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| <div>Form 5500</div> <div>Department of the Treasury<br/>Internal Revenue Service</div> <div>Department of Labor<br/>Employee Benefits Security<br/>Administration</div> <div>Pension Benefit Guaranty Corporation</div> | <div>Annual Return/Report of Employee Benefit Plan</div> <div>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).</div> <div>▶ Complete all entries in accordance with the instructions to the Form 5500.</div> | <div>OMB Nos. 1210-0110<br/>1210-0089</div> <div>2023</div> <div>This Form is Open to Public Inspection</div> |
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|                                                                                            |                                                                                                                                                                                                                                                                                                                                                                                                               |
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| Part I                                                                                     | Annual Report Identification Information                                                                                                                                                                                                                                                                                                                                                                      |
| For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023 |                                                                                                                                                                                                                                                                                                                                                                                                               |
| A                                                                                          | This return/report is for: <div><div><input type="checkbox"/> a multiemployer plan</div><div><input type="checkbox"/> a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)</div><div><input checked="" type="checkbox"/> a single-employer plan</div><div><input type="checkbox"/> a DFE (specify) _____</div></div> |
| B                                                                                          | This return/report is: <div><div><input type="checkbox"/> the first return/report</div><div><input type="checkbox"/> the final return/report</div><div><input type="checkbox"/> an amended return/report</div><div><input type="checkbox"/> a short plan year return/report (less than 12 months)</div></div>                                                                                                 |
| C                                                                                          | If the plan is a collectively-bargained plan, check here. ....▶ <input checked="" type="checkbox"/>                                                                                                                                                                                                                                                                                                           |
| D                                                                                          | Check box if filing under: <div><div><input type="checkbox"/> Form 5558</div><div><input type="checkbox"/> automatic extension</div><div><input type="checkbox"/> the DFVC program</div><div><input type="checkbox"/> special extension (enter description)</div></div>                                                                                                                                       |
| E                                                                                          | If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ....▶ <input type="checkbox"/>                                                                                                                                                                                                                                                                                       |

|         |                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
|---------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Part II | Basic Plan Information—enter all requested information                                                                                                                                                                                                                                                                                                                                                                                            |
| 1a      | Name of plan<br>THE BOEING COMPANY 401(K) RETIREMENT PLAN                                                                                                                                                                                                                                                                                                                                                                                         |
| 1b      | Three-digit plan number (PN) ▶ 002                                                                                                                                                                                                                                                                                                                                                                                                                |
| 1c      | Effective date of plan<br>12/01/1965                                                                                                                                                                                                                                                                                                                                                                                                              |
| 2a      | Plan sponsor's name (employer, if for a single-employer plan)<br>Mailing address (include room, apt., suite no. and street, or P.O. Box)<br>City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)<br>THE BOEING CO. AND CONSOLIDATED SUBSIDIARIES<br><br>C/O ENTERPRISE BENEFITS ACCOUNTING<br>P.O. BOX 3707 M/C 6X7-04 SEATTLE, WA 98124-2207<br><br>929 LONG BRIDGE DRIVE ARLINGTON, VA 22202 |
| 2b      | Employer Identification Number (EIN)<br>91-0425694                                                                                                                                                                                                                                                                                                                                                                                                |
| 2c      | Plan Sponsor's telephone number<br>866-473-2016                                                                                                                                                                                                                                                                                                                                                                                                   |
| 2d      | Business code (see instructions)<br>336410                                                                                                                                                                                                                                                                                                                                                                                                        |

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. | 07/09/2024 | GREGORY MARCHAND                                             |
|           | Signature of plan administrator                   | Date       | Enter name of individual signing as plan administrator       |
| SIGN HERE |                                                   |            |                                                              |
|           | Signature of employer/plan sponsor                | Date       | Enter name of individual signing as employer or plan sponsor |
| SIGN HERE |                                                   |            |                                                              |
|           | Signature of DFE                                  | Date       | Enter name of individual signing as DFE                      |

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |  |  |              |        |              |        |           |       |           |       |           |        |           |      |           |        |              |        |              |        |           |  |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|--|--------------|--------|--------------|--------|-----------|-------|-----------|-------|-----------|--------|-----------|------|-----------|--------|--------------|--------|--------------|--------|-----------|--|
| <b>3a</b> Plan administrator's name and address <input type="checkbox"/> Same as Plan Sponsor<br><br>EMPLOYEE BENEFIT PLANS COMMITTEE<br>C/O THE BOEING COMPANY<br>100 N. RIVERSIDE PLAZA<br>CHICAGO, IL 60606-1596                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | <b>3b</b> Administrator's EIN<br>58-2405861<br><br><b>3c</b> Administrator's telephone number<br>312-544-2297                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |  |  |              |        |              |        |           |       |           |       |           |        |           |      |           |        |              |        |              |        |           |  |
| <b>4</b> 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:<br><br><b>a</b> Sponsor's name<br><b>c</b> Plan Name                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>4b</b> EIN<br><br><b>4d</b> PN                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |  |  |              |        |              |        |           |       |           |       |           |        |           |      |           |        |              |        |              |        |           |  |
| <b>5</b> Total number of participants at the beginning of the plan year                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | <b>5</b> 208803                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |  |  |              |        |              |        |           |       |           |       |           |        |           |      |           |        |              |        |              |        |           |  |
| <b>6</b> Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines <b>6a(1)</b> , <b>6a(2)</b> , <b>6b</b> , <b>6c</b> , and <b>6d</b> ).<br><br><b>a(1)</b> Total number of active participants at the beginning of the plan year .....<br><b>a(2)</b> Total number of active participants at the end of the plan year .....<br><b>b</b> Retired or separated participants receiving benefits .....<br><b>c</b> Other retired or separated participants entitled to future benefits .....<br><b>d</b> Subtotal. Add lines <b>6a(2)</b> , <b>6b</b> , and <b>6c</b> . .....<br><b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. ....<br><b>f</b> Total. Add lines <b>6d</b> and <b>6e</b> . .....<br><b>g(1)</b> Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) .....<br><b>g(2)</b> Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) .....<br><b>h</b> Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested..... | <table border="1" style="width: 100%; border-collapse: collapse;"> <tr><td colspan="2" style="height: 20px;"></td></tr> <tr><td style="width: 15%;"><b>6a(1)</b></td><td style="text-align: right;">128910</td></tr> <tr><td><b>6a(2)</b></td><td style="text-align: right;">139394</td></tr> <tr><td><b>6b</b></td><td style="text-align: right;">12730</td></tr> <tr><td><b>6c</b></td><td style="text-align: right;">62819</td></tr> <tr><td><b>6d</b></td><td style="text-align: right;">214943</td></tr> <tr><td><b>6e</b></td><td style="text-align: right;">1755</td></tr> <tr><td><b>6f</b></td><td style="text-align: right;">216698</td></tr> <tr><td><b>6g(1)</b></td><td style="text-align: right;">207372</td></tr> <tr><td><b>6g(2)</b></td><td style="text-align: right;">215082</td></tr> <tr><td><b>6h</b></td><td></td></tr> </table> |  |  | <b>6a(1)</b> | 128910 | <b>6a(2)</b> | 139394 | <b>6b</b> | 12730 | <b>6c</b> | 62819 | <b>6d</b> | 214943 | <b>6e</b> | 1755 | <b>6f</b> | 216698 | <b>6g(1)</b> | 207372 | <b>6g(2)</b> | 215082 | <b>6h</b> |  |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |  |  |              |        |              |        |           |       |           |       |           |        |           |      |           |        |              |        |              |        |           |  |
| <b>6a(1)</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 128910                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |  |  |              |        |              |        |           |       |           |       |           |        |           |      |           |        |              |        |              |        |           |  |
| <b>6a(2)</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 139394                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |  |  |              |        |              |        |           |       |           |       |           |        |           |      |           |        |              |        |              |        |           |  |
| <b>6b</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | 12730                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |  |  |              |        |              |        |           |       |           |       |           |        |           |      |           |        |              |        |              |        |           |  |
| <b>6c</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | 62819                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |  |  |              |        |              |        |           |       |           |       |           |        |           |      |           |        |              |        |              |        |           |  |
| <b>6d</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | 214943                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |  |  |              |        |              |        |           |       |           |       |           |        |           |      |           |        |              |        |              |        |           |  |
| <b>6e</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | 1755                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |  |  |              |        |              |        |           |       |           |       |           |        |           |      |           |        |              |        |              |        |           |  |
| <b>6f</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | 216698                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |  |  |              |        |              |        |           |       |           |       |           |        |           |      |           |        |              |        |              |        |           |  |
| <b>6g(1)</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 207372                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |  |  |              |        |              |        |           |       |           |       |           |        |           |      |           |        |              |        |              |        |           |  |
| <b>6g(2)</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 215082                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |  |  |              |        |              |        |           |       |           |       |           |        |           |      |           |        |              |        |              |        |           |  |
| <b>6h</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |  |  |              |        |              |        |           |       |           |       |           |        |           |      |           |        |              |        |              |        |           |  |
| <b>7</b> Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | <b>7</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |  |  |              |        |              |        |           |       |           |       |           |        |           |      |           |        |              |        |              |        |           |  |

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

2E 2G 2J 2K 2O 2S 2T 3F 3H 2F

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

|                                                                                                                                                                                                                                                                                               |                                                                                                                                                                                                                                                                                               |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>9a</b> Plan funding arrangement (check all that apply)<br>(1) <input type="checkbox"/> Insurance<br>(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br>(3) <input checked="" type="checkbox"/> Trust<br>(4) <input type="checkbox"/> General assets of the sponsor | <b>9b</b> Plan benefit arrangement (check all that apply)<br>(1) <input type="checkbox"/> Insurance<br>(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br>(3) <input checked="" type="checkbox"/> Trust<br>(4) <input type="checkbox"/> General assets of the sponsor |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

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

**a Pension Schedules**

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

**b General Schedules**

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

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

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

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

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

**11c** Enter the Receipt Confirmation Code for the 2023 Form M-1 annual report. If the plan was not required to file the 2023 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 \_\_\_\_\_



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

|                                                                                                                                                                                                                                                                          |                                                                                                                                                                                                                                                                              |                                                                                           |
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| <b>SCHEDULE H</b><br><b>(Form 5500)</b><br><br><small>Department of the Treasury<br/>Internal Revenue Service</small><br><br><small>Department of Labor<br/>Employee Benefits Security Administration</small><br><br><small>Pension Benefit Guaranty Corporation</small> | <b>Financial Information</b><br><br>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).<br><br><b>► File as an attachment to Form 5500.</b> | OMB No. 1210-0110<br><br><b>2023</b><br><br><b>This Form is Open to Public Inspection</b> |
| For calendar plan year 2023 or fiscal plan year beginning <b>01/01/2023</b> and ending <b>12/31/2023</b>                                                                                                                                                                 |                                                                                                                                                                                                                                                                              |                                                                                           |
| <b>A</b> Name of plan<br><b>THE BOEING COMPANY 401(K) RETIREMENT PLAN</b>                                                                                                                                                                                                | <b>B</b> Three-digit plan number (PN) <b>►</b>                                                                                                                                                                                                                               | <b>002</b>                                                                                |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br><b>THE BOEING CO. AND CONSOLIDATED SUBSIDIARIES</b>                                                                                                                                                     | <b>D</b> Employer Identification Number (EIN)<br><b>91-0425694</b>                                                                                                                                                                                                           |                                                                                           |

| Part I Asset and Liability Statement                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                 |                       |                 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------|-----------------------|-----------------|
| <b>1</b> 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. <b>Round off amounts to the nearest dollar.</b> 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 |
| <b>a</b> Total noninterest-bearing cash .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | <b>1a</b>       |                       |                 |
| <b>b</b> Receivables (less allowance for doubtful accounts):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                 |                       |                 |
| <b>(1)</b> Employer contributions .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>1b(1)</b>    | 197317491             | 236044322       |
| <b>(2)</b> Participant contributions .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1b(2)</b>    |                       |                 |
| <b>(3)</b> Other .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | <b>1b(3)</b>    |                       |                 |
| <b>c</b> General investments:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                 |                       |                 |
| <b>(1)</b> Interest-bearing cash (include money market accounts & certificates of deposit) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | <b>1c(1)</b>    |                       |                 |
| <b>(2)</b> U.S. Government securities .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | <b>1c(2)</b>    |                       |                 |
| <b>(3)</b> Corporate debt instruments (other than employer securities):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                 |                       |                 |
| <b>(A)</b> Preferred .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(3)(A)</b> |                       |                 |
| <b>(B)</b> All other .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(3)(B)</b> |                       |                 |
| <b>(4)</b> Corporate stocks (other than employer securities):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                 |                       |                 |
| <b>(A)</b> Preferred .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(4)(A)</b> |                       |                 |
| <b>(B)</b> Common .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>1c(4)(B)</b> |                       |                 |
| <b>(5)</b> Partnership/joint venture interests .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | <b>1c(5)</b>    |                       |                 |
| <b>(6)</b> Real estate (other than employer real property) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | <b>1c(6)</b>    |                       |                 |
| <b>(7)</b> Loans (other than to participants) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | <b>1c(7)</b>    |                       |                 |
| <b>(8)</b> Participant loans .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | <b>1c(8)</b>    | 580445956             | 623266436       |
| <b>(9)</b> Value of interest in common/collective trusts .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | <b>1c(9)</b>    |                       |                 |
| <b>(10)</b> Value of interest in pooled separate accounts .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>1c(10)</b>   |                       |                 |
| <b>(11)</b> Value of interest in master trust investment accounts .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>1c(11)</b>   | 62725879848           | 71386824400     |
| <b>(12)</b> Value of interest in 103-12 investment entities .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | <b>1c(12)</b>   |                       |                 |
| <b>(13)</b> Value of interest in registered investment companies (e.g., mutual funds) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | <b>1c(13)</b>   |                       |                 |
| <b>(14)</b> Value of funds held in insurance company general account (unallocated contracts) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | <b>1c(14)</b>   |                       |                 |
| <b>(15)</b> Other .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>1c(15)</b>   |                       |                 |

|                                                                           |              |                       |                 |
|---------------------------------------------------------------------------|--------------|-----------------------|-----------------|
| <b>1d</b> Employer-related investments:                                   |              | (a) Beginning of Year | (b) End of Year |
| (1) Employer securities .....                                             | <b>1d(1)</b> |                       |                 |
| (2) Employer real property .....                                          | <b>1d(2)</b> |                       |                 |
| <b>e</b> Buildings and other property used in plan operation .....        | <b>1e</b>    |                       |                 |
| <b>f</b> Total assets (add all amounts in lines 1a through 1e) .....      | <b>1f</b>    | 63503643295           | 72246135158     |
| <b>Liabilities</b>                                                        |              |                       |                 |
| <b>g</b> Benefit claims payable .....                                     | <b>1g</b>    | 116943953             | 109331826       |
| <b>h</b> Operating payables .....                                         | <b>1h</b>    |                       |                 |
| <b>i</b> Acquisition indebtedness .....                                   | <b>1i</b>    |                       |                 |
| <b>j</b> Other liabilities .....                                          | <b>1j</b>    |                       |                 |
| <b>k</b> Total liabilities (add all amounts in lines 1g through 1j) ..... | <b>1k</b>    | 116943953             | 109331826       |
| <b>Net Assets</b>                                                         |              |                       |                 |
| <b>l</b> Net assets (subtract line 1k from line 1f) .....                 | <b>1l</b>    | 63386699342           | 72136803332     |

**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.

|                                                                                               |                 |            |            |
|-----------------------------------------------------------------------------------------------|-----------------|------------|------------|
| <b>Income</b>                                                                                 |                 | (a) Amount | (b) Total  |
| <b>a Contributions:</b>                                                                       |                 |            |            |
| (1) Received or receivable in cash from: (A) Employers .....                                  | <b>2a(1)(A)</b> | 1553702239 |            |
| (B) Participants .....                                                                        | <b>2a(1)(B)</b> | 1778839208 |            |
| (C) Others (including rollovers) .....                                                        | <b>2a(1)(C)</b> | 622301221  |            |
| (2) Noncash contributions .....                                                               | <b>2a(2)</b>    |            |            |
| (3) Total contributions. Add lines <b>2a(1)(A)</b> , (B), (C), and line <b>2a(2)</b> .....    | <b>2a(3)</b>    |            | 3954842668 |
| <b>b Earnings on investments:</b>                                                             |                 |            |            |
| (1) Interest:                                                                                 |                 |            |            |
| (A) Interest-bearing cash (including money market accounts and certificates of deposit) ..... | <b>2b(1)(A)</b> |            |            |
| (B) U.S. Government securities .....                                                          | <b>2b(1)(B)</b> |            |            |
| (C) Corporate debt instruments .....                                                          | <b>2b(1)(C)</b> |            |            |
| (D) Loans (other than to participants) .....                                                  | <b>2b(1)(D)</b> |            |            |
| (E) Participant loans .....                                                                   | <b>2b(1)(E)</b> | 28522155   |            |
| (F) Other .....                                                                               | <b>2b(1)(F)</b> |            |            |
| (G) Total interest. Add lines <b>2b(1)(A)</b> through (F) .....                               | <b>2b(1)(G)</b> |            | 28522155   |
| (2) Dividends: (A) Preferred stock .....                                                      | <b>2b(2)(A)</b> |            |            |
| (B) Common stock .....                                                                        | <b>2b(2)(B)</b> |            |            |
| (C) Registered investment company shares (e.g. mutual funds) .....                            | <b>2b(2)(C)</b> |            |            |
| (D) Total dividends. Add lines <b>2b(2)(A)</b> , (B), and (C) .....                           | <b>2b(2)(D)</b> |            | 0          |
| (3) Rents .....                                                                               | <b>2b(3)</b>    |            |            |
| (4) Net gain (loss) on sale of assets: (A) Aggregate proceeds .....                           | <b>2b(4)(A)</b> |            |            |
| (B) Aggregate carrying amount (see instructions) .....                                        | <b>2b(4)(B)</b> |            |            |
| (C) Subtract line <b>2b(4)(B)</b> from line <b>2b(4)(A)</b> and enter result .....            | <b>2b(4)(C)</b> |            |            |
| (5) Unrealized appreciation (depreciation) of assets: (A) Real estate .....                   | <b>2b(5)(A)</b> |            |            |
| (B) Other .....                                                                               | <b>2b(5)(B)</b> |            |            |
| (C) Total unrealized appreciation of assets. Add lines <b>2b(5)(A)</b> and (B) .....          | <b>2b(5)(C)</b> |            |            |

|                                                                                                 |        | (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)  |            | 10848762915 |
| (9) Net investment gain (loss) from 103-12 investment entities.....                             | 2b(9)  |            |             |
| (10) Net investment gain (loss) from registered investment companies (e.g., mutual funds) ..... | 2b(10) |            |             |
| c Other income .....                                                                            | 2c     |            |             |
| d Total income. Add all <b>income</b> amounts in column (b) and enter total .....               | 2d     |            | 14832127738 |

**Expenses**

|                                                                                      |        |            |            |
|--------------------------------------------------------------------------------------|--------|------------|------------|
| e Benefit payment and payments to provide benefits:                                  |        |            |            |
| (1) Directly to participants or beneficiaries, including direct rollovers .....      | 2e(1)  | 6080093391 |            |
| (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)  |            | 6080093391 |
| f Corrective distributions (see instructions) .....                                  | 2f     |            |            |
| g Certain deemed distributions of participant loans (see instructions) .....         | 2g     |            | 1930357    |
| h Interest expense .....                                                             | 2h     |            |            |
| i Administrative expenses:                                                           |        |            |            |
| (1) Salaries and allowances .....                                                    | 2i(1)  |            |            |
| (2) Contract administrator fees.....                                                 | 2i(2)  |            |            |
| (3) Recordkeeping fees.....                                                          | 2i(3)  |            |            |
| (4) IQPA audit fees.....                                                             | 2i(4)  |            |            |
| (5) Investment advisory and investment management fees .....                         | 2i(5)  |            |            |
| (6) Bank or trust company trustee/custodial fees .....                               | 2i(6)  |            |            |
| (7) Actuarial fees .....                                                             | 2i(7)  |            |            |
| (8) Legal fees .....                                                                 | 2i(8)  |            |            |
| (9) Valuation/appraisal fees .....                                                   | 2i(9)  |            |            |
| (10) Other trustee fees and expenses .....                                           | 2i(10) |            |            |
| (11) Other expenses .....                                                            | 2i(11) |            |            |
| (12) Total administrative expenses. Add lines 2i(1) through (11) .....               | 2i(12) |            | 0          |
| j Total expenses. Add all <b>expense</b> amounts in column (b) and enter total ..... | 2j     |            | 6082023748 |

**Net Income and Reconciliation**

|                                                          |       |  |            |
|----------------------------------------------------------|-------|--|------------|
| k Net income (loss). Subtract line 2j from line 2d ..... | 2k    |  | 8750103990 |
| 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) ☒ Unmodified (2) ☐ Qualified (3) ☐ Disclaimer (4) ☐ Adverse

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

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

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

(1) Name: **DELOITTE & TOUCHE,LLP**

(2) EIN: **13-3891517**

**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   |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-------------------------------------|----------|
| <b>a</b> 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.) .....                 | <input checked="" type="checkbox"/> | <input type="checkbox"/>            | 22372    |
| <b>b</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.) ..... | <input type="checkbox"/>            | <input checked="" type="checkbox"/> |          |
| <b>c</b> 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.) .....                                                                                                                             | <input type="checkbox"/>            | <input checked="" type="checkbox"/> |          |
| <b>d</b> 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.) .....                                                                                                                  | <input type="checkbox"/>            | <input checked="" type="checkbox"/> |          |
| <b>e</b> Was this plan covered by a fidelity bond? .....                                                                                                                                                                                                                                                         | <input checked="" type="checkbox"/> | <input type="checkbox"/>            | 85000000 |
| <b>f</b> Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty? .....                                                                                                                                                                          | <input type="checkbox"/>            | <input checked="" type="checkbox"/> |          |
| <b>g</b> 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? .....                                                                                                                                       | <input type="checkbox"/>            | <input checked="" type="checkbox"/> |          |
| <b>h</b> 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? .....                                                                                                                             | <input type="checkbox"/>            | <input checked="" type="checkbox"/> |          |
| <b>i</b> Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.) .....                                                                                                                                                   | <input checked="" type="checkbox"/> | <input type="checkbox"/>            |          |
| <b>j</b> 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.) .....                                                                                     | <input type="checkbox"/>            | <input checked="" type="checkbox"/> |          |
| <b>k</b> Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC? .....                                                                                                                                              | <input type="checkbox"/>            | <input checked="" type="checkbox"/> |          |
| <b>l</b> Has the plan failed to provide any benefit when due under the plan? .....                                                                                                                                                                                                                               | <input type="checkbox"/>            | <input checked="" type="checkbox"/> |          |
| <b>m</b> If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.) .....                                                                                                                                                                                     | <input type="checkbox"/>            | <input checked="" type="checkbox"/> |          |
| <b>n</b> 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. ....                                                                                                                         | <input type="checkbox"/>            | <input type="checkbox"/>            |          |

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

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

| <b>5b(1)</b> Name of plan(s) | <b>5b(2)</b> EIN(s) | <b>5b(3)</b> PN(s) |
|------------------------------|---------------------|--------------------|
|                              |                     |                    |
|                              |                     |                    |
|                              |                     |                    |
|                              |                     |                    |

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

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

|                                                                                                                                                                                                                                 |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------|
| <div>SCHEDULE R<br/>(Form 5500)<br/><br/>Department of the Treasury<br/>Internal Revenue Service<br/><br/>Department of Labor<br/>Employee Benefits Security Administration<br/><br/>Pension Benefit Guaranty Corporation</div> | <div>Retirement Plan Information</div> <div>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).</div> <div>▶ File as an attachment to Form 5500.</div> | <div>OMB No. 1210-0110</div> <div>2023</div> <div>This Form is Open to Public Inspection.</div> |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------|

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

|                                                                                                                    |                                                                  |
|--------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------|
| <div>A Name of plan<br/>THE BOEING COMPANY 401(K) RETIREMENT PLAN</div>                                            | <div>B Three-digit plan number (PN) ▶<br/>002</div>              |
| <div>C Plan sponsor's name as shown on line 2a of Form 5500<br/>THE BOEING CO. AND CONSOLIDATED SUBSIDIARIES</div> | <div>D Employer Identification Number (EIN)<br/>91-0425694</div> |

|        |               |
|--------|---------------|
| Part I | Distributions |
|--------|---------------|

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

|                                                                                                                                                                                                                                                                                                                                               |              |              |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--------------|
| <div>1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....</div>                                                                                                                                                                                                     | <div>1</div> | <div>0</div> |
| <div>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):<br/><br/>EIN(s): 04-6568107</div> <div>Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.</div> |              |              |
| <div>3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year .....</div>                                                                                                                                                                                                          | <div>3</div> |              |

|         |                                                                                                                                                                        |
|---------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 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.) |
|---------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                                                                                                                                                                                                                                                                                                                                                                  |                                                                                                  |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------|
| <div>4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? .....</div> <div>If the plan is a defined benefit plan, go to line 8.</div>                                                                                                                                                                         | <div><input type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> N/A</div> |
| <div>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 _____<br/>If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.</div> |                                                                                                  |
| <div>6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) .....</div>                                                                                                                                                                                                               | <div>6a</div>                                                                                    |
| <div>b Enter the amount contributed by the employer to the plan for this plan year .....</div>                                                                                                                                                                                                                                                                   | <div>6b</div>                                                                                    |
| <div>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) .....</div>                                                                                                                                                                                                             | <div>6c</div>                                                                                    |
| <div>If you completed line 6c, skip lines 8 and 9.</div>                                                                                                                                                                                                                                                                                                         |                                                                                                  |
| <div>7 Will the minimum funding amount reported on line 6c be met by the funding deadline? .....</div>                                                                                                                                                                                                                                                           | <div><input type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> N/A</div> |
| <div>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? .....</div>                                                                                  | <div><input type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> N/A</div> |

|          |            |
|----------|------------|
| Part III | Amendments |
|----------|------------|

|                                                                                                                                                                                                                                 |                                                                                                                                          |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------|
| <div>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. ....</div> | <div><input type="checkbox"/> Increase <input type="checkbox"/> Decrease <input type="checkbox"/> Both <input type="checkbox"/> No</div> |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------|

|         |                                                                                                                                            |
|---------|--------------------------------------------------------------------------------------------------------------------------------------------|
| 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. |
|---------|--------------------------------------------------------------------------------------------------------------------------------------------|

|                                                                                                                                                                                                  |                                                                                |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------|
| <div>10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? .....</div>                                                      | <div><input type="checkbox"/> Yes <input checked="" type="checkbox"/> No</div> |
| <div>11 a Does the ESOP hold any preferred stock? .....</div>                                                                                                                                    | <div><input type="checkbox"/> Yes <input checked="" type="checkbox"/> No</div> |
| <div>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.) .....</div> | <div><input type="checkbox"/> Yes <input type="checkbox"/> No</div>            |
| <div>12 Does the ESOP hold any stock that is not readily tradable on an established securities market? .....</div>                                                                               | <div><input type="checkbox"/> Yes <input checked="" type="checkbox"/> No</div> |

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

Schedule R (Form 5500) 2023  
v. 230707

**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 \_\_\_\_\_

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(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): \_\_\_\_\_

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                    |  |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------|--|
| <b>14</b> 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:<br><b>a</b> The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: <input type="checkbox"/> last contributing employer <input type="checkbox"/> alternative <input type="checkbox"/> reasonable approximation (see instructions for required attachment) .....<br><b>b</b> The plan year immediately preceding the current plan year. <input type="checkbox"/> Check the box if the number reported is a change from what was previously reported (see instructions for required attachment) .....<br><b>c</b> The second preceding plan year. <input type="checkbox"/> Check the box if the number reported is a change from what was previously reported (see instructions for required attachment) ..... | <b>14a</b><br><br><br><b>14b</b><br><br><b>14c</b> |  |
| <b>15</b> 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:<br><b>a</b> The corresponding number for the plan year immediately preceding the current plan year .....<br><b>b</b> The corresponding number for the second preceding plan year .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | <b>15a</b><br><br><b>15b</b>                       |  |
| <b>16</b> Information with respect to any employers who withdrew from the plan during the preceding plan year:<br><b>a</b> Enter the number of employers who withdrew during the preceding plan year .....<br><b>b</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 .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | <b>16a</b><br><br><b>16b</b>                       |  |
| <b>17</b> 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..... <input type="checkbox"/>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |                                                    |  |

|                |                                                                                                   |
|----------------|---------------------------------------------------------------------------------------------------|
| <b>Part VI</b> | <b>Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans</b> |
|----------------|---------------------------------------------------------------------------------------------------|

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |  |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|
| <b>18</b> 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..... <input type="checkbox"/>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |  |
| <b>19</b> If the total number of participants is 1,000 or more, complete lines (a) and (b):<br><b>a</b> Enter the percentage of plan assets held as:<br>Public Equity: _____% Private Equity: _____% Investment-Grade Debt and Interest Rate Hedging Assets: _____%<br>High-Yield Debt: _____% Real Assets: _____% Cash or Cash Equivalents: _____% Other: _____%<br><b>b</b> Provide the average duration of the Investment-Grade Debt and Interest Rate Hedging Assets:<br><input type="checkbox"/> 0-5 years <input type="checkbox"/> 5-10 years <input type="checkbox"/> 10-15 years <input type="checkbox"/> 15 years or more                                                                                                                                                                                                                                                                                                                                                                                                                                                              |  |
| <b>20 PBGC missed contribution reporting requirements.</b> If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.<br><b>a</b> Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? <input type="checkbox"/> Yes <input type="checkbox"/> No<br><b>b</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:<br><input type="checkbox"/> Yes.<br><input type="checkbox"/> 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.<br><input type="checkbox"/> 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.<br><input type="checkbox"/> No. Other. Provide explanation. _____ |  |

|                 |                                 |
|-----------------|---------------------------------|
| <b>Part VII</b> | <b>IRS Compliance Questions</b> |
|-----------------|---------------------------------|

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |  |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|
| <b>21a</b> 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? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No<br><b>21b</b> 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).<br><input type="checkbox"/> Design-based safe harbor method<br><input type="checkbox"/> "Prior year" ADP test<br><input checked="" type="checkbox"/> "Current year" ADP test<br><input type="checkbox"/> N/A |  |
| <b>22</b> 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 Boeing Company 401(k) Retirement Plan

Financial Statements as of December 31, 2023 and 2022,  
and for the Year Ended December 31, 2023,  
Supplemental Schedules as of and for the Year Ended December 31, 2023,  
and Independent Auditors' Report

# THE BOEING COMPANY 401(k) RETIREMENT PLAN

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NOTE: All other schedules required by Section 2520.103-10 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 have been omitted because they are not applicable or are not required.

## **INDEPENDENT AUDITOR'S REPORT**

To the Plan Participants and Plan Administrator of  
The Boeing Company 401(k) Retirement Plan  
Arlington, Virginia

### **Opinion**

We have audited the financial statements of The Boeing Company 401(k) Retirement Plan (the "Plan"), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), which comprise the statements of net assets available for benefits as of December 31, 2023 and 2022, and the related statement of changes in net assets available for benefits for the year ended December 31, 2023, and the related notes to the financial statements.

In our opinion, the accompanying financial statements present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2023 and 2022, and the changes in its net assets available for benefits for the year ended December 31, 2023, in accordance with accounting principles generally accepted in the United States of America.

### **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 Auditor's Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of the Plan and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audits. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

### **Responsibilities of Management for the Financial Statements**

Management is responsible for the preparation and fair presentation of the financial statements in accordance with accounting principles generally accepted in the United States of America, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

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

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

### **Auditor's Responsibilities for the Audit of the Financial Statements**

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 auditor's report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with GAAS, we:

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

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.

#### **Supplemental Schedules Required by ERISA**

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental Schedule of Assets (Held at End of Year) as of December 31, 2023 and Schedule of Delinquent Participant Contributions for the year ended December 31, 2023 are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor'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 has been subjected to the 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.

In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, including their form and content, are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

In our opinion, the information in the accompanying schedules are fairly stated, in all material respects, in relation to the financial statements as a whole, and the form and content are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

*Deloitte & Touche LLP*  
Chicago, Illinois  
June 12, 2024

**THE BOEING COMPANY 401(k) RETIREMENT PLAN**
**STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS  
AS OF DECEMBER 31, 2023 AND 2022**

| <i>(Dollars in millions)</i>             | 2023             | 2022             |
|------------------------------------------|------------------|------------------|
| <b>ASSETS:</b>                           |                  |                  |
| Investments — interest in Master Trust   | \$ 71,387        | \$ 62,726        |
| Receivables:                             |                  |                  |
| Employer contributions                   | 236              | 197              |
| Notes receivable from participants       | 623              | 580              |
| Total receivables                        | 859              | 777              |
| <b>NET ASSETS AVAILABLE FOR BENEFITS</b> | <b>\$ 72,246</b> | <b>\$ 63,503</b> |

See notes to financial statements.

