	3,008.75	5.03

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Public Service Mtn 3.600% 12/01/47 Standard & Poors Rating: A Moodys Rating: A1 74456QBT2 Asset Minor Code 28 *ACCOUNT 6746018204*	41,000.000	30,765.58 75.0380	29,410.53	1,355.05 1,355.05	123.00	4.80
Public Service Mtn 3.700% 5/01/28 Standard & Poors Rating: A Moodys Rating: A1 74456QBU9 Asset Minor Code 28 *ACCOUNT 6746018205*	350,000.000	348,596.50 99.5990	340,511.50	8,085.00 10,290.00	2,158.33	3.71
Public Service Mtn 4.050% 5/01/48 Standard & Poors Rating: A Moodys Rating: A1 74456QBV7 Asset Minor Code 28 *ACCOUNT 6746018204*	49,000.000	39,487.14 80.5860	41,305.04	- 1,817.90 534.10	330.75	5.03
Public Service Mtn 3.650% 9/01/28 Standard & Poors Rating: A Moodys Rating: A1 74456QBX3 Asset Minor Code 28 *ACCOUNT 6746018205*	350,000.000	347,417.00 99.2620	339,682.00	7,735.00 10,801.00	4,258.33	3.68
Public Service Mtn 3.200% 8/01/49 Standard & Poors Rating: A Moodys Rating: A1 74456QCA2 Asset Minor Code 28 *ACCOUNT 6746018204*	45,000.000	30,828.60 68.5080	29,276.10	1,552.50 1,552.50	600.00	4.67
Public Service Mtn 3.150% 1/01/50 Standard & Poors Rating: A Moodys Rating: A1 74456QCC8 Asset Minor Code 28 *ACCOUNT 6746018204*	55,000.000	37,420.90 68.0380	39,483.40	- 2,062.50 431.20	866.25	4.63

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Public Svc Elec Mtn 2.700% 5/01/50 Standard & Poors Rating: A Moodys Rating: A1 74456QCD6 Asset Minor Code 28 *ACCOUNT 6746018204*	202,000.000	125,328.88 62.0440	131,865.95	- 6,537.07 2,167.46	909.00	4.35
Public Svc Elec Mtn 2.050% 8/01/50 Standard & Poors Rating: A Moodys Rating: A1 74456QCE4 Asset Minor Code 28 *ACCOUNT 6746018204*	71,000.000	38,334.32 53.9920	43,428.50	- 5,094.18 6,005.08	606.46	3.80
Public Svc Elec Gasm 3.000% 3/01/51 Standard & Poors Rating: A Moodys Rating: A1 74456QCG9 Asset Minor Code 28 *ACCOUNT 6746018204*	189,000.000	123,736.41 65.4690	125,803.14	- 2,066.73 1,990.57	1,890.00	4.58
Public Svc Elec Mtn 4.650% 3/15/33 Standard & Poors Rating: A Moodys Rating: A1 74456QCL8 Asset Minor Code 28 *ACCOUNT 6746018205*	500,000.000	502,845.00 100.5690	492,310.00	10,535.00 19,010.00	6,845.83	4.62
Public Svc Elec Gas 5.300% 8/01/54 Standard & Poors Rating: A Moodys Rating: A1 74456QCT1 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 95.5610	.00	.00 9.54	.00	0.00
Public Svc Elec Mtn 5.500% 3/01/55 Standard & Poors Rating: A Moodys Rating: A1 74456QCV6 Asset Minor Code 28 *ACCOUNT 6746018204*	31,000.000	30,397.67 98.0570	30,905.73	- 508.06 - 508.06	568.33	5.61

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Puget Energy Inc 4.100% 6/15/30 Standard & Poors Rating: N/A Moodys Rating: Baa3 745310AK8 Asset Minor Code 28 *ACCOUNT 6746018205*	250,000.000	244,817.50 97.9270	235,245.00	9,572.50 9,112.50	455.56	4.19
Puget Energy Inc 5.725% 3/15/35 Standard & Poors Rating: BBB- Moodys Rating: Baa3 745310AP7 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 99.6160	.00	.00 815.30	.00	0.00
Puget Energy Inc 5.725% 3/15/35 Standard & Poors Rating: BBB- Moodys Rating: N/A 745310AQ5 Asset Minor Code 28 *ACCOUNT 6746018205*	155,000.000	159,054.80 102.6160	155,000.00	4,054.80 4,760.20	2,612.83	5.58
Puget Sound Enrg 5.795% 3/15/40 Standard & Poors Rating: A- Moodys Rating: A2 745332CB0 Asset Minor Code 28 *ACCOUNT 6746018205*	105,000.000	108,897.60 103.7120	130,757.55	- 21,859.95 3,765.30	1,791.62	5.59
Puget Sound Energy 4.434% 11/15/41 Standard & Poors Rating: A- Moodys Rating: A2 745332CE4 Asset Minor Code 28 *ACCOUNT 6746018205*	125,000.000	108,381.25 86.7050	132,633.75	- 24,252.50 6,715.00	708.21	5.11
Qualcomm Inc 3.250% 5/20/50 Standard & Poors Rating: A Moodys Rating: A2 747525BJ1 Asset Minor Code 28 *ACCOUNT 6746018204*	148,000.000	102,228.04 69.0730	99,789.66	2,438.38 2,438.38	547.81	4.71

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Qualcomm Inc 4.500% 5/20/52 Standard & Poors Rating: A Moodys Rating: A2 747525BR3 Asset Minor Code 28 *ACCOUNT 6746018204*	29,000.000	24,566.19 84.7110	24,531.68	34.51 34.51	148.63	5.31
Qualcomm Inc 5.86957% 5/20/53 Standard & Poors Rating: A Moodys Rating: A2 747525BT9 Asset Minor Code 28 *ACCOUNT 6746018204*	61,000.000	64,201.28 105.2480	62,083.97	2,117.31 2,117.31	417.72	5.58
Quanta Svcs Inc 4.750% 8/09/27 Standard & Poors Rating: BBB Moodys Rating: Baa3 74762EAK8 Asset Minor Code 28 *ACCOUNT 6746018205*	65,000.000	65,786.50 101.2100	64,881.70	904.80 878.80	1,217.85	4.69
Relx Capital Inc 5.250% 3/27/35 Standard & Poors Rating: A- Moodys Rating: A3 74949LAG7 Asset Minor Code 28 *ACCOUNT 6746018205*	135,000.000	139,333.50 103.2100	134,740.02	4,593.48 4,593.48	1,850.63	5.09
Rtx Corp 3.125% 7/01/50 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 75513EAC5 Asset Minor Code 28 *ACCOUNT 6746018204*	393,000.000	264,492.93 67.3010	260,387.29	4,105.64 9,870.32	6,140.63	4.64
Rtx Corporation 4.875% 10/15/40 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 75513ECA7 Asset Minor Code 28 *ACCOUNT 6746018204*	93,000.000	89,794.29 96.5530	85,141.50	4,652.79 4,652.79	957.13	5.05

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Rtx Corporation 4.875% 10/15/40 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 75513ECA7 Asset Minor Code 28 *ACCOUNT 6746018205*	290,000.000	280,003.70 96.5530	280,614.90	- 611.20 20,572.50	2,984.58	5.05
Total Rtx Corporation 4.875% 10/15/40	**383,000.000**	**369,797.99**	**365,756.40**	**4,041.59** **25,225.29**	**3,941.71**	**5.04**
Rtx Corporation 4.700% 12/15/41 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 75513ECB5 Asset Minor Code 28 *ACCOUNT 6746018204*	94,000.000	87,710.46 93.3090	82,811.18	4,899.28 4,899.28	196.36	5.04
Rtx Corp 4.350% 4/15/47 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 75513ECK5 Asset Minor Code 28 *ACCOUNT 6746018204*	205,000.000	173,721.10 84.7420	188,721.21	- 15,000.11 6,931.14	1,882.58	5.13
Rtx Corp 2.820% 9/01/51 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 75513ECL3 Asset Minor Code 28 *ACCOUNT 6746018204*	180,000.000	112,258.80 62.3660	109,270.72	2,988.08 7,441.89	1,692.00	4.52
Rtx Corp 3.030% 3/15/52 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 75513ECP4 Asset Minor Code 28 *ACCOUNT 6746018204*	209,000.000	136,301.44 65.2160	139,186.64	- 2,885.20 30,641.85	1,864.63	4.65

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Rtx Corp 5.375% 2/27/53 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 75513ECS8 Asset Minor Code 28 *ACCOUNT 6746018204*	32,000.000	30,752.64 96.1020	29,761.60	991.04 991.04	592.44	5.59
Rtx Corporation 6.400% 3/15/54 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 75513ECX7 Asset Minor Code 28 *ACCOUNT 6746018204*	97,000.000	106,744.62 110.0460	103,461.17	3,283.45 3,283.45	1,827.91	5.82
Realty Income Corp 4.650% 3/15/47 Standard & Poors Rating: A- Moodys Rating: A3 756109AT1 Asset Minor Code 28 *ACCOUNT 6746018204*	45,000.000	39,717.45 88.2610	40,635.00	- 917.55 949.50	616.13	5.27
Regency Ctrs L P 5.100% 1/15/35 Standard & Poors Rating: A- Moodys Rating: A3 75884RBC6 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 101.2530	.00	.00 1,229.00	.00	0.00
Regency Ctrs L P 5.100% 1/15/35 Standard & Poors Rating: A- Moodys Rating: A3 75884RBC6 Asset Minor Code 28 *ACCOUNT 6746018205*	325,000.000	329,072.25 101.2530	321,759.75	7,312.50 11,742.25	7,642.92	5.04
Total Regency Ctrs L P 5.100% 1/15/35	**325,000.000**	**329,072.25**	**321,759.75**	**7,312.50** **12,971.25**	**7,642.92**	**5.03**

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Regatta Funding 5.08385% 3/25/38 758962AA2 Asset Minor Code 31 *ACCOUNT 6746018205*	750,000.000	749,731.50 99.9642	750,000.00	- 268.50 - 268.50	18,847.67	5.09
Xxix Funding 5.40197% 9/06/37 758971AA3 Asset Minor Code 31 *ACCOUNT 6746018205*	1,000,000.000	1,003,836.00 100.3836	1,000,000.00	3,836.00 2,004.00	12,619.02	5.38
Rebublic Svcs 6.200% 3/01/40 Standard & Poors Rating: A- Moodys Rating: A3 760759AK6 Asset Minor Code 28 *ACCOUNT 6746018204*	41,000.000	45,228.33 110.3130	43,925.35	1,302.98 1,302.98	847.33	5.62
Republic Services 5.700% 5/15/41 Standard & Poors Rating: A- Moodys Rating: A3 760759AN0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 104.7890	.00	.00 2,843.53	.00	0.00
Reynolds American 5.700% 8/15/35 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 761713BA3 Asset Minor Code 28 *ACCOUNT 6746018205*	85,000.000	88,659.25 104.3050	84,624.30	4,034.95 3,416.15	1,830.33	5.46
Reynolds American 5.850% 8/15/45 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 761713BB1 Asset Minor Code 28 *ACCOUNT 6746018204*	226,000.000	222,347.84 98.3840	214,175.44	8,172.40 9,852.33	4,994.60	5.95

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Reynolds American 7.000% 8/04/41 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 761713BW5 Asset Minor Code 28 *ACCOUNT 6746018204*	515,000.000	538,705.45 104.6030	619,679.00	- 80,973.55 - 7,342.30	14,720.42	6.69
Rockford Tower 5.29965% 3/22/38 77340LAT7 Asset Minor Code 31 *ACCOUNT 6746018205*	750,000.000	752,029.50 100.2706	750,000.00	2,029.50 2,029.50	.00	5.29
Rogers 3.700% 11/15/49 Standard & Poors Rating: BBB- Moodys Rating: Baa3 775109BP5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 71.3140	.00	.00 3,245.20	.00	0.00
San Diego G&e 6.000% 6/01/39 Standard & Poors Rating: A Moodys Rating: A1 797440BK9 Asset Minor Code 28 *ACCOUNT 6746018205*	200,000.000	213,550.00 106.7750	205,482.00	8,068.00 8,068.00	1,000.00	5.62
San Diego G E 3.950% 11/15/41 Standard & Poors Rating: A Moodys Rating: A1 797440BP8 Asset Minor Code 28 *ACCOUNT 6746018205*	140,000.000	114,935.80 82.0970	138,216.40	- 23,280.60 3,836.00	706.61	4.81
San Diego G E 3.750% 6/01/47 Standard & Poors Rating: A Moodys Rating: A1 797440BV5 Asset Minor Code 28 *ACCOUNT 6746018204*	139,000.000	105,952.75 76.2250	107,426.72	- 1,473.97 1,805.61	434.38	4.92

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
San Diego G E 4.150% 5/15/48 Standard & Poors Rating: A Moodys Rating: A1 797440BW3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 80.3830	.00	.00 505.12	.00	0.00
San Diego G E 4.100% 6/15/49 Standard & Poors Rating: A Moodys Rating: A1 797440BX1 Asset Minor Code 28 *ACCOUNT 6746018204*	146,000.000	115,528.34 79.1290	118,504.65	- 2,976.31 1,179.68	266.04	5.18
San Diego Gas 3.320% 4/15/50 Standard & Poors Rating: A Moodys Rating: A1 797440BY9 Asset Minor Code 28 *ACCOUNT 6746018204*	61,000.000	42,019.24 68.8840	41,262.84	756.40 820.45	427.54	4.82
San Diego Gas 5.350% 4/01/53 Standard & Poors Rating: A Moodys Rating: A1 797440CD4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 94.4640	.00	.00 2,928.46	.00	0.00
San Diego Gas 5.350% 4/01/53 Standard & Poors Rating: A Moodys Rating: A1 797440CD4 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 94.4640	.00	.00 7,279.50	.00	0.00
Total San Diego Gas 5.350% 4/01/53	**.000**	**.00**	**.00**	**.00** **10,207.96**	**.00**	**0.00**

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
San Diego Gas Elec 5.550% 4/15/54 Standard & Poors Rating: A Moodys Rating: A1 797440CF9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 97.1940	.00	.00 3,954.34	.00	0.00
Self Coml Mtg 5.46881% 11/15/34 Standard & Poors Rating: N/A Moodys Rating: N/A 81631WAA4 Asset Minor Code 31 *ACCOUNT 6746018204*	90,000.000	90,055.80 100.0620	89,775.00	280.80 - 55.80	229.76	5.47
Sempra Energy 4.000% 2/01/48 Standard & Poors Rating: BBB Moodys Rating: Baa2 816851BJ7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 76.3160	.00	.00 48,195.17	.00	0.00
Sempra Jr Sb Glbl Nt 6.875% 10/01/54 Standard & Poors Rating: BBB- Moodys Rating: Baa3 816851BS7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 102.8780	.00	.00 - 2,991.04	.00	0.00
Sentara Healthcare 2.927% 11/01/51 Standard & Poors Rating: AA Moodys Rating: Aa2 81728XAA6 Asset Minor Code 28 *ACCOUNT 6746018205*	175,000.000	111,308.75 63.6050	175,000.00	- 63,691.25 - 463.75	853.71	4.60
Shackleton Clo Ltd 5.67794% 8/15/30 Standard & Poors Rating: N/A Moodys Rating: N/A 81883EAE1 Asset Minor Code 31 *ACCOUNT 6746018205*	.000	.00 100.0143	.00	.00 - 81.73	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Sharp Healthcare 2.680% 8/01/50 Standard & Poors Rating: AA Moodys Rating: Aa3 819892AL4 Asset Minor Code 28 *ACCOUNT 6746018205*	200,000.000	123,300.00 61.6500	198,264.00	- 74,964.00 810.00	2,233.33	4.35
Shell Fin US Inc 4.375% 5/11/45 Standard & Poors Rating: A+ Moodys Rating: Aa2 822905AA3 Asset Minor Code 28 *ACCOUNT 6746018204*	66,000.000	56,841.84 86.1240	55,062.23	1,779.61 1,779.61	401.04	5.08
Shell Fin US Inc 4.000% 5/10/46 Standard & Poors Rating: A+ Moodys Rating: Aa2 822905AE5 Asset Minor Code 28 *ACCOUNT 6746018204*	34,000.000	27,487.30 80.8450	27,045.14	442.16 11,414.08	192.67	4.95
Shell Fin US 3.250% 4/06/50 Standard & Poors Rating: A+ Moodys Rating: Aa2 822905AG0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 68.9460	.00	.00 22,460.44	.00	0.00
Shell Fin US Inc 5.125% 10/15/41 Standard & Poors Rating: A+ Moodys Rating: Aa2 822905AX3 Asset Minor Code 28 *ACCOUNT 6746018205*	425,000.000	414,243.25 97.4690	555,076.05	- 140,832.80 - 10,756.75	4,598.26	5.26
Shell Fin US Inc 3.125% 11/07/49 Standard & Poors Rating: A+ Moodys Rating: Aa2 822905AZ8 Asset Minor Code 28 *ACCOUNT 6746018204*	77,000.000	51,809.45 67.2850	51,194.11	615.34 - 25,190.55	360.94	4.64

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Shell Fin US Inc 3.000% 11/26/51 Standard & Poors Rating: A+ Moodys Rating: Aa2 822905BB0 Asset Minor Code 28 *ACCOUNT 6746018204*	34,000.000	21,807.60 64.1400	21,760.89	46.71 - 12,192.40	99.17	4.68
Sherwin Williams Co 4.500% 6/01/47 Standard & Poors Rating: BBB Moodys Rating: Baa2 824348AX4 Asset Minor Code 28 *ACCOUNT 6746018204*	39,000.000	33,242.04 85.2360	31,827.63	1,414.41 1,411.96	146.25	5.28
Sherwin Williams Co 3.800% 8/15/49 Standard & Poors Rating: BBB Moodys Rating: Baa2 824348BK1 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 74.8410	.00	.00 8,380.55	.00	0.00
Sherwin Williams Co 2.900% 3/15/52 Standard & Poors Rating: BBB Moodys Rating: Baa2 824348BP0 Asset Minor Code 28 *ACCOUNT 6746018204*	134,000.000	82,757.06 61.7590	80,032.84	2,724.22 7,141.84	1,144.21	4.70
Sherwin Williams Co 4.800% 9/01/31 Standard & Poors Rating: BBB Moodys Rating: Baa2 824348BT2 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 102.3500	.00	.00 358.05	.00	0.00
Sherwin Williams Co 4.500% 8/15/30 Standard & Poors Rating: BBB Moodys Rating: Baa2 824348BV7 Asset Minor Code 28 *ACCOUNT 6746018205*	40,000.000	40,360.00 100.9000	40,452.00	- 92.00 - 92.00	755.00	4.46

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Signal Peak 5.40187% 7/18/37 82671XAQ6 Asset Minor Code 31 *ACCOUNT 6746018205*	1,000,000.000	1,003,432.00 100.3432	1,000,000.00	3,432.00 583.00	12,465.88	5.38
Simon Property LP 2.450% 9/13/29 Standard & Poors Rating: A Moodys Rating: A3 828807DF1 Asset Minor Code 28 *ACCOUNT 6746018205*	140,000.000	132,342.00 94.5300	123,006.80	9,335.20 6,452.60	1,029.00	2.59
Simon Ppty Group LP 1.750% 2/01/28 Standard & Poors Rating: A Moodys Rating: A3 828807DL8 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 95.8530	.00	.00 13,254.40	.00	0.00
Sirius Xm Radio Inc 3.125% 9/01/26 Standard & Poors Rating: Bb+ Moodys Rating: Ba3 82967NBL1 Asset Minor Code 28 *ACCOUNT 6746018204*	40,000.000	39,648.40 99.1210	40,000.00	- 351.60 1,226.00	416.67	3.15
6297782 LLC Sr 5.026% 10/01/29 Standard & Poors Rating: BBB- Moodys Rating: Baa3 83007CAC6 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 100.8290	.00	.00 1,559.70	.00	0.00
Smithfield Foods Inc 5.200% 4/01/29 Standard & Poors Rating: BBB- Moodys Rating: Ba1 832248BB3 Asset Minor Code 28 *ACCOUNT 6746018205*	400,000.000	405,104.00 101.2760	405,692.00	- 588.00 - 588.00	5,200.00	5.13

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Solventum Corp 5.900% 4/30/54 Standard & Poors Rating: BBB Moodys Rating: Baa3 83444MAS0 Asset Minor Code 28 *ACCOUNT 6746018204*	68,000.000	68,297.84 100.4380	67,062.69	1,235.15 13,562.22	679.81	5.87
Solventum Corp 6.000% 5/15/64 Standard & Poors Rating: BBB Moodys Rating: Baa3 83444MAT8 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 99.6640	.00	.00 7,917.64	.00	0.00
Sound Point Clo Lt 5.41374% 4/18/31 Standard & Poors Rating: N/A Moodys Rating: N/A 83609YAC0 Asset Minor Code 31 *ACCOUNT 6746018205*	464,512.380	464,769.72 100.0554	462,143.37	2,626.35 - 4,833.94	5,802.29	5.41
Southern Baptist 4.857% 7/15/45 Standard & Poors Rating: AA Moodys Rating: N/A 842329AA2 Asset Minor Code 28 *ACCOUNT 6746018205*	400,000.000	356,076.00 89.0190	457,855.00	- 101,779.00 516.00	8,958.47	5.46
Southern Cal Edison 4.050% 3/15/42 Standard & Poors Rating: BBB+ Moodys Rating: A2 842400FV0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 79.5290	.00	.00 32,329.40	.00	0.00
Southern Cal Edison 3.900% 3/15/43 Standard & Poors Rating: BBB+ Moodys Rating: A2 842400FW8 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 76.8730	.00	.00 - 297.36	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Southern Cal Edison 4.650% 10/01/43 Standard & Poors Rating: BBB+ Moodys Rating: A2 842400FZ1 Asset Minor Code 28 *ACCOUNT 6746018205*	460,000.000	391,096.60 85.0210	494,182.60	- 103,086.00 - 7,507.20	5,347.50	5.47
Southern Cal Edison 3.600% 2/01/45 Standard & Poors Rating: BBB+ Moodys Rating: A2 842400GE7 Asset Minor Code 28 *ACCOUNT 6746018204*	72,000.000	51,810.48 71.9590	54,988.46	- 3,177.98 - 1,359.36	1,080.00	5.00
Southern Cal Edison 4.000% 4/01/47 Standard & Poors Rating: BBB+ Moodys Rating: A2 842400GG2 Asset Minor Code 28 *ACCOUNT 6746018204*	33,000.000	24,746.70 74.9900	29,125.25	- 4,378.55 1,260.61	330.00	5.33
Southern Cal Edison 4.125% 3/01/48 Standard & Poors Rating: BBB+ Moodys Rating: A2 842400GK3 Asset Minor Code 28 *ACCOUNT 6746018204*	295,000.000	223,902.05 75.8990	226,823.65	- 2,921.60 176.30	4,056.25	5.43
Southern Cal Edison 4.875% 3/01/49 Standard & Poors Rating: BBB+ Moodys Rating: A2 842400GR8 Asset Minor Code 28 *ACCOUNT 6746018204*	130,000.000	109,007.60 83.8520	156,574.23	- 47,566.63 45,154.58	2,112.50	5.81
Southern Cal Edison 3.650% 2/01/50 Standard & Poors Rating: BBB+ Moodys Rating: A2 842400GT4 Asset Minor Code 28 *ACCOUNT 6746018204*	106,000.000	74,119.44 69.9240	75,624.79	- 1,505.35 - 312.17	1,612.08	5.22

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Southern Calif 2.950% 2/01/51 Standard & Poors Rating: BBB+ Moodys Rating: A2 842400GY3 Asset Minor Code 28 *ACCOUNT 6746018204*	44,000.000	26,809.20 60.9300	32,292.59	- 5,483.39 - 811.80	540.83	4.84
Southern Calif 3.650% 6/01/51 Standard & Poors Rating: BBB+ Moodys Rating: A2 842400HF3 Asset Minor Code 28 *ACCOUNT 6746018204*	130,000.000	88,700.30 68.2310	111,312.35	- 22,612.05 - 3,265.60	395.42	5.35
Southern Calif 3.450% 2/01/52 Standard & Poors Rating: BBB+ Moodys Rating: A2 842400HN6 Asset Minor Code 28 *ACCOUNT 6746018204*	47,000.000	31,227.27 66.4410	46,842.08	- 15,614.81 - 560.71	675.63	5.19
Southern Ca 5.450% 6/01/52 Standard & Poors Rating: BBB+ Moodys Rating: A2 842400HR7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 89.8360	.00	.00 9,198.11	.00	0.00
Southern Calif 5.700% 3/01/53 Standard & Poors Rating: BBB+ Moodys Rating: A2 842400HV8 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 92.8060	.00	.00 7,297.88	.00	0.00
Southern Calif 4.900% 6/01/26 Standard & Poors Rating: BBB+ Moodys Rating: A2 842400HW6 Asset Minor Code 28 *ACCOUNT 6746018205*	500,000.000	500,675.00 100.1350	502,705.00	- 2,030.00 - 155.00	2,041.67	4.89

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Southern Calif 5.875% 12/01/53 Standard & Poors Rating: BBB+ Moodys Rating: A2 842400HX4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 95.7490	.00	.00 2,338.14	.00	0.00
Southern Calif 5.750% 4/15/54 Standard & Poors Rating: BBB+ Moodys Rating: A2 842400JD6 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 93.7540	.00	.00 2,414.02	.00	0.00
Southern Calif 5.450% 6/01/31 Standard & Poors Rating: BBB+ Moodys Rating: A2 842400JE4 Asset Minor Code 28 *ACCOUNT 6746018205*	305,000.000	315,391.35 103.4070	312,081.95	3,309.40 5,477.80	1,385.21	5.27
Southern Calif Gas 5.050% 9/01/34 Standard & Poors Rating: A Moodys Rating: Aa3 842434DB5 Asset Minor Code 28 *ACCOUNT 6746018205*	605,000.000	614,692.10 101.6020	604,009.70	10,682.40 18,567.45	10,184.17	4.97
Southern Copper Corp 5.250% 11/08/42 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 84265VAG0 Asset Minor Code 28 *ACCOUNT 6746018204*	220,000.000	210,837.00 95.8350	206,304.32	4,532.68 12,996.58	1,700.42	5.48
Southwest Airls Co 4.375% 11/15/28 Standard & Poors Rating: BBB Moodys Rating: Baa2 844741BL1 Asset Minor Code 28 *ACCOUNT 6746018205*	130,000.000	130,271.70 100.2090	129,936.30	335.40 335.40	916.32	4.37

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Southwestern Public 3.700% 8/15/47 Standard & Poors Rating: A- Moodys Rating: A3 845743BR3 Asset Minor Code 28 *ACCOUNT 6746018204*	17,000.000	12,755.78 75.0340	12,443.49	312.29 312.29	237.62	4.93
Spectra Energy 4.500% 3/15/45 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 84756NAG4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 84.3370	.00	.00 - 973.45	.00	0.00
Springleaf Finance 6.625% 1/15/28 Standard & Poors Rating: Bb Moodys Rating: Ba2 85172FAQ2 Asset Minor Code 28 *ACCOUNT 6746018205*	125,000.000	128,352.50 102.6820	139,062.50	- 10,710.00 1,805.00	3,818.58	6.45
Standard Industries 5.000% 2/15/27 Standard & Poors Rating: N/A Moodys Rating: N/A 853496AC1 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 100.0000	.00	.00 9,252.25	.00	0.00
State Street Corp 5.56089% 6/15/37 Standard & Poors Rating: BBB Moodys Rating: A3 857477AY9 Asset Minor Code 28 *ACCOUNT 6746018204*	259,000.000	231,406.14 89.3460	225,300.12	6,106.02 - 3,537.50	719.40	6.22
Steel Dynamics Inc 3.250% 10/15/50 Standard & Poors Rating: BBB Moodys Rating: Baa2 858119BP4 Asset Minor Code 28 *ACCOUNT 6746018204*	469,000.000	321,368.18 68.5220	355,538.54	- 34,170.36 13,399.33	3,217.86	4.74

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Suburban Propane 5.875% 3/01/27 Standard & Poors Rating: Bb- Moodys Rating: WR 864486AK1 Asset Minor Code 28 *ACCOUNT 6746018205*	475,000.000	475,403.75 100.0850	480,937.50	- 5,533.75 4,146.75	9,302.08	5.87
Sugar Hsp Gmng Prop 5.875% 5/15/25 Standard & Poors Rating: N/A Moodys Rating: N/A 865033AC8 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 100.0000	.00	.00 - 6,761.25	.00	0.00
Sun Cmntys Oper Ltd 4.200% 4/15/32 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 866677AH0 Asset Minor Code 28 *ACCOUNT 6746018205*	250,000.000	242,670.00 97.0680	233,242.50	9,427.50 14,422.50	2,216.67	4.33
Sun Cmntys Oper Ltd 5.700% 1/15/33 Standard & Poors Rating: N/A Moodys Rating: N/A 866677AJ6 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 107.0810	.00	.00 5,790.30	.00	0.00
Sunoco Logistics 6.100% 2/15/42 Standard & Poors Rating: BBB Moodys Rating: Baa2 86765BAK5 Asset Minor Code 28 *ACCOUNT 6746018204*	64,000.000	64,019.84 100.0310	61,082.88	2,936.96 2,936.96	1,474.84	6.10
Sunoco Logistics 6.100% 2/15/42 Standard & Poors Rating: BBB Moodys Rating: Baa2 86765BAK5 Asset Minor Code 28 *ACCOUNT 6746018205*	150,000.000	150,046.50 100.0310	147,382.50	2,664.00 2,314.50	3,456.67	6.10

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Total Sunoco Logistics 6.100% 2/15/42	**214,000.000**	**214,066.34**	**208,465.38**	**5,600.96** **5,251.46**	**4,931.51**	**6.09**
Sunoco Logistics 4.950% 1/15/43 Standard & Poors Rating: BBB Moodys Rating: Baa2 86765BAM1 Asset Minor Code 28 *ACCOUNT 6746018204*	50,000.000	43,829.00 87.6580	43,473.00	356.00 356.00	1,141.25	5.65
Sunoco Logistics 4.950% 1/15/43 Standard & Poors Rating: BBB Moodys Rating: Baa2 86765BAM1 Asset Minor Code 28 *ACCOUNT 6746018205*	55,000.000	48,211.90 87.6580	47,652.55	559.35 872.30	1,255.38	5.65
Total Sunoco Logistics 4.950% 1/15/43	**105,000.000**	**92,040.90**	**91,125.55**	**915.35** **1,228.30**	**2,396.63**	**5.64**
Sunoco Logistics 5.300% 4/01/44 Standard & Poors Rating: BBB Moodys Rating: Baa2 86765BAP4 Asset Minor Code 28 *ACCOUNT 6746018204*	52,000.000	47,164.00 90.7000	48,893.79	- 1,729.79 6,063.91	689.00	5.84
Sunoco Logistics 5.350% 5/15/45 Standard & Poors Rating: BBB Moodys Rating: Baa2 86765BAQ2 Asset Minor Code 28 *ACCOUNT 6746018204*	100,000.000	90,437.00 90.4370	90,161.56	275.44 5,134.09	683.61	5.92

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Sunoco Logistics 5.400% 10/01/47 Standard & Poors Rating: BBB Moodys Rating: Baa2 86765BAV1 Asset Minor Code 28 *ACCOUNT 6746018204*	214,000.000	192,308.96 89.8640	196,220.22	- 3,911.26 453.70	2,889.00	6.01
Sutter Health 4.091% 8/15/48 Standard & Poors Rating: A+ Moodys Rating: A1 86944BAE3 Asset Minor Code 28 *ACCOUNT 6746018204*	47,000.000	38,240.14 81.3620	38,010.31	229.83 419.24	726.38	5.03
Sutter Health 2.294% 8/15/30 Standard & Poors Rating: A+ Moodys Rating: A1 86944BAG8 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 91.9640	.00	.00 9,269.76	.00	0.00
Sutter Health 3.361% 8/15/50 Standard & Poors Rating: A+ Moodys Rating: A1 86944BAJ2 Asset Minor Code 28 *ACCOUNT 6746018204*	196,000.000	137,039.28 69.9180	188,405.50	- 51,366.22 - 711.48	2,488.63	4.81
Synopsys Inc Sr 5.700% 4/01/55 Standard & Poors Rating: BBB Moodys Rating: Baa1 871607AG2 Asset Minor Code 28 *ACCOUNT 6746018204*	166,000.000	164,670.34 99.1990	165,589.08	- 918.74 - 918.74	2,365.50	5.75
Synchrony Financial 7.250% 2/02/33 Standard & Poors Rating: Bb+ Moodys Rating: N/A 87165BAU7 Asset Minor Code 28 *ACCOUNT 6746018204*	42,000.000	45,116.82 107.4210	43,462.93	1,653.89 1,653.89	1,260.29	6.75

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
System Energy 5.300% 12/15/34 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 871911AV5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 101.0780	.00	.00 1,353.75	.00	0.00
T Mobile USA Inc 4.375% 4/15/40 Standard & Poors Rating: BBB Moodys Rating: Baa1 87264AAX3 Asset Minor Code 28 *ACCOUNT 6746018204*	465,000.000	417,128.25 89.7050	408,637.39	8,490.86 13,141.90	4,294.79	4.88
T Mobile USA Inc 4.500% 4/15/50 Standard & Poors Rating: BBB Moodys Rating: Baa1 87264AAZ8 Asset Minor Code 28 *ACCOUNT 6746018204*	39,000.000	32,122.74 82.3660	31,409.04	713.70 3,570.04	370.50	5.46
T Mobile USA Inc 3.000% 2/15/41 Standard & Poors Rating: BBB Moodys Rating: Baa1 87264ABL8 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 74.5150	.00	.00 2,462.67	.00	0.00
T Mobile USA Inc 3.300% 2/15/51 Standard & Poors Rating: BBB Moodys Rating: Baa1 87264ABN4 Asset Minor Code 28 *ACCOUNT 6746018204*	174,000.000	116,315.52 66.8480	138,126.38	- 21,810.86 1,956.22	2,169.20	4.94
T Mobile USA Inc 3.600% 11/15/60 Standard & Poors Rating: BBB Moodys Rating: Baa1 87264ABY0 Asset Minor Code 28 *ACCOUNT 6746018204*	93,000.000	61,785.48 66.4360	63,475.87	- 1,690.39 7,352.06	427.80	5.42

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
T Mobile USA Inc 2.550% 2/15/31 Standard & Poors Rating: BBB Moodys Rating: Baa1 87264ACB9 Asset Minor Code 28 *ACCOUNT 6746018205*	550,000.000	502,469.00 91.3580	489,077.56	13,391.44 29,375.50	5,298.33	2.79
T Mobile USA Inc 3.400% 10/15/52 Standard & Poors Rating: BBB Moodys Rating: Baa1 87264ACT0 Asset Minor Code 28 *ACCOUNT 6746018204*	581,000.000	390,519.15 67.2150	412,273.03	- 21,753.88 7,492.04	4,170.29	5.06
T Mobile USA Inc 5.650% 1/15/53 Standard & Poors Rating: BBB Moodys Rating: Baa1 87264ACW3 Asset Minor Code 28 *ACCOUNT 6746018204*	31,000.000	29,968.01 96.6710	29,373.74	594.27 594.27	807.64	5.84
T Mobile USA Inc 5.750% 1/15/54 Standard & Poors Rating: BBB Moodys Rating: Baa1 87264ADB8 Asset Minor Code 28 *ACCOUNT 6746018204*	31,000.000	30,415.65 98.1150	29,763.41	652.24 24,919.89	821.93	5.86
T Mobile USA Inc 6.000% 6/15/54 Standard & Poors Rating: BBB Moodys Rating: Baa1 87264ADD4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 101.6790	.00	.00 5,672.70	.00	0.00
T Mobile USA Inc 5.500% 1/15/55 Standard & Poors Rating: BBB Moodys Rating: Baa1 87264ADG7 Asset Minor Code 28 *ACCOUNT 6746018204*	32,000.000	30,307.52 94.7110	29,564.16	743.36 4,941.46	811.56	5.81

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
T Mobile USA Inc 5.250% 6/15/55 Standard & Poors Rating: BBB Moodys Rating: Baa1 87264ADN2 Asset Minor Code 28 *ACCOUNT 6746018204*	33,000.000	30,062.01 91.0970	29,389.80	672.21 4,232.26	77.00	5.76
T Mobile USA Inc 5.875% 11/15/55 Standard & Poors Rating: BBB Moodys Rating: Baa1 87264ADU6 Asset Minor Code 28 *ACCOUNT 6746018204*	30,000.000	29,967.90 99.8930	29,896.80	71.10 71.10	225.21	5.88
T Mobile USA Inc 6.700% 12/15/33 Standard & Poors Rating: BBB Moodys Rating: Baa1 87264ADV4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 112.1000	.00	.00 7,757.50	.00	0.00
Tallgrass Nrg Prtner 5.500% 1/15/28 Standard & Poors Rating: B+ Moodys Rating: B1 87470LAD3 Asset Minor Code 28 *ACCOUNT 6746018205*	625,000.000	625,337.50 100.0540	611,111.11	14,226.39 24,256.25	15,850.69	5.50
Tampa Electric 4.100% 6/15/42 Standard & Poors Rating: BBB+ Moodys Rating: A3 875127BA9 Asset Minor Code 28 *ACCOUNT 6746018205*	400,000.000	337,520.00 84.3800	429,752.00	- 92,232.00 9,700.00	728.89	4.86
Targa Res Corp 4.200% 2/01/33 Standard & Poors Rating: BBB Moodys Rating: Baa2 87612GAA9 Asset Minor Code 28 *ACCOUNT 6746018205*	280,000.000	268,060.80 95.7360	260,404.50	7,656.30 13,815.20	4,900.00	4.39

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Targa Res Corp 4.950% 4/15/52 Standard & Poors Rating: BBB Moodys Rating: Baa2 87612GAB7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 85.4730	.00	.00 11,434.10	.00	0.00
Targa Res Corp 6.500% 2/15/53 Standard & Poors Rating: BBB Moodys Rating: Baa2 87612GAD3 Asset Minor Code 28 *ACCOUNT 6746018204*	193,000.000	201,131.09 104.2130	202,194.90	- 1,063.81 16,721.65	4,739.22	6.24
Targa Res Corp Sr Nt 5.500% 2/15/35 Standard & Poors Rating: BBB Moodys Rating: Baa2 87612GAK7 Asset Minor Code 28 *ACCOUNT 6746018205*	81,000.000	82,972.35 102.4350	80,953.83	2,018.52 3,282.93	1,683.00	5.37
Targa Res Corp Sr Nt 5.550% 8/15/35 Standard & Poors Rating: BBB Moodys Rating: Baa2 87612GAM3 Asset Minor Code 28 *ACCOUNT 6746018205*	315,000.000	322,405.65 102.3510	313,771.50	8,634.15 8,634.15	6,604.50	5.42
Targa Res Corp 4.350% 1/15/29 Standard & Poors Rating: BBB Moodys Rating: Baa2 87612GAR2 Asset Minor Code 28 *ACCOUNT 6746018205*	35,000.000	35,097.30 100.2780	34,978.30	119.00 119.00	207.23	4.34
Targa Res Corp 6.250% 7/01/52 Standard & Poors Rating: BBB Moodys Rating: Baa2 87612KAC6 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 100.4060	.00	.00 2,278.09	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Teachers Ins Ann 6.850% 12/16/39 Standard & Poors Rating: AA- Moodys Rating: Aa3 878091BC0 Asset Minor Code 28 *ACCOUNT 6746018205*	29,000.000	33,254.01 114.6690	37,360.70	- 4,106.69 1,090.98	82.77	5.97
Tenet Healthcare 4.250% 6/01/29 Standard & Poors Rating: Bb Moodys Rating: Ba3 88033GDM9 Asset Minor Code 28 *ACCOUNT 6746018205*	25,000.000	24,626.75 98.5070	22,312.50	2,314.25 1,156.75	88.54	4.31
Teva Pharm Finance 6.150% 2/01/36 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 88163VAD1 Asset Minor Code 28 *ACCOUNT 6746018204*	280,000.000	293,972.00 104.9900	282,777.18	11,194.82 13,420.40	7,175.00	5.86
Textron Inc 3.375% 3/01/28 Standard & Poors Rating: BBB Moodys Rating: Baa2 883203BY6 Asset Minor Code 28 *ACCOUNT 6746018205*	450,000.000	442,449.00 98.3220	446,901.00	- 4,452.00 14,665.50	5,062.50	3.43
Thomas Jefferson 3.847% 11/01/57 Standard & Poors Rating: A Moodys Rating: A3 88444NAS7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 69.9640	.00	.00 2,081.62	.00	0.00
3M Company Mtn 3.125% 9/19/46 Standard & Poors Rating: BBB+ Moodys Rating: A3 88579YAW1 Asset Minor Code 28 *ACCOUNT 6746018204*	41,000.000	28,353.96 69.1560	30,378.01	- 2,024.05 346.86	363.02	4.52

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
3M Company Mtn 3.625% 10/15/47 Standard & Poors Rating: BBB+ Moodys Rating: A3 88579YAZ4 Asset Minor Code 28 *ACCOUNT 6746018204*	134,000.000	99,748.26 74.4390	98,716.32	1,031.94 3,356.50	1,025.47	4.87
3M Company 3.250% 8/26/49 Standard & Poors Rating: BBB+ Moodys Rating: A3 88579YBK6 Asset Minor Code 28 *ACCOUNT 6746018204*	83,000.000	57,068.31 68.7570	61,948.29	- 4,879.98 4,158.39	936.63	4.73
3M Company 3.700% 4/15/50 Standard & Poors Rating: BBB+ Moodys Rating: A3 88579YBP5 Asset Minor Code 28 *ACCOUNT 6746018204*	284,000.000	208,305.48 73.3470	221,300.28	- 12,994.80 - 1,431.97	2,218.36	5.04
Tikehau US 5.45298% 7/18/37 88676PAA0 Asset Minor Code 31 *ACCOUNT 6746018205*	1,000,000.000	1,003,289.00 100.3289	1,000,000.00	3,289.00 - 5,564.00	12,574.68	5.44
Time Warner Cabl 7.300% 7/01/38 Standard & Poors Rating: BBB- Moodys Rating: Ba1 88732JAN8 Asset Minor Code 28 *ACCOUNT 6746018205*	210,000.000	224,947.80 107.1180	258,730.50	- 33,782.70 11,308.50	7,665.00	6.81
Time Warner Cabl 5.875% 11/15/40 Standard & Poors Rating: BBB- Moodys Rating: Ba1 88732JAY4 Asset Minor Code 28 *ACCOUNT 6746018205*	400,000.000	370,140.00 92.5350	356,520.00	13,620.00 12,220.00	3,002.78	6.35