# **THE BOEING COMPANY 401(k) RETIREMENT PLAN**

## **STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS FOR THE YEAR ENDED DECEMBER 31, 2023**

*(Dollars in millions)*

|                                                         |    |        |
|---------------------------------------------------------|----|--------|
| Net Master Trust activity                               | \$ | 10,849 |
| Interest income from notes receivable from participants |    | 29     |
| Contributions:                                          |    |        |
| Employer — Boeing common stock                          |    | 1,554  |
| Participant                                             |    | 2,401  |
| Total contributions                                     |    | 3,955  |
| Benefits paid                                           |    | 6,090  |
| NET INCREASE                                            |    | 8,743  |
| NET ASSETS AVAILABLE FOR BENEFITS:                      |    |        |
| Beginning of year                                       |    | 63,503 |
| End of year                                             | \$ | 72,246 |

See notes to financial statements.

## THE BOEING COMPANY 401(k) RETIREMENT PLAN

### NOTES TO FINANCIAL STATEMENTS

AS OF DECEMBER 31, 2023 AND 2022 AND FOR THE YEAR ENDED DECEMBER 31, 2023

(Dollars in millions)

#### 1. DESCRIPTION OF PLAN

The following description of The Boeing Company 401(k) Retirement Plan (the “Plan”) provides only general information. Participants, as defined by the Plan (“Members” or “Participants”), should refer to the plan document for a more complete description of the Plan’s provisions.

**General** — The Plan is a defined contribution plan intended to qualify under the Internal Revenue Code (“IRC”) as a profit sharing plan with a cash or deferred arrangement and employee stock ownership plan component, and is designed to provide Members with a means of making regular savings for their retirement. An eligible employee of The Boeing Company (the “Company” or “Boeing”) or one of its adopting subsidiaries becomes eligible to participate on the first day of employment.

The Plan includes an auto-enrollment provision for newly-eligible employees unless they affirmatively elect not to participate in the Plan. Automatically enrolled Members have their deferral rate set at a percentage of eligible compensation as defined in the plan document and their contributions are invested in a qualified default investment alternative (“QDIA”) until changed by the Members. The current QDIA for the Plan is the applicable custom target date fund.

The assets of the Plan, excluding notes receivable from participants, are held in The Boeing Company Employee Savings Plans Master Trust (the “Master Trust”). The Northern Trust Company (“NT”) serves as trustee for the Master Trust. The Employee Benefit Plans Committee oversees the operation and administration of the Plan. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (“ERISA”), as amended.

**Contributions** — Members may elect to contribute to the Plan a percentage of their eligible compensation on a pretax, after-tax, Roth, or a combination of those contribution types, as defined in the plan document and subject to statutory limitations. Members who have attained age 50 before the end of the plan year are eligible to make catch-up contributions, as defined in the plan document and subject to statutory limits. Catch-up contributions are ineligible for an employer-matching contribution for certain Members. The Plan also accepts certain rollover contributions.

Under the terms of the Plan, Boeing makes employer-matching and Company contributions for eligible Members. During 2023 and 2022, Boeing’s contributions were made in the form of shares of Company common stock and immediately transferred to other investment funds in accordance with Members’ current investment elections.

Employer contributions receivables as of December 31, 2023 and 2022, included the following:

|                                                                               | 2023          | 2022          |
|-------------------------------------------------------------------------------|---------------|---------------|
| Nonelective contribution equal to 2% of certain Members eligible compensation | \$ 195        | \$ 173        |
| Employer-matching true-up contributions                                       | 27            | 24            |
| Student loan matching contributions                                           | 14            | —             |
| Total receivables: Employer contributions                                     | <u>\$ 236</u> | <u>\$ 197</u> |

Members may elect to change their contribution percentages. These changes are effective the next pay period after the request is received, or as soon as administratively possible thereafter. The allocation of both Members’ contributions and employer contributions to the funds may be changed at any time and become effective on the day of the change or the next business day, according to the time of the request for a change in relation to the stock market close of business.

**Members' Accounts** — Individual accounts are maintained for each Member. Each Member's account is credited with the Member's contributions, Boeing's contributions, and allocations of Plan earnings (losses) from the funds in which the account is invested, and charged with an allocation of certain administrative and investment-related expenses, and Member-specific charges, if applicable. Allocations are based on Member earnings or account balances, as defined by the plan document. The benefit to which a Member is entitled is the benefit that can be provided from the Member's account.

**Investment Funds** — Upon enrollment in the Plan, Members may direct the investment of their contributions and any employer contributions to the investment funds offered under the Plan. These investment funds consisted of common/collective trusts, separately managed U.S. equity accounts, separately managed non-U.S. equity accounts, a separately managed fixed-income account, custom target date funds, a stable value fund (composed of synthetic-guaranteed investment contracts ("synthetic GICs")), and Boeing common stock, which is the Boeing Stock Fund, as of December 31, 2023 and 2022. The Boeing Stock Fund consists of Boeing common stock and cash held in the cash sweep fund. Members may elect that dividends received with respect to their investments in the Boeing Stock Fund be distributed to them in cash or reinvested in the Boeing Stock Fund (a dividend payout program). Investment funds are valued daily and Members may elect to change their investment allocations on a daily basis.

**Vesting** — Member contributions, Boeing's contributions, and earnings on those contributions are immediately vested.

**Withdrawals** — Members may elect to withdraw all or a portion of their accounts, at any time on or after the day the Member attains age 59 1/2. If a Member is under age 59 1/2, withdrawals from his or her accounts are subject to restrictions for certain accounts and certain hardship rules as provided by the Plan. If a Member takes a hardship withdrawal, the Member may continue contributions to the Plan; however, for certain Members, employer-matching contributions will be suspended for six months following the hardship withdrawal.

In addition, a Member may elect to withdraw all or part of his or her employer-matching contribution account before the Member attains age 59 1/2, but only if the Member has attained his or her fifth anniversary of employment. If such a withdrawal is made, employer-matching contributions will generally be suspended for six months following the withdrawal. Company contributions may be fully withdrawn upon termination of employment. Withdrawals of after-tax contributions and rollover contributions can be made at any time. Qualified reservist distributions, active military leave distributions and withdrawals upon disability are also available to eligible Members.

In the event of illness or injury and if eligible Members have used all of their regular sick leave benefits, the eligible Members may elect to withdraw, subject to Plan requirements, all or a portion of their salary continuation balance, if applicable.

**Notes Receivable from Participants** — Members may borrow from their fund accounts a minimum of one thousand dollars up to a maximum equal to the lesser of fifty thousand dollars or 50% of their account balance (subject to restrictions for certain accounts and minus any current outstanding loan balance), reduced by the highest outstanding loan balance under all of the Company's savings plans during the last 12 months. Members may generally have a maximum of two loans outstanding under the Plan at any time. Loans may be additionally limited in accordance with the Plan provisions and/or loan policies and procedures. The interest rate on new loans is set every month and is equal to the prime rate published in the Wall Street Journal as of the last business day of the calendar month immediately preceding the date of the loan. Interest rates on outstanding loans ranged from 3.25% to 9.50% at December 31, 2023, with loans maturing at various dates through December 2043.

Loan repayments are made through regular payroll deductions for a period of up to 60 months for general loans and over a longer period for loans used to finance the purchase of a principal residence. If a Member's employment terminates for any reason, and the loan balances are not paid in full by the termination date, the Member may continue to make monthly loan repayments until the loan is scheduled to be paid off. A loan will generally be subject to default if a payment has not been made for 90 days, an outstanding loan balance remains 30 days after the scheduled payoff date, or the Member takes a full distribution of his or her net

account balance before the loan is paid off. If the loan defaults, the loan balance will become taxable income to the Member.

**Benefit Payments** — Upon termination of service, a Member may elect to receive a lump-sum amount equal to the full value of the Member's vested interest in his or her account; a partial payment amount; or monthly, quarterly, semiannual, or annual installments of a fixed dollar amount or for a specific number of years, up to 10 years. Generally, a Member may also elect to have all or a portion of his or her Boeing Stock Fund balance paid in shares and/or cash. A Member also has the option to elect to apply all or a part of his or her account toward the purchase of an annuity contract with payments for a specified number of years, from a provider made available by the Plan administrator in accordance with the procedures established by the Plan administrator. If a Member makes no election, annual distributions of the required minimum amount will generally begin after age 73, in accordance with applicable Plan provisions. Notwithstanding the foregoing, following a Member's termination of service, if his or her account balance is one thousand dollars or less, it will automatically be paid out to the Member in accordance with applicable Plan provisions.

**Plan Amendments** — Effective January 1, 2023, the Plan document was updated to incorporate certain legally required or administrative changes consistent with the SECURE 2.0 Act of 2022, to reflect certain collectively bargained changes, to make certain clarifying changes and to update certain administrative aspects of the Plan, and to retroactively amend the Plan's compensation conversion rules as permitted by applicable correction rules.

**Subsequent Events** — Subsequent events were evaluated through June 12, 2024, the date the financial statements were issued. No events occurred that require additional disclosure or adjustments to the Plan's financial statements.

## 2. SUMMARY OF ACCOUNTING POLICIES

**Basis of Accounting** — The accompanying financial statements have been prepared in accordance with accounting principles generally accepted in the United States of America ("GAAP").

**Use of Estimates** — The preparation of financial statements in conformity with GAAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and changes therein and the disclosure of contingent assets and liabilities. Actual results could differ from those estimates.

**Risks and Uncertainties** — The Plan utilizes various investment instruments. Investment securities, in general, are exposed to various risks, such as interest rate risk, credit risk, and overall market volatility. Market risks include global events, such as a pandemic or international conflict, which could impact the value of investment securities. Due to the level of risk associated with certain investment securities, it is reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the financial statements.

**Valuation of Investments** — Investments in the Master Trust are stated at fair value, except for fully benefit-responsive investment contracts ("FBRICs") or synthetic GICs, which are reported at contract value. Fair value of a financial instrument is the price that would be received to sell an asset or paid to transfer a liability (exit price) in an orderly transaction between market participants at the measurement date. Securities traded in markets that are not considered active may be valued using unobservable inputs, such as less recent trade prices, single broker-dealer quotations, related yield curves, and other assumptions about the security. Contract value is the amount Members would receive if they were to initiate permitted transactions under the terms of the Plan (see Note 3). The Master Trust's investments, as discussed in Note 4, are valued as follows:

- Common stock, including Boeing common stock, preferred stock, and other investments (rights, warrants, exchange-traded funds, exchange-traded options, and other exchange-traded derivatives) traded in active markets on national and international exchanges are primarily valued using a market approach based on the closing market prices of identical instruments on the last trading day of the year. The other exchange-traded derivatives are included in other receivables and other liabilities on the Master Trust's statements of net assets.

- Forward and spot currency contracts are valued using a market value approach based on spot foreign currency rates if the contract tenor is two days or less and on interpolated forward rates for any contracts with a tenor greater than two days. Forward and spot currency contracts are included in other receivables and other liabilities on the Master Trust's statements of net assets.
- Investments in common/collective trust funds are valued based on the year-end unit net asset value ("NAV"). The NAV is used as a practical expedient to estimate fair value. Unit values are determined by the issuer or third party administrator by dividing the fair values of the total net assets at year-end by the outstanding units. There were no unfunded commitments, no restrictions on redemption frequency, and no advance notice periods required for redemption for these investments.
- Synthetic GICs are stated at contract value. There are no reserves against contract value for credit risk of the contract issuer. The fixed-income securities underlying the contracts were valued based on the pricing methodology stated below for fixed-income securities.
- Fixed-income securities, including government and agency securities, corporate bonds, and mortgage and asset-backed securities, are primarily valued using a market approach using matrix pricing, which considers a security's relationship to other securities for which quoted prices in an active market may be available, or alternatively based on an income approach, which uses valuation techniques to convert future cash flows to a single present value amount. The valuation approach is designed to maximize the use of observable inputs, such as observable trade prices, multiple broker-dealer quotations, related yield curves, and other assumptions about the security (prepayment projections, cash flows, other security characteristics, etc.) and minimize unobservable inputs. The securities are valued as of the last trading day of the year. Fixed-income instruments that have a delayed future settlement such as to-be-announced securities ("TBAs") are valued similarly to fixed-income securities in active markets. TBAs are included in the underlying assets associated with the synthetic GICs, other receivables, and other liabilities on the Master Trust's statements of net assets.
- Mutual funds, which are registered investment companies, are valued at the daily closing price as reported by the fund. Funds held by the Master Trust are open-ended funds that are registered with the Securities and Exchange Commission. These funds are required to publish their daily NAV and to transact at that price.
- Short-term investments include certificates of deposits, commercial paper, treasury bills, and discounted notes with original maturities greater than three months, but less than one year. These investments are primarily valued using a market approach in the same manner as fixed-income securities referenced above.
- Other investments include physical commodities and over-the-counter ("OTC") derivatives, such as options and swap contracts. Physical commodities are valued on a market approach using the front month futures contract for the specific commodity. The derivatives are valued using a market approach and are based upon the expected amount that the Master Trust would receive or pay to exit the derivative at the reporting date. The valuation methodology relies on inputs, including, but not limited to, benchmark yields, swap curves, cash flow analysis, ratings updates, and interdealer broker rates. Credit risk of the derivative counterparties is offset by collateralizing the expected amount that the Master Trust would receive or pay to terminate the derivative.

In accordance with the Financial Accounting Standards Board ("FASB") Accounting Standards Codification ("ASC") 946, *Financial Services - Investment Companies*, the synthetic GICs are included at contract value in participant-directed investments in the statements of net assets available for benefits. Contract value is the amount Members would receive if they were to initiate permitted transactions under the terms of the Plan and the terms of the synthetic GICs. The statement of changes in net assets available for benefits is presented on a contract-value basis.

Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date. Net appreciation/depreciation of investments includes

both realized and unrealized gains or losses and is calculated as the difference between the fair value of the investments as of the beginning of the plan year or the purchase date in the current year and either the sales price or the end-of-year fair value.

**Cash and Cash Equivalents** — Cash and cash equivalents include cash and cash collateral. Cash collateral is related to the collateral posted on derivatives.

**Valuation Oversight** — Plan management has implemented processes that are designed to ensure that fair value measurements used by the Master Trust are appropriate and reliable, that they are based on observable inputs wherever possible, and that the valuation approaches are consistently applied and the assumptions used are reasonable. The valuation framework has a set of processes that provides for oversight and validation of the fair value methodologies as well as valuations.

The Board of Directors of the Company has delegated the fiduciary oversight of plan assets over various retirement plans held within the Master Trust structures to the Employee Benefit Investment Committee (“EBIC”). The EBIC has sub-delegated this responsibility to the Chief Investment Officer (“CIO”), who manages Trust Investments and chairs the Valuation Committee. Trust Investments is responsible for the oversight of the Plan assets including selection and monitoring of investment managers, asset strategies, and risk management. The Valuation Committee is responsible for the oversight of the valuation practices of the Master Trust and is composed of the Managing Directors of Trust Investments, including Risk Management and Trust Operations and each of the Investment teams, along with the Director of Actuarial Services and Enterprise Benefits Accounting. The Valuation Committee meets periodically with the purpose of fulfilling the following responsibilities and provides an annual review to the EBIC of its findings and actions:

- Review and approve annually the Trust Investments valuation practices, and review valuation practices used by third parties
- Review and approve the year-end valuations, including the methods used to develop and substantiate the unobservable inputs used in the fair value measurement
- Review analysis and benchmarks used by the Company and the Master Trust to assess the reasonableness of the year-end valuations and changes in fair value measurements from period to period
- Review and approve annual financial statement disclosures of the investments held in the Master Trust

Common/collective trust funds are generally valued using the NAV or its equivalent. Valuations provided by the funds are reviewed at least quarterly. The asset managers’ audited financial statements are used in the Master Trust’s annual financial reporting process, where applicable. Assessments of reasonableness include regular asset manager meetings and review of quarterly reports, third-party reviews and reconciliations, which includes escalation to Trust Investments for exceptions, quarterly CIO investment reviews, and reviews of manager valuation policies. Valuation policies are reviewed when a new mandate is entered into with an asset manager or as changes to policies are provided by managers.

Fixed income, equity, and derivative instruments are generally valued using valuations obtained from pricing vendors. Pricing vendor valuation methodologies and custodian pricing controls and related documentation are assessed for reasonableness on an annual basis. The pricing vendor due diligence process includes reviews of pricing controls and procedures, as well as discussions in order to maintain a current understanding of the valuation processes and related assumptions and inputs that may be used by the vendors to price instruments. The custodian due diligence process includes reviews of pricing controls and procedures that are carried out on the Master Trust’s behalf. This includes various levels of tolerances checks on price changes, review of stale or unchanged prices, multi-price source comparisons, and vendor price challenges. Additionally, on a monthly basis, the custodian reconciles its valuations to valuations obtained from each investment manager and any exceptions are reported to Trust Investments for resolution, which may include escalation to the Valuation Committee.

**Contributions** — Contributions from Members and the matching contributions from the Company are recorded in the year in which the employee contributions are withheld from compensation.

**Benefits** — Benefits are recorded when paid.

**Expenses** — Necessary and proper expenses of the Plan are paid from the Plan assets at the Master Trust level, except for those expenses the Company is required by law or chooses to pay. Expenses are paid at the Master Trust level, deducted from income earned and therefore are recorded as a reduction of investment return and are not separately reflected in the Plan's statement of changes in net assets available for benefits.

**Notes Receivable from Participants** — Notes receivable from participants are measured at the unpaid principal balance, plus any accrued but unpaid interest. Delinquent Member loans are recorded as distributions based on the terms of the plan document.

### 3. SYNTHETIC GUARANTEED INVESTMENT CONTRACTS

The Master Trust includes the Stable Value Fund ("SVF"), which is managed by Goldman Sachs Asset Management, L.P. ("GSAM"). The SVF holds synthetic GICs.

A synthetic GIC, also known as a wrap contract, is an investment contract issued by an insurance company or other financial institution, backed by diversified fixed income and cash portfolios that are owned by the SVF. These contracts provide that realized and unrealized gains and losses on the underlying assets are not reflected immediately in the net assets of the SVF, but rather are amortized, over the duration of the underlying assets or other agreed upon period, through adjustments to the future crediting rate. Primary variables impacting the future crediting rate of the SVF include the crediting rates of the various wrap contracts, broader market interest rates, the current yield and historical investment performance of the underlying assets, the duration of the underlying assets covered by the wrap contracts, the existing difference between the market value of the SVF's investment portfolios and the associated wrap contract book value, the timing and amount of participant contributions and withdrawals made to or from the SVF, the percentage of the SVF invested in cash, and SVF expenses, among other factors. The issuer guarantees (subject to the terms, conditions and exceptions in the wrap contracts) that all qualified participant withdrawals will occur at contract value (or book value), which represents contributions made under the contract, plus credited interest, less withdrawals made under the contract, and less administrative expenses.

The synthetic GICs are included in the Master Trust's statements of net assets, as discussed in Note 2, at contract value. There are no reserves against contract value for credit risk of the contract issuers. The fixed-income securities underlying the contracts are valued based on the valuation methodology stated in Note 2.

The assets underlying the synthetic GICs are owned by the SVF, which is part of the Master Trust. NT is the custodian for the Master Trust assets. The underlying assets of the synthetic GICs are invested in diversified fixed income and cash portfolios managed by BlackRock Financial Management, Voya Investment Management Co., J.P. Morgan Investment Management ("JPM"), Pacific Investment Management Company, PGIM (the global investment management business of Prudential Financial), and Western Asset Management Co. In addition to the diversified fixed income portfolios, GSAM oversees an allocation to a cash component, which is invested in a separately managed account, managed by JPM.

The wrap providers are each contractually obligated to pay the principal and specified crediting rate that is guaranteed to the SVF, subject to the terms, conditions and exceptions of each wrap contract. The respective crediting rates are each based on a formula agreed upon with each wrap contract issuer; each contract provides an interest rate floor of 0%. Such contract crediting rates are reset on a monthly basis while the crediting rate for the SVF is reset on a daily basis.

Certain events, including but not limited to a Plan termination or a Plan merger outside the Master Trust initiated by the Company, could limit the ability of the SVF to transact at contract value or may allow for the termination of the wrap contract at less than contract value. The Company does not believe that any events are probable of occurring that could limit the ability of the SVF to transact at contract value.

### 4. MASTER TRUST

The Master Trust assets are invested and records are maintained by each investment fund option. Funds are allocated to the participating plans in accordance with the Plan provisions and Member allocation elections. The allocation of net assets is based on the respective number of units held by the plans' Members as of year-end. The allocation of the changes in net assets is calculated daily based on the units held by the plans' Members as of that day's end.

The Plan's interest in the Master Trust represented 100% of the Master Trust's net assets at December 31, 2023 and 2022.

Although the Plan is the only participating plan in the Master Trust as of December 31, 2023, the Company intends to keep the Master Trust for potential future acquired plans and file a Form 5500 as a master trust.

The Master Trust's statements of net assets as of December 31, 2023 and 2022, are as follows:

|                                                | 2023      | 2022      |
|------------------------------------------------|-----------|-----------|
| <b>ASSETS:</b>                                 |           |           |
| Investments — at fair value:                   |           |           |
| Common/collective trusts                       | \$ 41,439 | \$ 35,169 |
| Common and preferred stock                     | 7,280     | 5,821     |
| Government and agency securities               | 565       | 462       |
| Corporate bonds                                | 456       | 481       |
| Mortgage and asset-backed securities           | 447       | 272       |
| Boeing common stock                            | 8,444     | 6,652     |
| Mutual funds                                   | 48        | 86        |
| Short-term investments                         | 40        | 97        |
| Other investments                              | 14        | 22        |
| Total investments — at fair value              | 58,733    | 49,062    |
| Investments — at contract value:               |           |           |
| Synthetic GICs/SVF                             | 12,536    | 13,474    |
| Total Master Trust investments                 | 71,269    | 62,536    |
| Cash and cash equivalents                      | 139       | 148       |
| Receivables:                                   |           |           |
| Receivables for securities sold                | 68        | 56        |
| Accrued investment income                      | 30        | 25        |
| Other                                          | 7         | 97        |
| Total receivables                              | 105       | 178       |
| Total assets                                   | 71,513    | 62,862    |
| <b>LIABILITIES:</b>                            |           |           |
| Payables for securities purchased              | 68        | 65        |
| Accrued investment and administration expenses | 26        | 32        |
| Other                                          | 32        | 39        |
| Total liabilities                              | 126       | 136       |
| NET ASSETS                                     | \$ 71,387 | \$ 62,726 |

The statement of changes in net assets for the Master Trust for the year ended December 31, 2023 is as follows:

|                                          |           |
|------------------------------------------|-----------|
| Net appreciation of investments          | \$ 10,317 |
| Interest income                          | 502       |
| Dividend income                          | 126       |
| Investment income                        | 628       |
| Net investment income                    | 10,945    |
| Amounts received from participating plan | 4,195     |
| Deductions:                              |           |
| Amounts paid to participating plan       | 6,383     |
| Investment and administration expenses   | 96        |
| Total deductions                         | 6,479     |
| Increase in net assets                   | 8,661     |
| Beginning of year                        | 62,726    |
| End of year                              | \$ 71,387 |

## 5. FAIR VALUE OF FINANCIAL ASSETS AND FINANCIAL LIABILITIES

ASC 820, *Fair Value Measurement*, establishes 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 under ASC 820 for financial assets and financial liabilities are described below:

*Level 1* — Values are based on unadjusted quoted prices in active markets that are accessible at the measurement date for identical, unrestricted assets or liabilities. An active market is a market in which transactions for the asset or liability occur with sufficient frequency and volume to provide pricing information on an ongoing basis.

*Level 2* — Values are based on (a) quoted prices for similar assets or liabilities in active markets; (b) quoted prices for identical or similar assets or liabilities in nonactive markets; or (c) valuation models whose inputs are observable, directly or indirectly, for substantially the full term of the asset or liability.

*Level 3* — Values are based on prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement.

The following tables set forth by level within the fair value hierarchy a summary of Master Trust investments by general types of assets and liabilities measured at fair value on a recurring basis as of December 31, 2023 and 2022. As required by ASC 820, assets and liabilities are classified in their entirety based on the lowest level of input that is significant to the fair value measurement.

|                                                | Quoted<br>Prices<br>in Active<br>Market<br>for Identical<br>Asset<br>(Level 1) | Significant<br>Other<br>Observable<br>Inputs<br>(Level 2) | Significant<br>Unobservable<br>Inputs<br>(Level 3) | Not<br>Leveled* | Balance as of<br>December 31,<br>2023 |
|------------------------------------------------|--------------------------------------------------------------------------------|-----------------------------------------------------------|----------------------------------------------------|-----------------|---------------------------------------|
| <b>Investments:</b>                            |                                                                                |                                                           |                                                    |                 |                                       |
| Investments in the fair value hierarchy:       |                                                                                |                                                           |                                                    |                 |                                       |
| Common and preferred stock                     | \$ 7,279                                                                       | \$ —                                                      | \$ 1                                               | \$ —            | \$ 7,280                              |
| Government and agency securities               | —                                                                              | 564                                                       | 1                                                  | —               | 565                                   |
| Corporate bonds                                | —                                                                              | 453                                                       | 3                                                  | —               | 456                                   |
| Mortgage and asset-backed securities           | —                                                                              | 428                                                       | 19                                                 | —               | 447                                   |
| Boeing common stock                            | 8,444                                                                          | —                                                         | —                                                  | —               | 8,444                                 |
| Mutual funds                                   | 48                                                                             | —                                                         | —                                                  | —               | 48                                    |
| Short-term investments                         | —                                                                              | 37                                                        | 3                                                  | —               | 40                                    |
| Other investments                              | —                                                                              | 14                                                        | —                                                  | —               | 14                                    |
| Total investments in the fair value hierarchy  | 15,771                                                                         | 1,496                                                     | 27                                                 | —               | 17,294                                |
| Investments measured at net asset value:       |                                                                                |                                                           |                                                    |                 |                                       |
| Common/collective trusts                       | —                                                                              | —                                                         | —                                                  | 41,439          | 41,439                                |
| Total investments — at fair value              | 15,771                                                                         | 1,496                                                     | 27                                                 | 41,439          | 58,733                                |
| Investments measured at contract value:        |                                                                                |                                                           |                                                    |                 |                                       |
| Synthetic GICs/SVF                             | —                                                                              | —                                                         | —                                                  | 12,536          | 12,536                                |
| Cash and cash equivalents                      | —                                                                              | —                                                         | —                                                  | 139             | 139                                   |
| <b>Receivables:</b>                            |                                                                                |                                                           |                                                    |                 |                                       |
| Receivables for securities sold                | —                                                                              | —                                                         | —                                                  | 68              | 68                                    |
| Accrued investment income                      | —                                                                              | —                                                         | —                                                  | 30              | 30                                    |
| Other                                          | 1                                                                              | 6                                                         | —                                                  | —               | 7                                     |
| Total receivables                              | 1                                                                              | 6                                                         | —                                                  | 98              | 105                                   |
| Total assets                                   | 15,772                                                                         | 1,502                                                     | 27                                                 | 54,212          | 71,513                                |
| <b>Liabilities:</b>                            |                                                                                |                                                           |                                                    |                 |                                       |
| Payables for securities purchased              | —                                                                              | —                                                         | —                                                  | 68              | 68                                    |
| Accrued investment and administration expenses | —                                                                              | —                                                         | —                                                  | 26              | 26                                    |
| Other                                          | 1                                                                              | 11                                                        | —                                                  | 20              | 32                                    |
| Total liabilities                              | 1                                                                              | 11                                                        | —                                                  | 114             | 126                                   |
| NET ASSETS                                     | \$ 15,771                                                                      | \$ 1,491                                                  | \$ 27                                              | \$ 54,098       | \$ 71,387                             |

|                                                | Quoted<br>Prices<br>in Active<br>Market<br>for Identical<br>Asset<br>(Level 1) | Significant<br>Other<br>Observable<br>Inputs<br>(Level 2) | Significant<br>Unobservable<br>Inputs<br>(Level 3) | Not<br>Leveled*  | Balance as of<br>December 31,<br>2022 |
|------------------------------------------------|--------------------------------------------------------------------------------|-----------------------------------------------------------|----------------------------------------------------|------------------|---------------------------------------|
| <b>Investments:</b>                            |                                                                                |                                                           |                                                    |                  |                                       |
| Investments in the fair value hierarchy:       |                                                                                |                                                           |                                                    |                  |                                       |
| Common and preferred stock                     | \$ 5,793                                                                       | \$ 28                                                     | \$ —                                               | \$ —             | \$ 5,821                              |
| Government and agency securities               | —                                                                              | 460                                                       | 2                                                  | —                | 462                                   |
| Corporate bonds                                | —                                                                              | 474                                                       | 7                                                  | —                | 481                                   |
| Mortgage and asset-backed securities           | —                                                                              | 227                                                       | 45                                                 | —                | 272                                   |
| Boeing common stock                            | 6,652                                                                          | —                                                         | —                                                  | —                | 6,652                                 |
| Mutual funds                                   | 86                                                                             | —                                                         | —                                                  | —                | 86                                    |
| Short-term investments                         | —                                                                              | 79                                                        | 18                                                 | —                | 97                                    |
| Other investments                              | —                                                                              | 22                                                        | —                                                  | —                | 22                                    |
| Total investments in the fair value hierarchy  | 12,531                                                                         | 1,290                                                     | 72                                                 | —                | 13,893                                |
| Investments measured at net asset value:       |                                                                                |                                                           |                                                    |                  |                                       |
| Common/collective trusts                       | —                                                                              | —                                                         | —                                                  | 35,169           | 35,169                                |
| Total investments — at fair value              | 12,531                                                                         | 1,290                                                     | 72                                                 | 35,169           | 49,062                                |
| Investments measured at contract value:        |                                                                                |                                                           |                                                    |                  |                                       |
| Synthetic GICs/SVF                             | —                                                                              | —                                                         | —                                                  | 13,474           | 13,474                                |
| Cash and cash equivalents                      | —                                                                              | —                                                         | —                                                  | 148              | 148                                   |
| <b>Receivables:</b>                            |                                                                                |                                                           |                                                    |                  |                                       |
| Receivables for securities sold                | —                                                                              | —                                                         | —                                                  | 56               | 56                                    |
| Accrued investment income                      | —                                                                              | —                                                         | —                                                  | 25               | 25                                    |
| Other                                          | 1                                                                              | 96                                                        | —                                                  | —                | 97                                    |
| Total receivables                              | 1                                                                              | 96                                                        | —                                                  | 81               | 178                                   |
| Total assets                                   | 12,532                                                                         | 1,386                                                     | 72                                                 | 48,872           | 62,862                                |
| <b>Liabilities:</b>                            |                                                                                |                                                           |                                                    |                  |                                       |
| Payables for securities purchased              | —                                                                              | —                                                         | —                                                  | 65               | 65                                    |
| Accrued investment and administration expenses | —                                                                              | —                                                         | —                                                  | 32               | 32                                    |
| Other                                          | 2                                                                              | 31                                                        | —                                                  | 6                | 39                                    |
| Total liabilities                              | 2                                                                              | 31                                                        | —                                                  | 103              | 136                                   |
| <b>NET ASSETS</b>                              | <b>\$ 12,530</b>                                                               | <b>\$ 1,355</b>                                           | <b>\$ 72</b>                                       | <b>\$ 48,769</b> | <b>\$ 62,726</b>                      |

\*The amounts not leveled are related to investments using NAV as a practical expedient to estimate fair value, investments measured at contract value, and non-investment assets and liabilities. The amounts presented in this table are intended to permit reconciliation of the fair value hierarchy to the amounts presented in the Master Trust's statements of net assets.

Master Trust net assets at fair value classified within Level 3 consisted of common and preferred stock, government and agency securities, corporate bonds, mortgage and asset-backed securities, and short-term investments. Such amounts were 0.04% and 0.11% of the Master Trust's net assets as of December 31, 2023 and 2022, respectively.

**Level 3 Transfers** — The availability of observable market data is monitored to assess the appropriate classification of financial instruments within the fair value hierarchy. Changes in economic conditions or model-based valuation techniques may require the transfer of financial instruments from one fair value level to another. The significance of transfers between levels is evaluated based upon the nature of the financial instrument and size of the transfer relative to net assets. There were no significant transfers into or out of Level 3 for the years ended December 31, 2023 and 2022.

## 6. DERIVATIVE FINANCIAL INSTRUMENTS

ASC 815, *Derivatives and Hedging*, requires disclosures on how and why derivatives are used, accounted for, and affect the results of operations and financial position. Derivative instruments held by the Master Trust are not designated as hedging instruments under ASC 815. The Master Trust investments are exposed to the following financial instrument risks:

**Interest Rate Risk** — Interest rate risk is the risk of change in the market value of the assets due to a change in interest rates. Bond futures, interest rate swaps, and interest rate swaptions are generally used to manage interest rate risk or adjust portfolio duration. A futures contract is an agreement between two parties to buy and sell a financial instrument at a set price on a future date. Interest rate swap agreements involve the exchange of respective commitments to pay or receive interest, e.g., an exchange of floating rate payments for fixed rate payments, with respect to the notional amount of principal between the Master Trust and a counterparty. Interest rate swaptions are options to enter into an interest rate swap based on predetermined conditions.

**Credit Risk** — Credit risk is the risk of change in the market value of assets due to the change in creditworthiness of the underlying issuer. Credit default swaps are used to manage the credit exposure of a security or basket of securities. Credit default swap agreements involve one party (referred to as the buyer of protection) making a stream of payments to another party (the seller of protection) in exchange for the right to receive a specified return in the event of a default or other credit event for the referenced entity, obligation, or index.