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Toledo Edison Co 6.150% 5/15/37 Standard & Poors Rating: A Moodys Rating: A3 889175BD6 Asset Minor Code 28 *ACCOUNT 6746018205*	200,000.000	217,606.00 108.8030	271,482.50	- 53,876.50 7,044.00	1,571.67	5.65
Tractor Supply Co 1.750% 11/01/30 Standard & Poors Rating: BBB Moodys Rating: Baa1 892356AA4 Asset Minor Code 28 *ACCOUNT 6746018205*	75,000.000	66,426.00 88.5680	74,155.50	- 7,729.50 3,671.25	218.75	1.98
Tralee Cdo Ltd 6.1623% 4/25/34 89288CAA7 Asset Minor Code 31 *ACCOUNT 6746018205*	.000	.00 100.2418	.00	.00 - 526.75	.00	0.00
Transcont Gas Pipe 4.600% 3/15/48 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 893574AM5 Asset Minor Code 28 *ACCOUNT 6746018205*	215,000.000	186,669.45 86.8230	235,157.40	- 48,487.95 8,053.90	2,912.06	5.30
Transcontinental Gas 5.750% 3/15/56 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 893574AT0 Asset Minor Code 28 *ACCOUNT 6746018204*	215,000.000	212,733.90 98.9460	213,737.95	- 1,004.05 - 1,004.05	1,407.95	5.81
Transdigm Inc Sr 6.375% 3/01/29 Standard & Poors Rating: Bb- Moodys Rating: Ba3 893647BU0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 103.1270	.00	.00 427.23	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Transdigm Inc 6.625% 3/01/32 Standard & Poors Rating: Bb- Moodys Rating: Ba3 893647BV8 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 104.0420	.00	.00 - 671.08	.00	0.00
Travelers Cos Inc 2.550% 4/27/50 Standard & Poors Rating: A Moodys Rating: A2 89417EAQ2 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 60.4510	.00	.00 449.28	.00	0.00
Travelers 5.700% 7/24/55 Standard & Poors Rating: A Moodys Rating: A2 89417EAU3 Asset Minor Code 28 *ACCOUNT 6746018204*	45,000.000	45,954.45 102.1210	44,775.90	1,178.55 1,178.55	1,118.63	5.58
Trinitas Clo Ltd 5.98317% 1/20/35 89642MAA6 Asset Minor Code 31 *ACCOUNT 6746018205*	.000	.00 100.0000	.00	.00 - 1,983.00	.00	0.00
Trinity Health Corp 2.632% 12/01/40 Standard & Poors Rating: AA- Moodys Rating: Aa3 896517AB5 Asset Minor Code 28 *ACCOUNT 6746018205*	10,000.000	7,298.10 72.9810	10,000.00	- 2,701.90 331.50	21.93	3.61
Truist Finl Corp Mtn 5.867% 6/08/34 Standard & Poors Rating: A- Moodys Rating: Baa1 89788MAP7 Asset Minor Code 28 *ACCOUNT 6746018205*	25,000.000	26,602.50 106.4100	25,000.00	1,602.50 1,150.00	93.71	5.51

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Princeton Univ 5.700% 3/01/39 Standard & Poors Rating: AAA Moodys Rating: Aaa 89837LAB1 Asset Minor Code 28 *ACCOUNT 6746018205*	300,000.000	323,922.00 107.9740	439,824.00	- 115,902.00 8,985.00	5,700.00	5.28
Trustees Of 2.516% 7/01/50 Standard & Poors Rating: AAA Moodys Rating: Aaa 89837LAG0 Asset Minor Code 28 *ACCOUNT 6746018205*	350,000.000	219,089.50 62.5970	352,343.00	- 133,253.50 1,473.50	4,403.00	4.02
Boston University 4.061% 10/01/48 Standard & Poors Rating: AA- Moodys Rating: Aa3 89838QAA1 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 79.3700	.00	.00 11,403.60	.00	0.00
Uber Technologies 5.350% 9/15/54 Standard & Poors Rating: BBB Moodys Rating: Baa1 90353TAQ3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 95.3670	.00	.00 33,857.58	.00	0.00
Union Electric Co 4.000% 4/01/48 Standard & Poors Rating: A Moodys Rating: A2 906548CN0 Asset Minor Code 28 *ACCOUNT 6746018204*	57,000.000	45,226.65 79.3450	45,357.18	- 130.53 - 102.84	570.00	5.04
Union Electric Co 3.250% 10/01/49 Standard & Poors Rating: A Moodys Rating: A2 906548CQ3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 68.3040	.00	.00 - 174.75	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Union Elec Co 1M Bd 2.625% 3/15/51 Standard & Poors Rating: A Moodys Rating: A2 906548CS9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 60.2780	.00	.00 1,979.86	.00	0.00
Union Elec Co 3.900% 4/01/52 Standard & Poors Rating: A Moodys Rating: A2 906548CU4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 76.4370	.00	.00 2,389.92	.00	0.00
Union Elec Co 5.450% 3/15/53 Standard & Poors Rating: A Moodys Rating: A2 906548CW0 Asset Minor Code 28 *ACCOUNT 6746018204*	32,000.000	30,843.20 96.3850	29,703.36	1,139.84 1,139.84	513.51	5.65
Union Elec Co 5.250% 1/15/54 Standard & Poors Rating: A Moodys Rating: A2 906548CX8 Asset Minor Code 28 *ACCOUNT 6746018204*	66,000.000	61,611.66 93.3510	59,514.51	2,097.15 2,097.15	1,597.75	5.62
Union Electric Co 5.125% 3/15/55 Standard & Poors Rating: A Moodys Rating: A2 906548CZ3 Asset Minor Code 28 *ACCOUNT 6746018204*	36,000.000	32,968.80 91.5800	32,024.16	944.64 993.84	543.25	5.60
Union Pacific Corp 4.750% 9/15/41 Standard & Poors Rating: A- Moodys Rating: A3 907818DJ4 Asset Minor Code 28 *ACCOUNT 6746018204*	35,000.000	31,440.50 89.8300	32,559.45	- 1,118.95 588.00	489.51	5.29

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Union Pacific Corp 4.750% 9/15/41 Standard & Poors Rating: A- Moodys Rating: A3 907818DJ4 Asset Minor Code 28 *ACCOUNT 6746018205*	566,000.000	508,437.80 89.8300	693,869.46	- 185,431.66 9,508.80	7,916.14	5.29
Total Union Pacific Corp 4.750% 9/15/41	**601,000.000**	**539,878.30**	**726,428.91**	**- 186,550.61** **10,096.80**	**8,405.65**	**5.28**
Union Pacific Corp 4.150% 1/15/45 Standard & Poors Rating: A- Moodys Rating: A3 907818DZ8 Asset Minor Code 28 *ACCOUNT 6746018204*	38,000.000	30,372.26 79.9270	31,964.08	- 1,591.82 84.74	727.17	5.19
Union Pacific Corp 4.050% 11/15/45 Standard & Poors Rating: A- Moodys Rating: A3 907818EF1 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 81.9420	.00	.00 1,646.16	.00	0.00
Union Pacific Corp 4.050% 3/01/46 Standard & Poors Rating: A- Moodys Rating: A3 907818EJ3 Asset Minor Code 28 *ACCOUNT 6746018204*	128,000.000	104,273.92 81.4640	120,629.47	- 16,355.55 15,092.63	1,728.00	4.97
Union Pacific Corp 3.350% 8/15/46 Standard & Poors Rating: A- Moodys Rating: A3 907818EK0 Asset Minor Code 28 *ACCOUNT 6746018204*	42,000.000	30,482.34 72.5770	31,823.82	- 1,341.48 543.90	531.53	4.62

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Union Pacific Corp 3.600% 9/15/37 Standard & Poors Rating: A- Moodys Rating: A3 907818EQ7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 88.9340	.00	.00 1,091.36	.00	0.00
Union Pacific Corp 4.375% 9/10/38 Standard & Poors Rating: A- Moodys Rating: A3 907818EV6 Asset Minor Code 28 *ACCOUNT 6746018204*	83,000.000	79,620.24 95.9280	76,780.07	2,840.17 4,507.92	1,119.64	4.56
Union Pacific Mtn 3.550% 8/15/39 Standard & Poors Rating: A- Moodys Rating: A3 907818FD5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 85.4180	.00	.00 1,339.50	.00	0.00
Union Pacific Corp 3.950% 8/15/59 Standard & Poors Rating: A- Moodys Rating: A3 907818FE3 Asset Minor Code 28 *ACCOUNT 6746018204*	90,000.000	66,812.40 74.2360	65,546.10	1,266.30 1,266.30	1,343.00	5.32
Union Pacific Corp 3.250% 2/05/50 Standard & Poors Rating: A- Moodys Rating: A3 907818FK9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 69.2380	.00	.00 5,068.03	.00	0.00
Union Pac Corp 2.973% 9/16/62 Standard & Poors Rating: A- Moodys Rating: A3 907818FN3 Asset Minor Code 28 *ACCOUNT 6746018204*	69,000.000	40,372.59 58.5110	44,508.39	- 4,135.80 13,479.54	598.32	5.08

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Union Pac Corp 2.950% 3/10/52 Standard & Poors Rating: A- Moodys Rating: A3 907818FW3 Asset Minor Code 28 *ACCOUNT 6746018204*	166,000.000	105,859.86 63.7710	107,425.09	- 1,565.23 1,288.85	1,509.91	4.63
Union Pac Corp 3.375% 2/14/42 Standard & Poors Rating: A- Moodys Rating: A3 907818FY9 Asset Minor Code 28 *ACCOUNT 6746018204*	16,000.000	12,582.72 78.6420	12,310.56	272.16 272.16	205.50	4.29
Union Pac Corp Nt 3.500% 2/14/53 Standard & Poors Rating: A- Moodys Rating: A3 907818FZ6 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 70.7470	.00	.00 5,505.28	.00	0.00
Union Pac Corp Nt 3.850% 2/14/72 Standard & Poors Rating: A- Moodys Rating: A3 907818GA0 Asset Minor Code 28 *ACCOUNT 6746018204*	247,000.000	170,718.99 69.1170	178,086.88	- 7,367.89 560.76	3,618.89	5.57
United Air 2019 2 AA 2.700% 11/01/33 Standard & Poors Rating: N/A Moodys Rating: Aa3 90932JAA0 Asset Minor Code 31 *ACCOUNT 6746018205*	62,165.840	57,054.56 91.7780	62,165.84	- 5,111.28 2,630.62	279.75	2.94
United Air Lines Inc 4.375% 4/15/26 Standard & Poors Rating: BBB- Moodys Rating: Baa3 90932LAG2 Asset Minor Code 28 *ACCOUNT 6746018205*	70,000.000	69,912.50 99.8750	71,515.63	- 1,603.13 1,084.30	646.53	4.38

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
United Air Lines Inc 4.625% 4/15/29 Standard & Poors Rating: BBB- Moodys Rating: Baa3 90932LAH0 Asset Minor Code 28 *ACCOUNT 6746018205*	25,000.000	24,891.50 99.5660	25,000.00	- 108.50 1,121.75	244.10	4.65
United Air 5.875% 2/15/37 Standard & Poors Rating: A+ Moodys Rating: A3 90932WAB9 Asset Minor Code 31 *ACCOUNT 6746018204*	343,725.600	352,102.19 102.4370	343,725.60	8,376.59 2,135.91	8,189.74	5.74
United Parcel Svcs 5.500% 5/22/54 Standard & Poors Rating: A Moodys Rating: A2 911312CE4 Asset Minor Code 28 *ACCOUNT 6746018204*	42,000.000	40,819.80 97.1900	40,042.80	777.00 777.00	250.25	5.66
United Parcel Svcs 5.950% 5/14/55 Standard & Poors Rating: A Moodys Rating: A2 911312CK0 Asset Minor Code 28 *ACCOUNT 6746018204*	497,000.000	513,013.34 103.2220	518,687.24	- 5,673.90 - 5,673.90	3,860.72	5.76
United Parcel Svcs 6.050% 5/14/65 Standard & Poors Rating: A Moodys Rating: A2 911312CL8 Asset Minor Code 28 *ACCOUNT 6746018204*	37,000.000	38,228.03 103.3190	36,823.14	1,404.89 1,404.89	292.25	5.86
United Rentals 6.000% 12/15/29 Standard & Poors Rating: BBB- Moodys Rating: Baa3 911365BQ6 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 102.7360	.00	.00 955.42	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
US Bancorp Mtn 1.375% 7/22/30 Standard & Poors Rating: A Moodys Rating: A3 91159HJA9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 88.5670	.00	.00 765.14	.00	0.00
US Bancorp Mtn 2.677% 1/27/33 Standard & Poors Rating: A Moodys Rating: A3 91159HJD3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 90.1810	.00	.00 904.54	.00	0.00
US Bancorp 5.850% 10/21/33 Standard & Poors Rating: A Moodys Rating: A3 91159HJJ0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 107.0910	.00	.00 3,090.67	.00	0.00
US Bancorp 4.839% 2/01/34 Standard & Poors Rating: A Moodys Rating: A3 91159HJL5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 100.7350	.00	.00 2,248.08	.00	0.00
US Bancorp Mtn 5.836% 6/12/34 Standard & Poors Rating: A Moodys Rating: A3 91159HJN1 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 106.6890	.00	.00 2,476.65	.00	0.00
US Bancorp Mtn 5.836% 6/12/34 Standard & Poors Rating: A Moodys Rating: A3 91159HJN1 Asset Minor Code 28 *ACCOUNT 6746018205*	30,000.000	32,006.70 106.6890	30,000.00	2,006.70 1,424.70	539.83	5.47

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Total US Bancorp Mtn 5.836% 6/12/34	**30,000.000**	**32,006.70**	**30,000.00**	**2,006.70** **3,901.35**	**539.83**	**5.47**
US Bancorp Mtn 5.678% 1/23/35 Standard & Poors Rating: A Moodys Rating: A3 91159HJR2 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 105.5900	.00	.00 2,793.36	.00	0.00
US Cellular Corp 6.700% 12/15/33 Standard & Poors Rating: BBB- Moodys Rating: Ba2 911684AD0 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 101.5000	.00	.00 587.43	.00	0.00
Rtx Corporation 5.700% 4/15/40 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 913017BS7 Asset Minor Code 28 *ACCOUNT 6746018204*	72,000.000	75,396.96 104.7180	73,032.48	2,364.48 2,364.48	866.40	5.44
Rtx Corporation 4.500% 6/01/42 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 913017BT5 Asset Minor Code 28 *ACCOUNT 6746018204*	82,000.000	74,124.72 90.3960	70,382.24	3,742.48 9,392.75	307.50	4.98
Rtx Corporation 4.500% 6/01/42 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 913017BT5 Asset Minor Code 28 *ACCOUNT 6746018205*	165,000.000	149,153.40 90.3960	151,983.15	- 2,829.75 - 2,829.75	618.75	4.98

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Total Rtx Corporation 4.500% 6/01/42	**247,000.000**	**223,278.12**	**222,365.39**	**912.73** **6,563.00**	**926.25**	**4.97**
Rtx Corporation 4.150% 5/15/45 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 913017CA5 Asset Minor Code 28 *ACCOUNT 6746018204*	144,000.000	120,183.84 83.4610	114,356.12	5,827.72 5,827.72	763.60	4.97
Rtx Corporation 3.750% 11/01/46 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 913017CJ6 Asset Minor Code 28 *ACCOUNT 6746018204*	110,000.000	85,239.00 77.4900	84,054.92	1,184.08 3,893.47	687.50	4.84
Rtx Corporation 4.050% 5/04/47 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 913017CP2 Asset Minor Code 28 *ACCOUNT 6746018204*	80,000.000	64,581.60 80.7270	61,262.40	3,319.20 3,319.20	513.00	5.02
Rtx Corporation 4.450% 11/16/38 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 913017CW7 Asset Minor Code 28 *ACCOUNT 6746018204*	61,000.000	57,268.63 93.8830	54,918.30	2,350.33 2,350.33	339.31	4.74
Rtx Corporation 4.625% 11/16/48 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 913017CX5 Asset Minor Code 28 *ACCOUNT 6746018204*	73,000.000	63,592.49 87.1130	61,288.61	2,303.88 2,303.88	422.03	5.31

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Unitedhealth Group 6.500% 6/15/37 Standard & Poors Rating: A+ Moodys Rating: A2 91324PAX0 Asset Minor Code 28 *ACCOUNT 6746018205*	500,000.000	559,470.00 111.8940	635,410.00	- 75,940.00 17,105.00	1,444.44	5.81
Unitedhealth Group 5.700% 10/15/40 Standard & Poors Rating: A+ Moodys Rating: A2 91324PBN1 Asset Minor Code 28 *ACCOUNT 6746018204*	72,000.000	74,623.68 103.6440	86,993.60	- 12,369.92 2,633.04	866.40	5.50
Unitedhealth Grp 5.950% 2/15/41 Standard & Poors Rating: A+ Moodys Rating: A2 91324PBQ4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 105.1450	.00	.00 1,852.96	.00	0.00
Unitedhealth Grp Inc 4.625% 11/15/41 Standard & Poors Rating: A+ Moodys Rating: A2 91324PBU5 Asset Minor Code 28 *ACCOUNT 6746018204*	42,000.000	38,475.78 91.6090	36,117.90	2,357.88 4,606.35	248.21	5.05
Unitedhealth Group 4.375% 3/15/42 Standard & Poors Rating: A+ Moodys Rating: A2 91324PBW1 Asset Minor Code 28 *ACCOUNT 6746018204*	84,000.000	73,853.64 87.9210	71,237.04	2,616.60 6,298.96	1,082.08	4.98
Unitedhealth Grp Inc 3.950% 10/15/42 Standard & Poors Rating: A+ Moodys Rating: A2 91324PCA8 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 82.7850	.00	.00 2,277.00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Unitedhealth Grp 4.250% 3/15/43 Standard & Poors Rating: A+ Moodys Rating: A2 91324PCD2 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 85.7470	.00	.00 2,273.92	.00	0.00
Unitedhealth Group 4.750% 7/15/45 Standard & Poors Rating: A+ Moodys Rating: A2 91324PCR1 Asset Minor Code 28 *ACCOUNT 6746018204*	41,000.000	36,886.06 89.9660	34,874.60	2,011.46 3,150.44	898.01	5.28
Unitedhealth Group 4.200% 1/15/47 Standard & Poors Rating: A+ Moodys Rating: A2 91324PCX8 Asset Minor Code 28 *ACCOUNT 6746018204*	256,000.000	209,963.52 82.0170	213,719.26	- 3,755.74 9,172.01	4,957.87	5.12
Unitedhealth Group 4.250% 4/15/47 Standard & Poors Rating: A+ Moodys Rating: A2 91324PCZ3 Asset Minor Code 28 *ACCOUNT 6746018204*	59,000.000	48,659.66 82.4740	50,501.05	- 1,841.39 3,686.43	529.36	5.15
Unitedhealth Group 3.750% 10/15/47 Standard & Poors Rating: A+ Moodys Rating: A2 91324PDF6 Asset Minor Code 28 *ACCOUNT 6746018204*	146,000.000	111,476.84 76.3540	111,554.00	- 77.16 3,921.00	1,155.83	4.91
Unitedhealth Group 4.250% 6/15/48 Standard & Poors Rating: A+ Moodys Rating: A2 91324PDL3 Asset Minor Code 28 *ACCOUNT 6746018204*	178,000.000	145,660.96 81.8320	162,668.06	- 17,007.10 46,751.57	336.22	5.19

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Unitedhealth Group 4.450% 12/15/48 Standard & Poors Rating: A+ Moodys Rating: A2 91324PDQ2 Asset Minor Code 28 *ACCOUNT 6746018204*	161,000.000	135,304.40 84.0400	133,372.53	1,931.87 6,369.05	318.42	5.30
Unitedhealth Group 3.500% 8/15/39 Standard & Poors Rating: A+ Moodys Rating: A2 91324PDT6 Asset Minor Code 28 *ACCOUNT 6746018204*	43,000.000	35,804.38 83.2660	34,184.14	1,620.24 3,839.45	568.56	4.20
Unitedhealth Group 3.700% 8/15/49 Standard & Poors Rating: A+ Moodys Rating: A2 91324PDU3 Asset Minor Code 28 *ACCOUNT 6746018204*	303,000.000	224,974.47 74.2490	226,679.14	- 1,704.67 7,807.97	4,235.27	4.98
Unitedhealth Group 3.875% 8/15/59 Standard & Poors Rating: A+ Moodys Rating: A2 91324PDV1 Asset Minor Code 28 *ACCOUNT 6746018204*	149,000.000	106,950.71 71.7790	109,817.81	- 2,867.10 17,333.32	2,181.19	5.40
Unitedhealth Group 2.750% 5/15/40 Standard & Poors Rating: A+ Moodys Rating: A2 91324PDY5 Asset Minor Code 28 *ACCOUNT 6746018204*	51,000.000	38,141.37 74.7870	35,322.09	2,819.28 2,819.28	179.21	3.68
Unitedhealth Group 2.900% 5/15/50 Standard & Poors Rating: A+ Moodys Rating: A2 91324PDZ2 Asset Minor Code 28 *ACCOUNT 6746018204*	144,000.000	91,945.44 63.8510	90,886.35	1,059.09 8,050.57	533.60	4.54