**Foreign Currency Risk** — Currency risk is the risk of a change in market value due to the change in foreign currency exchange rates. Generally, currency futures and forward contracts are used to achieve the desired currency exposure, or generate value-added performance. Foreign currency futures and forwards are agreements between two parties to buy and sell a set of currencies at a set exchange rate on a specified future date. A currency option gives the buyer the right, but not the obligation, to buy one currency or sell another currency at a set exchange rate on or before a given date.

**Equity Risk** — Equity risk is the risk of a change in market value of assets due to the change in equity or equity index prices. Equity futures and swaps are generally used to manage the market exposure of a security or index, or rebalance the total portfolio to the target asset allocation. An equity futures contract is an agreement between two parties to buy and sell a financial instrument at a set price on a future date. Equity swaps generally exchange the return on a stock or stock index for the return of another financial instrument such as a different stock or equity index or LIBOR.

**Commodity Risk** — Commodity risk is the risk of change in the market value of the underlying commodity due to a change in the price of the commodity. Commodity futures, swaps, and options are generally used to achieve the desired market exposure to commodities. A futures contract is an agreement between two parties to buy and sell a commodity at a set price on a future date. Commodity swaps are agreements involving the exchange of respective commitments to pay or receive cash flows, e.g., an exchange of payments based on the price movement for the commodity, with respect to the notional amount of principal between the Master Trust and a counterparty. Commodity options give the buyer the right, but not the obligation, to buy one commodity or sell another commodity at a set price on or before a given date.

**Future Settlement Risk** — Future settlement risk is the risk of counterparty nonperformance resulting in not receiving the asset or associated gains specified in the contract. Gains are derived from the change in market value of the contract due to a change in price of the underlying security. Mortgage-backed TBAs are used to manage the market exposure of a security or asset class. A TBA is a contract for the purchase or sale of agency mortgage-backed securities to be delivered at a future agreed-upon date.

As of December 31, 2023 and 2022, the Master Trust has invested in derivative contracts. The fair value of these contracts is included in the Master Trust's statements of net assets, as discussed in Note 4, and was not material.

Derivative contracts realized gains and losses and the change in unrealized gains and losses are reflected in the Master Trust's statement of changes in net assets as net appreciation or depreciation of investments. The effect of derivative contracts realized gains and losses and the change in unrealized gains and losses for the year ended December 31, 2023 was not material.

The following table summarizes the gross notional value of derivative contracts outstanding as of December 31, 2023 and 2022. The gross notional amounts give an indication of the volume of the Master Trust's derivative activity and significantly exceed the fair value of the derivative investments, which is more representative of the economic exposure associated with derivatives in the Master Trust.

|                          | Interest<br>Rate | Credit | Foreign<br>Currency | Equity | Commodity | Future<br>Settlement | Total    |
|--------------------------|------------------|--------|---------------------|--------|-----------|----------------------|----------|
| <b>December 31, 2023</b> |                  |        |                     |        |           |                      |          |
| Forward contracts        | \$ —             | \$ —   | \$ 223              | \$ —   | \$ —      | \$ —                 | 223      |
| Futures                  | 3,838            | —      | 6                   | 255    | —         | —                    | 4,099    |
| Options                  | 96               | —      | 2                   | —      | —         | —                    | 98       |
| Swaps                    | 531              | 45     | 5                   | —      | —         | —                    | 581      |
| TBAs                     | —                | —      | —                   | —      | —         | 389                  | 389      |
| Total                    | \$ 4,465         | \$ 45  | \$ 236              | \$ 255 | \$ —      | \$ 389               | \$ 5,390 |
| <b>December 31, 2022</b> |                  |        |                     |        |           |                      |          |
| Forward contracts        | \$ —             | \$ —   | \$ 1,243            | \$ —   | \$ —      | \$ —                 | 1,243    |
| Futures                  | 4,353            | —      | 5                   | 237    | 33        | —                    | 4,628    |
| Options                  | 186              | —      | —                   | —      | —         | —                    | 186      |
| Swaps                    | 348              | 69     | 5                   | 3      | —         | —                    | 425      |
| TBAs                     | —                | —      | —                   | —      | —         | 1,330                | 1,330    |
| Total                    | \$ 4,887         | \$ 69  | \$ 1,253            | \$ 240 | \$ 33     | \$ 1,330             | \$ 7,812 |

Derivatives are generally used to manage the market exposure of a security, index or currency, or adjust the portfolio duration. Derivative contracts are instruments that derive their value from underlying assets, indices, reference interest rates, or a combination of these factors. Refer to Note 2 for further description of how derivative instruments are valued. Certain cash instruments, such as mortgage-backed TBAs meet the definition of a derivative instrument under GAAP.

The nature of the counterparty and the settlement mechanism of the derivative affect the credit risk to which the Master Trust is exposed. For OTC derivatives such as swaps, forwards, options and TBAs, the Master Trust is exposed to the credit risk of the derivative counterparty.

For exchange-traded derivatives, such as futures and options, and "cleared" OTC swaps, the Master Trust is generally exposed to the credit risk of the relevant exchange or clearinghouse. Where possible, the Master Trust seeks to mitigate its credit risk exposures arising on derivative transactions through the use of legally enforceable master netting arrangements and collateral agreements.

The Master Trust is also exposed to liquidity risk in the following situations:

- 1) When the derivative contracts require the Master Trust to post additional cash or securities collateral with counterparties as the fair value of the contracts moves in the counterparties' favor and the Master Trust's receivables under related contracts are unavailable for offset or insufficient in value to offset the payment obligation to the counterparty.

2) When certain derivative contracts have credit-related contingent features under the International Swaps and Derivatives Association Master Agreement (generally swaps) with counterparties for contracts in a net liability position.

The Master Trust has liquidity risk if its assets decline by various, pre-specified rates over predetermined time periods. If this occurs, the Master Trust is required to post more collateral or may be required to pay off the open liability contracts given the counterparty's right to terminate the contract. At December 31, 2023 and 2022, the Master Trust had an insignificant amount of contracts in a net liability position with contingent features with an insignificant amount posted in collateral against those positions.

## 7. RECONCILIATION OF FINANCIAL STATEMENTS TO FORM 5500

The following is a reconciliation of net assets available for benefits per the financial statements as of December 31, 2023 and 2022, to Form 5500:

|                                                                | 2023             | 2022             |
|----------------------------------------------------------------|------------------|------------------|
| Net assets available for benefits per the financial statements | \$ 72,246        | \$ 63,503        |
| Amounts allocated to withdrawing Members                       | (109)            | (117)            |
| Net assets available for benefits per Form 5500                | <u>\$ 72,137</u> | <u>\$ 63,386</u> |

The following is a reconciliation of benefits paid per the financial statements for the year ended December 31, 2023, to total benefit payments per Form 5500:

|                                                                            |                 |
|----------------------------------------------------------------------------|-----------------|
| Benefits paid per the financial statements                                 | \$ 6,090        |
| Amounts allocated to withdrawing Members — December 31, 2023               | 109             |
| Amounts allocated to withdrawing Members — December 31, 2022               | (117)           |
| Amounts deemed distributions of Member loans as reflected in the Form 5500 | (2)             |
| Total benefit payments per Form 5500                                       | <u>\$ 6,080</u> |

Amounts allocated to withdrawing Members are recorded on the Form 5500 for benefit claims that have been processed and approved for payment prior to December 31, but not yet paid as of that date.

Amounts deemed distributions of Member loans as reflected in the Form 5500 are for loans that Members failed to make a payment within 30 days of the expected payment date and did not bring loan payments current within 90 days of the end of the calendar quarter in which the payment was missed, Members failed to repay the loan in full within 30 days after the end of the repayment period, or Members whose loans are in default and have not reached a distributable event and are not eligible for an in-service withdrawal in the amount of the defaulted loan balance.

## 8. RELATED PARTY AND PARTY-IN-INTEREST TRANSACTIONS

Certain Master Trust investments are managed by NT. NT is the trustee as defined by the Plan and, therefore, these transactions qualify as related party and party-in-interest transactions.

As of December 31, 2023 and 2022, the Plan held approximately 32 million and 35 million shares of common stock of the Company, with a cost basis of \$5,527 and \$5,616, respectively. During the years ended December 31, 2023 and 2022, purchases of shares by the Plan totaled \$72 and \$185, respectively, and sales of shares by the Plan totaled \$2,116 and \$1,326, respectively. Boeing contributed \$1,554 in Company common stock to the Plan during the year ended December 31, 2023.

Newport Trust Company ("Newport"), is the independent fiduciary and investment manager of the Boeing Stock Fund. The Plan has authorized Newport with sole responsibility for deciding whether to restrict investment in the Boeing Stock Fund, or to sell or otherwise dispose of all or any portion of the stock held in the Boeing Stock Fund if Newport determines it is in the best interests of the Members. In the event Newport determined to sell or dispose of stock in the Boeing Stock Fund, Newport would designate an alternative

investment fund under the Plan for the temporary investment of any proceeds from the sale or other disposition of the Company's common stock.

#### **9. NONEXEMPT PARTY-IN-INTEREST TRANSACTIONS**

The Company remitted a portion of the March 20, 2023 and March 27, 2023 participant contributions of twenty two thousand three hundred and seventy-two dollars on April 6, 2023, which was later than required by the Department of Labor ("DOL") Regulation 2510.3-102. The Company filed Form 5330 with the IRS and paid the required excise tax on the transaction in September 2023. In addition, participant accounts were credited with the amount of investment income that would have been earned had the participant contribution been remitted on a timely basis.

#### **10. VOLUNTARY COMPLIANCE RESOLUTION**

The Company determined that between the 2017 and 2020 plan years four Members received participant loans in excess of the limits established by the Plan document and Internal Revenue Code Section 72(p)(2)(A). These transactions constituted a prohibited transaction under Title I of ERISA. In accordance with the Internal Revenue Service's ("IRS") Employee Plans Compliance Resolution System, the Company took remedial actions to correct the Plan's operational failure under the IRS's Voluntary Correction Program. The Company submitted its request to the IRS on February 28, 2022, and received a compliance statement from the IRS dated May 2, 2023, which concluded that the IRS agrees with the corrective actions made by the Company.

#### **11. TAX STATUS**

The IRS has determined and informed the Company by a letter, dated May 11, 2015, that the Plan is designed in accordance with applicable sections of the IRC. The Plan has been amended since receiving the determination letter. The Plan administrator believes that the Plan is designed and is currently being operated in compliance with the applicable requirements of the IRC. Therefore, the Plan administrator believes that the tax-exempt status of the Plan and related trust has not been affected and no provision for income taxes has been included in the Plan's financial statements.

GAAP requires 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. The Plan administrator believes it is no longer subject to income tax examinations for years prior to 2020.

#### **12. PLAN TERMINATION**

Although it has not expressed any intention to do so, the Company has the right under the Plan to discontinue its contributions at any time and to terminate the Plan subject to the provisions set forth in ERISA. In the event of termination of the Plan, both Member and employer contributions, including any income earned, will be distributed to the Members.

\* \* \* \* \*

## SUPPLEMENTAL SCHEDULES

### THE BOEING COMPANY 401(k) RETIREMENT PLAN

FORM 5500, SCHEDULE H, LINE 4(i) - SCHEDULE OF ASSETS (HELD AT END OF YEAR)  
AS OF DECEMBER 31, 2023

| Security Name, Maturity Date, and Rate                                   | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------|------|-------------------------------|
| 1 800 FLOWERS COM INC CL A COM STK                                       | **   | \$ 22,638                     |
| 1166 AVE OF THE 5.6896% DUE 10-13-2037                                   | **   | 1,948,642                     |
| 1166 AVE OF THE 5.6896% DUE 10-13-2037                                   | **   | 1,158,251                     |
| 1CMO BENCHMARK MORTGAGE TRUST SER 20-B21 CL A5 2.014% DUE 12-15-2053 BEO | **   | 7,883,570                     |
| 1ST INDL RLTY TR INC COM                                                 | **   | 5,214,330                     |
| 1ST PACIFIC CO USD0.01                                                   | **   | 252,510                       |
| 1ST SOURCE CORP COM                                                      | **   | 523,454                       |
| 2SEVENTY BIO INC COM                                                     | **   | 44,596                        |
| 2U INC COM                                                               | **   | 53,505                        |
| 361 DEGREES INTERN HKD0.10                                               | **   | 128,427                       |
| 3650R 2021-PF1 COML MTG TR COML MTG PASSTHRU CTF CL 2.372% 11-15-2054    | **   | 4,637,214                     |
| 37 INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD 'A'CNY1     | **   | 2,414,979                     |
| 31 GROUP ORD GBP0.738636                                                 | **   | 3,970,297                     |
| 3M CO 2.375% DUE 08-26-2029                                              | **   | 53,147                        |
| 3M CO 3.7% DUE 04-15-2050/03-27-2020 REG                                 | **   | 142,919                       |
| 4IMPRINT GROUP ORD GBX38.461538                                          | **   | 907,898                       |
| 5TH 3RD BK CIN OH 3.85% DUE 03-15-2026                                   | **   | 1,281,400                     |
| 77TH BANK NPV                                                            | **   | 96,269                        |
| 8X8 INC NEW COM                                                          | **   | 268,516                       |
| A&D HOLON HOLDINGS CO LTD NPV                                            | **   | 42,180                        |
| A.P. MOLLER-MAERSK SER'B'DKK1000                                         | **   | 3,049,234                     |
| A10 NETWORKS INC COM                                                     | **   | 2,161,974                     |
| A2A SPA EUR0.52                                                          | **   | 244,166                       |
| AALBERTS NV EUR0.25                                                      | **   | 105,819                       |
| AAPICO HITECH THB1(NVDR)                                                 | **   | 13,946                        |
| AARONS CO INC COM                                                        | **   | 223,551                       |
| ABB LTD CHF0.12 (REGD)                                                   | **   | 6,346,739                     |
| ABBISKO CAYMAN LTD USD0.00001                                            | **   | 152,852                       |
| ABBOTT LAB COM                                                           | **   | 12,388,489                    |
| ABBVIE INC 2.6% DUE 11-21-2024 REG                                       | **   | 16,030,129                    |
| ABBVIE INC 3.2% 11-21-2029                                               | **   | 467,975                       |
| ABBVIE INC 3.2% 11-21-2029                                               | **   | 7,041,152                     |
| ABBVIE INC 3.2% DUE 05-14-2026                                           | **   | 6,063,605                     |
| ABBVIE INC 3.6% 05-14-2025                                               | **   | 7,144,706                     |
| ABBVIE INC 3.85% DUE 03-15-2025 REG                                      | **   | 444,008                       |
| ABBVIE INC 4.05% DUE 11-21-2039 REG                                      | **   | 453,166                       |
| ABBVIE INC 4.25% DUE 11-14-2028                                          | **   | 248,933                       |
| ABBVIE INC 4.25% DUE 11-21-2049 REG                                      | **   | 120,712                       |
| ABBVIE INC 4.25% DUE 11-21-2049 REG                                      | **   | 268,249                       |
| ABBVIE INC 4.4% DUE 11-06-2042                                           | **   | 232,659                       |
| ABBVIE INC COM USD0.01                                                   | **   | 37,825,852                    |
| ABBVIE INC FIXED 2.95% DUE 11-21-2026                                    | **   | 2,360,087                     |
| ABC-MART INC NPV                                                         | **   | 190,584                       |

| Security Name, Maturity Date, and Rate                               | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------|------|-------------------------------|
| ABERCROMBIE & FITCH CO CL A CL A                                     | **   | 453,010                       |
| ABN AMRO BK N V 4.75% DUE 07-28-2025                                 | **   | 391,944                       |
| ABN AMRO BK N V 6.339% DUE 09-18-2027                                | **   | 4,499,835                     |
| ABSA GROUP LTD ZAR2                                                  | **   | 291,388                       |
| ACADEMEDIA AB NPV                                                    | **   | 535,635                       |
| ACADIA HEALTHCARE CO INC COM                                         | **   | 1,211,734                     |
| ACCENTURE PLC CLS A                                                  | **   | 59,772,255                    |
| ACCESS GROUP INC DEL 2005-A ASSET BKD CTF CL A-3 FLTG 07-25-2034 REG | **   | 855,168                       |
| ACCREDITED MTG LN TR 2004-3 MTG PASSTHRUCTF CL 2A2 10-25-2034 REG    | **   | 223,378                       |
| ACCUNIA EUROPEAN CLO I DESIGNATED ACTIVITY COMPANY 07/2030           | **   | 200,932                       |
| ACE HARDWARE IDR10                                                   | **   | 680,827                       |
| ACE INA HLDGS INC 3.35% DUE 05-03-2026                               | **   | 38,845                        |
| ACER INC TWD10                                                       | **   | 366,374                       |
| ACERINOX SA EUR0.25                                                  | **   | 235,166                       |
| ACM AUTO TR 2023-1 NT CL A 144A 6.61% 01-22-2030                     | **   | 720,043                       |
| ACM AUTO TR 2023-1 NT CL B 144A 7.26% 01-22-2030                     | **   | 1,272,760                     |
| ACTER GROUP CORPOR TWD5                                              | **   | 433,766                       |
| ACUITY BRANDS INC COM                                                | **   | 6,639,155                     |
| ADAPTIVE BIOTECHNOLOGIES CORP COM USD0.0001                          | **   | 167,943                       |
| ADASTRIA CO LTD                                                      | **   | 810,948                       |
| ADDLIFE AB SER'B'NPV                                                 | **   | 349,113                       |
| ADDUS HOMECARE CORP COM STK                                          | **   | 1,579,379                     |
| ADENTRA INC COM NPV                                                  | **   | 36,368                        |
| ADIDAS AG                                                            | **   | 935,992                       |
| ADIENT PLC ADIENT PLC LTD COM                                        | **   | 3,193,026                     |
| ADLINK TECHNOLOGY TWD10                                              | **   | 106,896                       |
| ADOBE INC 2.3% DUE 02-01-2030                                        | **   | 448,548                       |
| ADOBE INC COM                                                        | **   | 29,677,867                    |
| ADR AMBEV SA SPONSORED ADR                                           | **   | 874,689                       |
| ADR ARM HLDGS PLC SPONSORED ADR NEW                                  | **   | 3,661,365                     |
| ADR ASCENDIS PHARMA A/S SPONSORED ADR                                | **   | 3,126,835                     |
| ADR ASML HLDG NV NY REG 2012 (POST REV SPLIT)                        | **   | 11,415,111                    |
| ADR ASTRAZENCA PLC SPONSORED ADR UNITEDKINGDOM                       | **   | 9,072,786                     |
| ADR AUTOHOME INC SPONSORED ADR REPST CL A                            | **   | 2,074,981                     |
| ADR AVADEL PHARMACEUTICALS PLC SPONSOREDADR                          | **   | 713,032                       |
| ADR BICYCLE THERAPEUTICS PLC SPONSORED ADS REPSTG 1 SHS              | **   | 146,448                       |
| ADR BP P L C SPONSORED ADR                                           | **   | 4,855,853                     |
| ADR CEMEX SAB DE CV                                                  | **   | 1,007,957                     |
| ADR EMBRAER S A SPONSORED ADR REPSTG 4 COM SHS                       | **   | 835,988                       |
| ADR ENDAVA PLC ADS                                                   | **   | 2,267,148                     |
| ADR GERDAU S A SPONSORED ADR REPRESENTING PFD SHS                    | **   | 2,206,968                     |
| ADR GOLD FIELDS LTD NEW SPONSORED ADR                                | **   | 832,260                       |
| ADR GRAVITY CO LTD SPONSORED ADR NEW                                 | **   | 131,538                       |
| ADR GSK PLC                                                          | **   | 2,812,854                     |
| ADR HELLO GROUP INC ADR                                              | **   | 90,962                        |
| ADR ICICI BK LTD                                                     | **   | 1,174,072                     |
| ADR I-MAB SPONSORED ADS                                              | **   | 10,175                        |
| ADR IMMUNOCORE HLDGS PLC ADS                                         | **   | 276,013                       |

| Security Name, Maturity Date, and Rate                                   | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------|------|-------------------------------|
| ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 PFD PFD ADR           | **   | 1,171,749                     |
| ADR JOYY INC ADS REPSTG COM CL A                                         | **   | 305,293                       |
| ADR KB FINL GROUP INC SPONSORED ADR REPSTG 1 COM SH ADR                  | **   | 558,743                       |
| ADR LEGEND BIOTECH CORP SPON ADS EACH REP 2 ORD SHS                      | **   | 2,151,439                     |
| ADR LVMH MOET HENNESSY LOUIS VUITTON ADR                                 | **   | 5,836,016                     |
| ADR MINISO GROUP HLDG LTD SPONSORED ADS REPSTG ORD SHS                   | **   | 1,102,436                     |
| ADR NESTLE S A SPONSORED ADR REPSTG REG SH                               | **   | 12,744,392                    |
| ADR NICE LTD SPONSORED ADR                                               | **   | 3,126,721                     |
| ADR NOVO-NORDISK A S ADR                                                 | **   | 15,705,365                    |
| ADR PDD HOLDINGS INC SPON ADS EACH REP 4 ORD SHS                         | **   | 1,748,843                     |
| ADR RECKITT BENCKISER GROUP PLC SPONSORED ADR                            | **   | 2,668,926                     |
| ADR RIO TINTO PLC SPONSORED ADR                                          | **   | 7,373,997                     |
| ADR ROCHE HLDG LTD SPONSORED ADR ISIN #US771195104                       | **   | 2,553,490                     |
| ADR RYANAIR HLDGS PLC SPONSORED ADR NEW                                  | **   | 7,625,391                     |
| ADR SILICON MOTION TECHNOLOGY CORP SPONSORED ADR REPSTG SHS              | **   | 218,918                       |
| ADR SOCIEDAD QUIMICA Y MINERA DE CHILE SA SPONSORED ADR REPSTG SER B SHS | **   | 371,136                       |
| ADR STRUCTURE THERAPEUTICS INC SPONSORED ADR                             | **   | 242,685                       |
| ADR TAIWAN SEMICONDUCTOR MANUFACTURING ADS REP 5 TWD10                   | **   | 10,578,152                    |
| ADR TAL ED GROUP ADS REPSTG COM SHS ADR                                  | **   | 389,080                       |
| ADR TDCX INC ADS                                                         | **   | 10,190                        |
| ADR TRIP COM GRP LTD                                                     | **   | 324,738                       |
| ADR UNILEVER PLC SPONSORED ADR NEW                                       | **   | 9,182,112                     |
| ADR UP FINTECH HLDG LTD SPONSORED ADR REPSTG CL A ORD SHS                | **   | 119,517                       |
| ADR VIPSHOP HLDGS LTD SPONSORED ADR                                      | **   | 3,202,608                     |
| ADR VODAFONE GROUP PLC NEW SPONSORED ADR NO PAR                          | **   | 4,141,200                     |
| ADR WEIBO CORP SPONSORED ADR                                             | **   | 144,496                       |
| ADR WNS HLDGS LTD SPONSORED ADR                                          | **   | 6,363,229                     |
| ADR YALLA GROUP LTD SPONSORED ADS                                        | **   | 39,551                        |
| ADTRAN HLDGS INC FORMERLY ACORN COM                                      | **   | 300,874                       |
| ADVANCE AUTO PTS INC COM                                                 | **   | 1,879,114                     |
| ADVANCED MICRO DEVICES INC COM                                           | **   | 59,462,246                    |
| ADVENTIST HLTH 2.952% DUE 03-01-2029                                     | **   | 4,898,713                     |
| AECI ZARI                                                                | **   | 575,990                       |
| AECOM                                                                    | **   | 4,534,431                     |
| AEDAS HOMES SA EUR1                                                      | **   | 83,244                        |
| AEHR TEST SYS COM                                                        | **   | 183,163                       |
| AEP TEX CENT CO 3.85% DUE 10-01-2025                                     | **   | 1,712,843                     |
| AEP TEX INC 3.45% DUE 01-15-2050                                         | **   | 238,723                       |
| AEP TEX INC 4.15% DUE 05-01-2049                                         | **   | 202,063                       |
| AEP TEXAS CENT CO FIXED 3.95% DUE 06-01-2028                             | **   | 3,092,092                     |
| AEP TRANSM CO LLC 3.1% DUE 12-01-2026                                    | **   | 730,368                       |
| AERCAP HOLDINGS N.V. EUR0.01                                             | **   | 9,697,274                     |
| AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO                       | **   | 697,063                       |
| AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028                           | **   | 479,849                       |
| AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028                           | **   | 4,323,214                     |
| AERCAP IRELAND CAP 2.875% DUE 08-14-2024                                 | **   | 686,581                       |
| AERCAP IRELAND CAP 4.875% DUE 01-16-2024                                 | **   | 2,418,450                     |
| AERCAP IRELAND CAP DESIGNATED 1.75% 01-30-2026                           | **   | 492,332                       |

| Security Name, Maturity Date, and Rate                                          | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------------------|------|-------------------------------|
| AERCAP IRELAND CAP DESIGNATED ACTIVITY C6.1% 01-15-2027                         | **   | 745,936                       |
| AERCAP IRELAND CAP DESIGNATED ACTIVITY C6.5% DUE 07-15-2025 REG                 | **   | 860,948                       |
| AERCAP IRELAND CAP DESIGNATED SR NT 144A6.45% 04-15-2027                        | **   | 4,212,558                     |
| AERCAP IRELAND CAP/GLOBA 1.65% DUE 10-29-2024 BEO                               | **   | 456,443                       |
| AERCAP IRELAND CAP/GLOBA 1.65% DUE 10-29-2024 BEO                               | **   | 3,200,028                     |
| AERCAP IRELAND CAP/GLOBA 1.65% DUE 10-29-2024 BEO                               | **   | 1,541,099                     |
| AERCAP IRELAND CAP/GLOBA 1.75% DUE 10-29-2024 BEO                               | **   | 193,098                       |
| AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO                               | **   | 1,512,187                     |
| AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO                               | **   | 1,740,914                     |
| AERCAP IRELAND FIXED 4.45% DUE 10-01-2025                                       | **   | 981,220                       |
| AEROVIRONMENT INC COM                                                           | **   | 527,351                       |
| AERSALE CORP COM                                                                | **   | 2,567,691                     |
| AES CORP 5.45% 06-01-2028                                                       | **   | 610,438                       |
| AES CORP COM                                                                    | **   | 4,347,882                     |
| AES CORP SR NT 1.375% 01-15-2026                                                | **   | 1,137,543                     |
| AETNA INC NEW 6.75% DUE 12-15-2037                                              | **   | 101,207                       |
| AFFILIATED MANAGERS GROUP INC COM STK                                           | **   | 175,799                       |
| AFFIRM HLDGS INC CL A CL A                                                      | **   | 286,634                       |
| AFLAC INC 1.125% DUE 03-15-2026                                                 | **   | 1,469,650                     |
| AGCO CORP COM                                                                   | **   | 2,820,719                     |
| AGILENT TECHNOLOGIES INC COM                                                    | **   | 12,745,714                    |
| AGILON HEALTH INC COM                                                           | **   | 822,527                       |
| AGL CAP CORP 5.875% DUE 03-15-2041                                              | **   | 25,512                        |
| AGL CLO 13 LTD / AGL CLO 13 LLC SR SECD NT CL A-1 FLTG RATE 6.73942% 10-20-2034 | **   | 3,948,163                     |
| AGNC INVT CORP COM                                                              | **   | 227,003                       |
| AGREE RLTY CORP COM                                                             | **   | 7,506,662                     |
| AGRICULTURAL BANK OF CHINA CMN STK                                              | **   | 3,075,319                     |
| AGUAS ANDINAS S.A. COM NPV SER'A'                                               | **   | 51,109                        |
| AI HOLDINGS CORPOR NPV                                                          | **   | 44,796                        |
| AIA ENGINEERING INR2                                                            | **   | 237,428                       |
| AIA GROUP LTD NPV                                                               | **   | 8,545,739                     |
| AIB GROUP PLC ORD EUR0.625                                                      | **   | 2,157,019                     |
| AICA KOGYO CO NPV                                                               | **   | 290,424                       |
| AICHI STEEL CORP NPV                                                            | **   | 65,311                        |
| AIG GLOBAL FDG SR .9% DUE 09-22-2025                                            | **   | 1,284,933                     |
| AIG GLOBAL FDG SR 5.9% DUE 09-19-2028                                           | **   | 582,627                       |
| AIG GLOBAL FDG SR VAR RT 6.645113% DUE 09-25-2026                               | **   | 2,275,554                     |
| AIMS APAC REIT MANAGEMENT LTD                                                   | **   | 148,124                       |
| AIR FRANCE-KLM EUR1 (POST CONSOLIDATION)                                        | **   | 519,198                       |
| AIR LEASE CORP 1.875% 08-15-2026                                                | **   | 510,704                       |
| AIR LEASE CORP 2.1% DUE 09-01-2028 REG                                          | **   | 437,990                       |
| AIR LEASE CORP 3.375% DUE 07-01-2025 REG                                        | **   | 120,044                       |
| AIR LEASE CORP 3.375% DUE 07-01-2025 REG                                        | **   | 2,129,807                     |
| AIR LEASE CORP CL A CL A                                                        | **   | 2,935,590                     |
| AIR LEASE CORP MED 3.25% DUE 10-01-2029                                         | **   | 497,470                       |
| AIR LEASE CORP MED 5.85% DUE 12-15-2027                                         | **   | 410,665                       |
| AIR LEASE CORP MED FIXED 5.3% DUE 02-01-2028                                    | **   | 951,379                       |
| AIR LEASE CORP MED TERM NTS BOOK ENTRY 2.875% 01-15-2032                        | **   | 1,186,778                     |

| Security Name, Maturity Date, and Rate                    | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------|------|-------------------------------|
| AIR LIQUIDE(L') EUR5.50                                   | **   | 15,170,111                    |
| AIR PRODS & CHEMS INC 1.5% DUE 10-15-2025 REG             | **   | 612,752                       |
| AIRBNB INC CL A COM USD0.0001 CL A                        | **   | 7,158,377                     |
| AIT CORPORATION NPV                                       | **   | 63,663                        |
| AIXTRON SE ORD NPV                                        | **   | 1,058,548                     |
| AJ BELL PLC ORD GBP0.000125                               | **   | 429,732                       |
| AKCANS A CIMENTO SA TRY1                                  | **   | 24,867                        |
| AKER SOLUTIONS ASA                                        | **   | 2,597,323                     |
| AKERO THERAPEUTICS INC COM                                | **   | 209,963                       |
| AKTIA BANK PLC NPV                                        | **   | 20,333                        |
| AKZO NOBEL NV EUR0.50(POST REV SPLIT)                     | **   | 4,061,334                     |
| AL BABTAIN POWER SAR10                                    | **   | 327,351                       |
| AL HAMMADI COMPANY FOR DEV & INV SAR10.00                 | **   | 56,627                        |
| ALABAMA PWR CO 3.45% DUE 10-01-2049                       | **   | 264,161                       |
| ALABAMA PWR CO 3.75% DUE 09-01-2027                       | **   | 1,612,155                     |
| ALAMOS GOLD INC COM NPV                                   | **   | 170,281                       |
| ALBA PLC FLT 15/12/2038                                   | **   | 240,522                       |
| ALBEMARLE CORP 4.65% 06-01-2027                           | **   | 1,028,706                     |
| ALBERTA PROV CDA BD 3.3% DUE 03-15-2028 REG               | **   | 574,698                       |
| ALBERTA PROV CDA USD BD 1.3% DUE 07-22-2030 REG           | **   | 812,708                       |
| ALCHIP TECHNOLOGIE TWD10                                  | **   | 533,553                       |
| AL-DAWAA MEDICAL SERVICES CO SAR10                        | **   | 317,588                       |
| ALDREES PETROLEUM SAR10                                   | **   | 194,621                       |
| ALECTOR INC COM                                           | **   | 271,128                       |
| ALEXANDRIA REAL 3.8% DUE 04-15-2026                       | **   | 243,358                       |
| ALEXANDRIA REAL 4% DUE 02-01-2050                         | **   | 237,989                       |
| ALEXANDRIA REAL ESTATE E 2.0% DUE 05-18-2032              | **   | 1,470,541                     |
| ALEXANDRIA REAL ESTATE EQUITIES 1.875% DUE 02-01-2033     | **   | 97,510                        |
| ALEXANDRIA REAL ESTATE EQUITIES 2.95% 03-15-2034          | **   | 355,183                       |
| ALFA FINANCIAL SOF ORD GBP0.001                           | **   | 34,210                        |
| ALFRESA HOLDINGS NPV                                      | **   | 474,268                       |
| ALI AL GHANIM SONS KWD0.100                               | **   | 472,490                       |
| ALIBABA GROUP HOLDING LTD                                 | **   | 2,106,814                     |
| ALIGN TECHNOLOGY INC COM                                  | **   | 505,256                       |
| ALIMENTATION 3.55% DUE 07-26-2027                         | **   | 481,394                       |
| ALIMENTATION 3.55% DUE 07-26-2027                         | **   | 4,476,960                     |
| ALIMENTATION COUCHE-TARD INC SR NT 144A 3.439% 05-13-2041 | **   | 419,174                       |
| ALIOR BANK SA PLN10.00                                    | **   | 12,561                        |
| ALKAMI TECHNOLOGY INC COM                                 | **   | 1,345,269                     |
| ALKANE RESOURCES LTD COMSTK                               | **   | 68,259                        |
| ALKERMES PLC SHS                                          | **   | 337,679                       |
| ALLEGRO MICROSYSTEMS INC DEL COM                          | **   | 805,182                       |
| ALLETE INC COM NEW                                        | **   | 3,497,373                     |
| ALLIENT INC COM NPV                                       | **   | 9,848                         |
| ALLISON TRANSMISSION HOLDING                              | **   | 927,900                       |
| ALLY FINL INC 5.8% DUE 05-01-2025                         | **   | 200,204                       |
| ALLY FINL INC 6.848% 01-03-2030                           | **   | 822,363                       |
| ALPEK SA DE CV 3.25% DUE 02-25-2031 BEO                   | **   | 5,423,597                     |

| Security Name, Maturity Date, and Rate             | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------|------|-------------------------------|
| ALPHA & OMEGA SEMICONDUCTOR LTD COM STK            | **   | 163,605                       |
| ALPHA METALLURGICAL RES INC COM                    | **   | 368,745                       |
| ALPHA NETWORKS INC TWD10                           | **   | 215,254                       |
| ALPHA SERVICES AND HOLDINGS SA EUR0.3(REV SPLIT)   | **   | 1,026,096                     |
| ALPHA SYSTEMS INC NPV                              | **   | 45,134                        |
| ALPHABET INC 1.1% DUE 08-15-2030                   | **   | 398,247                       |
| ALPHABET INC 1.9% DUE 08-15-2040                   | **   | 340,984                       |
| ALPHABET INC CAP STK USD0.001 CL C                 | **   | 36,666,604                    |
| ALPHABET INC CAPITAL STOCK USD0.001 CL A           | **   | 160,910,867                   |
| ALPHABET INC FIXED .45% DUE 08-15-2025             | **   | 206,562                       |
| ALPHAPOLIS CO LTD NPV                              | **   | 22,860                        |
| ALPS LOGISTICS NPV                                 | **   | 36,524                        |
| ALSEA SAB DE CV COM NPV                            | **   | 573,233                       |
| ALSO HOLDING AG CHF1 (REGD)                        | **   | 34,892                        |
| ALTEK CORP TWD10                                   | **   | 150,907                       |
| ALTUM LTD NPV                                      | **   | 1,596,327                     |
| ALTRIA GROUP INC 2.45% DUE 02-04-2032              | **   | 2,327,657                     |
| ALTRIA GROUP INC 6.2% 11-01-2028                   | **   | 11,834,579                    |
| ALTRIA GROUP INC 6.2% DUE 02-14-2059               | **   | 64,311                        |
| ALTRIA GROUP INC FIXED 2.35% DUE 05-06-2025        | **   | 241,139                       |
| ALTRIA GROUP INC FIXED 3.4% DUE 05-06-2030         | **   | 689,744                       |
| ALTRIA GROUP INC FIXED 4.4% DUE 02-14-2026         | **   | 1,059,522                     |
| AMADEUS IT GROUP EUR0.01                           | **   | 5,038,738                     |
| AMANO CORPORATION NPV                              | **   | 367,435                       |
| AMATA CORP THB1(NVDR)                              | **   | 432,216                       |
| AMAZON COM INC 1.2% DUE 06-03-2027                 | **   | 658,905                       |
| AMAZON COM INC 1.5% DUE 06-03-2030                 | **   | 424,040                       |
| AMAZON COM INC 1.5% DUE 06-03-2030                 | **   | 279,866                       |
| AMAZON COM INC 2.1% DUE 05-12-2031 BEO             | **   | 327,765                       |
| AMAZON COM INC 2.5% DUE 06-03-2050                 | **   | 347,017                       |
| AMAZON COM INC 3.0% 04-13-2025                     | **   | 2,518,811                     |
| AMAZON COM INC 3.15% DUE 08-22-2027 BEO            | **   | 6,844,535                     |
| AMAZON COM INC COM                                 | **   | 192,378,527                   |
| AMAZON COM INC FIXED 4.25% DUE 08-22-2057          | **   | 110,889                       |
| AMAZON COM INC NT .45% 05-12-2024                  | **   | 2,429,317                     |
| AMAZON.COM INC 3.3% 04-13-2027                     | **   | 932,971                       |
| AMAZON.COM INC 3.45% 04-13-2029                    | **   | 213,282                       |
| AMAZON.COM INC 3.95% 04-13-2052                    | **   | 659,234                       |
| AMBEA AB NPV                                       | **   | 390,242                       |
| AMCOR FLEXIBLES NORTH AMER INC SR NT 4% 05-17-2025 | **   | 6,250,446                     |
| AMDOCS ORD GBP0.01                                 | **   | 3,899,943                     |
| AMEDISYS INC COM                                   | **   | 2,094,172                     |
| AMER ELEC PWR CO INC COM                           | **   | 3,911,555                     |
| AMERANT BANCORP INC CL A CL A                      | **   | 1,375,576                     |
| AMEREN CORP 5.7% 12-01-2026                        | **   | 4,226,168                     |
| AMEREN ILL CO 3.8% DUE 05-15-2028                  | **   | 5,075,722                     |
| AMERESCO INC                                       | **   | 186,061                       |
| AMERICAN AIRLIS INC 16-3 AA PTT 04-15-2030         | **   | 35,799                        |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| AMERICAN AIRLS PASS THRU 2016-2 AA 3.2% DUE 12-15-2029                           | **   | 675,665                       |
| AMERICAN AXLE & MFG HLDGS INC COM                                                | **   | 402,053                       |
| AMERICAN EAGLE OUTFITTERS INC NEW COM                                            | **   | 7,312,028                     |
| AMERICAN ELEC PWR CO INC 2.031% DUE 03-15-2024 REG                               | **   | 1,507,514                     |
| AMERICAN ELEC PWR CO INC 5.2% 01-15-2029                                         | **   | 1,445,560                     |
| AMERICAN EXPRESS CO                                                              | **   | 27,848,840                    |
| AMERICAN EXPRESS CO 2.55% DUE 03-04-2027BEO                                      | **   | 15,798,679                    |
| AMERICAN EXPRESS CO 4.42% 08-03-2033                                             | **   | 3,906,596                     |
| AMERICAN EXPRESS CO 6.338% DUE 10-30-2026                                        | **   | 4,227,349                     |
| AMERICAN EXPRESS CR A/C MASTER SER 22-2 CL A 0% 05-17-2027                       | **   | 2,870,228                     |
| AMERICAN EXPRESS CR ACCOUNT MASTER TR SER 23-3 CL A 5.23% 09-15-2028             | **   | 6,379,902                     |
| AMERICAN EXPRESS CR ACCOUNT MASTER TR 2022-3 ASSET BACKED CL A 3.385% 08-16-2027 | **   | 9,147,515                     |
| AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST SER 23-1 CL A 4.87% DUE 05-15-2028  | **   | 15,318,505                    |
| AMERICAN HOMES 4 RENT COMMON STOCK                                               | **   | 574,137                       |
| AMERICAN HONDA FIN CORP MED TERM NTS BOO5.25% 07-07-2026                         | **   | 2,748,730                     |
| AMERICAN HONDA FIN FLTGT RT 11-22-2024                                           | **   | 6,358,445                     |
| AMERICAN HONDA FINANCE 5.8% 10-03-2025                                           | **   | 974,661                       |
| AMERICAN INTERNATIONAL GROUP INC COM                                             | **   | 18,048,600                    |
| AMERICAN MUN PWR OHIO INC REV 6.449% 02-15-2044 BEO TAXABLE                      | **   | 5,546,626                     |
| AMERICAN TOWER CORP                                                              | **   | 9,281,545                     |
| AMERICAN TOWER CORP 3.65% DUE 03-15-2027                                         | **   | 1,249,152                     |
| AMERICAN TOWER CORP 5.25% 07-15-2028                                             | **   | 298,875                       |
| AMERICAN TOWER CORP NEW 1.875% DUE 10-15-2030                                    | **   | 615,559                       |
| AMERICAN TOWER CORP NEW 2.3% 09-15-2031                                          | **   | 4,139,265                     |
| AMERICAN TOWER CORP NEW 5.9% 11-15-2033                                          | **   | 2,439,874                     |
| AMERICAN VANGUARD CORP COM                                                       | **   | 679,142                       |
| AMERICAN WELL CORP COM CL A COM CL A                                             | **   | 96,302                        |
| AMERICAN WTR WKS CO INC NEW COM                                                  | **   | 382,243                       |
| AMERICAS CAR-MART INC COM                                                        | **   | 1,463,876                     |
| AMERICREDIT .89% DUE 10-19-2026                                                  | **   | 477,439                       |
| AMERICREDIT 1.17% DUE 08-18-2027                                                 | **   | 2,132,144                     |
| AMERICREDIT 1.41% DUE 08-18-2027                                                 | **   | 3,717,433                     |
| AMERICREDIT 1.48% DUE 02-18-2026                                                 | **   | 84,063                        |
| AMERICREDIT 1.59% DUE 10-20-2025                                                 | **   | 661,761                       |
| AMERICREDIT 2.32% DUE 07-18-2025                                                 | **   | 113,485                       |
| AMERICREDIT 2.45% DUE 11-18-2026                                                 | **   | 4,239,696                     |
| AMERICREDIT 2.58% DUE 09-18-2025                                                 | **   | 4,958,040                     |
| AMERICREDIT 5.81% DUE 05-18-2028                                                 | **   | 1,421,956                     |
| AMERICREDIT AUTOMOBILE RECEIVABLES AUTO RECEIVABLES BACKED NT 5.62% 11-18-2027   | **   | 1,056,262                     |
| AMERICREDIT AUTOMOBILE RECEIVABLES AUTO RECEIVABLES BACKED NT 5.8% 12-18-2028    | **   | 5,711,183                     |
| AMERICREDIT AUTOMOBILE RECEIVABLES TR 20NT CL A-3 4.38% DUE 04-18-2028 REG       | **   | 396,115                       |
| AMERIPRISE FINL 3% DUE 04-02-2025                                                | **   | 2,540,645                     |
| AMERIPRISE FINL INC 4.5% 05-13-2032                                              | **   | 1,788,717                     |
| AMERIPRISE FINL INC COM                                                          | **   | 10,969,111                    |
| AMERIS BANCORP COM                                                               | **   | 1,263,916                     |
| AMERN AIRLINES INC 3.7% DUE 10-01-2026                                           | **   | 1,621,717                     |
| AMERN CR ACCEP 4.86% DUE 10-13-2028                                              | **   | 2,544,366                     |
| AMERN CR ACCEP 5.59% DUE 04-12-2029                                              | **   | 2,975,314                     |

| Security Name, Maturity Date, and Rate                                   | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------|------|-------------------------------|
| AMERN CR ACCEP 5.61% DUE 06-14-2027                                      | **   | 3,027,135                     |
| AMERN CR ACCEP 5.89% DUE 10-13-2026                                      | **   | 305,278                       |
| AMERN CR ACCEP RECEIVABLES TR 7.86% 02-15-2029                           | **   | 6,580,729                     |
| AMERN CR ACCEP RECEIVABLES TR ASSET BACKED NT CL C 144A .83% 03-15-2027  | **   | 6,884                         |
| AMERN CR ACCEP RECEIVABLES TR ASSET BACKED NT CL D 144A 1.77% 12-14-2026 | **   | 693,631                       |
| AMERN EXPRESS CO 2.5% DUE 07-30-2024                                     | **   | 1,432,081                     |
| AMERN EXPRESS CO 3% 10-30-2024                                           | **   | 170,011                       |
| AMERN EXPRESS CO FLTG RT 4.99% DUE 05-01-2026                            | **   | 805,805                       |
| AMERN EXPRESS CO FLTG RT 5.389% DUE 07-28-2027                           | **   | 1,202,300                     |
| AMERN HONDA FIN 1.3% DUE 09-09-2026                                      | **   | 447,641                       |
| AMERN SOFTWARE INC CL A                                                  | **   | 102,265                       |
| AMERN TOWER CORP 1.3% DUE 09-15-2025                                     | **   | 5,953,042                     |
| AMERN TOWER CORP 2.4% DUE 03-15-2025                                     | **   | 1,241,475                     |
| AMERN TOWER CORP 2.95% DUE 01-15-2051                                    | **   | 434,980                       |
| AMERN TOWER CORP 3.125% DUE 01-15-2027                                   | **   | 2,931,842                     |
| AMERN TOWER CORP 3.55% DUE 07-15-2027                                    | **   | 3,310,487                     |
| AMERN TOWER CORP 4.4% DUE 02-15-2026                                     | **   | 790,104                       |
| AMERN TOWER CORP FIXED 1.45% DUE 09-15-2026                              | **   | 2,265,768                     |
| AMERN WOODMARK CORP COM                                                  | **   | 8,365,785                     |
| AMETEK INC NEW COM                                                       | **   | 3,014,354                     |
| AMGEN INC 2.2% DUE 02-21-2027                                            | **   | 1,488,733                     |
| AMGEN INC 2.6% DUE 08-19-2026                                            | **   | 594,113                       |
| AMGEN INC 3.2% 11-02-2027                                                | **   | 1,570,677                     |
| AMGEN INC 3.625% DUE 05-22-2024                                          | **   | 1,906,773                     |
| AMGEN INC 3.625% DUE 05-22-2024                                          | **   | 49,599                        |
| AMGEN INC 4.05% DUE 08-18-2029                                           | **   | 1,220,225                     |
| AMGEN INC 5.25% 03-02-2030                                               | **   | 2,799,878                     |
| AMGEN INC 5.25% DUE 03-01-2033                                           | **   | 533,878                       |
| AMGEN INC 5.6% DUE 03-01-2043                                            | **   | 668,519                       |
| AMGEN INC 5.65% 03-02-2053                                               | **   | 745,041                       |
| AMGEN INC 5.711% 03-01-2025                                              | **   | 8,523,631                     |
| AMGEN INC COM                                                            | **   | 9,199,071                     |
| AMGEN INC FIXED 5.15% 03-02-2028                                         | **   | 1,943,822                     |
| AMGEN INC FIXED 5.15% 03-02-2028                                         | **   | 11,373,407                    |
| AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052                                 | **   | 407,879                       |
| AMICUS THERAPEUTICS INC COM                                              | **   | 288,497                       |
| AMIYAKI TEI CO LTD NPV                                                   | **   | 51,550                        |
| AMNEAL PHARMACEUTICALS INC COM                                           | **   | 60,093                        |
| AMPHASTAR PHARMACEUTICALS INC DEL COM                                    | **   | 681,216                       |
| AMPHENOL CORP NEW 4.75% DUE 03-30-2026                                   | **   | 675,715                       |
| AMS-OSRAM AG NPV (BR)                                                    | **   | 45,211                        |
| AMTRAN TECHNOLOGY TWD10                                                  | **   | 148,307                       |
| AMVIS HOLDINGS INC NPV                                                   | **   | 236,597                       |
| ANADOLU EFES TRY1                                                        | **   | 416,043                       |
| ANALOG DEVICES INC 2.95% DUE 04-01-2025                                  | **   | 1,114,620                     |
| ANALOG DEVICES INC COM                                                   | **   | 22,354,480                    |
| ANDERSONS INC COM                                                        | **   | 627,474                       |
| ANDHRA PRADESH PAP SHS                                                   | **   | 20,132                        |

| Security Name, Maturity Date, and Rate                           | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------|------|-------------------------------|
| ANDREW W MELLON .947% DUE 08-01-2027                             | **   | 8,732,357                     |
| ANE (CAYMAN) INC. USD0.00002                                     | **   | 155,704                       |
| ANGEL ONE LTD                                                    | **   | 550,286                       |
| ANGIODYNAMICS INC COM STK                                        | **   | 222,052                       |
| ANGLO AMERN CAP 4% DUE 09-11-2027                                | **   | 374,897                       |
| ANGLO AMERN CAP 4.75% DUE 04-10-2027                             | **   | 799,835                       |
| ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG            | **   | 191,028                       |
| ANHEUSER BUSCH INC 4.439% DUE 10-06-2048                         | **   | 277,310                       |
| ANHEUSER-BUSCH 3.5% DUE 06-01-2030                               | **   | 1,973,827                     |
| ANHEUSER-BUSCH 4.375% DUE 04-15-2038                             | **   | 542,001                       |
| ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.75% 01-23-2029              | **   | 1,799,087                     |
| ANHUI CONCH CEMENT 'H'CNV1                                       | **   | 502,488                       |
| ANHUI GENUINE NEW MATERIALS CO LTD (STOCK CONNECT)               | **   | 297,158                       |
| ANHUI HENGYUAN STOCK CONNECT                                     | **   | 526,762                       |
| ANI PHARMACEUTICALS INC COM                                      | **   | 1,720,203                     |
| ANIMA HLDG SPA NPV                                               | **   | 322,298                       |
| ANNALY CAPITAL MANAGEMENT INC COM NEW COM USD0.01(POST REV SPLT) | **   | 446,110                       |
| ANTARES HLDGS LP 2.75% 01-15-2027                                | **   | 5,584,791                     |
| ANTARES HLDGS LP SR NT 144A 3C7 7.95% 08-11-2028                 | **   | 828,307                       |
| ANTERO MIDSTREAM CORPORATION COM USD1.00                         | **   | 466,091                       |
| ANTERO RES CORP COM                                              | **   | 1,058,181                     |
| ANTHEM INC 3.35% DUE 12-01-2024                                  | **   | 73,586                        |
| ANTHEM INC 3.35% DUE 12-01-2024                                  | **   | 539,632                       |
| ANTHEM INC NT 1.5% 03-15-2026                                    | **   | 8,616,524                     |
| ANTHEM INC NT 4.1% 05-15-2032                                    | **   | 583,591                       |
| ANZ NEW ZEALAND 2.166% DUE 02-18-2025                            | **   | 2,642,526                     |
| AOKI HOLDINGS INC NPV                                            | **   | 87,408                        |
| AON CORP/AON GLOBAL HLDGS PLC 2.85% 05-28-2027                   | **   | 1,839,430                     |
| AON PLC                                                          | **   | 17,379,423                    |
| AON PLC 3.875% DUE 12-15-2025                                    | **   | 63,664                        |
| AON PLC 4.25% DUE 12-12-2042                                     | **   | 52,581                        |
| AOYAMA TRADING CO NPV                                            | **   | 586,973                       |
| AP MEMORY TECHNOLO TWD5                                          | **   | 702,954                       |
| APA CORP COM                                                     | **   | 18,926,700                    |
| APELLIS PHARMACEUTICALS INC COM                                  | **   | 535,388                       |
| APEX HEALTHCARE NPV                                              | **   | 26,661                        |
| APG SGA SA CHF2.60                                               | **   | 8,697                         |
| API GROUP CORPORATION COM USD0.0001                              | **   | 3,765,518                     |
| APOLLO GLOBAL MANAGEMENT INC COM USD0.00001                      | **   | 15,326,866                    |
| APOLLO TYRES COMMON STK                                          | **   | 10,405                        |
| APPFOLIO INC COM CL A COM CL A                                   | **   | 2,793,841                     |
| APPLE INC 1.125% DUE 05-11-2025                                  | **   | 2,280,342                     |
| APPLE INC 1.65% DUE 05-11-2030                                   | **   | 6,029,102                     |
| APPLE INC 2.45% DUE 08-04-2026                                   | **   | 5,645,335                     |
| APPLE INC 3.25% DUE 02-23-2026                                   | **   | 1,683,570                     |
| APPLE INC 3.85% DUE 08-04-2046                                   | **   | 80,231                        |
| APPLE INC COM STK                                                | **   | 131,791,598                   |
| APPLE INC FIXED 2.95% 09-11-2049                                 | **   | 184,343                       |

| Security Name, Maturity Date, and Rate                        | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------|------|-------------------------------|
| APPLE INC FIXED 3.75% 11-13-2047                              | **   | 643,673                       |
| APPLIED MATERIALS INC COM                                     | **   | 7,159,766                     |
| APLOVIN CORP COM CL A COM CL A                                | **   | 233,920                       |
| APT PIPELINES LTD SR NT 144A 4.2% DUE 03-23-2025 BEO          | **   | 492,474                       |
| APT SATELLITE HLDG HKD0.10                                    | **   | 9,492                         |
| AQUARION CO 4% DUE 08-15-2024                                 | **   | 745,866                       |
| ARAB NATIONAL BANK SAR10                                      | **   | 867,862                       |
| ARABIAN CENTRES CO SAR10                                      | **   | 571,217                       |
| ARABIAN DRILLING SAR10                                        | **   | 547,166                       |
| ARAMARK COM                                                   | **   | 335,486                       |
| ARCADIS NV COMSTK                                             | **   | 53,412                        |
| ARCADYAN TECHNOLOG TWD10                                      | **   | 933,318                       |
| ARCBEST CORP COM USD0.01                                      | **   | 1,252,348                     |
| ARCELLX INC COM                                               | **   | 395,493                       |
| ARCH CAP FIN LLC 4.011% DUE 12-15-2026                        | **   | 664,514                       |
| ARCH RES INC DEL CL A CL A                                    | **   | 883,133                       |
| ARCHER-DANIELS-MIDLAND CO COM                                 | **   | 7,760,617                     |
| ARCOS DORADOS HOLDINGS INC COM NPV CL 'A'                     | **   | 1,798,478                     |
| ARCUS BIOSCIENCES INC COM                                     | **   | 151,559                       |
| AREIT 2022-CRE7 LLC SR SECD NT CL A 144A7.57376% 06-17-2039   | **   | 1,986,335                     |
| ARES FIN CO IV LLC SR NT 144A 3.65% 02-01-2052                | **   | 1,072,566                     |
| ARES XLIII CLO LTD / ARES XLIII CLO 6.7356% 07-15-2034        | **   | 1,588,174                     |
| ARGAN INC COM                                                 | **   | 210,649                       |
| ARGENT SECS INC 2003-W3 ASSET BKD CTF M-1 FLTG 09-25-2033 REG | **   | 273,590                       |
| ARI FLEET LEASE TR 3.12% DUE 01-15-2031                       | **   | 1,881,079                     |
| ARIS WTR SOLUTIONS INC CL A CL A                              | **   | 3,368,535                     |
| ARISE AB NPV                                                  | **   | 127,301                       |
| ARISTA NETWORKS INC COM                                       | **   | 1,934,008                     |
| ARISTOCRAT LEISURE NPV                                        | **   | 1,498,158                     |
| ARIZONA PUB SVC CO 2.6% DUE 08-15-2029                        | **   | 3,309,305                     |
| ARIZONA PUB SVC CO 3.35% DUE 06-15-2024                       | **   | 1,361,149                     |
| ARIZONA PUB SVC CO NT 2.2% 12-15-2031                         | **   | 2,632,200                     |
| ARJO AB SER'B'NPV                                             | **   | 168,166                       |
| ARMSTRONG WORLD INDS INC NEW COM STK                          | **   | 6,726,071                     |
| ARROW ELECTR INC COM                                          | **   | 5,702,351                     |
| ARROW ELECTRONICS INC NT 2.95% 02-15-2032                     | **   | 380,947                       |
| ARROW ELECTRS INC FIXED 3.25% DUE 09-08-2024                  | **   | 294,574                       |
| ARROW ELECTRS INC FIXED 3.875% DUE 01-12-2028                 | **   | 17,082                        |
| ARTNER CO LTD NPV                                             | **   | 9,742                         |
| ASHLAND INC COM USD0.01                                       | **   | 5,352,758                     |
| ASHOK LEYLAND INR1                                            | **   | 828,497                       |
| ASIA PILE HLDG CO NPV                                         | **   | 33,410                        |
| ASIAN DEVELOPMENT BANK 4.875% 09-26-2028                      | **   | 5,537,545                     |
| ASIAN INFRASTRUCTURE INVT BK GLOBAL NT .5% DUE 05-28-2025 REG | **   | 11,515,234                    |
| ASMEDIA TECHNOLOGY SHS                                        | **   | 236,555                       |
| ASPEED TECHNOLOGY TWD10                                       | **   | 101,660                       |
| ASPEN TECHNOLOGY INC COM USD0.10                              | **   | 1,935,119                     |
| ASROCK INCORPORATI TWD10                                      | **   | 1,264,463                     |

| Security Name, Maturity Date, and Rate                                       | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------------|------|-------------------------------|
| ASSIC GENERALI SPA NPV                                                       | **   | 45,796                        |
| ASSURED GTY US HLDGS INC 6.125% 09-15-2028                                   | **   | 1,155,621                     |
| ASSURED GUARANTY LTD COMMON STK                                              | **   | 1,647,906                     |
| AST BACKED SECS FLTGT RT 5.99034% DUE 03-25-2036                             | **   | 1,871,260                     |
| ASTEC INDS INC COM                                                           | **   | 286,477                       |
| ASTRA OTOPARTS                                                               | **   | 73,803                        |
| ASTRAZENECA PLC 3.375% DUE 11-16-2025                                        | **   | 8,206,116                     |
| ASTRAZENECA PLC FIXED 2.125% DUE 08-06-2050                                  | **   | 202,170                       |
| ASURANSI TUGU INDONESIA                                                      | **   | 30,884                        |
| ASUSTEK COMPUTER TWD10                                                       | **   | 3,859,794                     |
| AT&T INC 1.65% DUE 02-01-2028                                                | **   | 864,517                       |
| AT&T INC 1.7% DUE 03-25-2026 BEO                                             | **   | 1,329,076                     |
| AT&T INC 2.3% DUE 06-01-2027                                                 | **   | 3,256,278                     |
| AT&T INC 2.55% DUE 12-01-2033                                                | **   | 7,656,487                     |
| AT&T INC 2.75% DUE 06-01-2031                                                | **   | 878,117                       |
| AT&T INC 3.5% DUE 09-15-2053 REG                                             | **   | 6,473,455                     |
| AT&T INC 3.55% DUE 09-15-2055                                                | **   | 224,845                       |
| AT&T INC 3.65% DUE 09-15-2059                                                | **   | 3,647,155                     |
| AT&T INC 4.25% DUE 03-01-2027                                                | **   | 1,543,511                     |
| AT&T INC 4.5% DUE 05-15-2035                                                 | **   | 612,221                       |
| AT&T INC CORP 3.875% 01-15-2026                                              | **   | 1,860,906                     |
| ATCO LTD CLASS I NON-VOTING COM NPV                                          | **   | 35,192                        |
| ATEA PHARMACEUTICALS INC COM                                                 | **   | 18,273                        |
| ATHENE GLOBAL FDG MEDIUM TERM SR TRANCHE# TR 00796 1.73% 10-02-2026          | **   | 316,282                       |
| ATHENE HLDG LTD 5.875% 01-15-2034                                            | **   | 808,662                       |
| ATI INC COM                                                                  | **   | 2,419,959                     |
| ATLANTA BRAVES HLDGS INC COM SER C                                           | **   | 472,189                       |
| ATLAS ENERGY SOLUTIONS INC NEW CL A                                          | **   | 186,458                       |
| ATMOS ENERGY CORP 1.5% DUE 01-15-2031                                        | **   | 162,899                       |
| ATMOS ENERGY CORP 4.125% DUE 10-15-2044                                      | **   | 86,150                        |
| ATMOS ENERGY CORP COM                                                        | **   | 4,867,800                     |
| ATOSS SOFTWARE AG NPV                                                        | **   | 81,498                        |
| ATRAE INC NPV                                                                | **   | 21,404                        |
| ATRICURE INC COM STK                                                         | **   | 1,791,638                     |
| ATTENDO AB NPV                                                               | **   | 430,491                       |
| AUDIX CORP TWD10                                                             | **   | 107,082                       |
| AURAS TECHNOLOGY TWD10                                                       | **   | 298,627                       |
| AURORA INNOVATION INC CL A COM                                               | **   | 1,471,917                     |
| AUROTEK CORP TWD10                                                           | **   | 19,863                        |
| AUSTRALIA & NEW 5.375% 07-03-2025                                            | **   | 2,133,709                     |
| AUSTRALIA & NEW ZEALAND BKG GROUP LTD DISC COML PAPER 4/2 YRS 1&2 06-07-2024 | **   | 4,025,186                     |
| AUSTRALIA(CMNWLTH) 0.5% SNR 21/09/2026 AUD1000                               | **   | 251,090                       |
| AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000                                 | **   | 220,099                       |
| AUSTRALIA(CMNWLTH) 1.25% SNR 21/05/32 AUD1000                                | **   | 55,398                        |
| AUSTRALIA(CMNWLTH) 2.5% SNR 21/05/2030 AUD100                                | **   | 380,438                       |
| AUSTRALIA(CMNWLTH) IDX/LKD SNR 21/11/27 AUD100                               | **   | 2,553,392                     |
| AUSTRALIA(COMWLTH OF) 4.5% BDS 21/04/2033 AUD1000                            | **   | 355,909                       |
| AUTODESK INC COM                                                             | **   | 1,394,653                     |

| Security Name, Maturity Date, and Rate             | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------|------|-------------------------------|
| AUTONATION INC COM                                 | **   | 1,975,768                     |
| AUTOSPORTS GROUP LIMITED NPV                       | **   | 31,474                        |
| AUTOZONE INC 1.65% 01-15-2031                      | **   | 341,368                       |
| AUTOZONE INC 3.75% DUE 04-18-2029                  | **   | 3,167,285                     |
| AUTOZONE INC 5.05% 07-15-2026                      | **   | 966,414                       |
| AUTOZONE INC FIXED 3.625% DUE 04-15-2025           | **   | 4,369,999                     |
| AVANGRID INC 3.15% 12-01-2024                      | **   | 297,877                       |
| AVANGRID INC 3.2% DUE 04-15-2025 REG               | **   | 1,457,123                     |
| AVANT GROUP CORPORATION NPV                        | **   | 89,770                        |
| AVEX INC                                           | **   | 874,286                       |
| AVIATION CAP GROUP 4.125% DUE 08-01-2025           | **   | 1,650,327                     |
| AVIATION CAP GROUP 4.125% DUE 08-01-2025           | **   | 1,795,944                     |
| AVIATION CAP GROUP 4.375% DUE 01-30-2024           | **   | 3,494,400                     |
| AVIENT CORPORATION                                 | **   | 5,498,298                     |
| AVIS BUDGET RENT 5.2% DUE 10-20-2027               | **   | 2,403,552                     |
| AVIS BUDGET RENT 5.78% DUE 04-20-2028              | **   | 1,417,543                     |
| AVIS BUDGET RENT 5.78% DUE 04-20-2028              | **   | 1,620,049                     |
| AVIS BUDGET RENT 5.81% DUE 12-20-2029              | **   | 1,434,577                     |
| AVIS BUDGET RENT CAR FDG AESOP LLC 1.38%08-20-2027 | **   | 973,473                       |
| AVNET INC 6.25% 03-15-2028                         | **   | 1,704,645                     |
| AVOLON HLDGS FDG 2.125% DUE 02-21-2026             | **   | 486,660                       |
| AVOLON HLDGS FDG 2.875% DUE 02-15-2025             | **   | 1,350,511                     |
| AVOLON HLDGS FDG 2.875% DUE 02-15-2025             | **   | 964,651                       |
| AVOLON HLDGS FDG 4.25% DUE 04-15-2026              | **   | 483,118                       |
| AVOLON HLDGS FDG 4.25% DUE 04-15-2026              | **   | 2,488,060                     |
| AVOLON HLDGS FDG 4.375% DUE 05-01-2026             | **   | 653,357                       |
| AVOLON HLDGS FDG 5.5% DUE 01-15-2026               | **   | 1,341,678                     |
| AXALTA COATING SYSTEMS LTD COM USD1.00             | **   | 534,892                       |
| AXCELIS TECHNOLOGIES INC COM NEW COM NEW           | **   | 840,651                       |
| AXELL CORP NPV                                     | **   | 32,145                        |
| AXIAL RETAILING INC                                | **   | 35,367                        |
| AXIS CAPITAL HOLDINGS LTD COM USD0.0125            | **   | 1,717,411                     |
| AXON ENTERPRISE INC COM                            | **   | 3,843,434                     |
| AXONICS INC COM                                    | **   | 520,741                       |
| AXSOME THERAPEUTICS INC. COM                       | **   | 234,472                       |
| AXWAY SOFTWARE EUR2                                | **   | 44,736                        |
| AYALA LAND INC PHP1                                | **   | 438,720                       |
| AYGAZ TRY1                                         | **   | 16,213                        |
| AZEK CO INC CL A CL A                              | **   | 8,217,439                     |
| AZTECH GLOBAL LTD NPV ORD                          | **   | 44,205                        |
| B & M EUROPEAN VALUE RETAIL SA ORD GBP0.1          | **   | 130,253                       |
| B A T CAP CORP 2.259% DUE 03-25-2028               | **   | 411,978                       |
| B A T CAP CORP 2.259% DUE 03-25-2028               | **   | 11,633,909                    |
| B A T CAP CORP 2.789% DUE 09-06-2024               | **   | 293,868                       |
| B A T CAP CORP 3.222% 08-15-2024                   | **   | 3,305,178                     |
| B A T CAP CORP 4.54% 08-15-2047                    | **   | 61,622                        |
| B A T CAP CORP FIXED 3.557% DUE 08-15-2027         | **   | 2,215,417                     |
| B A T CAP CORP FIXED 3.734% DUE 09-25-2040         | **   | 140,072                       |