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Unitedhealth Group 3.050% 5/15/41 Standard & Poors Rating: A+ Moodys Rating: A2 91324PEE8 Asset Minor Code 28 *ACCOUNT 6746018204*	50,000.000	37,910.00 75.8200	35,304.00	2,606.00 4,888.28	194.86	4.02
Unitedhealth Group 3.250% 5/15/51 Standard & Poors Rating: A+ Moodys Rating: A2 91324PEF5 Asset Minor Code 28 *ACCOUNT 6746018204*	65,000.000	43,871.10 67.4940	47,823.93	- 3,952.83 35,621.29	269.93	4.82
Unitedhealth Group 4.750% 5/15/52 Standard & Poors Rating: A+ Moodys Rating: A2 91324PEK4 Asset Minor Code 28 *ACCOUNT 6746018204*	52,000.000	44,845.84 86.2420	47,150.53	- 2,304.69 24,296.76	315.61	5.51
Unitedhealth Group 5.875% 2/15/53 Standard & Poors Rating: A+ Moodys Rating: A2 91324PES7 Asset Minor Code 28 *ACCOUNT 6746018204*	94,000.000	94,784.90 100.8350	91,557.86	3,227.04 7,705.32	2,086.28	5.83
Unitedhealth Group 5.050% 4/15/53 Standard & Poors Rating: A+ Moodys Rating: A2 91324PEW8 Asset Minor Code 28 *ACCOUNT 6746018204*	239,000.000	215,573.22 90.1980	211,409.94	4,163.28 11,940.52	2,548.01	5.60
Unitedhealth Group 5.375% 4/15/54 Standard & Poors Rating: A+ Moodys Rating: A2 91324PFC1 Asset Minor Code 28 *ACCOUNT 6746018204*	50,000.000	47,177.50 94.3550	44,870.50	2,307.00 7,674.44	567.36	5.70

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Unitedhealth Group 5.500% 4/15/64 Standard & Poors Rating: A+ Moodys Rating: A2 91324PFD9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 93.9560	.00	.00 21,777.85	.00	0.00
Unitedhealth Group 5.500% 7/15/44 Standard & Poors Rating: A+ Moodys Rating: A2 91324PFK3 Asset Minor Code 28 *ACCOUNT 6746018204*	46,000.000	45,658.22 99.2570	46,158.39	- 500.17 30,462.65	1,166.61	5.54
Unitedhealth Group 5.625% 7/15/54 Standard & Poors Rating: A+ Moodys Rating: A2 91324PFL1 Asset Minor Code 28 *ACCOUNT 6746018204*	126,000.000	123,583.32 98.0820	119,505.68	4,077.64 6,834.94	3,268.13	5.73
Unitedhealth Group 5.625% 7/15/54 Standard & Poors Rating: A+ Moodys Rating: A2 91324PFL1 Asset Minor Code 28 *ACCOUNT 6746018205*	125,000.000	122,602.50 98.0820	124,751.25	- 2,148.75 1,263.75	3,242.19	5.73
Total Unitedhealth Group 5.625% 7/15/54	**251,000.000**	**246,185.82**	**244,256.93**	**1,928.89** **8,098.69**	**6,510.32**	**5.73**
Unitedhealth Group 5.750% 7/15/64 Standard & Poors Rating: A+ Moodys Rating: A2 91324PFM9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 97.6310	.00	.00 2,726.00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Unitedhealth Group 5.750% 7/15/64 Standard & Poors Rating: A+ Moodys Rating: A2 91324PFM9 Asset Minor Code 28 *ACCOUNT 6746018205*	90,000.000	87,867.90 97.6310	89,457.30	- 1,589.40 418.50	2,386.25	5.89
Total Unitedhealth Group 5.750% 7/15/64	**90,000.000**	**87,867.90**	**89,457.30**	**- 1,589.40** **3,144.50**	**2,386.25**	**5.88**
University Miami Fla 4.063% 4/01/52 Standard & Poors Rating: A- Moodys Rating: A2 914453AA3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 80.0990	.00	.00 4,671.60	.00	0.00
University Of 3.610% 2/15/19 Standard & Poors Rating: AA+ Moodys Rating: Aa1 91481CAC4 Asset Minor Code 28 *ACCOUNT 6746018205*	180,000.000	112,887.00 62.7150	183,104.85	- 70,217.85 - 1,053.00	2,454.80	5.76
Univ Of Southern Ca 5.250% 10/01/11 Standard & Poors Rating: AA Moodys Rating: Aa2 914886AA4 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 92.6420	.00	.00 25,606.25	.00	0.00
Univ Of Southern 3.028% 10/01/39 Standard & Poors Rating: AA Moodys Rating: Aa2 914886AB2 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 83.2700	.00	.00 4,465.06	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
University Southn 3.226% 10/01/20 Standard & Poors Rating: AA Moodys Rating: Aa2 914886AD8 Asset Minor Code 28 *ACCOUNT 6746018205*	75,000.000	43,220.25 57.6270	75,000.00	- 31,779.75 142.50	604.88	5.60
University Southern 2.945% 10/01/51 Standard & Poors Rating: AA Moodys Rating: Aa2 914886AF3 Asset Minor Code 28 *ACCOUNT 6746018205*	140,000.000	90,911.80 64.9370	140,000.00	- 49,088.20 - 550.20	1,030.75	4.54
Unum Group 5.250% 12/15/35 Standard & Poors Rating: BBB Moodys Rating: Baa2 91529YAU0 Asset Minor Code 28 *ACCOUNT 6746018205*	115,000.000	114,136.35 99.2490	114,219.15	- 82.80 - 82.80	788.23	5.29
Valero Energy Corp 5.150% 2/15/30 Standard & Poors Rating: BBB Moodys Rating: Baa2 91913YBF6 Asset Minor Code 28 *ACCOUNT 6746018205*	355,000.000	365,341.15 102.9130	354,375.20	10,965.95 10,965.95	6,906.72	5.00
Venture Global L P 3.875% 8/15/29 Standard & Poors Rating: BBB- Moodys Rating: Ba1 92328MAA1 Asset Minor Code 28 *ACCOUNT 6746018205*	10,000.000	9,374.40 93.7440	10,000.00	- 625.60 187.20	146.39	4.13
Venture Global L P 4.125% 8/15/31 Standard & Poors Rating: BBB- Moodys Rating: Ba1 92328MAB9 Asset Minor Code 28 *ACCOUNT 6746018205*	10,000.000	9,099.70 90.9970	10,000.00	- 900.30 144.40	155.83	4.53

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Verizon 4.522% 9/15/48 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 92343VCX0 Asset Minor Code 28 *ACCOUNT 6746018204*	41,000.000	34,302.65 83.6650	33,380.15	922.50 922.50	545.91	5.40
Verizon 4.000% 3/22/50 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 92343VFD1 Asset Minor Code 28 *ACCOUNT 6746018204*	63,000.000	48,008.52 76.2040	46,701.90	1,306.62 1,306.62	693.00	5.25
Verizon 3.000% 11/20/60 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 92343VFV1 Asset Minor Code 28 *ACCOUNT 6746018204*	77,000.000	44,868.67 58.2710	47,224.86	- 2,356.19 18,416.15	263.08	5.15
Verizon 2.987% 10/30/56 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 92343VFW9 Asset Minor Code 28 *ACCOUNT 6746018204*	82,000.000	48,785.08 59.4940	47,571.48	1,213.60 1,213.60	415.03	5.02
Verizon 2.850% 9/03/41 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 92343VGL2 Asset Minor Code 28 *ACCOUNT 6746018204*	43,000.000	30,990.96 72.0720	29,896.61	1,094.35 1,094.35	401.69	3.95
Verizon 5.500% 2/23/54 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 92343VGW8 Asset Minor Code 28 *ACCOUNT 6746018204*	49,000.000	47,042.45 96.0050	46,090.87	951.58 951.58	958.22	5.73

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Verizon 5.750% 11/30/45 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 92343VHH0 Asset Minor Code 28 *ACCOUNT 6746018204*	1,171,000.000	1,162,639.06 99.2860	1,172,333.41	- 9,694.35 - 9,694.35	6,920.28	5.79
Verizon 5.875% 11/30/55 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 92343VHJ6 Asset Minor Code 28 *ACCOUNT 6746018204*	190,000.000	187,720.00 98.8000	189,253.30	- 1,533.30 - 1,533.30	1,147.26	5.95
Verizon 6.000% 11/30/65 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 92343VHK3 Asset Minor Code 28 *ACCOUNT 6746018204*	235,000.000	231,933.25 98.6950	234,889.55	- 2,956.30 - 2,956.30	1,449.17	6.08
Viacom Inc 4.375% 3/15/43 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 92553PAP7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 69.5560	.00	.00 332.15	.00	0.00
Viacom Inc 5.850% 9/01/43 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 92553PAU6 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 82.3320	.00	.00 222.94	.00	0.00
Paramount Global 6.375% 3/30/62 Standard & Poors Rating: B+ Moodys Rating: Ba1 92556HAE7 Asset Minor Code 28 *ACCOUNT 6746018204*	64,000.000	59,416.96 92.8390	63,920.00	- 4,503.04 - 4,503.04	1,031.33	6.87

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Viatris Inc 2.700% 6/22/30 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 92556VAD8 Asset Minor Code 28 *ACCOUNT 6746018205*	155,000.000	141,682.40 91.4080	138,177.85	3,504.55 3,504.55	104.63	2.95
Vici Properties Note 4.625% 12/01/29 Standard & Poors Rating: BBB- Moodys Rating: Baa3 92564RAB1 Asset Minor Code 28 *ACCOUNT 6746018205*	145,000.000	144,717.25 99.8050	145,000.00	- 282.75 5,830.45	558.85	4.63
Vici Pptys Inc 5.750% 2/01/27 Standard & Poors Rating: BBB- Moodys Rating: Baa3 92564RAJ4 Asset Minor Code 28 *ACCOUNT 6746018205*	250,000.000	252,805.00 101.1220	269,062.50	- 16,257.50 655.00	5,989.58	5.69
Vici Properties L P 5.125% 5/15/32 Standard & Poors Rating: BBB- Moodys Rating: Baa3 925650AD5 Asset Minor Code 28 *ACCOUNT 6746018205*	315,000.000	317,179.80 100.6920	313,882.65	3,297.15 10,470.60	2,062.81	5.09
Vici Properties L P 5.625% 5/15/52 Standard & Poors Rating: BBB- Moodys Rating: Baa3 925650AE3 Asset Minor Code 28 *ACCOUNT 6746018204*	74,000.000	69,166.32 93.4680	69,545.06	- 378.74 5,165.57	531.88	6.02
Vici Properties L P 6.125% 4/01/54 Standard & Poors Rating: BBB- Moodys Rating: Baa3 925650AG8 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 99.6250	.00	.00 117.96	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Viper Energy 5.700% 8/01/35 Standard & Poors Rating: BBB- Moodys Rating: Ba1 92764MAB0 Asset Minor Code 28 *ACCOUNT 6746018204*	101,000.000	103,073.53 102.0530	100,557.39	2,516.14 2,516.14	2,526.68	5.59
Virginia Elec & Pwr 6.000% 1/15/36 Standard & Poors Rating: BBB+ Moodys Rating: A3 927804FA7 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 107.2090	.00	.00 1,064.04	.00	0.00
Virginia Electric 6.000% 5/15/37 Standard & Poors Rating: BBB+ Moodys Rating: A3 927804FB5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 107.4670	.00	.00 59,584.00	.00	0.00
Virginia Electric 6.000% 5/15/37 Standard & Poors Rating: BBB+ Moodys Rating: A3 927804FB5 Asset Minor Code 28 *ACCOUNT 6746018205*	100,000.000	107,467.00 107.4670	143,585.00	- 36,118.00 3,850.00	766.67	5.58
Total Virginia Electric 6.000% 5/15/37	**100,000.000**	**107,467.00**	**143,585.00**	**- 36,118.00** **63,434.00**	**766.67**	**5.58**
Virginia Elec Power 6.350% 11/30/37 Standard & Poors Rating: BBB+ Moodys Rating: A3 927804FE9 Asset Minor Code 28 *ACCOUNT 6746018205*	495,000.000	543,465.45 109.7910	572,442.30	- 28,976.85 16,735.95	2,706.69	5.78

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Virginia Elec Power 4.000% 1/15/43 Standard & Poors Rating: BBB+ Moodys Rating: A3 927804FL3 Asset Minor Code 28 *ACCOUNT 6746018204*	35,000.000	28,648.20 81.8520	28,010.50	637.70 779.10	645.56	4.89
Virginia Elec Power 4.200% 5/15/45 Standard & Poors Rating: BBB+ Moodys Rating: A3 927804FT6 Asset Minor Code 28 *ACCOUNT 6746018204*	221,000.000	183,125.02 82.8620	193,492.70	- 10,367.68 4,282.98	1,186.03	5.07
Virginia Elec Pwr 5.000% 4/01/33 Standard & Poors Rating: BBB+ Moodys Rating: A3 927804GK4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 102.4020	.00	.00 852.48	.00	0.00
Virginia Elec Pwr Co 5.000% 1/15/34 Standard & Poors Rating: BBB+ Moodys Rating: A3 927804GP3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 101.1950	.00	.00 3,486.00	.00	0.00
Virginia Elec 5.050% 8/15/34 Standard & Poors Rating: BBB+ Moodys Rating: A3 927804GR9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 101.2500	.00	.00 1,663.90	.00	0.00
Virginia Elec 5.050% 8/15/34 Standard & Poors Rating: BBB+ Moodys Rating: A3 927804GR9 Asset Minor Code 28 *ACCOUNT 6746018205*	400,000.000	405,000.00 101.2500	398,744.00	6,256.00 14,968.00	7,631.11	4.99

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Total Virginia Elec 5.050% 8/15/34	**400,000.000**	**405,000.00**	**398,744.00**	**6,256.00** **16,631.90**	**7,631.11**	**4.98**
Virginia Elec 5.550% 8/15/54 Standard & Poors Rating: BBB+ Moodys Rating: A3 927804GS7 Asset Minor Code 28 *ACCOUNT 6746018204*	144,000.000	139,584.96 96.9340	143,010.70	- 3,425.74 8,574.61	3,019.20	5.73
Vistra Operations Co 5.000% 7/31/27 Standard & Poors Rating: Bb+ Moodys Rating: Ba2 92840VAF9 Asset Minor Code 28 *ACCOUNT 6746018205*	550,000.000	551,265.00 100.2300	557,425.00	- 6,160.00 14,033.75	11,534.72	4.99
Vistra Operations 6.875% 4/15/32 Standard & Poors Rating: Bb+ Moodys Rating: Ba2 92840VAR3 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 105.3420	.00	.00 - 991.82	.00	0.00
Volkswagen Group 4.450% 9/11/27 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 928668CV2 Asset Minor Code 28 *ACCOUNT 6746018205*	200,000.000	200,578.00 100.2890	199,916.00	662.00 662.00	2,719.44	4.44
Wal Mart Stores 4.875% 7/08/40 Standard & Poors Rating: AA Moodys Rating: Aa2 931142CV3 Asset Minor Code 28 *ACCOUNT 6746018204*	61,000.000	61,051.85 100.0850	60,065.48	986.37 986.37	1,429.05	4.87

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Washington Univ 4.349% 4/15/22 Standard & Poors Rating: AA+ Moodys Rating: Aa1 940663AD9 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 75.5040	.00	.00 2,179.67	.00	0.00
Washington Univ 4.349% 4/15/22 Standard & Poors Rating: AA+ Moodys Rating: Aa1 940663AD9 Asset Minor Code 28 *ACCOUNT 6746018205*	70,000.000	52,852.80 75.5040	70,000.00	- 17,147.20 - 1,236.20	642.69	5.76
Total Washington Univ 4.349% 4/15/22	**70,000.000**	**52,852.80**	**70,000.00**	**- 17,147.20** **943.47**	**642.69**	**5.75**
Anthem Inc 4.625% 5/15/42 Standard & Poors Rating: A- Moodys Rating: Baa2 94973VAY3 Asset Minor Code 28 *ACCOUNT 6746018205*	430,000.000	386,901.10 89.9770	395,786.00	- 8,884.90 15,621.90	2,541.18	5.14
Wellpoint Inc 4.650% 8/15/44 Standard & Poors Rating: A- Moodys Rating: Baa2 94973VBK2 Asset Minor Code 28 *ACCOUNT 6746018205*	150,000.000	132,202.50 88.1350	184,272.00	- 52,069.50 3,562.50	2,635.00	5.28
Wells Fargo Com Mtn 5.375% 11/02/43 Standard & Poors Rating: BBB Moodys Rating: A3 94974BFP0 Asset Minor Code 28 *ACCOUNT 6746018204*	211,000.000	204,665.78 96.9980	197,098.90	7,566.88 12,868.93	1,858.70	5.54

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Wells Fargo Com Mtn 5.375% 11/02/43 Standard & Poors Rating: BBB Moodys Rating: A3 94974BFP0 Asset Minor Code 28 *ACCOUNT 6746018205*	265,000.000	257,044.70 96.9980	348,247.10	- 91,202.40 9,603.60	2,334.39	5.54
Total Wells Fargo Com Mtn 5.375% 11/02/43	**476,000.000**	**461,710.48**	**545,346.00**	**- 83,635.52** **22,472.53**	**4,193.09**	**5.54**
Wells Fargo Co Mtn 4.650% 11/04/44 Standard & Poors Rating: BBB Moodys Rating: A3 94974BGE4 Asset Minor Code 28 *ACCOUNT 6746018204*	68,000.000	59,585.68 87.6260	58,414.29	1,171.39 8,981.60	500.65	5.31
Wells Fargo Company 3.900% 5/01/45 Standard & Poors Rating: BBB+ Moodys Rating: A1 94974BGK0 Asset Minor Code 28 *ACCOUNT 6746018204*	304,000.000	246,547.04 81.1010	234,331.60	12,215.44 15,962.04	1,976.00	4.81
Wells Fargo Company 4.900% 11/17/45 Standard & Poors Rating: BBB Moodys Rating: A3 94974BGQ7 Asset Minor Code 28 *ACCOUNT 6746018204*	218,000.000	196,226.16 90.0120	187,663.17	8,562.99 10,012.46	1,305.58	5.44
Wells Fargo Mtn 4.400% 6/14/46 Standard & Poors Rating: BBB Moodys Rating: A3 94974BGT1 Asset Minor Code 28 *ACCOUNT 6746018204*	33,000.000	27,572.16 83.5520	27,533.69	38.47 2,933.23	68.57	5.27

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Wells Fargo Mtn 4.750% 12/07/46 Standard & Poors Rating: BBB Moodys Rating: A3 94974BGU8 Asset Minor Code 28 *ACCOUNT 6746018204*	113,000.000	99,288.58 87.8660	95,326.80	3,961.78 3,961.78	357.83	5.41
Wells Fargo Company 5.606% 1/15/44 Standard & Poors Rating: BBB Moodys Rating: A3 949746RF0 Asset Minor Code 28 *ACCOUNT 6746018204*	157,000.000	155,555.60 99.0800	150,554.09	5,001.51 16,896.41	4,058.43	5.66
Wells Fargo Company 3.900% 3/15/69 Standard & Poors Rating: Bb+ Moodys Rating: Baa2 949746TD3 Asset Minor Code 28 *ACCOUNT 6746018204*	134,000.000	133,583.26 99.6890	132,875.50	707.76 707.76	232.27	3.91
Wells Fargo Co 5.013% 4/04/51 Standard & Poors Rating: BBB+ Moodys Rating: A1 95000U2M4 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 91.3860	.00	.00 7,074.40	.00	0.00
Wells Fargo Co 5.013% 4/04/51 Standard & Poors Rating: BBB+ Moodys Rating: A1 95000U2M4 Asset Minor Code 28 *ACCOUNT 6746018205*	200,000.000	182,772.00 91.3860	182,068.00	704.00 704.00	2,422.95	5.49
Total Wells Fargo Co 5.013% 4/04/51	**200,000.000**	**182,772.00**	**182,068.00**	**704.00** **7,778.40**	**2,422.95**	**5.48**

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Wells Fargo Company 3.068% 4/30/41 Standard & Poors Rating: BBB+ Moodys Rating: A1 95000U2Q5 Asset Minor Code 28 *ACCOUNT 6746018204*	97,000.000	75,232.23 77.5590	73,044.39	2,187.84 8,554.95	504.26	3.96
Wells Fargo Mtn 4.611% 4/25/53 Standard & Poors Rating: BBB+ Moodys Rating: A1 95000U2Z5 Asset Minor Code 28 *ACCOUNT 6746018204*	.000	.00 86.0500	.00	.00 27,656.02	.00	0.00
Wells Fargo Mtn 4.611% 4/25/53 Standard & Poors Rating: BBB+ Moodys Rating: A1 95000U2Z5 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 86.0500	.00	.00 25,186.00	.00	0.00
Total Wells Fargo Mtn 4.611% 4/25/53	**.000**	**.00**	**.00**	**.00** **52,842.02**	**.00**	**0.00**
Wells Fargo Co Mtn 5.557% 7/25/34 Standard & Poors Rating: BBB+ Moodys Rating: A1 95000U3F8 Asset Minor Code 28 *ACCOUNT 6746018205*	850,000.000	891,148.50 104.8410	863,730.50	27,418.00 42,279.00	20,468.28	5.30
Wells Fargo 3.055% 6/15/52 Standard & Poors Rating: N/A Moodys Rating: Aaa 95001VAT7 Asset Minor Code 31 *ACCOUNT 6746018205*	1,414,386.200	1,361,940.76 96.2920	1,428,517.34	- 66,576.58 79,898.68	3,600.78	3.17