| Security Name, Maturity Date, and Rate                                          | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------------------|------|-------------------------------|
| B A T INTL FIN PLC FIXED 1.668% DUE 03-25-2026                                  | **   | 297,349                       |
| B A T INTL FIN PLC FIXED 1.668% DUE 03-25-2026                                  | **   | 1,987,590                     |
| B2 GOLD CORP COMMON STOCK                                                       | **   | 730,851                       |
| BA CR CARD TR SR 22-A1 CL A1 3.53% DUE 11-15-2027 REG                           | **   | 6,695,216                     |
| BA CREDIT CARD TRUST SR 23-A1 CL A1 4.79% 05-15-2028                            | **   | 10,661,317                    |
| BABCOCK & WILCOX ENTERPRISES INC COM NEWCOM NEW                                 | **   | 28,248                        |
| BACARDI LTD 4.45% DUE 05-15-2025                                                | **   | 788,939                       |
| BAE SYS PLC 3.4% DUE 04-15-2030                                                 | **   | 535,985                       |
| BAIC MOTOR CORPORATION LIMITED 'H'CNY1                                          | **   | 454,333                       |
| BAIRONG INC COMSTK                                                              | **   | 556,656                       |
| BAKER HUGHES A GE CO LLC/BAKER HUGHES 4.08% 12-15-2047                          | **   | 595,051                       |
| BAKER HUGHES CO                                                                 | **   | 18,221,238                    |
| BAKER HUGHES LLC/CO-OBL 2.061% 12-15-2026                                       | **   | 1,051,305                     |
| BALBOA BAY LN FDG 2021-2 LTD / SR SECD NT CL A-1 FLTG RATE 6.74741% 01-20-2035  | **   | 652,204                       |
| BALFOUR BEATTY GBP0.50                                                          | **   | 841,434                       |
| BALMER LAWRIE INV INR10                                                         | **   | 36,506                        |
| BALT GAS & ELEC CO 2.4% DUE 08-15-2026                                          | **   | 5,570,279                     |
| BALT GAS & ELEC CO 3.2% DUE 09-15-2049                                          | **   | 164,773                       |
| BALT GAS & ELEC CO 3.5% DUE 08-15-2046                                          | **   | 19,937                        |
| BAMLL COML MTG FLTG RT 6.49848% DUE 09-15-2038                                  | **   | 4,723,790                     |
| BANC AMERICA COML MTG TR SER 2016-UB10 CLS A3 2.903% 06-15-2049                 | **   | 3,815,156                     |
| BANCA MEDIOLANUM BANCA MEDIOLANUM SPA                                           | **   | 1,243,696                     |
| BANCA MONTE DEI 0.875% 08/10/2026 .875% 08/10/2027                              | **   | 412,479                       |
| BANCA MONTE DEI ORDSHR                                                          | **   | 616,455                       |
| BANCO BILBAO VIZCAYA ARGENTARIA S A SR NON PFD FXD TO FXD RATE 5.862 09-14-2026 | **   | 2,613,003                     |
| BANCO BPM NPV                                                                   | **   | 125,168                       |
| BANCO COM POR SA NPV                                                            | **   | 63,676                        |
| BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SA                                   | **   | 124,368                       |
| BANCO SANTANDER S 2.706% DUE 06-27-2024                                         | **   | 7,142,480                     |
| BANCO SANTANDER S A 2.749% DUE 12-03-2030                                       | **   | 166,453                       |
| BANCO SANTANDER S FIXED 2.746% DUE 05-28-2025                                   | **   | 1,254,448                     |
| BANCO SANTANDER S FIXED 2.746% DUE 05-28-2025                                   | **   | 3,666,848                     |
| BANCO SANTANDER SA 5.588% 08-08-2028                                            | **   | 816,440                       |
| BANCO SANTANDER SA 5.588% 08-08-2028                                            | **   | 816,440                       |
| BANCO SANTANDER SA 6.607% 11-07-2028                                            | **   | 2,984,306                     |
| BANCO SANTANDER SA SR NON PFD FIXED-FIXED RATE 1.722% 09-14-2027                | **   | 180,947                       |
| BANCO SANTANDER SA SR NON PFD FIXED-FIXED RATE 1.722% 09-14-2027                | **   | 3,799,894                     |
| BANCO SANTANDER SA SR NON PFD FIXED-FIXED RATE 4.175% 03-24-2028                | **   | 3,274,045                     |
| BANCO SANTANDER SA SR NT NON PFD 1.849% 03-25-2026                              | **   | 185,198                       |
| BANCO SANTANDER SA SR NT NON PFD 1.849% 03-25-2026                              | **   | 370,396                       |
| BANCO SANTANDER SA SR NT NON PFD 2.958% 03-25-2031                              | **   | 8,777,080                     |
| BANCO SANTANDER SA U S DISC COML PAPER PROGRAM 4/2 05-07-2024                   | **   | 2,719,420                     |
| BANCORP INC DEL COM STK                                                         | **   | 763,102                       |
| BANDWIDTH INC CL A CL A                                                         | **   | 232,446                       |
| BANGCHAK CORPORATI THB1(NVDR)                                                   | **   | 370,864                       |
| BANGCHAK SRIRACHA PCL THB4.9338 (NVDR)                                          | **   | 39,571                        |
| BANGKOK AIRWAYS THB1 (NVDR)                                                     | **   | 58,048                        |
| BANGKOK BANK THB10 (NVDR)                                                       | **   | 4,852,841                     |

| Security Name, Maturity Date, and Rate                                  | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------|------|-------------------------------|
| BANK 2017-BNK4 3.357% DUE 05-15-2050                                    | **   | 149,265                       |
| BANK 2017-BNK9 3.47% DUE 11-15-2054                                     | **   | 2,645,937                     |
| BANK 2018-BNK10 COML MTG PASSTHRU CTF CL3.641% 02-15-2061               | **   | 4,653,746                     |
| BANK AMER CORP 3.093% DUE 10-01-2025                                    | **   | 7,843,451                     |
| BANK AMER CORP .976% 04-22-2025                                         | **   | 3,523,752                     |
| BANK AMER CORP .981% 09-25-2025                                         | **   | 7,721,635                     |
| BANK AMER CORP 2.015% DUE 02-13-2026                                    | **   | 18,300,545                    |
| BANK AMER CORP 2.496% 02-13-2031                                        | **   | 567,536                       |
| BANK AMER CORP 2.572% DUE 10-20-2032 BEO                                | **   | 2,849,259                     |
| BANK AMER CORP 2.592% DUE 04-29-2031                                    | **   | 966,645                       |
| BANK AMER CORP 2.687% DUE 04-22-2032                                    | **   | 12,687,833                    |
| BANK AMER CORP 3.194% 07-23-2030                                        | **   | 1,298,045                     |
| BANK AMER CORP 3.366% 01-23-2026                                        | **   | 244,194                       |
| BANK AMER CORP 3.366% 01-23-2026                                        | **   | 9,767,746                     |
| BANK AMER CORP 3.419% 12-20-2028                                        | **   | 376,619                       |
| BANK AMER CORP 3.419% 12-20-2028                                        | **   | 23,014,252                    |
| BANK AMER CORP 3.5% DUE 04-19-2026                                      | **   | 1,703,633                     |
| BANK AMER CORP 3.593% 07-21-2028                                        | **   | 8,011,177                     |
| BANK AMER CORP 3.705% BNDS 04-24-2028                                   | **   | 553,341                       |
| BANK AMER CORP 3.841% 04-25-2025                                        | **   | 278,200                       |
| BANK AMER CORP 3.95% DUE 04-21-2025                                     | **   | 1,868,489                     |
| BANK AMER CORP 4% DUE 01-22-2025                                        | **   | 4,375,563                     |
| BANK AMER CORP 4.25% DUE 10-22-2026                                     | **   | 166,992                       |
| BANK AMER CORP 4.376% 04-27-2028                                        | **   | 670,776                       |
| BANK AMER CORP 4.45% DUE 03-03-2026                                     | **   | 3,363,841                     |
| BANK AMER CORP 5.819% 09-15-2029                                        | **   | 3,442,755                     |
| BANK AMER CORP BDS 4 04-01-2024                                         | **   | 4,552,220                     |
| BANK AMER CORP CORP BD 4.125 DUE 01-22-2024 REG                         | **   | 2,028,336                     |
| BANK AMER CORP FLTGT RT 1.658% DUE 03-11-2027                           | **   | 8,088,636                     |
| BANK AMER CORP FLTGT RT 5.933% DUE 09-15-2027                           | **   | 816,601                       |
| BANK AMER CORP FLTGT RT 5.933% DUE 09-15-2027                           | **   | 3,715,533                     |
| BANK AMER CORP SR NT 2.972% 02-04-2033                                  | **   | 1,182,580                     |
| BANK AMER CORP STEP CPN 6.40146% DUE 02-05-2026                         | **   | 249,620                       |
| BANK ISLAM MALAYSI NPV                                                  | **   | 69,354                        |
| BANK MONTREAL 5.266% 12-11-2026                                         | **   | 760,572                       |
| BANK MONTREAL 5.266% 12-11-2026                                         | **   | 3,184,262                     |
| BANK MONTREAL CHICAGO BRH INSTL CTF DEP 10-11-2023 5.85% DUE 07-12-2024 | **   | 3,725,189                     |
| BANK MONTREAL MEDIUM TERM SR NTS 1.85% 05-01-2025                       | **   | 1,773,888                     |
| BANK MONTREAL MONTREAL BRH IBN CP 11-07-2023 FLTGT RT 11-05-2024        | **   | 5,633,556                     |
| BANK MONTREAL QUE 5.3% 06-05-2026                                       | **   | 2,396,384                     |
| BANK MONTREAL QUE FIXED 5.203% DUE 02-01-2028                           | **   | 2,594,355                     |
| BANK NEW YORK MELLON CORP 3.3% 08-23-2029                               | **   | 8,516,398                     |
| BANK NEW YORK MELLON CORP 4.947% DUE 04-26-2027                         | **   | 3,586,970                     |
| BANK NEW YORK MELLON CORP COM STK                                       | **   | 15,136,140                    |
| BANK NOVA SCOTIA B C 1.3% DUE 06-11-2025BEO                             | **   | 947,726                       |
| BANK NOVA SCOTIA B C 5.25% 06-12-2028                                   | **   | 7,751,655                     |
| BANK NOVA SCOTIA B C SR MEDIUM-TERM NT SER I 6.437825% 06-12-2025       | **   | 1,762,889                     |
| BANK NOVA SCOTIA B C SR NT .7% 04-15-2024                               | **   | 1,767,667                     |

| Security Name, Maturity Date, and Rate                              | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------|------|-------------------------------|
| BANK OF AMERICA CORP                                                | **   | 11,130,629                    |
| BANK OF AMERICA CORP 1.734% 07-22-2027                              | **   | 733,234                       |
| BANK OF AMERICA CORP 1.734% 07-22-2027                              | **   | 2,976,930                     |
| BANK OF AMERICA CORP 2.299% 07-21-2032                              | **   | 2,505,905                     |
| BANK OF AMERICA CORP 2.884% 10-22-2030                              | **   | 2,393,375                     |
| BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024                        | **   | 2,248,639                     |
| BANK OF AMERICA CORP MTN 1.197% 10-24-2026                          | **   | 8,301,659                     |
| BANK OF AMERICA CORPORATION 1.319% 06-19-2026                       | **   | 5,711,274                     |
| BANK OF AMERICA CORPORATION 2.551% DUE 02-04-2028 BEO               | **   | 672,039                       |
| BANK OF AMERICA CORPORATION 2.651% 03-11-2032                       | **   | 3,720,834                     |
| BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG    | **   | 467,077                       |
| BANK OF AMERICA CORPORATION 3.458% 03-15-2025                       | **   | 905,685                       |
| BANK OF AMERICA CORPORATION 4.078% 04-23-2040                       | **   | 875,773                       |
| BANK OF AMERICA CORPORATION 5.08% DUE 01-20-2027                    | **   | 538,996                       |
| BANK OF AMERICA CORPORATION 5.08% DUE 01-20-2027                    | **   | 3,463,551                     |
| BANK OF AMERICA CORPORATION 5.202% DUE 04-25-2029                   | **   | 1,286,950                     |
| BANK OF AMERICA CORPORATION MTN 1.53% DUE 12-06-2025/06-06-2022 REG | **   | 10,468,652                    |
| BANK OF AMERICA CORPORATION MTN 3.384% DUE 04-02-2026               | **   | 194,543                       |
| BANK OF AMERICA CORPORATION MTN 3.384% DUE 04-02-2026               | **   | 2,694,421                     |
| BANK OF AMERICA NA 5.526% 08-18-2026                                | **   | 6,029,783                     |
| BANK OF GEORGIA GR ORD GBP0.01                                      | **   | 209,585                       |
| BANK OF MONTREAL 5.2% DUE 12-12-2024                                | **   | 2,357,000                     |
| BANK OF NOVA SCOTIA 1.45% DUE 01-10-2025                            | **   | 1,537,821                     |
| BANK OF NOVA SCOTIA 3.45% 04-11-2025                                | **   | 459,914                       |
| BANK OF NOVA SCOTIA 3.45% 04-11-2025                                | **   | 5,542,457                     |
| BANK OF NOVA SCOTIA 4.75% DUE 02-02-2026                            | **   | 2,462,165                     |
| BANK OF QINGDAO CO 'H' CNY1                                         | **   | 48,193                        |
| BANK PEKAO SA PLN1.00                                               | **   | 2,259,183                     |
| BANK SER 2017-BNK8 CL A-3 3.229% 11-15-2050                         | **   | 1,541,920                     |
| BANK ST PETERSBURG COM                                              | **   | 688,377                       |
| BANNERMAN ENERGY LTD NPV                                            | **   | 29,596                        |
| BANPU PUBLIC CO THB1(NVDR)                                          | **   | 1,100,870                     |
| BARCLAYS PLC 2.279% DUE 11-24-2027                                  | **   | 1,043,332                     |
| BARCLAYS PLC 4.972% 05-16-2029                                      | **   | 7,132,916                     |
| BARCLAYS PLC 5.501% DUE 08-09-2028                                  | **   | 3,386,547                     |
| BARCLAYS PLC 6.692% 09-13-2034                                      | **   | 1,391,825                     |
| BARCLAYS PLC DUE 11-02-2028/05-02-2023 BEO                          | **   | 4,492,171                     |
| BARCLAYS PLC FIXED 2.645% DUE 06-24-2031                            | **   | 8,443,580                     |
| BARCLAYS PLC FIXED 3.932% DUE 05-07-2025                            | **   | 993,095                       |
| BARCLAYS PLC FIXED 3.932% DUE 05-07-2025                            | **   | 5,164,092                     |
| BARCLAYS PLC FIXED 5.829% 05-09-2027                                | **   | 5,661,802                     |
| BARCLAYS PLC FLTG RT 6.49% DUE 09-13-2029                           | **   | 3,438,517                     |
| BARINGS LN FLTG RT 5.90771% DUE 01-20-2034                          | **   | 9,999,164                     |
| BARNES GROUP INC COM                                                | **   | 3,895,174                     |
| BAROQUE JAPAN LTD NPV                                               | **   | 416,889                       |
| BARRETT BUSINESS SVCS INC COM                                       | **   | 411,322                       |
| BASE RESOURCES LTD NPV                                              | **   | 146,120                       |
| BAT CAPITAL CORPORATION 6.343% DUE 08-02-2030                       | **   | 1,072,273                     |

| Security Name, Maturity Date, and Rate                                          | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------------------|------|-------------------------------|
| BAT INTL FINANCE PLC 5.931% 02-02-2029                                          | **   | 7,723,876                     |
| BATTALION CLO XI LTD / BATTALION 0% 04-24-2034                                  | **   | 1,723,584                     |
| BAWAG GROUP AG COMMON STOCK                                                     | **   | 752,775                       |
| BAXALTA INC 4% DUE 06-23-2025                                                   | **   | 2,695,038                     |
| BAXTER INTL INC FIXED 1.322% DUE 11-29-2024                                     | **   | 2,022,278                     |
| BAYER AG NPV (REGD)                                                             | **   | 2,434,102                     |
| BAYVIEW MSR 3% DUE 11-25-2051                                                   | **   | 1,844,092                     |
| BBCMS MTG TR 1.617% DUE 10-15-2053                                              | **   | 5,306,953                     |
| BCA MPS 2.625% SNR 28/04/25 EUR1000                                             | **   | 107,838                       |
| BCO DE SABADELL EUR0.125                                                        | **   | 735,027                       |
| BEACON ROOFING SUPPLY INC COM                                                   | **   | 368,008                       |
| BEAR STEARNS ARM FLTGT RT 3.77329% DUE 05-25-2034                               | **   | 3,251                         |
| BEAR STEARNS ASSET BACKED SECS I LLC ASSASSET BKD CTF CL I-A-1A 5.5 25 AUG 2036 | **   | 58,111                        |
| BEAZLEY PLC (UK) ORD GBP0.05                                                    | **   | 689,655                       |
| BECTON DICKINSON & 3.363% DUE 06-06-2024                                        | **   | 1,503,388                     |
| BECTON DICKINSON & 3.734% DUE 12-15-2024                                        | **   | 68,887                        |
| BECTON DICKINSON & 4.685% DUE 12-15-2044                                        | **   | 419,141                       |
| BECTON DICKINSON & CO 4.693% 02-13-2028                                         | **   | 1,651,436                     |
| BECTON DICKINSON & CO COM                                                       | **   | 73,393                        |
| BEIERSDORF AG EUR1                                                              | **   | 9,923,297                     |
| BEIJING CAISHIKOU A CNY1                                                        | **   | 284,810                       |
| BEIJING ROBOROCK 'A'CNY1                                                        | **   | 283,125                       |
| BEIJING URBAN CONSTRUCTION COMSTK                                               | **   | 58,828                        |
| BELL CANADA FIXED .75% DUE 03-17-2024                                           | **   | 1,817,192                     |
| BELLRING BRANDS INC COM USD0.01                                                 | **   | 1,467,509                     |
| BEML LTD INR10                                                                  | **   | 144,939                       |
| BENCHMARK 2020-B20 1.94539999962% DUE 10-15-2053                                | **   | 3,134,366                     |
| BENCHMARK 2021-B24 2.0103% DUE 03-15-2054                                       | **   | 4,500,416                     |
| BENCHMARK 2021-B27 1.792% DUE 07-15-2054                                        | **   | 6,185,180                     |
| BENCHMARK 2021-B27 2.163% DUE 07-15-2054                                        | **   | 3,963,070                     |
| BENCHMARK 2021-B29 FLTGT RT 2.284% DUE 09-15-2054                               | **   | 3,617,583                     |
| BENCHMARK 2021-B30 2.329% DUE 11-15-2054                                        | **   | 3,286,596                     |
| BENCHMARK 2023-B38 MTG TR MTG PASS THRU CTF CL A-2 5.62599992752% 04-15-2056    | **   | 5,088,226                     |
| BENTLEY SYS INC CL B CL B                                                       | **   | 3,899,829                     |
| BERKLEY W R CORP COM                                                            | **   | 3,229,641                     |
| BERKSHIRE HATHAWAY 3.125% DUE 03-15-2026                                        | **   | 947,893                       |
| BERKSHIRE HATHAWAY 3.25% DUE 04-15-2028                                         | **   | 379,792                       |
| BERKSHIRE HATHAWAY ENERGY CO 3.7% 07-15-2030                                    | **   | 1,808,691                     |
| BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050                                | **   | 175,844                       |
| BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052                                | **   | 714,470                       |
| BERKSHIRE HATHAWAY INC COM USD0.0033 CLASS'B'                                   | **   | 4,925,831                     |
| BERMAZ AUTO BERHAD NPV                                                          | **   | 253,925                       |
| BERRY CORPORATION                                                               | **   | 227,730                       |
| BERRY GLOBAL INC 1.57% DUE 01-15-2026                                           | **   | 13,186,258                    |
| BEST BUY INC COM STK                                                            | **   | 4,327,632                     |
| BEWITH INC NPV                                                                  | **   | 16,159                        |
| BFF BANK S.P.A.                                                                 | **   | 3,158,914                     |
| BHARTI AIRTEL LTD COMSTK                                                        | **   | 738,025                       |

| Security Name, Maturity Date, and Rate                           | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------|------|-------------------------------|
| BHP BILLITON FIN USA LTD 5.25% 09-08-2026                        | **   | 1,290,843                     |
| BHP BILLITON FIN USA LTD 5.25% 09-08-2033                        | **   | 129,921                       |
| BIDVEST GROUP ZAR0.05                                            | **   | 121,058                       |
| BIG COML MTG TR FLTGT RT 6.67506% DUE 02-15-2039                 | **   | 5,164,218                     |
| BIGCOMMERCE HLDGS INC COM SER 1 COM SER 1                        | **   | 300,920                       |
| BIJOU BRIGITTE NPV                                               | **   | 32,779                        |
| BINGGRAE KRW5000                                                 | **   | 305,418                       |
| BIOGAIA AB SER'B'NPV                                             | **   | 218,460                       |
| BIOGEN INC COMMON STOCK                                          | **   | 6,441,562                     |
| BIO-TECHNE CORP COM                                              | **   | 1,155,702                     |
| BIRLASOFT LIMITED                                                | **   | 374,659                       |
| BJS WHSL CLUB HLDGS INC COM                                      | **   | 3,199,680                     |
| BK AMER N A INSTL 5.8% DUE 04-11-2024                            | **   | 3,923,369                     |
| BK HANDLOWY W WARS PLN4.00                                       | **   | 210,704                       |
| BK NEW YORK MELLON 1.6% DUE 04-24-2025                           | **   | 220,784                       |
| BK NEW YORK MELLON 4.289% DUE 06-13-2033                         | **   | 3,080,341                     |
| BK NEW YORK MELLON FLTGT RT 3.992% DUE 06-13-2028                | **   | 5,857,705                     |
| BK NEW YORK MELLON FLTGT RT 4.414% DUE 07-24-2026                | **   | 657,072                       |
| BK NOVA SCOTIA B C 4.5% DUE 12-16-2025                           | **   | 245,882                       |
| BK OF AMER CR CARD FIXED 4.98% DUE 11-15-2028                    | **   | 3,307,460                     |
| BK OF AMER CR CARD SER 22-A2 CL A2 FIXED 5% DUE 04-17-2028       | **   | 3,628,928                     |
| BK RAKYAT IDR50                                                  | **   | 1,611,344                     |
| BKW AG CHF2.50                                                   | **   | 365,735                       |
| BLACK HILLS CORP 1.037% DUE 08-23-2024 BEO                       | **   | 3,844,828                     |
| BLACKBAUD INC COM                                                | **   | 689,959                       |
| BLACKROCK INC COM STK                                            | **   | 9,575,993                     |
| BLOCK FINL LLC 3.875% DUE 08-15-2030                             | **   | 1,373,476                     |
| BLOCK INC                                                        | **   | 2,935,046                     |
| BLUE BIRD TBK PT IDR100                                          | **   | 138,264                       |
| BLUE OWL CAP INC COM CL A                                        | **   | 196,963                       |
| BLUEBIRD BIO INC COM                                             | **   | 19,392                        |
| BLUEPRINT MEDICINES CORP COM                                     | **   | 1,387,382                     |
| BLUESCOPE STEEL NPV                                              | **   | 5,171,884                     |
| BM TECHNOLOGIES INC COM USD                                      | **   | 1,080                         |
| BMW VEHICLE LEASE TR SER 23-1 CL A2 5.27% DUE 02-25-2025         | **   | 623,585                       |
| BMW VEH LEASE TR 2022-1 SR 22-1 CL A-3 1.1% 03-25-2025           | **   | 491,203                       |
| BMW VEH OWNER TR 2022-A CL A3 3.21% 08-25-2026                   | **   | 10,784,873                    |
| BMW VEH OWNER TR 5.47% DUE 02-25-2028                            | **   | 1,946,356                     |
| BNK FINANCIAL GROUP INC                                          | **   | 442,482                       |
| BNP PARIBAS MEDIUM FIXED 3.8% DUE 01-10-2024                     | **   | 2,943,704                     |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 08-02-2024 | **   | 5,926,558                     |
| BNP PARIBAS SR NON VAR RT 1.323% DUE 01-13-2027                  | **   | 3,841,945                     |
| BOARDWALK 3.4% DUE 02-15-2031                                    | **   | 1,254,316                     |
| BOARDWALK 5.95% DUE 06-01-2026                                   | **   | 60,860                        |
| BOARDWALK PIPELINES LP 4.8% 05-03-2029                           | **   | 98,051                        |
| BOARDWALK R/EST IN TRUST UNITS                                   | **   | 362,489                       |
| BOCA COML MTG TR FLTGT RT 7.10276% DUE 05-15-2039                | **   | 2,734,515                     |
| BOCA COML MTG TR FLTGT RT 7.65226% DUE 05-15-2039                | **   | 2,431,492                     |

| Security Name, Maturity Date, and Rate                           | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------|------|-------------------------------|
| BODYCOTE PLC ORD GBP0.172722                                     | **   | 103,760                       |
| *BOEING CO COM                                                   | **   | 8,444,283,754                 |
| BOIRON EUR1                                                      | **   | 15,239                        |
| BOISE CASCADE CO COM                                             | **   | 3,254,698                     |
| BON SECOURS MERCY 1.35% DUE 06-01-2025                           | **   | 1,166,718                     |
| BONESUPPORT HLG AB NPV                                           | **   | 348,842                       |
| BOOKING HLDGS INC COM                                            | **   | 3,497,559                     |
| BOOT BARN HLDGS INC COM                                          | **   | 4,105,816                     |
| BORAL FIN PTY LTD 3.75% 05-01-2028                               | **   | 120,018                       |
| BORAL LIMITED NPV                                                | **   | 78,302                        |
| BORG WARNER INC COM                                              | **   | 1,784,326                     |
| BOSS ENERGY LTD                                                  | **   | 646,220                       |
| BOSTON BEER INC CL A CL A                                        | **   | 634,849                       |
| BOSTON SCIENTIFIC CORP COM                                       | **   | 5,741,053                     |
| BOX INC CL A CL A                                                | **   | 1,515,830                     |
| BOYD GAMING CORP COM                                             | **   | 2,569,702                     |
| BP CAP MKTS AMER 1.749% DUE 08-10-2030                           | **   | 313,819                       |
| BP CAP MKTS AMER 1.749% DUE 08-10-2030                           | **   | 856,642                       |
| BP CAP MKTS AMER 2.772% DUE 11-10-2050                           | **   | 188,140                       |
| BP CAP MKTS AMER 2.939% DUE 06-04-2051                           | **   | 434,947                       |
| BP CAP MKTS AMER 3.633% DUE 04-06-2030                           | **   | 527,374                       |
| BP CAP MKTS AMER 3.633% DUE 04-06-2030                           | **   | 613,671                       |
| BP CAP MKTS AMER 3.937% DUE 09-21-2028                           | **   | 1,763,832                     |
| BP CAP MKTS AMER 4.234% DUE 11-06-2028                           | **   | 994,410                       |
| BP CAP MKTS AMER 4.234% DUE 11-06-2028                           | **   | 1,329,526                     |
| BP CAP MKTS AMER INC 3.119% 05-04-2026                           | **   | 241,908                       |
| BP CAP MKTS AMER INC CORP BOND 3.41% 02-11-2026                  | **   | 820,480                       |
| BPCE S A MEDIUM 1% DUE 01-20-2026                                | **   | 883,789                       |
| BPCE S A MEDIUM 1% DUE 01-20-2026                                | **   | 2,899,934                     |
| BPCE SR NON PFD FLTGT RT 2.045% DUE 10-19-2027                   | **   | 1,275,738                     |
| BPCE SR NON PFD VAR RT 5.975% DUE 01-18-2027                     | **   | 413,357                       |
| BPCE SR NON PFD VAR RT 5.975% DUE 01-18-2027                     | **   | 4,219,265                     |
| BPER BANCA NPV                                                   | **   | 640,529                       |
| BPR TR 2021-TY FLTGT RT 6.59848% DUE 09-15-2038                  | **   | 3,053,646                     |
| BRAMBLES LTD NPV                                                 | **   | 2,306,961                     |
| BREEDON GRP PLC ORD GBP0.01                                      | **   | 674,851                       |
| BRIDGE 2022-SFR1 TR SINGLE FAMILY RENT PASSTHRU 4.15% 11-17-2037 | **   | 2,354,355                     |
| BRIDGEBIO PHARMA INC COM                                         | **   | 357,880                       |
| BRIDGECREST 6.8% DUE 08-15-2029                                  | **   | 899,986                       |
| BRIDGECREST 7.1% DUE 08-15-2029                                  | **   | 2,567,504                     |
| BRIDGEPOINT GROUP ORD GBP0.00005                                 | **   | 86,490                        |
| BRIGADE ENTERPRISE INR10                                         | **   | 244,184                       |
| BRIGHTCOVE INC                                                   | **   | 21,740                        |
| BRIGHTHOUSE FINL INC COM                                         | **   | 1,734,982                     |
| BRIGHTVIEW HLDGS INC COM                                         | **   | 2,761,213                     |
| BRISTOL MYERS FIXED 2.9% DUE 07-26-2024                          | **   | 1,679,869                     |
| BRISTOL MYERS FIXED 3.4% DUE 07-26-2029                          | **   | 1,330,342                     |
| BRISTOL MYERS SQUIBB CO .75% DUE 11-13-2025                      | **   | 1,721,192                     |

| Security Name, Maturity Date, and Rate                           | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------|------|-------------------------------|
| BRISTOL MYERS SQUIBB CO COM                                      | **   | 16,543,062                    |
| BRISTOL MYERS SQUIBB CO CORP 3.2% 06-15-2026                     | **   | 1,006,495                     |
| BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000 | **   | 185,834                       |
| BRIXMOR OPER 2.5% DUE 08-16-2031                                 | **   | 167,863                       |
| BRIXMOR OPER 4.125% DUE 06-15-2026                               | **   | 1,186,721                     |
| BRIXMOR OPER PARTNERSHIP LP SR NT 2.25% 04-01-2028               | **   | 222,228                       |
| BRIXMOR OPERATING PARTNERSHIP LP 3.85% NTS 02-01-2025 USD1000    | **   | 11,797,720                    |
| BRIXMOR PPTY GROUP INC COM                                       | **   | 2,538,897                     |
| BROADCOM CORP / BROADCOM CAYMAN FIN LTD 3.125% 01-15-2025        | **   | 4,891,583                     |
| BROADCOM INC 3.459% 09-15-2026                                   | **   | 6,126,028                     |
| BROADCOM INC 4.3% DUE 11-15-2032 BEO                             | **   | 1,440,669                     |
| BROADCOM INC COM                                                 | **   | 9,833,046                     |
| BROOKFIELD CAP FIN LLC 6.087% 06-14-2033                         | **   | 1,776,545                     |
| BROOKFIELD FIN INC 3.5% DUE 03-30-2051                           | **   | 1,836,083                     |
| BROOKFIELD FIN INC 3.9% DUE 01-25-2028                           | **   | 192,655                       |
| BROOKFIELD FIN INC FIXED 4.7% 09-20-2047                         | **   | 89,869                        |
| BROOKFIELD FIN LLC 4% DUE 04-01-2024                             | **   | 516,581                       |
| BROTHER INDUSTRIES NPV                                           | **   | 620,971                       |
| BROWN & BROWN INC 2.375% DUE 03-15-2031                          | **   | 348,992                       |
| BRUNELLO CUCINELLI EUR100                                        | **   | 351,654                       |
| BRUNSWICK CORP COM                                               | **   | 2,060,775                     |
| BSE LIMITED INR2                                                 | **   | 99,697                        |
| BSTN PPTYS INC                                                   | **   | 552,659                       |
| BSTN PPTYS LTD 3.2% DUE 01-15-2025                               | **   | 258,590                       |
| BSTN SCIENTIFIC 1.9% DUE 06-01-2025                              | **   | 1,764,634                     |
| BSTN SCIENTIFIC 2.65% DUE 06-01-2030                             | **   | 50,980                        |
| BUDWEISER BREWING COM                                            | **   | 606,627                       |
| BUILDERS FIRSTSOURCE INC COM STK                                 | **   | 8,043,169                     |
| BUMBLE INC COM CL A COM CL A                                     | **   | 1,803,852                     |
| BUNGE LTD FIN CORP FIXED 1.63% DUE 08-17-2025                    | **   | 1,869,752                     |
| BUNGE LTD FIN CORP FIXED 2.75% 05-14-2031                        | **   | 610,470                       |
| BURCKHARDT COMPRES CHF                                           | **   | 235,534                       |
| BURE EQUITY AB NPV                                               | **   | 58,420                        |
| BURFORD CAPITAL LTD ORD NPV (DI)                                 | **   | 357,162                       |
| BURJEEL HOLDING CO AED0.1                                        | **   | 264,725                       |
| BURL NORTHN SANTA 4.375% DUE 09-01-2042                          | **   | 230,808                       |
| BURL NORTHN SANTA 5.75% DUE 05-01-2040                           | **   | 87,296                        |
| BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048                     | **   | 434,088                       |
| BURLINGTON NORTHN SANTA 4.55 09-01-2044                          | **   | 74,875                        |
| BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051                   | **   | 457,839                       |
| BURLINGTON STORES INC COM                                        | **   | 2,618,673                     |
| BUSINESS BRAIN SHO NPV                                           | **   | 27,859                        |
| BUSINESS ENGINEERI NPV                                           | **   | 35,069                        |
| BUTTERFLY NETWORK INC CL A CL A                                  | **   | 107,636                       |
| BUY TO OPEN REPO W/DEUTSCHE 5.32% FROM 12-29-2023 TO 01-02-2024  | **   | 21,000,000                    |
| BW LPG LTD USD0.01                                               | **   | 6,061,520                     |
| BWAY 2021-1450 MTG FLTG RT 6.69764% DUE 09-15-2036               | **   | 1,829,490                     |
| BWX TECHNOLOGIES INC COM                                         | **   | 7,316,589                     |