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Wells Fargo Coml Mtg 6.096% 1/17/58 Standard & Poors Rating: N/A Moodys Rating: Aaa 95004JAC8 Asset Minor Code 31 *ACCOUNT 6746018205*	500,000.000	529,430.00 105.8860	514,996.00	14,434.00 14,434.00	2,540.00	5.76
West Commercial Mt 0.00001% 11/15/41 Standard & Poors Rating: N/A Moodys Rating: Aaa 951913AA0 Asset Minor Code 31 *ACCOUNT 6746018204*	195,000.000	195,241.80 100.1240	194,512.50	729.30 - 1.95	.00	0.00
Westar Energy Inc 3.100% 4/01/27 Standard & Poors Rating: A Moodys Rating: A2 95709TAP5 Asset Minor Code 28 *ACCOUNT 6746018205*	350,000.000	346,794.00 99.0840	339,524.50	7,269.50 8,382.50	2,712.50	3.13
Wabtec 4.700% 9/15/28 Standard & Poors Rating: BBB Moodys Rating: Baa2 960386AM2 Asset Minor Code 28 *ACCOUNT 6746018205*	850,000.000	860,412.50 101.2250	876,499.50	- 16,087.00 18,581.00	11,763.06	4.64
Williams Partners LP 5.400% 3/04/44 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 96950FAN4 Asset Minor Code 28 *ACCOUNT 6746018205*	305,000.000	292,385.20 95.8640	345,592.45	- 53,207.25 6,725.25	5,352.75	5.63
Wisc Elec Power 3.650% 12/15/42 Standard & Poors Rating: A- Moodys Rating: A2 976656CE6 Asset Minor Code 28 *ACCOUNT 6746018205*	.000	.00 79.5150	.00	.00 39,732.00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Wisconsin Elec Pwr 5.050% 10/01/54 Standard & Poors Rating: A- Moodys Rating: A2 976656CT3 Asset Minor Code 28 *ACCOUNT 6746018204*	93,000.000	85,551.63 91.9910	92,878.44	- 7,326.81 1,065.78	1,174.13	5.49
Wisconsin Power 4.100% 10/15/44 Standard & Poors Rating: A- Moodys Rating: Baa1 976826BK2 Asset Minor Code 28 *ACCOUNT 6746018205*	300,000.000	240,600.00 80.2000	326,922.00	- 86,322.00 4,050.00	2,596.67	5.11
Wisconsin Public 3.300% 9/01/49 Standard & Poors Rating: A- Moodys Rating: A2 976843BM3 Asset Minor Code 28 *ACCOUNT 6746018204*	136,000.000	94,454.72 69.4520	96,334.21	- 1,879.49 1,102.96	1,496.00	4.75
Xcel Energy Inc 6.500% 7/01/36 Standard & Poors Rating: BBB Moodys Rating: Baa1 98389BAH3 Asset Minor Code 28 *ACCOUNT 6746018205*	22,000.000	24,102.32 109.5560	28,353.82	- 4,251.50 571.78	715.00	5.93
Total Corporate Issues	**247,432,091.120**	**223,835,620.67**	**230,816,306.75**	**- 6,980,686.08** **9,972,579.98**	**2,738,272.14**	**5.08**

Foreign Issues

Aptiv Plc Aptiv 4.150% 5/01/52 Standard & Poors Rating: BBB Moodys Rating: Baa2 00217GAC7 Asset Minor Code 35 *ACCOUNT 6746018204*	50,000.000	38,450.00 76.9000	36,025.50	2,424.50 2,424.50	345.83	5.40

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Aptiv Plc Aptiv 4.150% 5/01/52 Standard & Poors Rating: BBB Moodys Rating: Baa2 00217GAC7 Asset Minor Code 35 *ACCOUNT 6746018205*	100,000.000	76,900.00 76.9000	99,783.00	- 22,883.00 5,772.00	691.67	5.40
Total Aptiv Plc Aptiv 4.150% 5/01/52	**150,000.000**	**115,350.00**	**135,808.50**	**- 20,458.50** **8,196.50**	**1,037.50**	**5.39**
As Mileage Plant Ip 5.021% 10/20/29 Standard & Poors Rating: N/A Moodys Rating: Baa2 00218QAA8 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 100.6940	.00	.00 1,555.80	.00	0.00
As Mileage 5.308% 10/20/31 Standard & Poors Rating: N/A Moodys Rating: Baa2 00218QAB6 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 100.9020	.00	.00 1,655.50	.00	0.00
Aker Bp Asa Sr Glbl 5.600% 6/13/28 Standard & Poors Rating: BBB Moodys Rating: Baa2 00973RAL7 Asset Minor Code 35 *ACCOUNT 6746018205*	150,000.000	154,410.00 102.9400	149,865.00	4,545.00 2,343.00	420.00	5.44
Aker Bp Asa 5.250% 10/30/35 Standard & Poors Rating: BBB Moodys Rating: Baa2 00973RAQ6 Asset Minor Code 35 *ACCOUNT 6746018205*	870,000.000	849,937.80 97.6940	865,828.20	- 15,890.40 - 15,890.40	7,739.38	5.37

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Alibaba Group 3.150% 2/09/51 Standard & Poors Rating: A+ Moodys Rating: A1 01609WAZ5 Asset Minor Code 35 *ACCOUNT 6746018204*	500,000.000	339,480.00 67.8960	429,169.00	- 89,689.00 17,565.00	6,212.50	4.64
American Movil 4.375% 7/16/42 Standard & Poors Rating: A- Moodys Rating: Baa1 02364WBE4 Asset Minor Code 35 *ACCOUNT 6746018204*	431,000.000	374,276.09 86.8390	392,178.98	- 17,902.89 15,938.67	8,642.45	5.04
America Movil Sab De 4.375% 4/22/49 Standard & Poors Rating: A- Moodys Rating: Baa1 02364WBG9 Asset Minor Code 35 *ACCOUNT 6746018204*	200,000.000	168,500.00 84.2500	198,874.00	- 30,374.00 4,318.00	1,677.08	5.19
Anglo American 4.750% 3/16/52 Standard & Poors Rating: N/A Moodys Rating: Baa2 034863BC3 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 84.0680	.00	.00 5,936.00	.00	0.00
Aptiv Plc 5.400% 3/15/49 Standard & Poors Rating: BBB Moodys Rating: Baa2 03835VAH9 Asset Minor Code 35 *ACCOUNT 6746018204*	78,000.000	71,763.12 92.0040	66,337.80	5,425.32 5,425.32	1,240.20	5.87
Aptiv Plc 3.100% 12/01/51 Standard & Poors Rating: BBB Moodys Rating: Baa2 03835VAJ5 Asset Minor Code 35 *ACCOUNT 6746018204*	78,000.000	50,099.40 64.2300	46,008.78	4,090.62 4,090.62	201.50	4.83

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Aptiv Plc Aptiv 6.875% 12/15/54 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 03837AAD2 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 104.3000	.00	.00 5,879.70	.00	0.00
Bae Systems Plc 5.800% 10/11/41 Standard & Poors Rating: A- Moodys Rating: Baa1 05523RAC1 Asset Minor Code 35 *ACCOUNT 6746018205*	800,000.000	833,440.00 104.1800	926,359.80	- 92,919.80 28,416.00	10,311.11	5.57
Bg Energy Cap Plc 5.125% 10/15/41 Standard & Poors Rating: A+ Moodys Rating: N/A 05541VAF3 Asset Minor Code 35 *ACCOUNT 6746018205*	.000	.00 95.3850	.00	.00 14,182.25	.00	0.00
Bhp Billiton Fin 5.500% 9/08/53 Standard & Poors Rating: N/A Moodys Rating: A1 055451BF4 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 99.5640	.00	.00 7,778.40	.00	0.00
Bhp Billiton Fin USA 5.000% 2/21/30 Standard & Poors Rating: N/A Moodys Rating: A1 055451BJ6 Asset Minor Code 35 *ACCOUNT 6746018205*	170,000.000	175,400.90 103.1770	169,903.10	5,497.80 5,497.80	3,069.44	4.85
Bhp Billiton Fin USA 5.750% 9/05/55 Standard & Poors Rating: N/A Moodys Rating: A1 055451BM9 Asset Minor Code 35 *ACCOUNT 6746018204*	10,000.000	10,194.20 101.9420	9,930.70	263.50 263.50	185.28	5.64

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Bnp Paribas 7.750% 2/16/71 Standard & Poors Rating: BBB- Moodys Rating: Ba1 05565AM34 Asset Minor Code 35 *ACCOUNT 6746018204*	225,000.000	237,640.50 105.6180	225,000.00	12,640.50 15,867.14	6,539.06	7.34
Bpce Fr Mtn 7.003% 10/19/34 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 05571AAS4 Asset Minor Code 35 *ACCOUNT 6746018205*	250,000.000	278,357.50 111.3430	273,702.50	4,655.00 4,655.00	3,501.50	6.29
Bpce 5.748% 7/19/33 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 05583JAM4 Asset Minor Code 35 *ACCOUNT 6746018205*	300,000.000	311,904.00 103.9680	309,774.00	2,130.00 2,130.00	3,448.80	5.53
Bnp Paribas Alt 6.875% 6/15/74 Standard & Poors Rating: BBB- Moodys Rating: Ba1 05602XQR2 Asset Minor Code 35 *ACCOUNT 6746018204*	405,000.000	406,737.45 100.4290	405,000.00	1,737.45 1,737.45	1,237.50	6.85
Bank Montreal 6.875% 11/26/85 Standard & Poors Rating: BBB- Moodys Rating: Baa3 06368L8V1 Asset Minor Code 35 *ACCOUNT 6746018204*	229,000.000	235,627.26 102.8940	229,000.00	6,627.26 6,627.26	1,530.64	6.68
Bank Nova Scotia 8.000% 1/27/84 Standard & Poors Rating: BBB- Moodys Rating: Baa3 0641598V1 Asset Minor Code 35 *ACCOUNT 6746018204*	200,000.000	214,164.00 107.0820	209,000.00	5,164.00 5,164.00	2,844.44	7.47

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Barclays Plc 4.942% 9/10/30 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 06738ECU7 Asset Minor Code 35 *ACCOUNT 6746018205*	.000	.00 101.9820	.00	.00 1,962.00	.00	0.00
Barclays Plc Sr Nt 5.367% 2/25/31 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 06738ECY9 Asset Minor Code 35 *ACCOUNT 6746018205*	200,000.000	206,714.00 103.3570	201,154.00	5,560.00 5,560.00	3,756.90	5.19
Barclays Plc Sr Nt 5.785% 2/25/36 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 06738ECZ6 Asset Minor Code 35 *ACCOUNT 6746018205*	400,000.000	418,716.00 104.6790	400,000.00	18,716.00 18,716.00	8,099.00	5.53
Barclays Plc Alt 7.625% 6/15/73 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 06738EDC6 Asset Minor Code 35 *ACCOUNT 6746018204*	219,000.000	233,666.43 106.6970	219,000.00	14,666.43 14,666.43	742.17	7.15
Barrick Gold Corp 5.250% 4/01/42 Standard & Poors Rating: BBB+ Moodys Rating: A3 067901AH1 Asset Minor Code 33 *ACCOUNT 6746018204*	31,000.000	30,397.05 98.0550	29,452.79	944.26 944.26	410.97	5.35
Barrick Intl Bk Corp 6.350% 10/15/36 Standard & Poors Rating: BBB+ Moodys Rating: A3 06849AAB5 Asset Minor Code 35 *ACCOUNT 6746018205*	185,000.000	201,805.40 109.0840	200,549.25	1,256.15 7,042.95	2,480.03	5.82

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Barrick Australia 5.950% 10/15/39 Standard & Poors Rating: BBB+ Moodys Rating: A3 06849UAD7 Asset Minor Code 35 *ACCOUNT 6746018204*	88,000.000	92,445.76 105.0520	89,560.87	2,884.89 2,884.89	1,105.38	5.66
Barrick Australia 5.950% 10/15/39 Standard & Poors Rating: BBB+ Moodys Rating: A3 06849UAD7 Asset Minor Code 35 *ACCOUNT 6746018205*	170,000.000	178,588.40 105.0520	176,903.70	1,684.70 6,818.70	2,135.39	5.66
Total Barrick Australia 5.950% 10/15/39	**258,000.000**	**271,034.16**	**266,464.57**	**4,569.59** **9,703.59**	**3,240.77**	**5.66**
Bausch Health Cos 5.250% 1/30/30 Standard & Poors Rating: Ccc+ Moodys Rating: Ca 071734AJ6 Asset Minor Code 35 *ACCOUNT 6746018205*	65,000.000	45,500.00 70.0000	65,000.00	- 19,500.00 10,075.00	1,431.35	7.50
Bnp Paribas 2.871% 4/19/32 Standard & Poors Rating: A- Moodys Rating: Baa1 09659W2P8 Asset Minor Code 35 *ACCOUNT 6746018205*	580,000.000	529,476.20 91.2890	592,574.40	- 63,098.20 36,551.60	3,330.36	3.14
Brookfield Fin Inc 6.300% 1/15/55 Standard & Poors Rating: BBB Moodys Rating: Baa2 11271LAN2 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 95.5830	.00	.00 6,345.64	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Brookfield Resid 4.875% 2/15/30 Standard & Poors Rating: B+ Moodys Rating: B1 11283YAD2 Asset Minor Code 35 *ACCOUNT 6746018205*	165,000.000	153,689.25 93.1450	165,000.00	- 11,310.75 4,682.70	3,038.75	5.23
Canadian Natl Rail 6.200% 6/01/36 Standard & Poors Rating: A- Moodys Rating: A2 136375BN1 Asset Minor Code 33 *ACCOUNT 6746018205*	.000	.00 110.7210	.00	.00 73,275.00	.00	0.00
Canadian Natl 3.650% 2/03/48 Standard & Poors Rating: A- Moodys Rating: A2 136375CP5 Asset Minor Code 33 *ACCOUNT 6746018204*	47,000.000	35,739.74 76.0420	35,081.27	658.47 2,747.16	705.26	4.80
Canadian Natl 4.450% 1/20/49 Standard & Poors Rating: A- Moodys Rating: A2 136375CV2 Asset Minor Code 33 *ACCOUNT 6746018204*	.000	.00 85.3060	.00	.00 626.36	.00	0.00
Canadian National 2.450% 5/01/50 Standard & Poors Rating: A- Moodys Rating: A2 136375CZ3 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 59.1910	.00	.00 7,924.71	.00	0.00
Canadian Natl Ry 4.400% 8/05/52 Standard & Poors Rating: A- Moodys Rating: A2 136375DB5 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 84.4390	.00	.00 2,422.51	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Canadian Natl Ry 6.125% 11/01/53 Standard & Poors Rating: A- Moodys Rating: A2 136375DJ8 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 106.8370	.00	.00 1,196.74	.00	0.00
Canadian Nat Res 6.500% 2/15/37 Standard & Poors Rating: N/A Moodys Rating: Baa1 136385AJ0 Asset Minor Code 33 *ACCOUNT 6746018205*	120,000.000	128,845.20 107.3710	126,248.40	2,596.80 4,206.00	2,946.67	6.05
Canadian Pacific 5.750% 1/15/42 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 13645RAQ7 Asset Minor Code 33 *ACCOUNT 6746018204*	.000	.00 99.1440	.00	.00 6,803.46	.00	0.00
Canadian Pacific Rr 6.125% 9/15/15 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 13645RAX2 Asset Minor Code 33 *ACCOUNT 6746018205*	150,000.000	149,490.00 99.6600	196,447.50	- 46,957.50 - 522.00	2,705.21	6.15
Canadian Pac Ry 4.950% 8/15/45 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 13648TAE7 Asset Minor Code 35 *ACCOUNT 6746018205*	250,000.000	232,592.50 93.0370	278,878.55	- 46,286.05 6,080.00	4,675.00	5.32
Canadian Pac Ry Co 4.200% 11/15/69 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 13648TAH0 Asset Minor Code 35 *ACCOUNT 6746018205*	150,000.000	111,385.50 74.2570	152,237.45	- 40,851.95 1,441.50	805.00	5.66

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Carnival Corp 5.750% 8/01/32 Standard & Poors Rating: Bb+ Moodys Rating: Ba3 143658CA8 Asset Minor Code 35 *ACCOUNT 6746018204*	375,000.000	384,855.00 102.6280	375,000.00	9,855.00 9,855.00	9,882.81	5.60
Cassa Depositi E 5.875% 4/30/29 Standard & Poors Rating: BBB+ Moodys Rating: N/A 147918AC0 Asset Minor Code 35 *ACCOUNT 6746018205*	.000	.00 105.3530	.00	.00 - 5,328.00	.00	0.00
Celulosa Arauco 5.500% 4/30/49 Standard & Poors Rating: BBB- Moodys Rating: Baa3 151191BG7 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 89.6650	.00	.00 22,238.00	.00	0.00
Cenovus Energy Inc 5.400% 6/15/47 Standard & Poors Rating: BBB Moodys Rating: Baa1 15135UAR0 Asset Minor Code 33 *ACCOUNT 6746018205*	194,000.000	176,815.48 91.1420	193,182.93	- 16,367.45 4,174.88	465.60	5.92
Republic Of Chile 3.500% 1/25/50 Standard & Poors Rating: A Moodys Rating: A2 168863DL9 Asset Minor Code 34 *ACCOUNT 6746018204*	355,000.000	259,664.75 73.1450	370,183.35	- 110,518.60 15,183.35	5,384.17	4.79
Chile Rep 3.100% 1/22/61 Standard & Poors Rating: A Moodys Rating: A2 168863DQ8 Asset Minor Code 34 *ACCOUNT 6746018204*	409,000.000	252,966.50 61.8500	263,141.40	- 10,174.90 18,562.27	5,599.89	5.01

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Chile Rep 3.100% 5/07/41 Standard & Poors Rating: A Moodys Rating: A2 168863DS4 Asset Minor Code 34 *ACCOUNT 6746018204*	.000	.00 76.9450	.00	.00 - 1,791.33	.00	0.00
Chile Rep Glbl Nt 3.250% 9/21/71 Standard & Poors Rating: A Moodys Rating: A2 168863DU9 Asset Minor Code 34 *ACCOUNT 6746018204*	.000	.00 61.7450	.00	.00 1,254.00	.00	0.00
Chile Rep Glbl Nt 4.340% 3/07/42 Standard & Poors Rating: A Moodys Rating: A2 168863DY1 Asset Minor Code 34 *ACCOUNT 6746018204*	.000	.00 88.8400	.00	.00 9,848.00	.00	0.00
Chile Rep 5.330% 1/05/54 Standard & Poors Rating: A Moodys Rating: A2 168863EA2 Asset Minor Code 34 *ACCOUNT 6746018204*	.000	.00 96.4300	.00	.00 18,296.00	.00	0.00
Colbun Sa 3.150% 1/19/32 Standard & Poors Rating: BBB Moodys Rating: Baa2 192714AE3 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 91.0740	.00	.00 32,056.00	.00	0.00
Republic Of Columbia 8.375% 11/07/54 Standard & Poors Rating: Bb Moodys Rating: Baa3 195325EQ4 Asset Minor Code 34 *ACCOUNT 6746018204*	.000	.00 106.0500	.00	.00 14,972.25	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Credit Agricole Mtn 4.631% 9/11/28 Standard & Poors Rating: A- Moodys Rating: A3 22535WAL1 Asset Minor Code 35 *ACCOUNT 6746018205*	250,000.000	251,900.00 100.7600	250,000.00	1,900.00 5,037.50	3,537.57	4.60
Credit Mtn 5.08086% 5/27/31 Standard & Poors Rating: A- Moodys Rating: A3 22535WAR8 Asset Minor Code 35 *ACCOUNT 6746018205*	250,000.000	256,655.00 102.6620	250,000.00	6,655.00 6,655.00	1,234.93	4.95
Credit Agricole Mtn 4.818% 9/25/33 Standard & Poors Rating: A- Moodys Rating: A3 22535WAS6 Asset Minor Code 35 *ACCOUNT 6746018205*	250,000.000	249,672.50 99.8690	250,000.00	- 327.50 - 327.50	3,212.00	4.82
Ubs Group Alt 7.000% 10/30/27 Standard & Poors Rating: BBB- Moodys Rating: Baa3 225401BH0 Asset Minor Code 35 *ACCOUNT 6746018204*	200,000.000	204,380.00 102.1900	200,000.00	4,380.00 4,380.00	5,483.33	6.85
Ubs Group Ag Alt 14.250% 8/10/73 Standard & Poors Rating: BBB- Moodys Rating: Baa3 225401BJ6 Asset Minor Code 35 *ACCOUNT 6746018204*	225,000.000	230,573.25 102.4770	225,000.00	5,573.25 5,573.25	12,557.81	13.91
Dh Europe Finance II 3.400% 11/15/49 Standard & Poors Rating: A- Moodys Rating: A2 23291KAK1 Asset Minor Code 35 *ACCOUNT 6746018204*	42,000.000	30,267.72 72.0660	30,268.14	- .42 - .42	182.47	4.72