| Security Name, Maturity Date, and Rate                                  | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------|------|-------------------------------|
| BX 2021-21M MTG TR FLTG RT 6.17748% DUE 10-15-2036                      | **   | 330,898                       |
| BX 2021-21M MTG TR FLTG RT 6.17748% DUE 10-15-2036                      | **   | 1,323,591                     |
| BX 2023-DELC MTG FLTG RT 8.02316% DUE 05-15-2038                        | **   | 2,374,453                     |
| BX COML MTG TR 2.843% DUE 03-09-2044                                    | **   | 1,926,217                     |
| BX COML MTG TR 2021-CIP 6.36848% 12-15-2038                             | **   | 3,328,522                     |
| BX COML MTG TR FLTG RT 6.13598% DUE 10-15-2038                          | **   | 3,003,670                     |
| BX TR 2021-ACNT FLTG RT 6.69748% DUE 11-15-2038                         | **   | 492,155                       |
| BX TR 2021-LGCY COML MTG PASS THRU CTF CL A 5.95348% 10-15-2036         | **   | 1,941,977                     |
| BX TR 2021-SDMF FLTG RT 6.18548% DUE 09-15-2034                         | **   | 5,674,809                     |
| BX TR 2022-FOX2 6.08236% DUE 04-15-2039                                 | **   | 1,614,340                     |
| BX TR 2022-LBA6 FLTG RT 6.33316% DUE 01-15-2039                         | **   | 5,713,474                     |
| BX TR 2022-PSB 7.78416% 08-15-2039                                      | **   | 1,269,997                     |
| BXCOMMERCIAL MTG FLTG RT 7.09458% DUE 12-09-2040                        | **   | 2,401,486                     |
| BXSC COML MTG TR 2022-WSS COML MTG PASS THRU CTF CL B 7.426% 03-15-2035 | **   | 2,966,125                     |
| BYD COMPANY LTD 'H' CNY1                                                | **   | 892,355                       |
| BYD ELECTRONIC INT NPV                                                  | **   | 656,204                       |
| BYTES TECHNOLOGY G ORD GBP0.01                                          | **   | 117,386                       |
| C AND D PROPERTY MANAGEMENT GROUP CO                                    | **   | 42,112                        |
| C&C INTERNATIONAL KRW100                                                | **   | 33,334                        |
| C3 AI INC CL A CL A                                                     | **   | 607,676                       |
| C4 THERAPEUTICS INC COM USD0.0001                                       | **   | 62,964                        |
| CABALETTA BIO INC COM                                                   | **   | 141,171                       |
| CABOT CORP COM                                                          | **   | 1,952,230                     |
| CACTUS INC CL A CL A                                                    | **   | 2,737,438                     |
| CADENCE BK COM                                                          | **   | 4,491,673                     |
| CADENCE DESIGN SYS INC COM                                              | **   | 11,098,533                    |
| CAESARS ENTMT INC NEW COM                                               | **   | 1,544,133                     |
| CAIXABANK SA EUR1                                                       | **   | 823,148                       |
| CALAVO GROWERS INC COM                                                  | **   | 222,428                       |
| CALFRAC WELL SVCS LTD COM NPV                                           | **   | 285,096                       |
| CALIBRE MINING COR COM NPV                                              | **   | 31,457                        |
| CALIFORNIA INSTITUTE OF TECHNOLOGY 3.65%09-01-2119                      | **   | 1,228,054                     |
| CALIFORNIA RES CORP COM USD0.01                                         | **   | 1,261,194                     |
| CALIFORNIA ST UNIV REV 3.199% 11-01-2027BEO TAXABLE                     | **   | 1,390,952                     |
| CALIFORNIA ST UNIV REV 3.299% 11-01-2028BEO TAXABLE                     | **   | 1,416,194                     |
| CALIFORNIA WTR SVC GROUP COM                                            | **   | 3,891,028                     |
| CALL SWO GBP CHASUS33 P 1DSOFR / R 0.82% 317U164I5 16/12/2024           | **   | 10,982                        |
| CALL SWO USD GSCMUS33 P 1DSOFR / R 2.697% 317U391O7 04/02/2024          | **   | 6,187                         |
| CALL SWO USD GSCMUS33 P 1DSOFR / R 2.697% 317U391O7 04/02/2024          | **   | 64,958                        |
| CALL SWO USD GSCMUS33 P 1DSOFR / R 2.721% 317U461O2 04/08/2024          | **   | 1,487                         |
| CALL SWO USD NGFPUS33 P 1DSOFR / R 2.785% 317U479O2 04/08/2024          | **   | 2,275                         |
| CALL SWO USD NGFPUS33 P 1DSOFR / R 2.835% 317U474O7 04/08/2024          | **   | 2,253                         |
| CAMBIUM NETWORKS CORPORATION COM                                        | **   | 6,000                         |
| CAMDEN PPTY TR SH BEN INT                                               | **   | 7,972,590                     |
| CAMECO CORP COM                                                         | **   | 707,659                       |
| CAMPBELL SOUP CO 3.95% DUE 03-15-2025                                   | **   | 196,889                       |
| CAMTEK LTD COM STK                                                      | **   | 970,418                       |
| CAMURUS AB NPV                                                          | **   | 517,935                       |

| Security Name, Maturity Date, and Rate                                          | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------------------|------|-------------------------------|
| CANADA(GOVT OF) 3.25% BDS 01/12/2033 CAD1                                       | **   | 1,306,051                     |
| CANADA(GOVT OF) I/L 1.5% BDS 01/12/44 CAD1000                                   | **   | 515,074                       |
| CANADIAN IMPERIAL BANK OF COMMERCE 5.001% DUE 04-28-2028                        | **   | 2,415,780                     |
| CANADIAN IMPERIAL BK COMM TORONTO BRH 5.926% 10-02-2026                         | **   | 3,175,448                     |
| CANADIAN NATL RY CO COM                                                         | **   | 11,653,816                    |
| CANADIAN PAC RY CO 4.7% 05-01-2048                                              | **   | 273,575                       |
| CANARA BANK INR10                                                               | **   | 862,484                       |
| CANCOM SE NPV                                                                   | **   | 59,103                        |
| CANFIN HOMES LTD                                                                | **   | 89,265                        |
| CANNY ELEVATOR CO 'A'CNY1 (STOCK CONNECT)                                       | **   | 725,429                       |
| CANTOR FITZGERALD L P SR NT 144A 4.5% 04-14-2027                                | **   | 2,881,551                     |
| CAP 1 FINL CORP 3.9% DUE 01-29-2024                                             | **   | 540,000                       |
| CAP 1 FINL CORP 7.149% DUE 10-29-2027                                           | **   | 1,921,409                     |
| CAP 1 PRIME AUTO 3.17% DUE 04-15-2027                                           | **   | 6,908,123                     |
| CAP SA COM NPV                                                                  | **   | 119,062                       |
| CAPCOM CO LTD NPV                                                               | **   | 846,696                       |
| CAPGEMINI EUR8                                                                  | **   | 10,013,550                    |
| CAPITAL ONE FINANCIAL CORP 5.468% DUE 02-01-2029                                | **   | 1,257,860                     |
| CAPITAL ONE FINANCIAL CORP 6.312% 06-08-2029                                    | **   | 5,362,408                     |
| CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034                                    | **   | 721,545                       |
| CAPITAL ONE FINL CORP 1.878% 11-02-2027                                         | **   | 807,218                       |
| CAPITAL ONE FINL CORP 2.636% 03-03-2026                                         | **   | 2,477,336                     |
| CAPITAL ONE FINL CORP 4.166% 05-09-2025                                         | **   | 5,170,950                     |
| CAPITAL ONE FINL CORP COM                                                       | **   | 3,081,320                     |
| CAPITAL ONE FINL CORP SR NT FIXED / FLTG4.927% 05-10-2028                       | **   | 2,271,617                     |
| CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% 05-10-2033                       | **   | 491,489                       |
| CAPITAL ONE MULTI-ASSET EXECUTION SER 22-A3 CL A 4.95% DUE 10-15-2027           | **   | 1,745,017                     |
| CAPITAL ONE MULTI-ASSET EXECUTION TR SER22-A1 CL A1 2.8% 03-15-2027             | **   | 14,287,767                    |
| CAPITAL ONE MULTI-ASSET EXECUTION TR SR 2022-2 NT CL A 3.49% 05-15-2027         | **   | 385,655                       |
| CAPITAL ONE MULTI-ASSET EXECUTION TR SR 23-A1CLS A 4.42% 05-15-2028             | **   | 11,627,515                    |
| CAPITAL SECURITIES CORP TWD10                                                   | **   | 227,479                       |
| CAR GROUP LIMITED NPV                                                           | **   | 123,241                       |
| CARA THERAPEUTICS INC COM                                                       | **   | 8,990                         |
| CARDINAL HLTH INC                                                               | **   | 453,499                       |
| CARDLYTICS INC COM                                                              | **   | 35,790                        |
| CARDS II TR .602% DUE 04-15-2027                                                | **   | 2,709,466                     |
| CAREDX INC COM                                                                  | **   | 292,740                       |
| CARETRUST REIT INC COM                                                          | **   | 2,236,411                     |
| CARGO THERAPEUTICS INC COM                                                      | **   | 97,462                        |
| CARGOTEC OYJ SER'B'NPV                                                          | **   | 485,339                       |
| CARGURUS INC CL A CL A                                                          | **   | 321,908                       |
| CARLISLE COMPANIES INC COM                                                      | **   | 1,562,150                     |
| CARLSBERG SER'B'DKK20                                                           | **   | 3,866,744                     |
| CARLYLE GROUP INC COM                                                           | **   | 15,058,433                    |
| CARLYLE US CLO 2017-1 LTD / CARLYLE SR SECD NT CL A-1-R FLTG 6.57942 04-20-2031 | **   | 454,678                       |
| CARLYLE US CLO 2017-2 LTD / CARLYLE 0% 07-20-2031                               | **   | 1,386,036                     |
| CARMAX AUTO OWNER 1.95% DUE 09-15-2027                                          | **   | 1,401,438                     |
| CARMAX AUTO OWNER 3.49% DUE 02-16-2027                                          | **   | 710,938                       |

| Security Name, Maturity Date, and Rate                                      | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------------|------|-------------------------------|
| CARMAX AUTO OWNER 3.49% DUE 02-16-2027                                      | **   | 7,092,937                     |
| CARMAX AUTO OWNER FIXED 1.7% DUE 08-16-2027                                 | **   | 665,243                       |
| CARMAX AUTO OWNER FIXED 6% DUE 07-17-2028                                   | **   | 391,951                       |
| CARMAX AUTO OWNER FIXED 6% DUE 07-17-2028                                   | **   | 3,610,075                     |
| CARMAX AUTO OWNER TR 2021-2 ASSET BACKEDNT CL C 1.34% 02-16-2027            | **   | 1,124,731                     |
| CARMAX AUTO OWNER TRUST SER 23-3 CL A3 6% 05-15-2028                        | **   | 207,241                       |
| CARMAX AUTO OWNER TRUST SER 23-3 CL A3 6% 05-15-2028                        | **   | 2,090,607                     |
| CARMAX AUTO OWNER TRUST SER 22-4 CL A2A 5.34% DUE 12-15-2025 REG            | **   | 439,924                       |
| CARMAX AUTO OWNER TRUST SER 22-4 CL A3 5.34% DUE 08-16-2027 REG             | **   | 3,610,671                     |
| CARMAX INC COM                                                              | **   | 6,215,173                     |
| CARMAX OWNER TR 4.65% DUE 01-16-2029                                        | **   | 957,651                       |
| CARMAX OWNER TR 5.23% DUE 01-15-2026                                        | **   | 948,024                       |
| CARNIVAL PLC ORD USD1.66                                                    | **   | 120,096                       |
| CARPENTER TECHNOLOGY CORP COM                                               | **   | 1,678,172                     |
| CARRIAGE SERVICES INC COM                                                   | **   | 130,752                       |
| CARRIER GLOBAL CORP 2.722% 02-15-2030                                       | **   | 358,381                       |
| CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM                      | **   | 4,392,598                     |
| CARVANA AUTO 1.31% DUE 01-11-2027                                           | **   | 5,869,614                     |
| CARVANA AUTO 3.35% DUE 02-10-2027                                           | **   | 699,785                       |
| CARVANA AUTO RECEIVABLES TR 2021-N1 ASSET BACKED CTF CL C 1.3% 01-10-2028   | **   | 379,701                       |
| CARVANA AUTO RECEIVABLES TR 2021-N4 ASSET BACKED NT CL C 1.72% 09-11-2028   | **   | 291,407                       |
| CARVANA AUTO RECEIVABLES TR 2021-P1 ASSET BACKED NT CL A-4 .86% 01-11-2027  | **   | 2,392,786                     |
| CARVANA AUTO RECEIVABLES TR 2022-P3 SR 22-P3 CL A3 4.61% DUE 11-10-2027 BEO | **   | 593,625                       |
| CARVANA CO CL A CL A                                                        | **   | 1,303,065                     |
| CASELLA WASTE SYS INC CL A COM STK                                          | **   | 4,155,920                     |
| CASEYS GEN STORES INC COM                                                   | **   | 1,021,758                     |
| CASSA DEPOSITI E PRESTITI S P A 5.75% 05-05-2026                            | **   | 1,099,082                     |
| CASTLE BIOSCIENCES INC COM                                                  | **   | 234,143                       |
| CATALYST PHARMACEUTICALS INC COM STK USD0.001 STK                           | **   | 1,051,163                     |
| CATENA AB NPV                                                               | **   | 303,108                       |
| CATERPILLAR INC 2.6% DUE 04-09-2030 BEO                                     | **   | 1,029,377                     |
| CATERPILLAR INC COM                                                         | **   | 1,242,405                     |
| CATERPILLAR INS 3.4% DUE 05-15-2024                                         | **   | 337,457                       |
| CATRION CATERING HOLDING COMPANY                                            | **   | 645,348                       |
| CAVCO INDS INC DEL COM STK                                                  | **   | 988,907                       |
| CBOE GLOBAL MARKETS INC                                                     | **   | 964,224                       |
| CBS CORP NEW 2.9% DUE 01-15-2027                                            | **   | 14,828                        |
| CBS CORP NEW 4.6% DUE 01-15-2045                                            | **   | 76,283                        |
| CBS CORP NEW FIXED 3.7% DUE 06-01-2028                                      | **   | 69,384                        |
| CCC INTELLIGENT SOLUTIONS HLDGS INC COM                                     | **   | 1,492,090                     |
| CCK CONSOLIDATED MYR0.50                                                    | **   | 41,762                        |
| CCSW CITIUS33 31/07/2029 USD 3MLIBOR /AUD 3MBBSW CCS220625-CCS220           | **   | 4,903                         |
| CCSW GSCMUS33 01/08/2029 USD 3MLIBOR /AUD 3MBBSW CCS0069N9-CCS006           | **   | 5,082                         |
| CCSW GSCMUS33 01/08/2029 USD 3MLIBOR /AUD 3MBBSW CCS0069N9-CCS006           | **   | 2,541                         |
| CCSW MSCSUS33 14/10/2030 USD 3MLIBOR /AUD 3MBBSW CCS004144-CCS00413         | **   | 88                            |
| CD 2016-CD2 MTG TR 3.348% DUE 11-10-2049                                    | **   | 1,734,203                     |
| CD 2017-CD6 MTG TR 3.19% DUE 11-13-2050                                     | **   | 2,811,159                     |

| Security Name, Maturity Date, and Rate                                  | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------|------|-------------------------------|
| CDN IMPERIAL BK 3.45% DUE 04-07-2027                                    | **   | 2,320,361                     |
| CDN PAC RY CO NEW 2.9% DUE 02-01-2025                                   | **   | 341,553                       |
| CDS BARCGB5G 06/20/2025 SELL ITALY GOV'T INT BOND 6 SWPC0JFW0           | **   | 1,106                         |
| CDS BARCGB5G 06/20/2025 SELL ITALY GOV'T INT BOND 6 SWPC0JG41           | **   | 2,213                         |
| CDS CITIUS33 06/20/2025 SELL ITALY GOV'T INT BOND 6 SWPC0JG66           | **   | 2,213                         |
| CDW LLC/CDW FIN FIXED 2.67% DUE 12-01-2026                              | **   | 4,820,750                     |
| CELANESE US HLDGS 6.05% DUE 03-15-2025                                  | **   | 55,342                        |
| CELESTICA INC SUB ORD VTG SHS NPV                                       | **   | 306,100                       |
| CELLEX THERAPEUTICS INC NEW SHS                                         | **   | 379,982                       |
| CELLEBRITE DI LTD COM USD0.0001                                         | **   | 1,042,396                     |
| CELSIUS HLDGS INC COM NEW COM NEW                                       | **   | 1,576,718                     |
| CENCORA INC                                                             | **   | 1,032,445                     |
| CENOVUS ENERGY INC 2.65% 01-15-2032                                     | **   | 248,723                       |
| CENTAMIN PLC ORD NPV (DI)                                               | **   | 158,460                       |
| CENTENE CORP DEL 3% DUE 10-15-2030                                      | **   | 866,533                       |
| CENTERPOINT ENERGY 2.4% DUE 09-01-2026                                  | **   | 2,215,659                     |
| CENTERPOINT ENERGY 3.95% 03-01-2048                                     | **   | 27,263                        |
| CENTERPOINT ENERGY 5.85 DUE 01-15-2041                                  | **   | 84,157                        |
| CENTERPOINT ENERGY RES CORP 1.75% DUE 10-01-2030                        | **   | 249,349                       |
| CENTERPOINT ENERGY RES CORP 5.25% 03-01-2028                            | **   | 437,177                       |
| CENTERRA GOLD INC COM NPV                                               | **   | 387,942                       |
| CENTEX HOME EQTY FLTGT RT 6.36534% DUE 10-25-2035                       | **   | 41,108                        |
| CENTRAL DEPOSITORY INR10                                                | **   | 368,152                       |
| CENTRAL GLASS CO NPV                                                    | **   | 183,363                       |
| CENTRAL SEC PATROL NPV                                                  | **   | 46,991                        |
| CENTRICA ORD GBP0.061728395                                             | **   | 2,496,978                     |
| CENTRUS ENERGY CORP CL A COM                                            | **   | 220,469                       |
| CENTURY CMNTYS INC COM                                                  | **   | 1,405,105                     |
| CES ENERGY SOLUTIO COM NPV                                              | **   | 1,679,317                     |
| CETTIRE LTD NPV                                                         | **   | 32,255                        |
| CF JPMCB LIQUIDITY FD                                                   | **   | 639,999,245                   |
| CGDB COML MTG TR FLTGT RT 7.44764% DUE 11-15-2036                       | **   | 943,596                       |
| CGI INC 1.45% 09-14-2026                                                | **   | 1,810,798                     |
| CHARTER 2.3% DUE 02-01-2032                                             | **   | 5,814,854                     |
| CHARTER 4.908% DUE 07-23-2025                                           | **   | 13,403,739                    |
| CHARTER 6.384% DUE 10-23-2035                                           | **   | 1,220,606                     |
| CHARTER COMMUNICATIONS INC NEW CL A CL A                                | **   | 6,409,333                     |
| CHARTER COMMUNICATIONS OPER LLC / 5.05% 03-30-2029                      | **   | 1,060,151                     |
| CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 4.4% 04-01-2033            | **   | 240,253                       |
| CHARTER COMMUNICATIONS OPER LLC 6.15% 11-10-2026                        | **   | 4,343,160                     |
| CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.2% DUE 03-15-2028 BEO          | **   | 163,368                       |
| CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.2% DUE 03-15-2028 BEO          | **   | 1,680,767                     |
| CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050              | **   | 403,029                       |
| CHARTER FIXED 3.85% DUE 04-01-2061                                      | **   | 62,650                        |
| CHARTER HALL GROUP NPV (STAPLED)                                        | **   | 602,615                       |
| CHASE AUTO OWNER TR 2023-A ASSET BACKED NT CL A-3 144A 5.68% 01-25-2029 | **   | 1,427,747                     |
| CHASE HOME LENDING FLTGT RT 3.25% DUE 09-25-2063                        | **   | 433,010                       |
| CHASE ISSUANCE TRUST SER 23-A CL A 5.16% 09-15-2028                     | **   | 9,059,938                     |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| CHATHAM LODGING TR COM                                                           | **   | 107,414                       |
| CHECK PT SOFTWARE TECHNOLOGIES      ORDILS.01                                    | **   | 12,345,432                    |
| CHEGG INC COM                                                                    | **   | 786,441                       |
| CHEMED CORP NEW COM                                                              | **   | 5,615,939                     |
| CHENBRO MICOM CO                                                                 | **   | 159,235                       |
| CHENG DE LOLO CO L 'A'CNY1                                                       | **   | 297,327                       |
| CHENG UEI PRECISIO TWD10                                                         | **   | 385,575                       |
| CHENGDU KANGHONG COMMON STOCK                                                    | **   | 288,748                       |
| CHENNAI PETRO CP INR10(DEMAT)                                                    | **   | 16,318                        |
| CHESAPEAKE ENERGY CORP COM NEW 01/2021                                           | **   | 755,474                       |
| CHESTER CNTY PA HLTH & ED FACS AUTH HLTHSYS REV 3.314 06-01-2051 BEO TAXABLE     | **   | 263,029                       |
| CHEVRON CORP COM                                                                 | **   | 6,819,744                     |
| CHEVRON CORP NEW 1.995% DUE 05-11-2027                                           | **   | 510,798                       |
| CHEVRON U S A INC 2.343% DUE 08-12-2050 REG                                      | **   | 320,562                       |
| CHEVRON U S A INC 3.25%                      10-15-2029                          | **   | 1,901,926                     |
| CHEVRON U S A INC 3.9%                      11-15-2024                           | **   | 4,305,889                     |
| CHICAGO ILL TRAN AUTH SALES & TRANSFER T 6.899% 12-01-2022                       | **   | 535,544                       |
| CHICAGO ILL TRAN AUTH SALES & TRF TAX RCPTS REV TAX-PE FDG-SER A 6.899% 12-01-40 | **   | 432,289                       |
| CHICONY ELECTRONI TWD10                                                          | **   | 3,432,658                     |
| CHICONY POWER TECH TWD10                                                         | **   | 421,938                       |
| CHILE REP 4.95% 01-05-2036                                                       | **   | 1,415,070                     |
| CHILE(REP OF) 4.7% SNR 01/09/2030      CLP1000                                   | **   | 409,540                       |
| CHIN WELL HOLDS BERHAD MYR0.50                                                   | **   | 27,666                        |
| CHINA AVIATION OIL NPV                                                           | **   | 11,343                        |
| CHINA CHUNLAI EDUC HKD0.00001                                                    | **   | 62,332                        |
| CHINA CONSTRUCTION BANK HCNY1                                                    | **   | 10,264,652                    |
| CHINA MINSHENG BAN 'H'CNY1                                                       | **   | 591,355                       |
| CHINA NATIONAL ACCORD MEDICINE      'B'CNY1                                      | **   | 112,353                       |
| CHINA OVERSEAS LAND & INVESTMNT HKD0.10                                          | **   | 644,073                       |
| CHINA PACIFIC INSU 'H'CNY1                                                       | **   | 2,348,898                     |
| CHINA RESOURCES MEDICAL HOLDINGS COMPANYLIMITED                                  | **   | 214,193                       |
| CHINA SANJIANG FIN HKD0.10                                                       | **   | 25,254                        |
| CHINA SHINEWAY PHA HKD0.1                                                        | **   | 232,758                       |
| CHINA TOBACCO INTL (HK) CO LTD NPV                                               | **   | 35,392                        |
| CHINA YUHUA EDUCAT HKD0.00001                                                    | **   | 208,001                       |
| CHIPOTLE MEXICAN GRILL INC COM STK                                               | **   | 26,370,936                    |
| CHIYODA CORP NPV                                                                 | **   | 184,069                       |
| CHIYODA INTEGRE CO NPV                                                           | **   | 101,219                       |
| CHONGQING BAIYA SA A CNY1                                                        | **   | 435,600                       |
| CHONGQING RURAL CO CNY1 H SHARE                                                  | **   | 15,867                        |
| CHORD ENERGY CORPORATION COM USD0.01                                             | **   | 1,158,789                     |
| CHORI CO LTD NPV                                                                 | **   | 26,050                        |
| CHOUSHIMARU CO.LTD NPV                                                           | **   | 30,872                        |
| CHUBB LTD ORD CHF24.15                                                           | **   | 15,537,952                    |
| CHUETSU PULP&PAPER NPV                                                           | **   | 36,644                        |
| CHUGOKU ELECTRIC POWER CO INC NPV                                                | **   | 1,113,019                     |
| CI FINANCIAL CO 4.1% 06-15-2051                                                  | **   | 2,963,736                     |
| CIA DE SANEAMENTO PRF NPV                                                        | **   | 54,564                        |

| Security Name, Maturity Date, and Rate                                    | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------------|------|-------------------------------|
| CIA DE SANEAMENTO UNITS (1 COM & 4 PRF)                                   | **   | 472,318                       |
| CIA ENERG MG-CEMIG PRF BRL5.00                                            | **   | 722,463                       |
| CIBUS NORDIC REAL NPV                                                     | **   | 208,785                       |
| CIE DE ST-GOBAIN EUR4                                                     | **   | 8,341,630                     |
| CIE FINANCIER TRAD CHF2.50 (BR)                                           | **   | 27,059                        |
| CIENA CORP COM NEW                                                        | **   | 466,934                       |
| CIGNA CORP 1.25% 03-15-2026                                               | **   | 1,022,171                     |
| CIGNA CORP NEW 3.4% DUE 03-01-2027 BEO                                    | **   | 1,648,683                     |
| CIGNA CORP NEW 3.5% 06-15-2024                                            | **   | 4,831,560                     |
| CIGNA CORP NEW CORP 4.125% 11-15-2025                                     | **   | 1,540,111                     |
| CIGNA CORP NEW CORP 4.375% 10-15-2028                                     | **   | 7,895,306                     |
| CIKARANG LISTRINDO IDR200                                                 | **   | 115,499                       |
| CIM TR 2020-R2 FLTGT RT 2.581% DUE 10-25-2059                             | **   | 3,744,967                     |
| CIM TR 2021-R6 FLTGT RT 1.425% DUE 07-25-2061                             | **   | 754,302                       |
| CIM TR 2023-R2 FLTGT RT 5.5% DUE 08-25-2064                               | **   | 9,357,525                     |
| CIN FINL CORP 6.92% DUE 05-15-2028                                        | **   | 214,621                       |
| CINEMARK HLDGS INC COM                                                    | **   | 937,126                       |
| CINTAS CORP COM                                                           | **   | 4,501,268                     |
| CINTAS CORP NO 2 3.7% DUE 04-01-2027                                      | **   | 1,525,194                     |
| CINTAS CORP NO 2 FIXED 3.45% DUE 05-01-2025                               | **   | 1,278,837                     |
| CIRRUS LOGIC INC COM                                                      | **   | 625,006                       |
| CIT HOME EQUITY LN TR 2002-1 ASSET BKD CTF CL AF-5 02-25-2033 BEO         | **   | 120,057                       |
| CITIBANK CR CARD ISSUANCE TR NT CL 2018-A7 3.96% 10-13-2030               | **   | 6,844,859                     |
| CITIBANK CREDIT CARD ISSUANCE TRUST SER 23-1 CL A1 5.23% 12-08-2027       | **   | 1,665,682                     |
| CITIBANK N A 5.803% 09-29-2028                                            | **   | 3,313,945                     |
| CITIC SECURITIES CO LTD H CNY1                                            | **   | 698,142                       |
| CITIC TEL INT HLDGS HKD0.10                                               | **   | 70,149                        |
| CITIGROUP COML MTG 2.646% DUE 07-10-2049                                  | **   | 1,008,818                     |
| CITIGROUP COML MTG 2.71000003815% DUE 08-10-2049                          | **   | 4,074,927                     |
| CITIGROUP COML MTG 3.575% DUE 05-10-2047                                  | **   | 1,619,517                     |
| CITIGROUP COML MTG 3.855% DUE 05-10-2047                                  | **   | 2,452,090                     |
| CITIGROUP COML MTG FLTGT RT 5.23149% DUE 11-10-2046                       | **   | 87,810                        |
| CITIGROUP COML MTG TR 2016-C2 COML MTG PASSTHRU CTF CL D 3.25% 08-10-2049 | **   | 1,245,530                     |
| CITIGROUP COML MTG TR 2018-B2 COML MTG PASSTHRU CTF CL 3.788% 03-10-2051  | **   | 2,033,310                     |
| CITIGROUP COML MTG TRUST SER 2015-GC27 CL A-AB 2.944% 02-10-2048          | **   | 69,700                        |
| CITIGROUP INC 1.122% DUE 01-28-2027                                       | **   | 1,102,915                     |
| CITIGROUP INC 1.281% 11-03-2025                                           | **   | 1,784,935                     |
| CITIGROUP INC 1.462% DUE 06-09-2027 BEO                                   | **   | 9,635,739                     |
| CITIGROUP INC 2.52% 11-03-2032                                            | **   | 276,648                       |
| CITIGROUP INC 2.561% DUE 05-01-2032 BEO                                   | **   | 1,429,029                     |
| CITIGROUP INC 2.572% DUE 06-03-2031                                       | **   | 14,191,674                    |
| CITIGROUP INC 3.106% DUE 04-08-2026                                       | **   | 9,591,152                     |
| CITIGROUP INC 3.2% DUE 10-21-2026                                         | **   | 314,916                       |
| CITIGROUP INC 3.29% 03-17-2026                                            | **   | 2,190,774                     |
| CITIGROUP INC 3.352% 04-24-2025                                           | **   | 10,052,928                    |
| CITIGROUP INC 3.4% DUE 05-01-2026                                         | **   | 482,647                       |
| CITIGROUP INC 3.4% DUE 05-01-2026                                         | **   | 965,293                       |
| CITIGROUP INC 3.7% DUE 01-12-2026                                         | **   | 737,283                       |

| Security Name, Maturity Date, and Rate                                      |            | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------------|------------|------|-------------------------------|
| CITIGROUP INC 3.785%                                                        | 03-17-2033 | **   | 1,153,200                     |
| CITIGROUP INC 3.887%                                                        | 01-10-2028 | **   | 387,152                       |
| CITIGROUP INC 3.887%                                                        | 01-10-2028 | **   | 8,367,313                     |
| CITIGROUP INC 3.98%                                                         | 03-20-2030 | **   | 844,874                       |
| CITIGROUP INC 4.075%                                                        | 04-23-2029 | **   | 12,542,630                    |
| CITIGROUP INC 4.14%                                                         | 05-24-2025 | **   | 1,423,401                     |
| CITIGROUP INC 4.3% DUE                                                      | 11-20-2026 | **   | 460,927                       |
| CITIGROUP INC 4.4% DUE                                                      | 06-10-2025 | **   | 1,826,205                     |
| CITIGROUP INC 4.412% DUE                                                    | 03-31-2031 | **   | 1,273,793                     |
| CITIGROUP INC 4.45% DUE                                                     | 09-29-2027 | **   | 879,027                       |
| CITIGROUP INC 4.45% DUE                                                     | 09-29-2027 | **   | 5,537,869                     |
| CITIGROUP INC 4.6% DUE                                                      | 03-09-2026 | **   | 799,867                       |
| CITIGROUP INC 4.65% DUE                                                     | 07-30-2045 | **   | 312,930                       |
| CITIGROUP INC 5.5% DUE                                                      | 09-13-2025 | **   | 2,009,528                     |
| CITIGROUP INC 5.61%                                                         | 09-29-2026 | **   | 8,609,297                     |
| CITIGROUP INC COM NEW COM NEW                                               |            | **   | 37,451,046                    |
| CITIGROUP INC FLTG RT 3.668% DUE                                            | 07-24-2028 | **   | 286,114                       |
| CITIGROUP INC FLTG RT 3.668% DUE                                            | 07-24-2028 | **   | 4,606,440                     |
| CITIGROUP INC NEW 2.976%                                                    | 11-05-2030 | **   | 5,286,458                     |
| CITIGROUP INC NT FIXED / FLTG RATE .981%                                    | 05-01-2025 | **   | 4,640,144                     |
| CITIGROUP INC SR NT FIXED/FLTG 3.057%                                       | 01-25-2033 | **   | 354,672                       |
| CITIGROUP INC SR NT FIXED/FLTG 3.057%                                       | 01-25-2033 | **   | 811,900                       |
| CITIGROUP MTG LN FLTG RT 2.5% DUE                                           | 05-25-2051 | **   | 682,639                       |
| CITIGROUP MTG LN FLTG RT 5% DUE                                             | 05-25-2051 | **   | 367,345                       |
| CITIGROUP MTG LN FLTG RT 6.42534% DUE                                       | 11-25-2034 | **   | 308,508                       |
| CITIZENS AUTO 5.83% DUE                                                     | 02-15-2028 | **   | 2,028,743                     |
| CITIZENS AUTO 5.84% DUE                                                     | 01-18-2028 | **   | 2,941,319                     |
| CITIZENS FINL GROUP INC COM                                                 |            | **   | 15,104,251                    |
| CLAREMONT MCKENNA 3.775% DUE                                                | 01-01-2122 | **   | 1,982,687                     |
| CLAS OHLSON AB SER'B'NPV                                                    |            | **   | 181,394                       |
| CLASSYS INC KRW100                                                          |            | **   | 82,482                        |
| CLEAN HBRS INC COM                                                          |            | **   | 3,861,906                     |
| CLEARWATER ANALYTICS HLDGS INC CL A CL A                                    |            | **   | 3,240,594                     |
| CLEV ELEC ILLUM CO 4.55% DUE                                                | 11-15-2030 | **   | 175,584                       |
| CLEVELAND CLIFFS USD0.125                                                   |            | **   | 462,390                       |
| CLI FDG VIII LLC 2.72% DUE                                                  | 01-18-2047 | **   | 1,739,984                     |
| CLOUD MUSIC INC USD0.0001                                                   |            | **   | 222,980                       |
| CME_IRS GOLDUS33 12/11/2024 NOK P 1.993% / R 6MNIBOR SWU00XO33              |            | **   | 4,775                         |
| CME_OIS MSNYUS33 12/21/2052 USD P 1.75% / R 1DSOFR SWU01JI06                |            | **   | 3,011,030                     |
| CMGE TECHNOLOGY GP USD0.0001                                                |            | **   | 52,343                        |
| CMO ADJBL RATE MTG TR DUE 09-25-2035 BEO                                    |            | **   | 176,724                       |
| CMO ALTERNATIVE LN TR 2006-OA9 MTG CL 2A-1A 0 DUE 07-25-2036 REG            |            | **   | 62,572                        |
| CMO BANK 2017-BNK4 MTG PASS THRU CTF CL A-SB 3.419% DUE 05-15-2050 REG      |            | **   | 543,879                       |
| CMO BANK 2022-BNK39 CL A4 2.854% DUE 02-15-2055 BEO                         |            | **   | 1,760,462                     |
| CMO BANK5 SR 23-5YR1 CL A3 6.26%                                            | 03-15-2056 | **   | 12,865,699                    |
| CMO BARCLAYS COMMERCIAL MORTGAGE SR 22-C17 CL A5 4.441% 09-15-2055          |            | **   | 7,890,442                     |
| CMO BBCMS MTG TR 2018-C2 MTG PASS THRU CTF CL A-3 4.052% DUE 12-15-2051 REG |            | **   | 6,908,852                     |
| CMO BBMCS MORTGAGE TRUST SER 23-C19 CL A2A 5.756% 04-15-2056                |            | **   | 5,108,219                     |

| Security Name, Maturity Date, and Rate                                            | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------------------|------|-------------------------------|
| CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-2 DUE 05-25-2035 REG                | **   | 325,155                       |
| CMO BEAR STEARNS ARM TR 2000-2 MTG PASS THRU CTF CL A-1 VAR RATE 11-25-2030 BEO   | **   | 8,187                         |
| CMO BEAR STEARNS ARM TR 2002-11 CL I-A-1DUE 02-25-2033/04-25-2006 BEO             | **   | 571                           |
| CMO BEAR STEARNS ARM TR 2004-10 MTG DUE 01-25-2035                                | **   | 12,489                        |
| CMO BEAR STEARNS ARM TR DUE 02-25-2034 REG                                        | **   | 76,576                        |
| CMO BEAR STEARNS STRUCTURED PRODS INC TR200 DUE 12-25-2046 REG                    | **   | 831,600                       |
| CMO BEAR STEARNS STRUCTURED PRODS INC TR200 MTG PASSTHRU CTF CL I-A-1 VAR DUE     | **   | 18,487                        |
| CMO BENCHMARK 2018-B4 MTG TRSE 2018-B4 CL A3 3.886% DUE 07-15-2051                | **   | 5,792,972                     |
| CMO BENCHMARK 2019-B11 MTG TR SER 2019-B11 CLS A4 3.2805% 05-15-2052              | **   | 7,056,520                     |
| CMO BENCHMARK 2020-B16 MTG TR 2.475% 12-15-2057                                   | **   | 6,316,494                     |
| CMO BENCHMARK 2022-B32 MTG TR CL A5 2.9089% DUE 01-15-2055 BEO                    | **   | 1,610,729                     |
| CMO BENCHMARK MORTGAGE TRUST SER 23-V3 CL A3 FRN 07-15-2056                       | **   | 2,542,553                     |
| CMO BENCHMARK SER 19-B14 CL A5 3.0486% DUE 12-15-2061                             | **   | 8,079,870                     |
| CMO BMO MORTGAGE TRUST SER 23-5C2 CL A3 VAR RT 11-15-2056                         | **   | 5,098,289                     |
| CMO CHASE MTG FIN TR SER 2007-A1 PASSTHRU CTF CL 1-A1 4.366 03-25-37 REG          | **   | 9,891                         |
| CMO CITIGROUP COML MTG TR 2016-C1 MTG CTF CL A-4 3.209 DUE 05-10-2049 REG         | **   | 3,385,963                     |
| CMO CITIGROUP COML MTG TR 2016-C3 COML MTG CTF CL A-3 2.86% 11-15-2049            | **   | 6,423,417                     |
| CMO CITIGROUP COML MTG TR 2016-P3 BNDS 3.495% 04-15-2049                          | **   | 950,871                       |
| CMO CITIGROUP COML MTG TR 2016-P5 2.684%DUE 10-10-2049 REG                        | **   | 7,446,466                     |
| CMO CITIGROUP COML MTG TR 2016-P5 COML MTG PASSTHRU CTF CL C DUE 10-10-2049 REG   | **   | 395,083                       |
| CMO CITIGROUP COML MTG TR 2017-B1 COML MTG CTF CL A-AB 3.243% 08-15-2050          | **   | 1,482,255                     |
| CMO CITIGROUP COML MTG TR SER 2016-P6 CLS A4 3.458% 12-10-2049                    | **   | 1,373,561                     |
| CMO CITIGROUP MTG LN TR SER 2005-6 CL A1FLT RT DUE 09-25-2035/12-25-2021 BEO      | **   | 4,069                         |
| CMO CITIGRP COMMERCIAL MTG CITIGROUP COML MTG TR 3.127 DUE 04-15-2049 REG         | **   | 4,221,782                     |
| CMO COMM 2014-UBS6 MTG TR MTG PASS THRU CTF CL A-4 3.378% DUE 12-10-2047 REG      | **   | 6,077,730                     |
| CMO COMM 2014-UBS6 MTG TR MTG PASS THRU CTF CL A-5 3.644% DUE 12-10-2047 REG      | **   | 2,046,561                     |
| CMO COMM 2015-LC19 MTG TR SER 15-LC19 CLA4 3.183% DUE 02-10-2048 REG              | **   | 1,436,529                     |
| CMO COMM 2015-LC23 MTG TR CL A-SB 3.598% DUE 10-10-2053 REG                       | **   | 5,596,250                     |
| CMO COMM 2019-GC44 MTG TR SER 19-GC44 CLS A3 2.688% DUE 08-15-2057 REG            | **   | 5,085,623                     |
| CMO CREDIT SUISSE 1ST BSTN MTG SECS CORP SER 2004-8 CL 6A1 4.5 DUE 12-25-2019 REG | **   | 8,543                         |
| CMO CSAIL 2015-C4 COML MTG TRUST SR 2015-C4 CL-ASB 3.6167% DUE 11-11-2048         | **   | 842,511                       |
| CMO CSAIL 2016-C5 COML MTG TR CL A-SB 3.5325% DUE 11-15-2048 REG                  | **   | 3,534,188                     |
| CMO CSMC 2018-J1 TR CL A-2 FLTGE 02-01-2048                                       | **   | 3,115,110                     |
| CMO CWMBIS INC SER 2005-11 CL 3-A-1 FLT RT DUE 04-25-2035 REG                     | **   | 260,014                       |
| CMO CWMBIS INC SER 2005-11 CL 3-A-3 FLT RT DUE 04-25-2035 REG                     | **   | 29,050                        |
| CMO DBJPM 2016-C1 MTG TR CL A-SB 3.038% DUE 05-10-2049 REG                        | **   | 1,498,322                     |
| CMO FNMA SER 2019 M6 CL A2 3.45% FIXED DUE 01-25-2029 REG                         | **   | 397,271                       |
| CMO GS MTG SECS CORP 2003-2F CL IIIA-1 6% DUE 03-25-2032 BEO                      | **   | 1,140                         |
| CMO GS MTG SECS TR 2015-GC30 CL A-4 3.382% DUE 05-10-2050                         | **   | 6,565,643                     |
| CMO GS MTG SECS TR 2015-GS1 CL A-AB 3.553% DUE 11-10-2048 REG                     | **   | 5,407,688                     |
| CMO GS MTG SECS TR 2017-GS7 COML MTG PASSTHRU CTF CL A-4 0 DUE 08-10-2050 REG     | **   | 3,891,269                     |
| CMO GS MTG SECS TR SER 2016-GS3 CL AAB 2.777% 10-10-2049                          | **   | 281,751                       |
| CMO HARBORVIEW MTG LN TR 2003-1 CL A FLTGT RT 05-19-2033                          | **   | 2,580                         |
| CMO HARBORVIEW MTG LN TR 2005-4 MTG PASSTHRU CTF CL 4-A DUE 07-19-2035 REG        | **   | 6,731                         |
| CMO HARBORVIEW MTG LN TR 2005-9 CL 2-A-1A DUE 06-20-2035 REG                      | **   | 85,160                        |
| CMO J P MORGAN CHASE 2013-C PASSTHRU CTF CL C 12-15-2047 REG                      | **   | 248,900                       |
| CMO J P MORGAN MTG TR 2004-A3 CL 1-A-1 DUE 07-25-2034 REG                         | **   | 38,073                        |
| CMO J P MORGAN MTG TR 2005-A1 MTG PASSTHRU CTF CL 6-T-1 DUE 02-25-2035 REG        | **   | 38,898                        |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| CMO JPMDB COML MTG SECS SER 17-C5 CL A4 3.4141% DUE 03-15-2050 REG               | **   | 5,685,408                     |
| CMO JPMBB COML MTG SECS TR 2014-C21 COML CTF CL A-5 3.7748 DUE 08-15-2047 REG    | **   | 7,204,743                     |
| CMO JPMBB COML MTG SECS TR 2015-C27 SER 15 -C27 CL A3A1 2.9202% 02-15-2048       | **   | 2,951,141                     |
| CMO JPMBB COML MTG SECS TR 2015-C30 COMLMTG PASSTHRU CTF CL B DUE 07-15-2048 REG | **   | 2,649,502                     |
| CMO JPMBB COML MTG SER 15-C32 CL A4 3.3293% DUE 11-15-2048 REG                   | **   | 4,839,462                     |
| CMO JPMCC COML MTG SECS 2015-JP1 CL A4 3.6498% 01-15-2049                        | **   | 3,743,437                     |
| CMO JPMCC COML MTG SECS TR 2016-JP2 2.5589% DUE 08-15-2049 BEO                   | **   | 6,540,736                     |
| CMO JPMCC COML MTG SECS TR 2017-JP7 CL A-3 3.3785% 09-15-2050                    | **   | 1,215,023                     |
| CMO JPMCC COML MTG SECS TR 2017-JP7 CL A-3 3.3785% 09-15-2050                    | **   | 4,448,853                     |
| CMO JPMDB COML MTG SECS SR 2017-C7 CL A-5 3.4092% DUE 10-15-2050                 | **   | 5,420,917                     |
| CMO JPMDB COML MTG SECS TR 2017-C7 CL A-3 10-15-2050                             | **   | 8,773,350                     |
| CMO JPMDB COML MTG SECS TR 2020-COR7 SR 20-COR7 CL A-4 1.9152% 05-13-2053        | **   | 6,631,420                     |
| CMO MASTR ADJ RATE MTGS TR 2003-6 MTG PASSTHRU CTF CL 3-A-1 DUE 12-25-2033 REG   | **   | 42,528                        |
| CMO MELLON RESDNTL FDG CORP 2000-TBC2 MTG PASSTHRU CTF CL A-1 VAR 05-25-30       | **   | 53,767                        |
| CMO MERRILL LYNCH MTG INVS INC 2004-A CLA-1 FLTG DUE 04-25-2029 REG              | **   | 1,754                         |
| CMO MERRILL LYNCH MTG INVS INC SER 2003-C CL A1 6-25-28                          | **   | 31,852                        |
| CMO MERRILL LYNCH MTG INVS INC SER 2005-A5 CL A3 DUE 06-25-2035 REG              | **   | 1,252,426                     |
| CMO MORGAN STANLEY BK AMER MERRILL LYNCH TR SERIES 2015-C24 3.732% 05-15-2048    | **   | 4,354,352                     |
| CMO MORGAN STANLEY BK AMER MERRILL LYNCHTR MTG PASS THRU CTF CL A 02-15-2048     | **   | 7,510,094                     |
| CMO MORGAN STANLEY BK AMER MERRILL TR 2017-C33 CL A-3 3.295% 05-15-2050          | **   | 6,391,218                     |
| CMO MORGAN STANLEY CAP I TR 2018-H3 CL A-SB 4.12% 07-15-2051                     | **   | 3,977,242                     |
| CMO MORGAN STANLEY CAP I TR SER 2019-L2 CL A4 4.071% 03-15-2052                  | **   | 1,226,034                     |
| CMO MORGAN STANLEY CAP I TR SER-2018-H3 CL-A3 3.919% 07-15-2051 REG              | **   | 365,196                       |
| CMO MORGAN STANLEY CAPITAL I TRUST SR 2019-H6 CL A2 3.228% 06-15-2052            | **   | 8,505,729                     |
| CMO MORGAN STANLEY MTG LN TR 2004-2AR DUE 01-25-2035 REG                         | **   | 33,442                        |
| CMO MORTGAGEIT TR 2005-2 MTG BKD NT CL 1-A-1 ADJ RATE DUE 05-25-2035 REG         | **   | 115,746                       |
| CMO RALI SER 2006-QO7 TR MTG AST BKD PASSTHRU CTF CL III-A-2 DUE 9-25-46 REG     | **   | 30,667                        |
| CMO RESDNTL FDG MTG SECS I INC MTG PASS 2003-S9 CL A-1 6.5 03-25-2032 REG        | **   | 1,084                         |
| CMO SER 12-CR4 CL A3 2.853% DUE 10-15-2045 REG                                   | **   | 120,223                       |
| CMO SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2005-20B CL 1 DUE 02-01-2025 REG  | **   | 58,142                        |
| CMO SMRT 2022-MINI COML MTG PASSTHRU CTFCL A 144A DUE 01-15-2039 BEO             | **   | 401,253                       |
| CMO STRUCTU ASST MTG INVTs II INC 2004-AR1 FLT MTG PASS CTF CL IA1 3-19-34       | **   | 38,586                        |
| CMO STRUCTURED ASSET MTG INVTs II INC 2003-AR4 CL A-1 DUE 01-19-2034 REG         | **   | 220,517                       |
| CMO STRUCTURED ASSET SECS CORP 2004-4 MTG PASSTHRU CTF 2-A1 DUE 04-25-2034 REG   | **   | 72,356                        |
| CMO STRUCTURED ASSET SECS CORP 2004-4 MTG PASSTHRU CTF 3-A2 DUE 04-25-2034 REG   | **   | 1,021                         |
| CMO STRUCTURED AST MTG INVTs II INC DUE 05-19-2035 REG                           | **   | 1,902,365                     |
| CMO STRUCTURED AST MTG INVTs II INC DUE 07-19-2035 REG                           | **   | 355,714                       |
| CMO STRUCTURED AST MTG INVTs II TR 2006-AR5 CL 2-A-1 DUE 06-25-2036 REG          | **   | 615,291                       |
| CMO STRUCTURED AST SECS CORP 2004-1 MTG PASSTHRU CTF CL 4-A1 DUE 02-25-2034 REG  | **   | 1,853                         |
| CMO STRUCTURED AST SECS CORP FOR FUTURE IS 2003-31A CL 2-A7 10-25-2033 REG       | **   | 601,031                       |
| CMO STRUCTURED AST SECS CORP FOR FUTURE IS DUE 06-25-2033 REG                    | **   | 16,734                        |
| CMO STRUCTURED AST SECS CORP FOR FUTURE IS SER 2003-34A CL 3-A3 4.7 11-25-33 REG | **   | 82,486                        |
| CMO STRUCTURED AST SECS CORP SER 2003-22A CL 3-A 4.42 DUE 6-25-2033 REG          | **   | 32,547                        |
| CMO UBS COML MTG TR SER 2017-C3 CL ASB 3.215% 08-15-2050                         | **   | 3,542,087                     |
| CMO WAMU MTG PASS THRU CTFS SER 2006 AR13 CL 2A FLTG RATE DUE 10-25-2046 REG     | **   | 120,890                       |
| CMO WAMU MTG PASS-THROUGH CTFS 2005-AR2 CL 2A-1A VAR DUE 01-25-2045 REG          | **   | 460,197                       |
| CMO WAMU MTG PASS-THRU CTFS SER 2005-AR13 CL A-1A1 FLT 10-25-45                  | **   | 943,388                       |
| CMO WAMU MTG PASS-THRU CTFS TR 2002-AR2 MTG PASSTHRU CTF CL A VAR DUE 02-27-2034 | **   | 470,353                       |

| Security Name, Maturity Date, and Rate                                         | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------------|------|-------------------------------|
| CMO WELLS FARGO COML MTG SER 15-NXS3 CL ASB 3.371% 09-15-2057                  | **   | 1,057,576                     |
| CMO WELLS FARGO COML MTG SER 2017-C39 CL ASB 3.212% 09-15-2050                 | **   | 1,690,932                     |
| CMO WELLS FARGO COML MTG TR 2016-NXS5 CL A-6 01-15-2059                        | **   | 3,700,333                     |
| CMO WELLS FARGO COML MTG TR SER 2015-C26 CL A4 3.166% 02-15-2048               | **   | 4,850,636                     |
| CMO WELLS FARGO COML SER 2015-LC22 CL ASB 3.571% 09-15-2058 REG                | **   | 1,564,653                     |
| CMO WFRBS COML MTG TR 2014-C23 COML MTG PASSTHRU CTF CL B DUE 10-14-2057 REG   | **   | 4,281,968                     |
| CMO WFRBS COML MTG TR 2014-LC14 CL B VARRT 03-15-2047 REG                      | **   | 2,964,347                     |
| CMO WFRBS COML MTG TR SER 2014-LC14 CL A-5 FLTG RT 03-15-2047                  | **   | 124,357                       |
| CMOMORGAN STANLEY BK AMER MERRILL SER 2016-C31 CL A-SB 2.952% 12-15-2025       | **   | 1,726,542                     |
| CMS ENERGY CORP COM                                                            | **   | 2,382,961                     |
| CN LT & PWR CO 3.2% DUE 03-15-2027                                             | **   | 4,326,344                     |
| CNA FINL CORP 5.5% 06-15-2033                                                  | **   | 826,397                       |
| CNH EQUIP TR 2006-B SR 2021-C CL A-3 .81% 11-15-2026                           | **   | 987,001                       |
| CNH INDL CAP LLC 3.95% 05-23-2025                                              | **   | 1,876,416                     |
| CNH INDL CAP LLC 4.55% 04-10-2028                                              | **   | 2,137,671                     |
| CNH INDL CAP LLC 5.45% 10-14-2025                                              | **   | 1,274,101                     |
| CNH INDUSTRIAL NV COM STK                                                      | **   | 6,987,313                     |
| CNX RESOURCES CORPORATION COM                                                  | **   | 853,840                       |
| COAL INDIA LTD                                                                 | **   | 6,033,839                     |
| COCA COLA CO 3.375% DUE 03-25-2027                                             | **   | 576,624                       |
| COCA COLA CO COM                                                               | **   | 27,281,938                    |
| COCA-COLA BOTTLERS NPV                                                         | **   | 222,583                       |
| COCA-COLA CONSOLIDATED INC COM                                                 | **   | 157,828                       |
| COCA-COLA FEMSA S A B DE C V 1.85% DUE 09-01-2032/09-01-2020 REG               | **   | 294,293                       |
| COCHIN SHIPYARD LT INR10                                                       | **   | 66,564                        |
| COCHLEAR LTD NPV                                                               | **   | 638,498                       |
| CODAN LTD NPV                                                                  | **   | 649,620                       |
| CODEXIS INC COM                                                                | **   | 151,487                       |
| COGECO INC SUB-VTG SHS NPV                                                     | **   | 79,776                        |
| COGNEX CORP COM                                                                | **   | 130,521                       |
| COGNYTE SOFTWARE LTD COM NPV WI                                                | **   | 106,989                       |
| COHEN & STEERS INC COM                                                         | **   | 5,106,171                     |
| COHERENT CORP COM                                                              | **   | 637,366                       |
| COHERUS BIOSCIENCES INC COM                                                    | **   | 306,713                       |
| COLBUN S.A. COM NPV                                                            | **   | 244,684                       |
| COLGATE-PALMOLIVE CO COM                                                       | **   | 104,101                       |
| COLLEGE AVE STUDENT LNS 2021-B LLC ASSETBACKED NT CL A-2 144A 1.76% 06-25-2052 | **   | 1,475,790                     |
| COLLINS FOOD LTD                                                               | **   | 31,444                        |
| COLOMBIA REP 7.5% 02-02-2034                                                   | **   | 844,022                       |
| COLOPL INC NPV                                                                 | **   | 215,892                       |
| COLRUYT GROUP N.V                                                              | **   | 694,029                       |
| COLUMBIA BKG SYS INC COM                                                       | **   | 4,437,925                     |
| COLUMBIA SPORTSWEAR CO COM                                                     | **   | 2,335,931                     |
| COM ALCOA CORPORATION COM USD0.01                                              | **   | 722,636                       |
| COMCAST CORP 4.55% 01-15-2029                                                  | **   | 1,169,240                     |
| COMCAST CORP 5.25% DUE 11-07-2025 BEO                                          | **   | 1,183,854                     |
| COMCAST CORP 5.35% DUE 11-15-2027 BEO                                          | **   | 480,994                       |
| COMCAST CORP 5.35% 05-15-2053                                                  | **   | 779,272                       |

| Security Name, Maturity Date, and Rate                          | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------|------|-------------------------------|
| COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG             | **   | 154,031                       |
| COMCAST CORP NEW 2.887% 11-01-2051 BEO                          | **   | 279,403                       |
| COMCAST CORP NEW 3.15% DUE 03-01-2026                           | **   | 475,849                       |
| COMCAST CORP NEW 3.25% 11-01-2039                               | **   | 349,726                       |
| COMCAST CORP NEW 3.375% DUE 08-15-2025                          | **   | 913,175                       |
| COMCAST CORP NEW 3.45% DUE 02-01-2050                           | **   | 316,119                       |
| COMCAST CORP NEW 3.55% DUE 05-01-2028                           | **   | 481,642                       |
| COMCAST CORP NEW 3.75% DUE 04-01-2040                           | **   | 77,624                        |
| COMCAST CORP NEW 3.95% 10-15-2025                               | **   | 4,844,881                     |
| COMCAST CORP NEW 4.15% DUE 10-15-2028                           | **   | 2,210,707                     |
| COMCAST CORP NEW 4.2% DUE 08-15-2034                            | **   | 143,719                       |
| COMCAST CORP NEW 4.25% DUE 01-15-2033                           | **   | 97,327                        |
| COMCAST CORP NEW 4.25% DUE 10-15-2030                           | **   | 404,688                       |
| COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056                    | **   | 15,206                        |
| COMCAST CORP NEW FIXED 3.3% DUE 04-01-2027                      | **   | 771,800                       |
| COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030                      | **   | 1,771,520                     |
| COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049                    | **   | 468,113                       |
| COMCAST CORP NEW-CL A                                           | **   | 38,912,095                    |
| COMERICA INC COM                                                | **   | 1,993,031                     |
| COMM MTG TRUST SER 2015-CR24 CL A-4 3.432% 8-10-2048            | **   | 4,487,660                     |
| COMM 2014-CCRE14 MTG TR 2014-CR14 CL A4 4.236 02-10-2047        | **   | 473,634                       |
| COMM 2014-CCRE16 4.05100011826% DUE 04-10-2047                  | **   | 1,157,797                     |
| COMM 2014-CCRE20 CL A-3 3.326%3.326% DUE 11-10-2047 REG         | **   | 2,018,329                     |
| COMM 2014-LC15 MTG 4.006% DUE 04-10-2047                        | **   | 557,009                       |
| COMM 2015-CCRE22 3.309% DUE 03-10-2048                          | **   | 3,395,085                     |
| COMM 2015-CCRE23 MTG TR 2015-CR23 CL A-SB 3.257% DUE 05-10-2048 | **   | 641,384                       |
| COMM 2015-CCRE26 3.359% DUE 10-10-2048                          | **   | 5,402,980                     |
| COMM 2015-CCRE26 3.373% DUE 10-10-2048                          | **   | 836,051                       |
| COMM 2018-HOME MTG VAR RT 3.81507% DUE 04-10-2033               | **   | 938,941                       |
| COMM 2018-HOME MTG VAR RT 3.81507% DUE 04-10-2033               | **   | 5,707,288                     |
| COMMERCIAL METALS CO COM                                        | **   | 251,401                       |
| COMMONSPIRIT HEALTH 6.073% 11-01-2027                           | **   | 102,965                       |
| COMMONSPIRIT HLTH 2.76% DUE 10-01-2024                          | **   | 5,279,933                     |
| COMMONSPIRIT HLTH 2.782% DUE 10-01-2030                         | **   | 563,886                       |
| COMMONWEALTH EDISON CO 2.95% 08-15-2027                         | **   | 2,272,743                     |
| COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG                  | **   | 191,203                       |
| COMMONWEALTH FING AUTH PA REV 3.631% 06-01-2029 BEO TAXABLE     | **   | 1,392,333                     |
| COMMScope HLDG CO INC COM                                       | **   | 438,205                       |
| COMMVAULT SYS INC COM STK                                       | **   | 1,128,360                     |
| COMP.FIN.RICHEMONT CHF1 (REGD)                                  | **   | 8,901,603                     |
| COMPAL ELECTRONIC TWD10                                         | **   | 216,841                       |
| COMPASS GROUP ORD GBP0.1105                                     | **   | 10,914,159                    |
| COMPASS INC CL A CL A                                           | **   | 534,747                       |
| COMPUCASE ENTERPRI TWD10                                        | **   | 58,116                        |
| COMPUGROUP MEDICAL SE & CO KGA                                  | **   | 223,566                       |
| COMPUTER MODELLING COM NPV                                      | **   | 183,417                       |
| COMPUTER PROGRAMS & SYS INC COM                                 | **   | 75,992                        |
| COMTECH TELECOMMUNICATIONS CORP COM NEW COM NEW                 | **   | 47,107                        |

| Security Name, Maturity Date, and Rate                                   | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------|------|-------------------------------|
| COMTURE CORPORATIO NPV                                                   | **   | 103,611                       |
| COMWLTH BK 5.071% DUE 09-14-2028                                         | **   | 8,601,632                     |
| CONAGRA BRANDS INC 1.375% DUE 11-01-2027                                 | **   | 219,479                       |
| CONCENTRIX CORP 6.6% 08-02-2028                                          | **   | 209,958                       |
| CONDUENT INC COM                                                         | **   | 152,121                       |
| CONDUIT HLDGS LTD COM SHS USD0.01 (DI)                                   | **   | 167,000                       |
| CONFLUENT INC CL A CL A                                                  | **   | 1,437,392                     |
| CONMED CORP COM                                                          | **   | 4,083,847                     |
| CONNECTICUT AVENUE SECURITIES SER 15-C03 CLS 1M2 FLTG RT 07-25-2025      | **   | 1,248,238                     |
| CONNECTICUT LIGHT & POWER CO 1ST & REF MTG BD 2020 SER A .75% 12-01-2025 | **   | 1,948,552                     |
| CONOCOPHILLIPS CO 5.55% 03-15-2054                                       | **   | 687,392                       |
| CONOCOPHILLIPS COM                                                       | **   | 35,861,219                    |
| CONS EDISON CO N Y 3.875% DUE 06-15-2047                                 | **   | 72,999                        |
| CONS EDISON CO N Y 4.2% DUE 03-15-2042                                   | **   | 104,027                       |
| CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG                     | **   | 125,591                       |
| CONSTELLATION 4.5% DUE 05-09-2047                                        | **   | 536,210                       |
| CONSTELLATION BRANDS INC 2.25% DUE 08-01-2031 BEO                        | **   | 1,161,292                     |
| CONSTELLATION BRANDS INC 3.15% 08-01-2029 BEO                            | **   | 162,779                       |
| CONSTELLATION ENERGY CORPORATION COM NPV WI                              | **   | 171,595                       |
| CONSTELLATION ENERGY GENERATION LLC 5.6%DUE 03-01-2028                   | **   | 412,316                       |
| CONSTELLATION ENERGY GENERATION LLC 5.6%DUE 03-01-2028                   | **   | 2,020,348                     |
| CONSTELLATION ENERGY GENERATION LLC 5.8%DUE 03-01-2033                   | **   | 579,083                       |
| CONSTELLATION ENERGY GENERATION LLC 6.5%10-01-2053                       | **   | 662,264                       |
| CONSTR Y AUX FERRO EUR0.301                                              | **   | 33,491                        |
| CONSTRUCTION PARTNERS INC CL A CL A                                      | **   | 515,625                       |
| CONSUMERS 2023 SECURITIZATION FDG 5.21% 09-01-2031                       | **   | 1,842,728                     |
| CONSUMERS 2023 SECURITIZATION FDG 5.55% 03-01-2028                       | **   | 2,811,490                     |
| CONSUMERS ENERGY 4.05% DUE 05-15-2048                                    | **   | 218,320                       |
| CONSUMERS ENERGY CO 4.9% 02-15-2029                                      | **   | 5,083,651                     |
| CONSUMERS ENERGY FIXED 3.75% 02-15-2050                                  | **   | 123,954                       |
| CONSUN PHARMACEUTI HKD0.1                                                | **   | 238,850                       |
| CONTL AIRLS INC 4% DUE 04-29-2026                                        | **   | 149,946                       |
| CONTL RES INC 4.375% DUE 01-15-2028                                      | **   | 1,201,674                     |
| CONTL RES INC FIXED 3.8% DUE 06-01-2024                                  | **   | 3,377,481                     |
| COOPERATIEVE 3.75% DUE 07-21-2026                                        | **   | 478,929                       |
| COOPERATIEVE 4.375% DUE 08-04-2025                                       | **   | 5,725,490                     |
| COOPER-STANDARD HOLDING COM                                              | **   | 144,283                       |
| COPA HOLDINGS SA COM STK                                                 | **   | 857,496                       |
| COPART INC COM                                                           | **   | 19,165,811                    |
| CORE & MAIN INC COM CL A COM CL A                                        | **   | 1,236,546                     |
| COREBRIDGE FINL INC COM                                                  | **   | 7,885,670                     |
| COREBRIDGE FINL INC SR NT 3.65% 04-05-2027                               | **   | 4,193,686                     |
| CORNING INC 3.9% DUE 11-15-2049                                          | **   | 242,208                       |
| CORNING INC COM                                                          | **   | 4,527,915                     |
| CORPORATE OFFICE PPTYS L P 2.25% DUE 03-15-2026                          | **   | 74,614                        |
| CORPORATE OFFICE PPTYS L P GTD SR NT 2.75% 04-15-2031                    | **   | 161,581                       |
| CORPORATE OFFICE PPTYS L P GTD SR NT 2.75% 04-15-2031                    | **   | 2,080,357                     |
| CORTEVA INC COM USD0.01 WI                                               | **   | 4,131,519                     |