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Dnb Bank Mtn 4.853% 11/05/30 Standard & Poors Rating: AA- Moodys Rating: Aa2 23341CAE3 Asset Minor Code 35 *ACCOUNT 6746018205*	.000	.00 101.9710	.00	.00 5,581.10	.00	0.00
Deutsche Bank Ny 3.729% 1/14/32 Standard & Poors Rating: BBB- Moodys Rating: Baa3 251526CF4 Asset Minor Code 35 *ACCOUNT 6746018205*	200,000.000	189,028.00 94.5140	200,000.00	- 10,972.00 14,444.00	3,459.68	3.95
Deutsche Bk Ag 6.720% 1/18/29 Standard & Poors Rating: BBB Moodys Rating: Baa1 251526CS6 Asset Minor Code 35 *ACCOUNT 6746018205*	.000	.00 104.6940	.00	.00 - 5,749.50	.00	0.00
Deutsche Telekom Ag 3.625% 1/21/50 Standard & Poors Rating: BBB+ Moodys Rating: A3 251566AA3 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 72.1010	.00	.00 14,109.40	.00	0.00
Deutsche Bk Ag N Y 3.742% 1/07/33 Standard & Poors Rating: BBB- Moodys Rating: Baa3 25160PAG2 Asset Minor Code 35 *ACCOUNT 6746018204*	267,000.000	248,002.95 92.8850	231,233.83	16,769.12 26,607.84	4,829.05	4.03
Deutsche Bank Ny 5.373% 1/10/29 Standard & Poors Rating: BBB Moodys Rating: Baa1 25160PAQ0 Asset Minor Code 35 *ACCOUNT 6746018205*	150,000.000	153,070.50 102.0470	150,406.50	2,664.00 2,664.00	3,828.27	5.27

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Enbridge Inc 4.500% 6/10/44 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 29250NAJ4 Asset Minor Code 33 *ACCOUNT 6746018204*	.000	.00 84.7070	.00	.00 27,984.15	.00	0.00
Enbridge Inc 5.750% 7/15/80 Standard & Poors Rating: BBB- Moodys Rating: Ba1 29250NBC8 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 100.9500	.00	.00 - 1,765.23	.00	0.00
Enbridge Inc 8.500% 1/15/84 Standard & Poors Rating: BBB- Moodys Rating: Ba1 29250NBT1 Asset Minor Code 35 *ACCOUNT 6746018205*	95,000.000	108,933.65 114.6670	95,000.00	13,933.65 3,421.90	3,723.47	7.41
Enbridge Inc 6.700% 11/15/53 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 29250NBZ7 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 109.7860	.00	.00 2,940.68	.00	0.00
Fairfax Finl Hldgs 5.625% 8/16/32 Standard & Poors Rating: A- Moodys Rating: Baa2 303901BL5 Asset Minor Code 35 *ACCOUNT 6746018205*	600,000.000	625,926.00 104.3210	605,453.50	20,472.50 19,062.00	12,656.25	5.39
Fairfax Finl Hldgs 6.350% 3/22/54 Standard & Poors Rating: A- Moodys Rating: Baa2 303901BR2 Asset Minor Code 35 *ACCOUNT 6746018205*	.000	.00 103.5750	.00	.00 - 10,193.40	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Fairfax Finl Hldgs 5.750% 5/20/35 Standard & Poors Rating: A- Moodys Rating: Baa2 303901BV3 Asset Minor Code 35 *ACCOUNT 6746018205*	.000	.00 103.5820	.00	.00 19,217.00	.00	0.00
Fairfax Finl Hldgs 5.750% 5/20/35 Standard & Poors Rating: A- Moodys Rating: Baa2 303901BX9 Asset Minor Code 35 *ACCOUNT 6746018205*	550,000.000	570,603.00 103.7460	553,316.50	17,286.50 - 173.80	3,601.74	5.54
Genpact Uk Finco 4.950% 11/18/30 Standard & Poors Rating: BBB- Moodys Rating: Baa3 37256EAA0 Asset Minor Code 35 *ACCOUNT 6746018205*	115,000.000	114,975.85 99.9790	114,531.95	443.90 443.90	679.94	4.95
Gildan Activewear 4.700% 10/07/30 Standard & Poors Rating: BBB- Moodys Rating: Baa3 375916AF0 Asset Minor Code 35 *ACCOUNT 6746018205*	85,000.000	84,582.65 99.5090	85,029.60	- 446.95 - 446.95	932.17	4.72
Imperial Tob Fin Mtn 5.500% 2/01/30 Standard & Poors Rating: BBB Moodys Rating: Baa2 45262BAG8 Asset Minor Code 35 *ACCOUNT 6746018205*	400,000.000	414,360.00 103.5900	398,756.00	15,604.00 10,120.00	9,166.67	5.31
Indonesia Rep Mtn 5.950% 1/08/46 Standard & Poors Rating: BBB Moodys Rating: Baa2 455780BW5 Asset Minor Code 34 *ACCOUNT 6746018204*	.000	.00 106.4630	.00	.00 8,446.88	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Republic Indonesia 5.250% 1/08/47 Standard & Poors Rating: N/A Moodys Rating: Baa2 455780BY1 Asset Minor Code 34 *ACCOUNT 6746018204*	.000	.00 95.9160	.00	.00 25,096.50	.00	0.00
Indonesia Rep 3.050% 3/12/51 Standard & Poors Rating: BBB Moodys Rating: Baa2 455780CW4 Asset Minor Code 34 *ACCOUNT 6746018204*	200,000.000	133,762.00 66.8810	147,000.00	- 13,238.00 4,100.00	1,846.94	4.56
Ing Groep 5.525% 3/25/36 Standard & Poors Rating: A- Moodys Rating: Baa1 456837BS1 Asset Minor Code 35 *ACCOUNT 6746018205*	200,000.000	207,700.00 103.8500	200,000.00	7,700.00 7,700.00	2,946.67	5.32
Israel ST Dlr Bd 5.750% 3/12/54 Standard & Poors Rating: A Moodys Rating: Baa1 46514BRM1 Asset Minor Code 34 *ACCOUNT 6746018204*	400,000.000	384,804.00 96.2010	372,876.99	11,927.01 35,076.25	6,963.89	5.98
Jbs USA Holding L P 5.950% 4/20/35 Standard & Poors Rating: BBB- Moodys Rating: Baa3 472140AA0 Asset Minor Code 35 *ACCOUNT 6746018205*	110,000.000	115,663.90 105.1490	109,765.70	5,898.20 5,898.20	1,290.82	5.66
Jbs USA Holding LLC 6.250% 3/01/56 Standard & Poors Rating: BBB- Moodys Rating: Baa3 472140AG7 Asset Minor Code 35 *ACCOUNT 6746018204*	198,000.000	197,065.44 99.5280	203,660.82	- 6,595.38 - 6,595.38	6,118.75	6.28

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Kbc Group Nv Fr Mtn 4.932% 10/16/30 Standard & Poors Rating: A- Moodys Rating: A3 48241FAD6 Asset Minor Code 35 *ACCOUNT 6746018205*	200,000.000	203,742.00 101.8710	200,228.00	3,514.00 6,904.00	2,055.00	4.84
Kinross Gold Corp 4.500% 7/15/27 Standard & Poors Rating: BBB- Moodys Rating: WR 496902AQ0 Asset Minor Code 35 *ACCOUNT 6746018205*	.000	.00 100.0740	.00	.00 9,460.00	.00	0.00
Ld Celulose 7.950% 1/26/32 Standard & Poors Rating: N/A Moodys Rating: Ba3 50206BAA0 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 104.1810	.00	.00 - 1,088.00	.00	0.00
Lloyds Banking 6.068% 6/13/36 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 539439BE8 Asset Minor Code 35 *ACCOUNT 6746018204*	235,000.000	247,102.50 105.1500	235,000.00	12,102.50 12,102.50	712.99	5.77
Lloyds Banking Cv 6.750% 9/27/73 Standard & Poors Rating: BBB- Moodys Rating: Baa3 53944YAJ2 Asset Minor Code 35 *ACCOUNT 6746018204*	260,000.000	262,163.20 100.8320	262,990.00	- 826.80 - 826.80	48.75	6.69
Lyondellbasell Ind 4.625% 2/26/55 Standard & Poors Rating: BBB Moodys Rating: Baa2 552081AM3 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 75.7360	.00	.00 3,843.42	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Millicom Intl 7.375% 4/02/32 Standard & Poors Rating: N/A Moodys Rating: Ba3 600814AS6 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 101.0040	.00	.00 - 337.50	.00	0.00
Mitsubishi Ufj 4.527% 9/12/31 Standard & Poors Rating: A- Moodys Rating: A1 606822DN1 Asset Minor Code 35 *ACCOUNT 6746018205*	325,000.000	326,751.75 100.5390	325,000.00	1,751.75 1,751.75	4,454.69	4.50
Mylan Nv 3.950% 6/15/26 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 62854AAN4 Asset Minor Code 35 *ACCOUNT 6746018205*	505,000.000	503,858.70 99.7740	498,312.90	5,545.80 6,878.10	886.56	3.96
Nxp B V Nxp Fdg LLC 3.125% 2/15/42 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 62954HAL2 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 72.9590	.00	.00 32,905.19	.00	0.00
Nxp B V Nxp Fdg LLC 3.250% 11/30/51 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 62954HAN8 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 66.0320	.00	.00 16,920.07	.00	0.00
Nxp B V Nxp Fdg LLC 3.250% 5/11/41 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 62954HAU2 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 75.8190	.00	.00 2,913.00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Ntt Finance Corp 4.620% 7/16/28 Standard & Poors Rating: A- Moodys Rating: A3 62954WAQ8 Asset Minor Code 35 *ACCOUNT 6746018205*	200,000.000	202,660.00 101.3300	200,000.00	2,660.00 2,660.00	4,235.00	4.56
Nomura Hldgs Inc 2.608% 7/14/31 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 65535HAX7 Asset Minor Code 35 *ACCOUNT 6746018205*	200,000.000	180,702.00 90.3510	200,842.00	- 20,140.00 12,286.00	2,419.64	2.89
Nutrien Ltd 4.900% 6/01/43 Standard & Poors Rating: BBB Moodys Rating: Baa2 67077MAR9 Asset Minor Code 33 *ACCOUNT 6746018205*	100,000.000	91,053.00 91.0530	101,477.00	- 10,424.00 2,391.00	408.33	5.38
Nutrien Ltd 5.250% 1/15/45 Standard & Poors Rating: BBB Moodys Rating: Baa2 67077MAS7 Asset Minor Code 33 *ACCOUNT 6746018205*	96,000.000	89,712.00 93.4500	103,137.41	- 13,425.41 1,583.04	2,324.00	5.62
Nutrien Ltd 5.000% 4/01/49 Standard & Poors Rating: BBB Moodys Rating: Baa2 67077MAU2 Asset Minor Code 33 *ACCOUNT 6746018204*	.000	.00 89.5500	.00	.00 1,518.38	.00	0.00
Nutrien Ltd Sr Nt 3.950% 5/13/50 Standard & Poors Rating: BBB Moodys Rating: Baa2 67077MAX6 Asset Minor Code 35 *ACCOUNT 6746018204*	40,000.000	30,290.40 75.7260	30,435.20	- 144.80 - 144.80	210.67	5.22

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Nutrien Ltd Sr Nt 5.800% 3/27/53 Standard & Poors Rating: BBB Moodys Rating: Baa2 67077MBB3 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 99.8250	.00	.00 1,890.28	.00	0.00
Nutrien Ltd 5.250% 3/12/32 Standard & Poors Rating: BBB Moodys Rating: Baa2 67077MBF4 Asset Minor Code 35 *ACCOUNT 6746018205*	345,000.000	355,498.35 103.0430	344,123.70	11,374.65 11,374.65	5,484.06	5.09
Cadillac Fairview 4.125% 2/01/29 Standard & Poors Rating: A+ Moodys Rating: A1 68327LAC0 Asset Minor Code 33 *ACCOUNT 6746018205*	440,000.000	438,451.20 99.6480	427,108.00	11,343.20 16,755.20	7,562.50	4.14
Ontario Teachers 2.500% 10/15/31 Standard & Poors Rating: A+ Moodys Rating: A1 68327LAD8 Asset Minor Code 35 *ACCOUNT 6746018205*	405,000.000	363,195.90 89.6780	349,174.80	14,021.10 26,827.20	2,137.50	2.79
Freeport Indonesia 4.763% 4/14/27 Standard & Poors Rating: N/A Moodys Rating: Baa3 69377FAA4 Asset Minor Code 35 *ACCOUNT 6746018205*	200,000.000	200,344.00 100.1720	199,364.00	980.00 3,062.00	2,037.51	4.75
Republic Of Panama 4.300% 4/29/53 Standard & Poors Rating: BBB- Moodys Rating: Baa3 698299BB9 Asset Minor Code 34 *ACCOUNT 6746018204*	200,000.000	150,020.00 75.0100	144,300.00	5,720.00 33,094.00	1,481.11	5.73

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Republic Of Panama 4.500% 4/16/50 Standard & Poors Rating: BBB- Moodys Rating: Baa3 698299BH6 Asset Minor Code 34 *ACCOUNT 6746018204*	.000	.00 77.1100	.00	.00 27,079.25	.00	0.00
Panama Rep Glbl 3.298% 1/09/33 Standard & Poors Rating: BBB- Moodys Rating: Baa3 698299BR4 Asset Minor Code 34 *ACCOUNT 6746018204*	542,000.000	475,117.20 87.6600	470,185.00	4,932.20 4,932.20	8,043.82	3.76
Panama Rep Glbl 4.500% 1/19/63 Standard & Poors Rating: BBB- Moodys Rating: Baa3 698299BS2 Asset Minor Code 34 *ACCOUNT 6746018204*	.000	.00 74.4700	.00	.00 17,292.60	.00	0.00
Republic Of Panama 6.853% 3/28/54 Standard & Poors Rating: BBB- Moodys Rating: Baa3 698299BV5 Asset Minor Code 35 *ACCOUNT 6746018204*	288,000.000	299,787.84 104.0930	266,112.00	33,675.84 33,675.84	5,098.63	6.58
Panama Rep Sr Glbl 8.000% 3/01/38 Standard & Poors Rating: BBB- Moodys Rating: Baa3 698299BY9 Asset Minor Code 34 *ACCOUNT 6746018204*	200,000.000	233,520.00 116.7600	219,350.00	14,170.00 51,910.00	5,333.33	6.85
Pentair Finance Sarl 4.500% 7/01/29 Standard & Poors Rating: BBB- Moodys Rating: Baa2 709629AR0 Asset Minor Code 35 *ACCOUNT 6746018205*	565,000.000	567,418.20 100.4280	563,679.45	3,738.75 18,102.60	12,712.50	4.48

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Pentair Finance Sa 5.900% 7/15/32 Standard & Poors Rating: BBB- Moodys Rating: Baa2 709629AS8 Asset Minor Code 35 *ACCOUNT 6746018205*	75,000.000	79,572.75 106.0970	76,961.25	2,611.50 2,611.50	2,040.42	5.56
Republic Of Peru 5.625% 11/18/50 Standard & Poors Rating: BBB- Moodys Rating: Baa1 715638BM3 Asset Minor Code 34 *ACCOUNT 6746018204*	206,000.000	200,592.50 97.3750	216,061.22	- 15,468.72 13,387.28	1,384.06	5.78
Peru Rep 2.780% 12/01/60 Standard & Poors Rating: BBB- Moodys Rating: Baa1 715638DQ2 Asset Minor Code 34 *ACCOUNT 6746018204*	592,000.000	320,804.80 54.1900	457,922.98	- 137,118.18 28,873.13	1,371.47	5.13
Peru Rep Glbl Bd 5.875% 8/08/54 Standard & Poors Rating: BBB- Moodys Rating: Baa1 715638EC2 Asset Minor Code 34 *ACCOUNT 6746018204*	.000	.00 98.9550	.00	.00 23,916.25	.00	0.00
Peru Rep Glbl Bd 6.200% 6/30/55 Standard & Poors Rating: BBB- Moodys Rating: Baa1 715638FD9 Asset Minor Code 34 *ACCOUNT 6746018204*	756,000.000	776,714.40 102.7400	763,088.67	13,625.73 13,625.73	130.20	6.03
Petroleos Mexicanos 6.700% 2/16/32 Standard & Poors Rating: BBB Moodys Rating: B1 71643VAB1 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 99.7330	.00	.00 - 22,155.11	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Govt Of Mexico 6.500% 3/13/27 Standard & Poors Rating: BBB Moodys Rating: B1 71654QCG5 Asset Minor Code 34 *ACCOUNT 6746018205*	.000	.00 101.4700	.00	.00 20,682.64	.00	0.00
Petroleos Mexicanos 6.500% 1/23/29 Standard & Poors Rating: BBB Moodys Rating: B1 71654QCP5 Asset Minor Code 34 *ACCOUNT 6746018204*	705,000.000	716,280.00 101.6000	698,640.40	17,639.60 17,639.60	20,112.08	6.40
Petroleos Mexico 7.690% 1/23/50 Standard & Poors Rating: BBB Moodys Rating: B1 71654QDD1 Asset Minor Code 34 *ACCOUNT 6746018204*	.000	.00 89.6200	.00	.00 30,947.40	.00	0.00
Petroleos Mexicanos 8.750% 6/02/29 Standard & Poors Rating: BBB Moodys Rating: B1 71654QDL3 Asset Minor Code 35 *ACCOUNT 6746018205*	161,000.000	172,608.10 107.2100	174,846.00	- 2,237.90 - 2,237.90	1,134.83	8.16
Pfizer Investment 5.110% 5/19/43 Standard & Poors Rating: A Moodys Rating: A2 716973AF9 Asset Minor Code 35 *ACCOUNT 6746018204*	82,000.000	78,908.60 96.2300	75,970.80	2,937.80 5,800.70	488.86	5.31
Pfizer Investment 5.300% 5/19/53 Standard & Poors Rating: A Moodys Rating: A2 716973AG7 Asset Minor Code 35 *ACCOUNT 6746018204*	154,000.000	145,819.52 94.6880	142,983.33	2,836.19 5,740.62	952.23	5.60

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Qatar Petroleum 3.125% 7/12/41 Standard & Poors Rating: AA Moodys Rating: Aa2 74730DAE3 Asset Minor Code 35 *ACCOUNT 6746018204*	200,000.000	154,010.00 77.0050	156,114.00	- 2,104.00 6,364.00	2,934.03	4.06
Raizen Fuels Finance 6.700% 2/25/37 Standard & Poors Rating: BBB- Moodys Rating: N/A 75102XAE6 Asset Minor Code 35 *ACCOUNT 6746018204*	220,000.000	177,947.00 80.8850	219,087.00	- 41,140.00 - 41,140.00	5,159.00	8.28
Reckitt Benckiser 3.000% 6/26/27 Standard & Poors Rating: A- Moodys Rating: A3 75625QAE9 Asset Minor Code 35 *ACCOUNT 6746018205*	340,000.000	335,257.00 98.6050	321,420.00	13,837.00 9,693.40	141.67	3.04
Republica Orient 4.975% 4/20/55 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 760942BD3 Asset Minor Code 34 *ACCOUNT 6746018204*	33,000.000	30,054.75 91.0750	29,829.39	225.36 225.36	323.79	5.46
Uruguay Rep Glbl 5.250% 9/10/60 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 760942BG6 Asset Minor Code 34 *ACCOUNT 6746018204*	804,000.000	750,534.00 93.3500	770,969.41	- 20,435.41 21,752.65	13,014.75	5.62
Rio Tinto Fin USA 5.125% 3/09/53 Standard & Poors Rating: A Moodys Rating: A1 76720AAP1 Asset Minor Code 35 *ACCOUNT 6746018204*	193,000.000	179,773.71 93.1470	178,785.92	987.79 5,351.68	3,077.28	5.50

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Rio Tinto Fin USA 5.000% 3/14/32 Standard & Poors Rating: A Moodys Rating: A1 76720AAT3 Asset Minor Code 35 *ACCOUNT 6746018205*	160,000.000	165,208.00 103.2550	159,046.05	6,161.95 6,161.95	2,377.78	4.84
Rio Tinto Fin USA 5.750% 3/14/55 Standard & Poors Rating: A Moodys Rating: A1 76720AAV8 Asset Minor Code 35 *ACCOUNT 6746018205*	65,000.000	66,277.90 101.9660	64,258.35	2,019.55 2,019.55	1,110.87	5.64
Rio Tinto Fin USA 5.875% 3/14/65 Standard & Poors Rating: A Moodys Rating: A1 76720AAW6 Asset Minor Code 35 *ACCOUNT 6746018205*	40,000.000	41,312.80 103.2820	39,658.80	1,654.00 1,654.00	698.47	5.69
Rio Tinto Fin USA 2.750% 11/02/51 Standard & Poors Rating: A Moodys Rating: A1 767201AT3 Asset Minor Code 35 *ACCOUNT 6746018204*	75,000.000	46,489.50 61.9860	46,885.36	- 395.86 900.59	338.02	4.44
Rogers Communication 5.450% 10/01/43 Standard & Poors Rating: BBB- Moodys Rating: Baa3 775109AZ4 Asset Minor Code 33 *ACCOUNT 6746018204*	.000	.00 94.2580	.00	.00 - 386.40	.00	0.00
Rogers 4.300% 2/15/48 Standard & Poors Rating: BBB- Moodys Rating: Baa3 775109BG5 Asset Minor Code 33 *ACCOUNT 6746018204*	.000	.00 79.1670	.00	.00 22,483.15	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Rogers 4.350% 5/01/49 Standard & Poors Rating: BBB- Moodys Rating: Baa3 775109BN0 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 79.0790	.00	.00 20,632.24	.00	0.00
Rogers Inc 4.500% 3/15/42 Standard & Poors Rating: BBB- Moodys Rating: Baa3 775109CJ8 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 85.4730	.00	.00 8,572.47	.00	0.00
Rogers Communication 4.550% 3/15/52 Standard & Poors Rating: BBB- Moodys Rating: Baa3 775109CK5 Asset Minor Code 35 *ACCOUNT 6746018204*	432,000.000	343,776.96 79.5780	367,269.81	- 23,492.85 4,376.12	5,787.60	5.72
Rogers 7.000% 4/15/55 Standard & Poors Rating: Bb Moodys Rating: Ba1 775109DG3 Asset Minor Code 35 *ACCOUNT 6746018204*	105,000.000	109,851.00 104.6200	105,000.00	4,851.00 4,851.00	1,551.67	6.69
Rogers 7.125% 4/15/55 Standard & Poors Rating: Bb Moodys Rating: Ba1 775109DH1 Asset Minor Code 35 *ACCOUNT 6746018204*	58,000.000	61,073.42 105.2990	58,000.00	3,073.42 3,073.42	872.42	6.77
Romania Fr Mtn 7.625% 1/17/53 Standard & Poors Rating: BBB- Moodys Rating: Baa3 77586RAS9 Asset Minor Code 34 *ACCOUNT 6746018204*	.000	.00 109.8190	.00	.00 57,606.30	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Romania Fr Mtn 5.750% 9/16/30 Standard & Poors Rating: BBB- Moodys Rating: Baa3 77586RAY6 Asset Minor Code 34 *ACCOUNT 6746018205*	350,000.000	361,021.50 103.1490	349,597.50	11,424.00 11,424.00	9,223.96	5.57
Royal Caribbean 6.250% 3/15/32 Standard & Poors Rating: BBB- Moodys Rating: Baa3 780153BU5 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 103.4750	.00	.00 - 765.79	.00	0.00
Saci Falabella 4.375% 1/27/25 Standard & Poors Rating: N/R Moodys Rating: N/A 78386FAC0 Asset Minor Code 35 *ACCOUNT 6746018205*	.000	.00 100.0000	.00	.00 16,504.00	.00	0.00
Santos Finance Ltd 3.649% 4/29/31 Standard & Poors Rating: BBB- Moodys Rating: N/A 803014AA7 Asset Minor Code 35 *ACCOUNT 6746018205*	350,000.000	327,957.00 93.7020	350,014.00	- 22,057.00 19,712.00	2,199.54	3.89
Saudi Arabian Mtn 5.750% 7/17/54 Standard & Poors Rating: N/A Moodys Rating: Aa3 80414L2P9 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 97.5520	.00	.00 7,888.00	.00	0.00
Saudi Arabian Mtn 5.875% 7/17/64 Standard & Poors Rating: N/A Moodys Rating: Aa3 80414L2Q7 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 97.1200	.00	.00 8,770.00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Shell International 3.125% 11/07/49 Standard & Poors Rating: A+ Moodys Rating: Aa2 822582CE0 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 68.0100	.00	.00 1,095.05	.00	0.00
Shell International 3.250% 4/06/50 Standard & Poors Rating: A+ Moodys Rating: Aa2 822582CH3 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 68.6790	.00	.00 1,180.65	.00	0.00
Shell International 2.875% 11/26/41 Standard & Poors Rating: A+ Moodys Rating: Aa2 822582CK6 Asset Minor Code 35 *ACCOUNT 6746018204*	18,000.000	13,313.52 73.9640	12,877.12	436.40 436.40	50.31	3.89
Shell International 3.000% 11/26/51 Standard & Poors Rating: A+ Moodys Rating: Aa2 822582CL4 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 64.3340	.00	.00 500.61	.00	0.00
Smith Nephew Plc 2.032% 10/14/30 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 83192PAA6 Asset Minor Code 35 *ACCOUNT 6746018205*	280,000.000	251,773.20 89.9190	280,000.00	- 28,226.80 17,099.60	1,216.94	2.26
Smurfit Kapp Treas 5.200% 1/15/30 Standard & Poors Rating: BBB Moodys Rating: Baa2 83272GAA9 Asset Minor Code 35 *ACCOUNT 6746018205*	.000	.00 100.5090	.00	.00 - 103.50	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Smurfit Kappa Treas 5.777% 4/03/54 Standard & Poors Rating: BBB Moodys Rating: Baa2 83272GAB7 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 92.9670	.00	.00 - 8,438.00	.00	0.00
Smurfit Kappa 5.200% 1/15/30 Standard & Poors Rating: BBB Moodys Rating: Baa2 83272GAD3 Asset Minor Code 35 *ACCOUNT 6746018205*	450,000.000	463,927.95 103.0951	460,075.50	3,852.45 10,901.70	10,790.00	5.04
Smurfit Kappa 5.777% 4/03/54 Standard & Poors Rating: BBB Moodys Rating: Baa2 83272GAF8 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 100.4640	.00	.00 11,176.80	.00	0.00
Societe Generale Mtn 3.337% 1/21/33 Standard & Poors Rating: BBB Moodys Rating: Baa2 83368RBJ0 Asset Minor Code 35 *ACCOUNT 6746018205*	200,000.000	182,422.00 91.2110	176,928.00	5,494.00 5,494.00	2,966.22	3.66
Statoil Asa 3.950% 5/15/43 Standard & Poors Rating: AA- Moodys Rating: Aa2 85771PAL6 Asset Minor Code 35 *ACCOUNT 6746018205*	265,000.000	222,801.40 84.0760	315,315.55	- 92,514.15 5,710.75	1,337.51	4.70
Sumitomo Mitsui Finl 3.040% 7/16/29 Standard & Poors Rating: A- Moodys Rating: A1 86562MBP4 Asset Minor Code 35 *ACCOUNT 6746018205*	245,000.000	235,369.05 96.0690	225,684.20	9,684.85 9,684.85	3,413.67	3.16

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Sumitomo Mitsui Fin 1.902% 9/17/28 Standard & Poors Rating: A- Moodys Rating: A1 86562MCG3 Asset Minor Code 35 *ACCOUNT 6746018205*	345,000.000	325,842.15 94.4470	324,497.06	1,345.09 27,624.39	1,895.66	2.01
Sumitomo Mitsui Fin 5.836% 7/09/44 Standard & Poors Rating: BBB+ Moodys Rating: A2 86562MDQ0 Asset Minor Code 35 *ACCOUNT 6746018204*	28,000.000	28,897.40 103.2050	29,583.40	- 686.00 638.12	780.73	5.65
Sumitomo Mitsui 5.796% 7/08/46 Standard & Poors Rating: BBB+ Moodys Rating: A2 86562MEB2 Asset Minor Code 35 *ACCOUNT 6746018204*	435,000.000	440,728.95 101.3170	435,000.00	5,728.95 5,728.95	12,116.06	5.72
Swiss Re Sub Fin Plc 6.191% 4/01/46 Standard & Poors Rating: BBB+ Moodys Rating: A3 87088QAB0 Asset Minor Code 35 *ACCOUNT 6746018204*	200,000.000	206,438.00 103.2190	200,000.00	6,438.00 6,438.00	3,095.50	6.00
Takeda 3.025% 7/09/40 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 874060AY2 Asset Minor Code 35 *ACCOUNT 6746018205*	400,000.000	306,180.00 76.5450	402,200.00	- 96,020.00 16,244.00	5,781.11	3.95
Takeda 5.800% 7/05/64 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 874060BN5 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 98.5480	.00	.00 7,986.00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Teck Cominco Limited 6.125% 10/01/35 Standard & Poors Rating: BBB- Moodys Rating: Baa3 878742AE5 Asset Minor Code 33 *ACCOUNT 6746018205*	85,000.000	90,038.80 105.9280	87,709.80	2,329.00 4,426.80	1,301.56	5.78
Telus Corporation 6.375% 6/09/56 Standard & Poors Rating: Bb Moodys Rating: Baa3 87971MCQ4 Asset Minor Code 35 *ACCOUNT 6746018204*	231,000.000	231,383.46 100.1660	231,000.00	383.46 383.46	899.94	6.36
Telus Corporation 6.625% 6/09/56 Standard & Poors Rating: Bb Moodys Rating: Baa3 87971MCR2 Asset Minor Code 35 *ACCOUNT 6746018204*	240,000.000	239,764.80 99.9020	240,000.00	- 235.20 - 235.20	971.67	6.63
Teva Pharmaceuticals 4.100% 10/01/46 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 88167AAF8 Asset Minor Code 35 *ACCOUNT 6746018204*	871,000.000	658,658.91 75.6210	635,965.32	22,693.59 28,097.45	8,927.75	5.42
Toronto Dominion Mtn 4.928% 10/15/35 Standard & Poors Rating: A- Moodys Rating: A2 89115KAJ9 Asset Minor Code 35 *ACCOUNT 6746018205*	280,000.000	279,792.80 99.9260	280,000.00	- 207.20 - 207.20	2,951.32	4.93
Total Capital 3.127% 5/29/50 Standard & Poors Rating: A+ Moodys Rating: Aa3 89153VAV1 Asset Minor Code 35 *ACCOUNT 6746018204*	35,000.000	23,329.25 66.6550	23,131.50	197.75 197.75	97.28	4.69

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Total Capital 2.986% 6/29/41 Standard & Poors Rating: A+ Moodys Rating: Aa3 89153VAX7 Asset Minor Code 35 *ACCOUNT 6746018204*	36,000.000	27,232.92 75.6470	26,208.51	1,024.41 1,024.41	5.97	3.95
Totalenergies 5.488% 4/05/54 Standard & Poors Rating: A+ Moodys Rating: Aa3 89157XAB7 Asset Minor Code 35 *ACCOUNT 6746018204*	16,000.000	15,470.72 96.6920	15,403.75	66.97 66.97	209.76	5.68
Ubs Group Ag 3.126% 8/13/30 Standard & Poors Rating: A- Moodys Rating: A2 902613AA6 Asset Minor Code 35 *ACCOUNT 6746018205*	200,000.000	191,626.00 95.8130	211,146.00	- 19,520.00 8,878.00	2,396.60	3.26
Ubs Group Ag 3.179% 2/11/43 Standard & Poors Rating: A- Moodys Rating: A2 902613AL2 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 75.9130	.00	.00 6,700.00	.00	0.00
Ubs Group Ag 4.875% 5/15/45 Standard & Poors Rating: A- Moodys Rating: A2 902613AY4 Asset Minor Code 35 *ACCOUNT 6746018204*	250,000.000	231,675.00 92.6700	226,872.50	4,802.50 4,802.50	1,557.29	5.26
Ubs Group Ag 5.379% 9/06/45 Standard & Poors Rating: A- Moodys Rating: A2 902613BM9 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 98.1030	.00	.00 - 537.56	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Ubs Group Ag 7.000% 12/31/99 Standard & Poors Rating: BBB- Moodys Rating: Baa3 902613BS6 Asset Minor Code 35 *ACCOUNT 6746018204*	235,000.000	239,866.85 102.0710	235,000.00	4,866.85 4,866.85	6,671.39	6.86
Ubs Group Ag 4.844% 11/06/33 Standard & Poors Rating: A- Moodys Rating: A2 902613BT4 Asset Minor Code 35 *ACCOUNT 6746018205*	465,000.000	465,446.40 100.0960	465,000.00	446.40 446.40	3,441.26	4.84
Ubs Group Ag 5.528% 5/06/47 Standard & Poors Rating: A- Moodys Rating: A2 902613BU1 Asset Minor Code 35 *ACCOUNT 6746018204*	240,000.000	236,832.00 98.6800	240,000.00	- 3,168.00 - 3,168.00	2,026.93	5.60
Mexican Utd Sts Mtn 6.050% 1/11/40 Standard & Poors Rating: BBB Moodys Rating: Baa2 91086QAV0 Asset Minor Code 34 *ACCOUNT 6746018204*	440,000.000	437,800.00 99.5000	427,297.20	10,502.80 30,932.00	12,570.56	6.08
United Mexican 5.550% 1/21/45 Standard & Poors Rating: BBB Moodys Rating: Baa2 91086QBE7 Asset Minor Code 34 *ACCOUNT 6746018204*	.000	.00 92.6000	.00	.00 84,602.25	.00	0.00
United Mexican 4.350% 1/15/47 Standard & Poors Rating: BBB Moodys Rating: Baa2 91087BAB6 Asset Minor Code 34 *ACCOUNT 6746018204*	225,000.000	169,425.00 75.3000	189,000.00	- 19,575.00 12,552.75	4,513.13	5.78

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
United Mexico 3.771% 5/24/61 Standard & Poors Rating: BBB Moodys Rating: Baa2 91087BAN0 Asset Minor Code 34 *ACCOUNT 6746018204*	400,000.000	246,200.00 61.5500	378,800.00	- 132,600.00 19,820.00	1,550.30	6.13
United Mexican 4.280% 8/14/41 Standard & Poors Rating: BBB Moodys Rating: Baa2 91087BAQ3 Asset Minor Code 34 *ACCOUNT 6746018204*	200,000.000	160,600.00 80.3000	152,325.60	8,274.40 8,274.40	3,257.56	5.33
United Mexican 6.338% 5/04/53 Standard & Poors Rating: BBB Moodys Rating: Baa2 91087BAX8 Asset Minor Code 34 *ACCOUNT 6746018204*	988,000.000	941,070.00 95.2500	966,026.40	- 24,956.40 61,927.84	9,914.74	6.65
United Mexico 6.400% 5/07/54 Standard & Poors Rating: BBB Moodys Rating: Baa2 91087BBA7 Asset Minor Code 34 *ACCOUNT 6746018204*	518,000.000	497,539.00 96.0500	510,720.72	- 13,181.72 67,362.26	4,972.80	6.66
Vale Overseas 6.875% 11/10/39 Standard & Poors Rating: BBB Moodys Rating: Baa2 91911TAK9 Asset Minor Code 35 *ACCOUNT 6746018204*	.000	.00 109.2130	.00	.00 1,083.22	.00	0.00
Vale Overseas Ltd 6.400% 6/28/54 Standard & Poors Rating: BBB Moodys Rating: Baa2 91911TAS2 Asset Minor Code 35 *ACCOUNT 6746018204*	67,000.000	68,373.50 102.0500	66,588.69	1,784.81 4,884.06	35.73	6.27

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Var Energi Asa 5.875% 5/22/30 Standard & Poors Rating: BBB Moodys Rating: Baa3 92212WAF7 Asset Minor Code 35 *ACCOUNT 6746018205*	570,000.000	593,318.70 104.0910	583,046.40	10,272.30 10,272.30	3,627.81	5.64
Vodafone Group Plc 5.625% 2/10/53 Standard & Poors Rating: BBB Moodys Rating: Baa2 92857WBY5 Asset Minor Code 35 *ACCOUNT 6746018204*	85,000.000	81,379.00 95.7400	80,065.75	1,313.25 1,313.25	1,872.66	5.88
Xlit Ltd 5.250% 12/15/43 Standard & Poors Rating: A Moodys Rating: A1 98420EAB1 Asset Minor Code 35 *ACCOUNT 6746018205*	115,000.000	108,711.80 94.5320	126,459.75	- 17,747.95 2,140.15	268.33	5.55
Yamana Gold Inc 4.625% 12/15/27 Standard & Poors Rating: BBB- Moodys Rating: Baa3 98462YAD2 Asset Minor Code 33 *ACCOUNT 6746018205*	55,000.000	55,321.20 100.5840	54,041.74	1,279.46 1,279.46	113.06	4.60
Yamana Gold Inc 2.630% 8/15/31 Standard & Poors Rating: BBB- Moodys Rating: Baa3 98462YAF7 Asset Minor Code 35 *ACCOUNT 6746018205*	740,000.000	665,126.80 89.8820	686,080.50	- 20,953.70 42,387.20	7,352.31	2.93
Yara International 4.750% 6/01/28 Standard & Poors Rating: BBB Moodys Rating: Baa2 984851AF2 Asset Minor Code 35 *ACCOUNT 6746018205*	70,000.000	70,569.80 100.8140	69,221.60	1,348.20 1,610.70	277.08	4.71

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Yara Intl Asa 3.148% 6/04/30 Standard & Poors Rating: BBB Moodys Rating: Baa2 984851AG0 Asset Minor Code 35 *ACCOUNT 6746018205*	265,000.000	249,314.65 94.0810	237,897.33	11,417.32 11,649.40	625.67	3.35
Yara Intl Asa 7.378% 11/14/32 Standard & Poors Rating: BBB Moodys Rating: Baa2 984851AH8 Asset Minor Code 35 *ACCOUNT 6746018205*	305,000.000	345,000.75 113.1150	332,227.35	12,773.40 12,773.40	2,937.88	6.52
Total Foreign Issues	**36,581,000.000**	**34,584,356.97**	**35,446,262.69**	**- 861,905.72** **1,984,688.25**	**480,654.35**	**5.34**

Municipal Issues

Bay Area Toll Ca 6.918% 4/01/40 Standard & Poors Rating: AA- Moodys Rating: A1 072024NU2 Asset Minor Code 39 *ACCOUNT 6746018205*	50,000.000	56,710.00 113.4200	67,370.00	- 10,660.00 1,166.50	864.75	6.10
California ST 7.500% 4/01/34 Standard & Poors Rating: AA- Moodys Rating: Aa2 13063A5E0 Asset Minor Code 39 *ACCOUNT 6746018205*	140,000.000	163,332.40 116.6660	199,445.40	- 36,113.00 3,612.00	2,625.00	6.43
California ST Build 7.550% 4/01/39 Standard & Poors Rating: AA- Moodys Rating: Aa2 13063A5G5 Asset Minor Code 39 *ACCOUNT 6746018204*	.000	.00 121.3580	.00	.00 164,302.70	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
California ST Build 7.625% 3/01/40 Standard & Poors Rating: AA- Moodys Rating: Aa2 13063BFR8 Asset Minor Code 39 *ACCOUNT 6746018204*	250,000.000	301,407.50 120.5630	421,790.00	- 120,382.50 6,825.00	6,354.17	6.32
Chicago Il O Hare 6.395% 1/01/40 Standard & Poors Rating: A+ Moodys Rating: A2 167593AN2 Asset Minor Code 39 *ACCOUNT 6746018204*	225,000.000	250,060.50 111.1380	316,057.50	- 65,997.00 13,545.00	7,194.38	5.75
Dallas Ft Worth Tx 4.087% 11/01/51 Standard & Poors Rating: AA- Moodys Rating: A1 23503CAP2 Asset Minor Code 39 *ACCOUNT 6746018205*	30,000.000	24,602.70 82.0090	30,000.00	- 5,397.30 - 243.90	204.35	4.98
Dallas Fort Worth Tx 3.144% 11/01/45 Standard & Poors Rating: AA- Moodys Rating: A1 2350364X5 Asset Minor Code 39 *ACCOUNT 6746018204*	.000	.00 76.4930	.00	.00 15,196.80	.00	0.00
Dallas Fort Worth Tx 3.144% 11/01/45 Standard & Poors Rating: AA- Moodys Rating: A1 2350364X5 Asset Minor Code 39 *ACCOUNT 6746018205*	250,000.000	191,232.50 76.4930	250,000.00	- 58,767.50 4,552.50	1,310.00	4.11
Total Dallas Fort Worth Tx 3.144% 11/01/45	**250,000.000**	**191,232.50**	**250,000.00**	**- 58,767.50** **19,749.30**	**1,310.00**	**4.11**

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
District Columbia 4.814% 10/01/14 Standard & Poors Rating: AAA Moodys Rating: Aa1 254845JZ4 Asset Minor Code 39 *ACCOUNT 6746018205*	400,000.000	343,644.00 85.9110	584,535.00	- 240,891.00 692.00	4,814.00	5.60
Grand Parkway Tx 5.184% 10/01/42 Standard & Poors Rating: AA+ Moodys Rating: N/A 38611TAV9 Asset Minor Code 39 *ACCOUNT 6746018205*	450,000.000	455,611.50 101.2470	562,275.00	- 106,663.50 16,461.00	5,832.00	5.12
Illinois ST 5.100% 6/01/33 Standard & Poors Rating: A- Moodys Rating: A2 452151LF8 Asset Minor Code 41 *ACCOUNT 6746018204*	279,215.690	286,159.78 102.4870	275,060.96	11,098.82 10,866.91	1,186.67	4.98
Indiana ST Fin 3.051% 1/01/51 Standard & Poors Rating: N/A Moodys Rating: A1 45506ECL5 Asset Minor Code 39 *ACCOUNT 6746018204*	275,000.000	200,345.75 72.8530	282,705.50	- 82,359.75 2,967.25	4,195.13	4.19
Jobsohio Beverage Oh 2.833% 1/01/38 Standard & Poors Rating: AA+ Moodys Rating: Aa2 47770VBQ2 Asset Minor Code 39 *ACCOUNT 6746018205*	.000	.00 84.1490	.00	.00 12,669.65	.00	0.00
Jobsohio Oh 2.833% 1/01/38 Standard & Poors Rating: N/R Moodys Rating: Aa1 47770VCT5 Asset Minor Code 39 *ACCOUNT 6746018205*	260,000.000	218,709.40 84.1190	260,000.00	- 41,290.60 - 400.40	3,682.90	3.37

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Jobsohio Oh 2.833% 1/01/38 Standard & Poors Rating: AA+ Moodys Rating: Aa2 47770VCW8 Asset Minor Code 39 *ACCOUNT 6746018205*	5,000.000	4,207.45 84.1490	5,000.00	- 792.55 - 1.30	70.82	3.37
Los Angeles Ca Cmnty 6.750% 8/01/49 Standard & Poors Rating: AA+ Moodys Rating: Aaa 54438CPA4 Asset Minor Code 39 *ACCOUNT 6746018204*	75,000.000	83,170.50 110.8940	83,758.50	- 588.00 - 267.75	2,109.38	6.09
Los Angeles Ca Dept 6.582% 5/15/39 Standard & Poors Rating: AA- Moodys Rating: Aa3 544435C32 Asset Minor Code 39 *ACCOUNT 6746018204*	75,000.000	81,042.00 108.0560	81,346.50	- 304.50 1,912.30	630.78	6.09
Los Angeles Ca Dept 6.582% 5/15/39 Standard & Poors Rating: AA- Moodys Rating: Aa3 544435C32 Asset Minor Code 39 *ACCOUNT 6746018205*	205,000.000	221,514.80 108.0560	263,707.90	- 42,193.10 7,142.95	1,724.12	6.09
Total Los Angeles Ca Dept 6.582% 5/15/39	**280,000.000**	**302,556.80**	**345,054.40**	**- 42,497.60** **9,055.25**	**2,354.90**	**6.09**
Los Angeles Ca Dept 6.574% 7/01/45 Standard & Poors Rating: A Moodys Rating: Aa2 544495VY7 Asset Minor Code 39 *ACCOUNT 6746018204*	.000	.00 107.5120	.00	.00 168,641.25	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Maryland ST 5.433% 5/31/56 Standard & Poors Rating: N/A Moodys Rating: A3 574205JJ0 Asset Minor Code 39 *ACCOUNT 6746018205*	100,000.000	96,033.00 96.0330	100,000.00	- 3,967.00 - 38.00	467.84	5.66
Massachusetts ST 5.731% 6/01/40 Standard & Poors Rating: AAA Moodys Rating: Aa1 57604TAD8 Asset Minor Code 39 *ACCOUNT 6746018205*	400,000.000	417,544.00 104.3860	507,236.00	- 89,692.00 18,080.00	1,910.33	5.49
Metropolitan Ny 6.814% 11/15/40 Standard & Poors Rating: A Moodys Rating: N/R 59259YGF0 Asset Minor Code 39 *ACCOUNT 6746018204*	.000	.00 111.1910	.00	.00 65,715.00	.00	0.00
Metropolitan Ny 5.175% 11/15/49 Standard & Poors Rating: A Moodys Rating: A2 59261A2P1 Asset Minor Code 39 *ACCOUNT 6746018204*	15,000.000	13,849.20 92.3280	16,223.55	- 2,374.35 966.45	99.19	5.61
Metropolitan Ny* 6.814% 10/24/25 Standard & Poors Rating: N/R Moodys Rating: N/A 59261A6G7 Asset Minor Code 39 *ACCOUNT 6746018204*	.000	.00 108.4620	.00	.00 19,096.20	.00	0.00
Metropolitan Ny 6.814% 11/15/40 Standard & Poors Rating: A Moodys Rating: A2 59261A6J1 Asset Minor Code 39 *ACCOUNT 6746018204*	.000	.00 111.6050	.00	.00 65,722.50	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Michigan ST Fin Auth 3.384% 12/01/40 Standard & Poors Rating: AA- Moodys Rating: Aa3 59447TXX6 Asset Minor Code 39 *ACCOUNT 6746018205*	155,000.000	131,040.10 84.5420	155,000.00	- 23,959.90 7,092.80	437.10	4.00
Missouri ST Hlth 3.652% 8/15/57 Standard & Poors Rating: AA+ Moodys Rating: Aa1 60636APP2 Asset Minor Code 39 *ACCOUNT 6746018205*	200,000.000	145,780.00 72.8900	230,662.00	- 84,882.00 - 1,748.00	2,759.29	5.01
New Jersey ST Transn 6.561% 12/15/40 Standard & Poors Rating: A Moodys Rating: A1 646136XR7 Asset Minor Code 39 *ACCOUNT 6746018204*	200,000.000	225,490.00 112.7450	271,773.00	- 46,283.00 12,032.00	583.20	5.82
New Jersey ST Tpk 7.414% 1/01/40 Standard & Poors Rating: AA- Moodys Rating: A1 646139W35 Asset Minor Code 39 *ACCOUNT 6746018205*	400,000.000	479,416.00 119.8540	576,051.00	- 96,635.00 21,176.00	14,828.00	6.19
New Jersey ST Tpk 7.102% 1/01/41 Standard & Poors Rating: AA- Moodys Rating: A1 646139X83 Asset Minor Code 39 *ACCOUNT 6746018204*	275,000.000	321,310.00 116.8400	407,456.50	- 86,146.50 14,195.50	9,765.25	6.08
New York Ny Build 6.271% 12/01/37 Standard & Poors Rating: AA Moodys Rating: Aa2 64966JAR7 Asset Minor Code 39 *ACCOUNT 6746018204*	.000	.00 107.2050	.00	.00 53,371.50	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
New York Ny Taxable 5.094% 10/01/49 Standard & Poors Rating: AA Moodys Rating: Aa2 64966SHM1 Asset Minor Code 39 *ACCOUNT 6746018205*	35,000.000	32,928.35 94.0810	35,000.00	- 2,071.65 - 255.85	445.73	5.41
New York Ny Taxable 5.114% 10/01/54 Standard & Poors Rating: AA Moodys Rating: Aa2 64966SHN9 Asset Minor Code 39 *ACCOUNT 6746018205*	55,000.000	51,466.25 93.5750	55,000.00	- 3,533.75 - 575.30	703.18	5.47
New York Ny City 5.508% 8/01/37 Standard & Poors Rating: N/R Moodys Rating: N/R 64971M4P4 Asset Minor Code 39 *ACCOUNT 6746018204*	.000	.00 100.0000	.00	.00 39,042.50	.00	0.00
New York Ny City Mun 5.750% 6/15/41 Standard & Poors Rating: AA+ Moodys Rating: Aa1 64972FH25 Asset Minor Code 39 *ACCOUNT 6746018204*	270,000.000	272,554.20 100.9460	359,007.30	- 86,453.10 5,734.80	690.00	5.70
New York Ny City Mun 5.952% 6/15/42 Standard & Poors Rating: AA+ Moodys Rating: Aa1 64972FK88 Asset Minor Code 39 *ACCOUNT 6746018204*	55,000.000	56,627.45 102.9590	57,508.00	- 880.55 1,257.85	145.49	5.78
New York Ny City Mun 6.011% 6/15/42 Standard & Poors Rating: AA+ Moodys Rating: Aa1 64972FL20 Asset Minor Code 39 *ACCOUNT 6746018205*	200,000.000	207,118.00 103.5590	265,112.00	- 57,994.00 4,520.00	534.31	5.80

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
New York Ny City Mun 5.440% 6/15/43 Standard & Poors Rating: AA+ Moodys Rating: Aa1 64972FT63 Asset Minor Code 39 *ACCOUNT 6746018205*	190,000.000	184,883.30 97.3070	227,764.80	- 42,881.50 5,149.00	459.38	5.59
New York ST Dorm 5.500% 3/15/30 Standard & Poors Rating: AA+ Moodys Rating: Aa1 649902T29 Asset Minor Code 41 *ACCOUNT 6746018205*	99,955.090	101,624.34 101.6700	116,446.68	- 14,822.34 6,562.66	1,618.72	5.41
New York ST Thruway 2.900% 1/01/35 Standard & Poors Rating: A+ Moodys Rating: Aa3 650009S53 Asset Minor Code 39 *ACCOUNT 6746018204*	70,000.000	62,884.50 89.8350	70,000.00	- 7,115.50 3,119.20	1,015.00	3.23
Ohio ST Univ Gen 4.910% 6/01/40 Standard & Poors Rating: AA+ Moodys Rating: Aa1 677632MV0 Asset Minor Code 39 *ACCOUNT 6746018205*	70,000.000	70,075.60 100.1080	79,428.30	- 9,352.70 4,584.30	286.42	4.90
Ohio ST Univ Gen 4.800% 6/01/11 Standard & Poors Rating: AA+ Moodys Rating: Aa1 677632PA3 Asset Minor Code 39 *ACCOUNT 6746018205*	300,000.000	247,305.00 82.4350	351,309.00	- 104,004.00 - 7,800.00	1,200.00	5.82
Pennsylvania ST Tpk 5.511% 12/01/45 Standard & Poors Rating: AA- Moodys Rating: Aa3 709223A27 Asset Minor Code 39 *ACCOUNT 6746018205*	105,000.000	104,499.15 99.5230	122,971.80	- 18,472.65 2,770.95	482.21	5.54

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Pennsylvania ST Tpk 5.561% 12/01/49 Standard & Poors Rating: AA- Moodys Rating: Aa3 709223ZZ7 Asset Minor Code 39 *ACCOUNT 6746018205*	200,000.000	195,568.00 97.7840	240,608.00	- 45,040.00 2,388.00	926.83	5.69
Port Auth Of Ny 4.960% 8/01/46 Standard & Poors Rating: AA- Moodys Rating: Aa3 73358WRP1 Asset Minor Code 39 *ACCOUNT 6746018204*	375,000.000	349,522.50 93.2060	456,120.00	- 106,597.50 - 2,838.75	7,750.00	5.32
Port Auth Of Ny 4.031% 9/01/48 Standard & Poors Rating: AA- Moodys Rating: Aa3 73358WX90 Asset Minor Code 39 *ACCOUNT 6746018205*	700,000.000	583,086.00 83.2980	701,993.75	- 118,907.75 16,023.00	9,405.67	4.84
Salt River Proj Az 4.839% 1/01/41 Standard & Poors Rating: AA+ Moodys Rating: Aa1 79575DE63 Asset Minor Code 39 *ACCOUNT 6746018205*	245,000.000	240,744.35 98.2630	283,406.20	- 42,661.85 14,401.10	5,927.78	4.92
San Antonio Tx Elec 5.985% 2/01/39 Standard & Poors Rating: AA- Moodys Rating: N/R 796253T93 Asset Minor Code 39 *ACCOUNT 6746018205*	300,000.000	321,981.00 107.3270	398,228.10	- 76,247.10 11,709.00	7,481.25	5.58
San Francisco Ca 6.000% 11/01/40 Standard & Poors Rating: N/R Moodys Rating: N/R 79765RSV2 Asset Minor Code 39 *ACCOUNT 6746018204*	.000	.00 103.6780	.00	.00 8,313.45	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
University Ca Revs 4.767% 5/15/15 Standard & Poors Rating: AA Moodys Rating: Aa2 91412GC86 Asset Minor Code 39 *ACCOUNT 6746018204*	.000	.00 81.2840	.00	.00 17,531.30	.00	0.00
Univ California Ca 4.858% 5/15/12 Standard & Poors Rating: AA Moodys Rating: Aa2 91412GHA6 Asset Minor Code 39 *ACCOUNT 6746018205*	400,000.000	331,940.00 82.9850	405,602.15	- 73,662.15 - 500.00	2,482.98	5.85
University Mich Mi 2.437% 4/01/40 Standard & Poors Rating: AAA Moodys Rating: Aaa 914455UF5 Asset Minor Code 39 *ACCOUNT 6746018205*	.000	.00 76.5250	.00	.00 45,856.00	.00	0.00
University Mich Mi 2.562% 4/01/50 Standard & Poors Rating: AAA Moodys Rating: Aaa 914455UG3 Asset Minor Code 39 *ACCOUNT 6746018205*	175,000.000	109,968.25 62.8390	175,000.00	- 65,031.75 2,140.25	1,120.88	4.08
University Mi Univ 4.454% 4/01/22 Standard & Poors Rating: AAA Moodys Rating: Aaa 914455UJ7 Asset Minor Code 39 *ACCOUNT 6746018205*	550,000.000	427,889.00 77.7980	550,000.00	- 122,111.00 - 3,674.00	6,124.25	5.73
Univ Of Virginia Va 3.227% 9/01/19 Standard & Poors Rating: AAA Moodys Rating: Aaa 915217XA6 Asset Minor Code 39 *ACCOUNT 6746018204*	115,000.000	65,689.15 57.1210	115,000.00	- 49,310.85 25.30	1,237.02	5.65

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Total Municipal Issues	**9,224,170.780**	**8,730,567.47**	**11,012,960.39**	**- 2,282,392.92** **880,787.17**	**123,685.75**	**5.42**
Mutual Funds						
Mutual Funds-Equity						
Baillie Gifford The Eafe Pure Fund 056823339 Asset Minor Code 98 *ACCOUNT 6746018200*	13,544,332.044	34,267,160.07 2.5300	63,095,049.15	- 28,827,889.08 - 23,614,012.47	.00	100.24
Baillie Gifford The Emerging Markets 056823396 Asset Minor Code 98 *ACCOUNT 6746018200*	789,982.094	20,958,224.95 26.5300	20,539,377.33	418,847.62 6,485,346.66	.00	1.65
Dodge Cox Stock Fund I 256219106 Asset Minor Code 98 *ACCOUNT 6746018200*	3,976,996.889	65,978,378.39 16.5900	55,099,214.71	10,879,163.68 1,403,823.72	.00	1.43
T Rowe Price Large Cap Gwth I 45775L408 Asset Minor Code 98 *ACCOUNT 6746018200*	720,297.981	61,203,719.45 84.9700	44,542,871.10	16,660,848.35 - 1,220,071.37	.00	0.00
Vanguard Developed Markets Index Ins 921943882 Asset Minor Code 98 *ACCOUNT 6746018200*	448,543.240	9,011,233.69 20.0900	6,780,876.02	2,230,357.67 1,937,143.53	.00	3.22
Vanguard Instl Index Instl#94 922040100 Asset Minor Code 98 *ACCOUNT 6746018200*	30,556.486	16,869,624.79 552.0800	8,245,036.59	8,624,588.20 806,599.74	.00	1.13

SCHEDULE SB ATTACHMENTS

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

See Schedule SB, Part V - Statement of Actuarial Assumptions/Methods for retirement rates. The average retirement age for Line 22 was calculated by determining the average age at retirement for those current active participants expected to reach retirement, based on all current decrements assumed.

Calculation of Weighted Average Retirement Age

Age	Rate of Retirement	Number of Retirements	Number of Remaining Participants*	Weighted Average Age
55	7%	7,000	93,000	385,000
56	7%	6,510	86,490	364,560
57	7%	6,054	80,436	345,095
58	15%	12,066	68,370	699,791
59	15%	10,255	58,115	605,078
60	15%	8,717	49,398	523,033
61	15%	7,410	41,988	451,988
62	30%	12,596	29,392	780,976
63	20%	5,879	23,513	370,334
64	30%	7,054	16,459	451,454
65	30%	4,938	11,521	320,956
66	50%	5,760	5,761	380,209
67	30%	1,728	4,033	115,791
68	30%	1,210	2,823	82,263
69	30%	847	1,976	58,431
70	100%	1,976	-	71,820
Weighted Average Age				**60.733**

*Assuming 100,000 participants

Plan Name: Retirement Plan for Employees of the Avista Corporation
EIN / PN: 91-0462470/001
Plan Sponsor: Avista Corporation
Valuation Date: January 1, 2025

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.)
☒ a single-employer plan ☐ a DFE (specify) _____

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

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

D Check box if filing under: ☒ Form 5558 ☐ automatic extension ☐ the DFVC program
☐ special extension (enter description)

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

Part II Basic Plan Information - enter all requested information

1a Name of plan
RETIREMENT PLAN FOR EMPLOYEES OF THE AVISTA CORPORATION

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 03/01/1948

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)
AVISTA CORPORATION

1411 EAST MISSION AVENUE
P.O. BOX 3727
SPOKANE WA 99220-0001

2b Employer Identification Number (EIN) 91-0462470

2c Plan Sponsor's telephone number 509-489-0500

2d Business code (see instructions) 221100

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	Laura Vickers	10/13/26	LAURA VICKERS
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	John Wilcox	10/12/26	JOHN WILCOX
	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

For Paperwork Reduction Act Notice, see the Instructions for Form 5500. **Form 5500 (2025) v. 250312**

518401 12-22-25

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
c Plan Name

4b EIN

4d PN

5 Total number of participants at the beginning of the plan year	**5**	2485
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)**	1169
a (2) Total number of active participants at the end of the plan year	**6a(2)**	1098
b Retired or separated participants receiving benefits	**6b**	950
c Other retired or separated participants entitled to future benefits	**6c**	143
d Subtotal. Add lines **6a(2), 6b,** and **6c**	**6d**	2191
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits	**6e**	233
f Total. Add lines **6d** and **6e**	**6f**	2424
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)**	
(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**	10
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

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 ____
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [X] **D** (DFE/Participating Plan Information)
- **(6)** [ ] **G** (Financial Transaction Schedules)

THE RETIREMENT PLAN FOR EMPLOYEES OF AVISTA CORPORATION
E.I.N. 91-04262470 PLAN NO. 001
SCHEDULE H, LINE 4(j)—SCHEDULE OF REPORTABLE TRANSACTIONS
(MODIFIED CASH BASIS) YEAR ENDED DECEMBER 31, 2025

(a) Identity of Party Involved	(b) Description of Asset	(c) Purchase Price	(d) Selling Price	(g) Cost	(h) Current Value	(i) Net Gain (Loss)
Category (ii) - A Series of Transactions with Same Broker Exceeds 5% of Plan Assets						
BofA Securities, Inc.	132 purchases	13,696,672	-	-	13,696,672	-
BofA Securities, Inc.	197 sales	-	29,000,336	30,117,072	29,000,336	(1,116,736)
BofA Securities, Inc./Fxd Inc	281 purchases	26,996,497	-	-	26,996,497	-
BofA Securities, Inc./Fxd Inc	113 sales	-	18,261,169	18,524,091	18,261,169	(262,922)
Barclays Capital Inc. Fixed In	162 purchases	19,331,238	-	-	19,331,238	-
Barclays Capital Inc. Fixed In	103 sales	-	14,483,203	14,910,514	14,483,203	(427,311)
Goldman Sachs & Co. LLC	195 purchases	31,060,849	-	-	31,060,849	-
Goldman Sachs & Co. LLC	281 sales	-	33,603,773	34,355,157	33,603,773	(751,384)
J.P. Morgan Securities LLC	307 purchases	45,181,023	-	-	45,181,023	-
J.P. Morgan Securities LLC	261 sales	-	43,245,553	44,914,117	43,245,553	(1,668,564)
Morgan Stanley & Co. LLC	219 purchases	38,670,095	-	-	38,670,095	-
Morgan Stanley & Co. LLC	254 sales	-	30,624,737	31,404,490	30,624,737	(779,753)
Category (iii) - A Series of Transactions in Excess of 5% of Plan Assets						
Baillie Gifford The Eafe Pure Fund	1 Reinvestment	28,285,667	-	-	28,285,667	-
Baillie Gifford The Eafe Pure Fund	2 Sales	-	4,350,000	4,629,884	4,350,000	(279,884)
First Amer Govt Oblig Fd Cl	612 purchases	180,977,223	-	-	180,977,223	-
First Amer Govt Oblig Fd Cl	488 sales	-	179,331,197	179,331,197	179,331,197	-

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
RETIREMENT PLAN FOR EMPLOYEES OF THE AVISTA CORPORATION

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
AVISTA CORPORATION

D Employer Identification Number (EIN)
91-0462470

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**	618,931,947
b Actuarial value	**2b**	595,057,061

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	1,202	294,740,564	294,740,564
b For terminated vested participants	141	9,364,389	9,364,389
c For active participants	1,169	208,878,897	240,782,531
d Total	2,512	512,983,850	544,887,484

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**	23,551,040
b Expected plan-related expenses	**6b**	610,000
c Target normal cost	**6c**	24,161,040

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

Erik A Heiskanen EAH
Signature of actuary

9/30/2026
Date

Erik A Heiskanen
Type or print name of actuary

2607772
Most recent enrollment number

Willis Towers Watson US LLC
Firm name

206-625-1125
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)	0	72,895,815
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)	0	72,895,815
10	Interest on line 9 using prior year's actual return of 7.54%	0	5,496,344
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		9,290,148
	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 5.24%		486,804
	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		9,776,952
	d Portion of (c) to be added to prefunding balance		9,776,952
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)	0	88,169,111

Part III Funding Percentages

14	Funding target attainment percentage	14	93.02%
15	Adjusted funding target attainment percentage	15	109.20%
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	104.49%
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
03/13/2026	3,333,000	0			
06/15/2026	3,333,000	0			
09/08/2026	3,334,000	0			
			Totals ▶ 18(b)	10,000,000	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	9,272,694

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:	
5.00 %	5.27 %	5.50%	☐ N/A, full yield curve used

b Applicable month (enter code)	21b	0
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		24,161,040
b Excess assets, if applicable, but not greater than line 31a	31b		0
32 Amortization installments:		Outstanding Balance	Installment
a Net shortfall amortization installment		37,999,534	3,534,157
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		27,695,197

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	18,422,503	18,422,503

36 Additional cash requirement (line 34 minus line 35)	36	9,272,694
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	9,272,694
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