| Security Name, Maturity Date, and Rate                                        | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------------|------|-------------------------------|
| COSMAX INC KRW500                                                             | **   | 440,471                       |
| COSTAR GROUP INC COM                                                          | **   | 13,791,365                    |
| COSTCO WHOLESALE CORP NEW 1.6% DUE 04-20-2030 REG                             | **   | 368,889                       |
| COSTCO WHOLESALE CORP NEW COM                                                 | **   | 40,521,651                    |
| COSTCO WHSL CORP FIXED 1.375% DUE 06-20-2027                                  | **   | 1,498,149                     |
| COTE D'IVOIRE 5.25% NTS 22/03/2030 EUR                                        | **   | 596,585                       |
| COTE D'IVOIRE 5.875% SNR 17/10/2031 EUR                                       | **   | 595,865                       |
| COTERRA ENERGY INC 3.9% 05-15-2027                                            | **   | 580,934                       |
| COTERRA ENERGY INC 3.9% 05-15-2027                                            | **   | 1,403,924                     |
| COTERRA ENERGY INC 4.375% 03-15-2029                                          | **   | 2,010,124                     |
| COTY INC COM CL A COM CL A                                                    | **   | 2,234,470                     |
| COUCHBASE INC COM                                                             | **   | 167,234                       |
| COUNTRYWIDE AST-BACKED CERTIFICATES SER 2007-13 RATE 02-25-2036 REG           | **   | 1,592,801                     |
| COURSERA INC COM                                                              | **   | 1,899,267                     |
| COVENANT LOGISTICS GROUP INC CL A                                             | **   | 284,389                       |
| COWINTECH CO LTD KRW500                                                       | **   | 66,828                        |
| COX COMMUNICATIONS 3.15% DUE 08-15-2024                                       | **   | 1,523,945                     |
| CPS AUTO RECEIVABLES TR 2023-A NT CL A 144A 5.54% 03-16-2026                  | **   | 364,888                       |
| CR ACCEP AUTO LN .96% DUE 02-15-2030                                          | **   | 149,623                       |
| CR ACCEP AUTO LN .96% DUE 02-15-2030                                          | **   | 535,142                       |
| CR ACCEP AUTO LN 4.95% DUE 08-16-2032                                         | **   | 1,779,786                     |
| CR ACCEP AUTO LN 6.48% DUE 03-15-2033                                         | **   | 1,618,762                     |
| CR ACCEP AUTO LN 7.02% DUE 05-16-2033                                         | **   | 2,021,667                     |
| CR ACCEP AUTO LN 7.71% DUE 07-15-2033                                         | **   | 1,528,056                     |
| CR AGRICOLE S A FLTGT RT 1.907% DUE 06-16-2026                                | **   | 2,922,119                     |
| CR SUISSE AG FIXED 3.625% DUE 09-09-2024                                      | **   | 4,681,405                     |
| CR SUISSE AG NEW 3.7% DUE 02-21-2025                                          | **   | 6,547,415                     |
| CR SUISSE AG NEW 7.95% DUE 01-09-2025                                         | **   | 511,067                       |
| CR SUISSE AG NEW YORK BRH MEDIUM TRANCHE# SB 00771 2.95% 04-09-2025           | **   | 5,629,337                     |
| CRA INTL INC COM                                                              | **   | 117,632                       |
| CRANE NXT CO COM USD1.00                                                      | **   | 851,685                       |
| CREDIT ACCEP AUTO LN TR 2021-3 ASSET BACKED NT CL B 144A 1.38% 07-15-2030     | **   | 3,384,143                     |
| CREDIT ACCEP AUTO LN TR 2022-3 ASSET BACKED NT CL A 144A 6.57% 10-15-2032     | **   | 1,171,737                     |
| CREDIT SAISON CO NPV                                                          | **   | 660,109                       |
| CREDIT SUISSE AG NEW YORK 1.25% 08-07-2026                                    | **   | 226,737                       |
| CREDIT SUISSE AG NEW YORK BRH MEDIUM TER4.75% DUE 08-09-2024 REG              | **   | 616,131                       |
| CREDIT SUISSE AG NEW YORK BRH MEDIUM TER5.0% DUE 07-09-2027                   | **   | 250,204                       |
| CREDIT SUISSE AG NEW YORK BRH MEDIUM TER5.0% DUE 07-09-2027                   | **   | 1,187,970                     |
| CREDIT SUISSE AG NEW YORK BRH MEDIUM TER7.5% DUE 02-15-2028                   | **   | 274,046                       |
| CREDIT SUISSE AG NEW YORK BRH MEDIUM TER7.5% DUE 02-15-2028                   | **   | 4,603,970                     |
| CREDO TECHNOLOGY GROUP HOLDING LTD                                            | **   | 1,136,113                     |
| CREEK & RIVER NPV                                                             | **   | 95,104                        |
| CRESTLINE DENALI CLO XV LTD / SR SECD NTCL A-R FLTGT 144A 6.60942% 04-20-2030 | **   | 297,749                       |
| CRH ORD EUR 0.32                                                              | **   | 454,035                       |
| CRINETICS PHARMACEUTICALS INC COM                                             | **   | 296,630                       |
| CRISPR THERAPEUTICS AG COM CHF0.03                                            | **   | 323,579                       |
| CROSS 2023-H2 MTG TR 7.135% 11-25-2068                                        | **   | 3,294,699                     |
| CROWDSTRIKE HLDGS INC CL A CL A                                               | **   | 10,560,035                    |

| Security Name, Maturity Date, and Rate                                         | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------------|------|-------------------------------|
| CROWN CASTLE INC 5.6% 06-01-2029                                               | **   | 486,194                       |
| CROWN CASTLE INTL 2.25% DUE 01-15-2031                                         | **   | 5,547,001                     |
| CROWN CASTLE INTL 3.2% DUE 09-01-2024                                          | **   | 2,832,993                     |
| CROWN CASTLE INTL CORP NEW 1.05% DUE 07-15-2026 REG                            | **   | 586,658                       |
| CROWN CASTLE INTL CORP NEW 1.05% DUE 07-15-2026 REG                            | **   | 1,975,684                     |
| CROWN CASTLE TOWERS LLC/CROWN PPN BOND 4.241% 07-15-2028                       | **   | 7,780,335                     |
| CROWN HLDGS INC COM                                                            | **   | 991,165                       |
| CRSNT TR 2021-MOON FLTG RT 6.27448% DUE 04-15-2036                             | **   | 2,105,998                     |
| CRYSTAL INTL GROUP HKD0.01                                                     | **   | 170,096                       |
| CS DISCO INC COM                                                               | **   | 69,069                        |
| CSAIL COML MTG SR 2018-CX11 CL ASB 4.0339% 04-15-2051                          | **   | 3,548,506                     |
| CSAIL 2016-C6 COML 2.8233% DUE 01-15-2049                                      | **   | 1,468,267                     |
| CSAIL 2016-C6 COML 2.9599% DUE 01-15-2049                                      | **   | 4,915,065                     |
| CSAIL 2017-C8 CL A-SB 3.18574% 06-15-2050                                      | **   | 5,532,068                     |
| CSAIL COML MTG TR 2015-C1 CL A-SB COML MTG PASSTHRU 3.3512% DUE 04-15-2050 REG | **   | 67,920                        |
| CSAIL COMMERCIAL MORTGAGE TRUST 19-C16 CL A1 2.3595% 06-15-2029 REG            | **   | 315,730                       |
| CSL FIN PLC GTD SR NT 144A 3.85% 04-27-2027                                    | **   | 811,235                       |
| CSMC 2021-NQM7 TR 1.756% DUE 10-25-2066                                        | **   | 800,738                       |
| CSMC 2021-RPL2 TR FLTG RT 1.11456% DUE 01-25-2060                              | **   | 249,467                       |
| CSMC 2022-RPL4 TR MTG BACKED NT CL A-1 144A 3.90435% 04-25-2062                | **   | 3,621,933                     |
| CSN MINERACAO S.A COM NPV                                                      | **   | 656,046                       |
| CSR LIMITED NPV                                                                | **   | 526,834                       |
| CSSC (HK) SHIPPING NPV                                                         | **   | 40,561                        |
| CSTONE REG S                                                                   | **   | 31,396                        |
| CSWF 2021-SOP2 FLTG RT 6.41452% DUE 06-15-2034                                 | **   | 983,833                       |
| CSWF 2021-SOP2 FLTG RT 6.41452% DUE 06-15-2034                                 | **   | 4,591,222                     |
| CSWF 2021-SOP2 MTG PASSTHRU CTF CL B 144A 6.71452% 06-15-2034                  | **   | 3,340,192                     |
| CSX CORP 4.75% DUE 11-15-2048                                                  | **   | 238,734                       |
| CSX CORP COM STK                                                               | **   | 7,555,113                     |
| CTBC FINANCIAL HOLDING CO COM STK 2891                                         | **   | 1,342,192                     |
| CTCI CORP TWD10                                                                | **   | 561,716                       |
| CTS CO LTD NPV                                                                 | **   | 20,748                        |
| CTS EVENTIM AG & C NPV                                                         | **   | 334,830                       |
| CTT CORREIOS DE PORTUGAL SA EUR 0.17                                           | **   | 368,656                       |
| CUBE ENTERTAINMENT KRW500                                                      | **   | 82,713                        |
| CUBE SYSTEM INC NPV                                                            | **   | 3,905                         |
| CUBESMART                                                                      | **   | 2,069,296                     |
| CUBESMART L P FIXED 2% DUE 02-15-2031                                          | **   | 346,584                       |
| CULLEN / FROST BANKERS INC COM                                                 | **   | 1,783,901                     |
| CUMMINS INC                                                                    | **   | 9,966,112                     |
| CURTISS WRIGHT CORP COM                                                        | **   | 1,879,902                     |
| CURY CONST E INCO COM NPV                                                      | **   | 409,986                       |
| CUSTOMERS BANCORP INC COM                                                      | **   | 1,353,379                     |
| CVR ENERGY INC COM STK                                                         | **   | 476,165                       |
| CVS HEALTH CORP 1.75% DUE 08-21-2030                                           | **   | 41,369                        |
| CVS HEALTH CORP 1.875% DUE 02-28-2031                                          | **   | 164,867                       |
| CVS HEALTH CORP 2.7% DUE 08-21-2040                                            | **   | 379,163                       |

| Security Name, Maturity Date, and Rate                                  | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------|------|-------------------------------|
| CVS HEALTH CORP 3.625% DUE 04-01-2027 REG                               | **   | 2,201,275                     |
| CVS HEALTH CORP 3.875% DUE 07-20-2025                                   | **   | 830,528                       |
| CVS HEALTH CORP 4.3% DUE 03-25-2028                                     | **   | 68,894                        |
| CVS HEALTH CORP 4.3% DUE 03-25-2028                                     | **   | 3,003,786                     |
| CVS HEALTH CORP 5% DUE 12-01-2024                                       | **   | 1,760,615                     |
| CVS HEALTH CORP 5.05% DUE 03-25-2048                                    | **   | 629,550                       |
| CVS HEALTH CORP 5.25% 02-21-2033                                        | **   | 2,048,009                     |
| CVS HEALTH CORP COM                                                     | **   | 14,392,039                    |
| CVS HEALTH CORPORATION 2.125% DUE 09-15-2031 BEO                        | **   | 157,633                       |
| CVS HLTH CORP CDR FIXED 5% DUE 02-20-2026                               | **   | 1,532,770                     |
| CWABS INC 2004-3 AST BKD CTF CL 1-A 5.87034% 08-25-2034                 | **   | 1,638,228                     |
| CWABS INC 2004-6 ASSET BKD CTF CL 1-A-1 FLTG RATE 12-25-2034 REG        | **   | 1,610,035                     |
| CWABS INC FLTG RT 5.95034% DUE 10-25-2034                               | **   | 4,579,333                     |
| CYBER-ARK SOFTWARE LTD COM ILS0.01                                      | **   | 4,433,791                     |
| CYRELA BRAZIL RLTY S A EMPREENDIMENTOS ECOM NPV                         | **   | 151,194                       |
| CYTOKINETICS INC COMMON STOCK                                           | **   | 611,063                       |
| CYTOX THERAPEUTICS INC. COM                                             | **   | 28,526                        |
| CZECH(REP OF) 0.95% SNR 15/05/30 CZK10000                               | **   | 117,400                       |
| D R HORTON INC 1.3% 10-15-2026                                          | **   | 1,199,390                     |
| D R HORTON INC COM                                                      | **   | 2,880,325                     |
| D/S NORDEN DKK1                                                         | **   | 280,789                       |
| DAEDUCK CO LTD                                                          | **   | 94,379                        |
| DAICEL CORPORATION INDS NPV                                             | **   | 712,165                       |
| DAIHATSU DIESEL NPV                                                     | **   | 127,859                       |
| DAI-ICHI LIFE HOLD NPV                                                  | **   | 781,002                       |
| DAIKIN INDUSTRIES NPV                                                   | **   | 6,439,974                     |
| DAIMLER TRUCKS RETAIL TR 2022-1 ASSET BACKED NT CL A-3 5.23% 02-17-2026 | **   | 1,197,709                     |
| DAIMLER TRUCKS RETAIL TR 2022-1 ASSET BACKED NT CL A-4 5.39% 01-15-2030 | **   | 2,997,711                     |
| DAISHIN SECURITIES 1ST PRF KRW5000                                      | **   | 27,770                        |
| DAISHIN SECURITIES KRW5000                                              | **   | 127,222                       |
| DAITRON CO LTD NPV                                                      | **   | 25,828                        |
| DAIWA OFFICE INVESTMENT CORP REIT                                       | **   | 438,679                       |
| DAKTRONICS INC COM                                                      | **   | 151,368                       |
| DALLAS TEX TAXABLE-CAP APPREC-SER B DUE 02-15-2027 BEO TAXABLE ZCP      | **   | 2,500,586                     |
| DALLAS TEX ZERO CPN 0% 02-15-2026 BEO TAXABLE                           | **   | 3,515,106                     |
| DANA INC COM                                                            | **   | 499,720                       |
| DANAHER CORP COM                                                        | **   | 8,930,881                     |
| DANIELI & C DI RISP EUR1(NON CNV)                                       | **   | 563,005                       |
| DANSKE BK A/S 1.621% DUE 09-11-2026                                     | **   | 1,586,619                     |
| DANSKE BK A/S VAR RT 3.773% DUE 03-28-2025                              | **   | 646,634                       |
| DANSKE BK A/S VAR RT 3.773% DUE 03-28-2025                              | **   | 1,372,854                     |
| DANSKE BK A/S VAR RT 6.259% DUE 09-22-2026                              | **   | 5,290,417                     |
| DARDEN RESTAURANTS INC COM                                              | **   | 279,474                       |
| DARFON ELECTRONICS TWD10                                                | **   | 150,112                       |
| DARKTRACE PLC ORD GBP0.01                                               | **   | 343,122                       |
| DASEKE INC COM                                                          | **   | 15,609                        |
| DASSAULT SYSTEMES EUR0.10                                               | **   | 3,056,651                     |
| DATA PATTERNS IND INR2                                                  | **   | 29,479                        |

| Security Name, Maturity Date, and Rate                           | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------|------|-------------------------------|
| DATADOG INC COM USD0.00001 CL A                                  | **   | 424,951                       |
| DATASONIC GROUP NPV                                              | **   | 26,009                        |
| DAVITA INC COM                                                   | **   | 2,904,995                     |
| DAYANG ENTERPRISE NPV                                            | **   | 47,983                        |
| DAYFORCE INC                                                     | **   | 2,221,336                     |
| DBJPM 2020-C9 MTG PASS THRU CTF CL A-3 1.88199996948% 08-15-2053 | **   | 4,208,365                     |
| DBS GROUP HLDGS NPV                                              | **   | 5,703,837                     |
| DC COML MTG TR 6.3143% DUE 09-12-2040                            | **   | 722,656                       |
| DC COML MTG TR 6.3143% DUE 09-12-2040                            | **   | 5,161,829                     |
| DCP MIDSTREAM OPER 5.375% DUE 07-15-2025                         | **   | 2,836,596                     |
| DD GROUP CO LTD NPV                                              | **   | 60,719                        |
| DE LONGHI EUR3                                                   | **   | 151,881                       |
| DECKERS OUTDOOR CORP COM                                         | **   | 2,579,471                     |
| DEEPHAVEN RESDNTL 2.205% DUE 01-25-2067                          | **   | 1,126,817                     |
| DEERE & CO COM                                                   | **   | 18,944,571                    |
| DEERE & CO FIXED 3.75% DUE 04-15-2050                            | **   | 105,375                       |
| DEERE JOHN CAP CORP 2.125% 03-07-2025                            | **   | 630,057                       |
| DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK4.95% 07-14-2028         | **   | 2,147,721                     |
| DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOKENTRY 5.15% 09-08-2026   | **   | 3,478,014                     |
| DEFINITY FINL CORP COM NPV                                       | **   | 74,021                        |
| DELEK GROUP ILS1                                                 | **   | 321,800                       |
| DELEK US HLDGS INC NEW COM                                       | **   | 595,670                       |
| DELL INTL L L C/EMC CORP 4.9% DUE 10-01-2026                     | **   | 146,278                       |
| DELL INTL L L C/EMC CORP 6.02% DUE 06-15-2026                    | **   | 160,711                       |
| DELL INTL L L C/EMC CORP 6.02% DUE 06-15-2026                    | **   | 2,453,656                     |
| DELL INTL L L C/FIXED 5.25% DUE 02-01-2028                       | **   | 147,677                       |
| DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK           | **   | 1,412,726                     |
| DELTA AIR LINES INC DEL 2.5% 12-10-2029                          | **   | 535,790                       |
| DELTA AIR LINES INC DEL COM NEW COM NEW                          | **   | 295,449                       |
| DELTA ELECTRONIC TWD10                                           | **   | 439,240                       |
| DELUXE CORP COM STK USD1                                         | **   | 4,056,410                     |
| DEMANT A/S DKK0.20                                               | **   | 291,598                       |
| DENALI THERAPEUTICS INC COM                                      | **   | 153,053                       |
| DENISON MINES CORP COM STK                                       | **   | 34,161                        |
| DENSO CORP NPV                                                   | **   | 5,479,688                     |
| DENTSPLY SIRONA INC COM                                          | **   | 7,174,588                     |
| DEPO AUTO PARTS IN TWD10                                         | **   | 14,369                        |
| DESCARTES SYSTEMS COM NPV                                        | **   | 523,469                       |
| DEUTSCHE BANK AG 1.625% SNR 20/01/2027 EUR                       | **   | 207,749                       |
| DEUTSCHE BANK AG 1.75%-FRN 19/11/2030 EUR                        | **   | 96,174                        |
| DEUTSCHE BANK AG 2.625% SNR NPF 12/02/26EUR                      | **   | 217,055                       |
| DEUTSCHE BANK AG NPV(REGD)                                       | **   | 1,481,007                     |
| DEUTSCHE BANK N Y 0.898% DUE 05-28-2024 BEO                      | **   | 363,386                       |
| DEUTSCHE BK AG 3.7% DUE 05-30-2024                               | **   | 66,269                        |
| DEUTSCHE BK AG N Y BRANCH 2.311% 11-16-2027                      | **   | 5,639,896                     |
| DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG   | **   | 336,447                       |
| DEUTSCHE BK AG N Y BRANCH 3.961% 11-26-2025                      | **   | 2,164,162                     |
| DEUTSCHE BK AG N Y BRANCH 3.961% 11-26-2025                      | **   | 2,001,850                     |

| Security Name, Maturity Date, and Rate                                | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------|------|-------------------------------|
| DEUTSCHE BK AG N Y BRANCH 6.819% 11-20-2029                           | **   | 474,233                       |
| DEUTSCHE BK AG N Y BRANCH 6.819% 11-20-2029                           | **   | 1,254,084                     |
| DEUTSCHE BK AG N Y BRANCH DUE 11-16-2027BEO                           | **   | 1,017,086                     |
| DEUTSCHE BK AG N Y BRANCH LIAB SR NT FXD/ FLTG 1.447% 04-01-2025      | **   | 5,102,819                     |
| DEUTSCHE BK AG N Y BRH 1.686% DUE 03-19-2026 BEO                      | **   | 836,761                       |
| DEUTSCHE BK AG N Y BRH 6.119% 07-14-2026                              | **   | 939,087                       |
| DEUTSCHE BK AG N Y FIXED 3.035% DUE 05-28-2032                        | **   | 251,142                       |
| DEUTSCHE BK AG N Y FIXED 3.035% DUE 05-28-2032                        | **   | 837,139                       |
| DEUTSCHE BK AG N Y FIXED 5.882% DUE 07-08-2031                        | **   | 194,202                       |
| DEUTSCHE BK AG N Y FLTG RT 2.129% DUE 11-24-2026                      | **   | 3,773,588                     |
| DEUTSCHE BK AG N Y FLTG RT 3.547% DUE 09-18-2031                      | **   | 7,028,076                     |
| DEUTSCHE BOERSE AG NPV(REGD)                                          | **   | 8,468,544                     |
| DEUTZ AG NPV                                                          | **   | 112,409                       |
| DEVON ENERGY CORP 5.6 DUE 07-15-2041                                  | **   | 174,149                       |
| DEVON ENERGY CORP 5.85% DUE 12-15-2025                                | **   | 2,396,142                     |
| DEVON ENERGY CORP FIXED 5% DUE 06-15-2045                             | **   | 150,570                       |
| DEVON ENERGY CORP NEW 4.5% 1-15-2030 BEO                              | **   | 359,575                       |
| DEVON ENERGY CORP NEW 5.25% 10-15-2027 BEO                            | **   | 770,471                       |
| DEVON ENERGY CORP NEW COM                                             | **   | 3,126,878                     |
| DEXCOM INC COM                                                        | **   | 1,229,236                     |
| DFI TWD10                                                             | **   | 45,776                        |
| DH EUROPE FIN II S FIXED 3.25% 11-15-2039                             | **   | 83,219                        |
| DHARMA POLIMETAL IDR100                                               | **   | 116,564                       |
| DIAGEO CAP PLC 1.375% DUE 09-29-2025/04-29-2020 REG                   | **   | 873,339                       |
| DIAGEO CAP PLC 5.3% DUE 10-24-2027                                    | **   | 1,693,643                     |
| DIAGEO ORD GBP0.28 101/108                                            | **   | 5,828,785                     |
| DIAGEO PLC SPONSORED ADR NEW                                          | **   | 10,577,684                    |
| DIAMOND OFFSHORE DRILLING INC COM NEW COM NEW                         | **   | 358,033                       |
| DIAMONDBACK ENERGY FIXED 3.25% DUE 12-01-2026                         | **   | 1,177,268                     |
| DIAMONDBACK ENERGY INC 3.125% DUE 03-24-2031 BEO                      | **   | 284,804                       |
| DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029                            | **   | 3,306,427                     |
| DIAMONDBACK ENERGY INC COM                                            | **   | 263,791                       |
| DICKS SPORTING GOODS INC OC-COM OC-COM                                | **   | 1,814,979                     |
| DIGITAL ARTS INC NPV                                                  | **   | 40,027                        |
| DIGITALBRIDGE GROUP INC CL A NEW                                      | **   | 1,478,289                     |
| DIGITALOCEAN HLDGS INC COM                                            | **   | 1,084,850                     |
| DILIP BUILDCON LTD INR10                                              | **   | 319,942                       |
| DILLARDS INC CL A COM                                                 | **   | 1,768,391                     |
| DIPLOMA ORD GBP0.05                                                   | **   | 1,183,776                     |
| DIRECIONAL ENGENHA COM NPV                                            | **   | 267,799                       |
| DISC MEDICINE INC COM                                                 | **   | 93,456                        |
| DISCO CORPORATION NPV                                                 | **   | 694,737                       |
| DISCOVER BK NEW 3.45% DUE 07-27-2026                                  | **   | 283,721                       |
| DISCOVER CARD EXECUTION NT TR SER 23-A2 CL A 4.93% 06-15-2028         | **   | 6,604,172                     |
| DISCOVER CARD EXECUTION NT TR SR 22-A3 CL A3 3.56% DUE 07-15-2027 REG | **   | 1,783,320                     |
| DISCOVER FINL SVCS 3.75% DUE 03-04-2025                               | **   | 962,446                       |
| DISCOVER FINL SVCS 3.95% DUE 11-06-2024                               | **   | 1,808,151                     |
| DISCOVER FINL SVCS COM STK                                            | **   | 3,416,960                     |

| Security Name, Maturity Date, and Rate                             | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------|------|-------------------------------|
| DISCOVERY 4.125% DUE 05-15-2029                                    | **   | 6,002,890                     |
| DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055                   | **   | 78,592                        |
| DISNEY WALT CO 3.35% DUE 03-24-2025                                | **   | 1,802,062                     |
| DITTO (THAILAND) P THB0.5 (NVDR)                                   | **   | 20,598                        |
| DIXON TECHNOLOGIES (INDIA) PVT LTD INR (POST SUBD)                 | **   | 121,607                       |
| DLF LIMITED INR2                                                   | **   | 1,038,580                     |
| DNB BK ASA MED FLTG RT 2.968% DUE 03-28-2025                       | **   | 1,608,574                     |
| DNOW INC COM USD0.01                                               | **   | 250,795                       |
| DOCEBO INC                                                         | **   | 1,061,554                     |
| DOCEBO INC COM NPV                                                 | **   | 77,646                        |
| DOCTORS CO AN INTERINSURANCE SURPLUS NT 144A 4.5% 01-18-2032       | **   | 79,731                        |
| DOLLAR GENERAL CORP 4.25% 09-20-2024                               | **   | 6,517,108                     |
| DOLP TR 2021-NYC 2.956% DUE 05-10-2041                             | **   | 1,484,332                     |
| DOMAIN HLDGS AUSTR NPV                                             | **   | 47,788                        |
| DOMINICAN REPUBLIC 4.875% DUE 09-23-2032 REG                       | **   | 181,870                       |
| DOMINICAN REPUBLIC 6.5% 02-15-2048                                 | **   | 380,500                       |
| DOMINION ENERGY INC 3.3% DUE 04-15-2041                            | **   | 419,970                       |
| DOMINION ENERGY INC COM STK NPV                                    | **   | 9,845,560                     |
| DOMINION RES INC 2.85% DUE 08-15-2026                              | **   | 584,309                       |
| DOMO INC CL B CL B                                                 | **   | 241,928                       |
| DONGSUNG FINETEC C KRW500                                          | **   | 93,213                        |
| DONNELLEY FINL SOLUTIONS INC COM                                   | **   | 2,371,370                     |
| DOOSAN CORPORATION KRW5000                                         | **   | 49,287                        |
| DOOSAN TESNA INC. KRW500                                           | **   | 98,053                        |
| DOSHISHA CO LTD NPV                                                | **   | 168,518                       |
| DOTDIGITAL GROUP PLC GBP                                           | **   | 31,721                        |
| DOUBLEVERIFY HLDGS INC COM                                         | **   | 3,694,220                     |
| DOUGLAS ELLIMAN INC COM                                            | **   | 36,371                        |
| DOUZONE BIZON CO L KRW500                                          | **   | 45,406                        |
| DOWDUPONT INC 5.319% DUE 11-15-2038                                | **   | 257,337                       |
| DR AUTO 1.11% DUE 05-15-2026                                       | **   | 19,498                        |
| DR AUTO 1.47% DUE 01-15-2027                                       | **   | 4,410,891                     |
| DR AUTO FIXED 2.7% DUE 05-15-2027                                  | **   | 1,214,276                     |
| DR PEPPER SNAPPLE 2.55% DUE 09-15-2026                             | **   | 50,036                        |
| DR. ING. H.C. F. NON-VTG PRF NPV                                   | **   | 649,870                       |
| DRAEGERWERK KGAA NON-VTG PRF NPV                                   | **   | 94,529                        |
| DRAFTKINGS INC NEW CL A                                            | **   | 307,944                       |
| DRAX GROUP ORD GBP0.1155172                                        | **   | 810,914                       |
| DRI HEALTHCARE TR UNITS CAD                                        | **   | 60,431                        |
| DRILLCO HLDG LUX S A 7.5% 06-01-2030                               | **   | 42,661                        |
| DRIL-QUIP INC COM                                                  | **   | 2,240,436                     |
| DRIVEN BRANDS HLDGS INC COM                                        | **   | 1,404,610                     |
| DROPBOX INC CL A CL A                                              | **   | 3,157,161                     |
| DT AUTO OWNER TR 2020-3 ASSET BACKED NT CL C 144A 1.47% 06-15-2026 | **   | 55,525                        |
| DT AUTO OWNER TR 2021-1 ASSET BACKED NT CL C 144A .84% 10-15-2026  | **   | 273,695                       |
| DT AUTO OWNER TR 2021-1 ASSET BACKED NT CL C 144A .84% 10-15-2026  | **   | 317,266                       |
| DT AUTO OWNER TR 2021-2 ASSET BACKED NT CL C 144A 1.1% 02-16-2027  | **   | 2,321,503                     |
| DT AUTO OWNER TR 2021-3 .87% 05-17-2027                            | **   | 516,037                       |

| Security Name, Maturity Date, and Rate                             | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------|------|-------------------------------|
| DT AUTO OWNER TR 2021-3 .87% 05-17-2027                            | **   | 2,233,034                     |
| DT AUTO OWNER TR 2021-4 ASSET BACKED NT CL C 144A 1.5% 09-15-2027  | **   | 2,576,631                     |
| DT AUTO OWNER TR 2023-1 ASSET BACKED NT CL C 144A 5.55% 10-16-2028 | **   | 1,832,612                     |
| DT AUTO OWNER TR 5.79% DUE 02-15-2029                              | **   | 3,094,233                     |
| DTE ELEC CO 3.65 DUE 03-15-2024                                    | **   | 53,755                        |
| DTE ELEC CO 5.2% DUE 04-01-2033                                    | **   | 208,054                       |
| DTE ELEC CO GEN & REF MTG BD SER 2022 3%03-01-2032                 | **   | 3,638,225                     |
| DTE ELEC SECURITIZATION FDG II LLC 6.09%09-01-2037                 | **   | 5,524,938                     |
| DTE ENERGY CO 4.22% 11-01-2024                                     | **   | 1,635,642                     |
| DTE ENERGY CO FIXED 1.05% DUE 06-01-2025                           | **   | 1,130,898                     |
| DUBAI ELECTRICITY AED0.01                                          | **   | 133,783                       |
| DUERR AG ORD NPV                                                   | **   | 128,951                       |
| DUKE ENERGY 3.95% DUE 11-15-2028                                   | **   | 1,219,498                     |
| DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054                      | **   | 454,759                       |
| DUKE ENERGY CORP .9% DUE 09-15-2025                                | **   | 1,798,895                     |
| DUKE ENERGY CORP 2.65% DUE 09-01-2026                              | **   | 1,315,066                     |
| DUKE ENERGY CORP FIXED 5% DUE 12-08-2025                           | **   | 2,024,050                     |
| DUKE ENERGY CORP NEW COM NEW COM NEW                               | **   | 14,906,120                    |
| DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041                         | **   | 537,573                       |
| DUKE ENERGY FIXED 3.7% DUE 12-01-2047                              | **   | 314,933                       |
| DUKE ENERGY FLA 3.2% DUE 01-15-2027                                | **   | 6,860,999                     |
| DUKE ENERGY FLA FIXED 2.4% DUE 12-15-2031                          | **   | 1,689,923                     |
| DUKE ENERGY FLA FIXED 3.8% DUE 07-15-2028                          | **   | 7,090,447                     |
| DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050                       | **   | 250,799                       |
| DUNDEE PREC METALS COM NPV                                         | **   | 585,870                       |
| DUNELM GROUP LTD W/I                                               | **   | 177,604                       |
| DUOLINGO INC CL A COM CL A COM                                     | **   | 5,264,962                     |
| DUPONT DE NEMOURS INC COMMON STOCK                                 | **   | 11,985,694                    |
| DWS GROUP SE NPV                                                   | **   | 1,819,144                     |
| DXC TECHNOLOGY CO COM                                              | **   | 2,209,242                     |
| DYNA-MAC HOLDINGS NPV                                              | **   | 6,781                         |
| DYNATRACE INC COM                                                  | **   | 2,021,616                     |
| E L F BEAUTY INC COM                                               | **   | 6,035,144                     |
| E.ON SE NPV                                                        | **   | 2,306,739                     |
| E1 CORPORATION KRW5000                                             | **   | 53,356                        |
| EAGERS AUTOMOTIVE LTD                                              | **   | 259,747                       |
| EAGLE MATLS INC COM                                                | **   | 2,251,930                     |
| EASTERN TOBACCO EGP1 (POST SUBDIVISION)                            | **   | 24,665                        |
| EASTGROUP PPTYS INC REIT                                           | **   | 1,811,356                     |
| EASTMAN CHEM CO COM                                                | **   | 4,025,822                     |
| EASTN GAS TRANSM & FIXED 3.9% DUE 11-15-2049                       | **   | 70,280                        |
| EASYJET ORD GBP0.27285714                                          | **   | 190,493                       |
| EATON CORP PLC COM USD0.50                                         | **   | 27,619,646                    |
| EBARA CORP NPV                                                     | **   | 272,385                       |
| ECOLAB INC 1.65% 02-01-2027                                        | **   | 1,470,431                     |
| ECOLAB INC 2.7% DUE 11-01-2026                                     | **   | 1,391,143                     |
| ECOLAB INC COM STK USD1                                            | **   | 3,649,838                     |
| ECOLAB INC FIXED 2.125% DUE 08-15-2050                             | **   | 431,718                       |

| Security Name, Maturity Date, and Rate                                  | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------|------|-------------------------------|
| ECOPETROL S A 5.375% DUE 06-26-2026                                     | **   | 5,686,054                     |
| ECORA RESOURCES PLC                                                     | **   | 72,098                        |
| ECORODOVIAS INFRA COM NPV                                               | **   | 381,650                       |
| EDAN INSTRUMENTS I A CNY1                                               | **   | 576,738                       |
| EDISON INTERNATIONAL 3.55% 11-15-2024                                   | **   | 49,080                        |
| EDISON INTL 4.7% DUE 08-15-2025                                         | **   | 3,457,186                     |
| EDISON INTL 5.25% 11-15-2028                                            | **   | 1,056,660                     |
| EDISON INTL 6.95% DUE 11-15-2029                                        | **   | 1,846,870                     |
| EDISON INTL COM                                                         | **   | 701,817                       |
| EDITAS MEDICINE INC COM                                                 | **   | 190,667                       |
| EDWARDS LIFESCIENCES CORP COM                                           | **   | 1,293,810                     |
| EEKA FASHION HLDGS HKD0.01                                              | **   | 201,571                       |
| EFMT 2022-4 FLTGT RT 5.9% DUE 09-25-2067                                | **   | 3,578,459                     |
| EHEALTH INC COM STK                                                     | **   | 11,336                        |
| EIDP INC 4.5% 05-15-2026                                                | **   | 1,129,986                     |
| EIKEN CHEMICAL CO NPV                                                   | **   | 133,345                       |
| ELAN MICROELECTRON TWD10                                                | **   | 1,085,434                     |
| ELASTIC N V COM USD0.01                                                 | **   | 2,344,160                     |
| ELECTR ARTS COM                                                         | **   | 1,764,986                     |
| ELEMENT SOLUTION INC COM                                                | **   | 3,792,715                     |
| ELEVANCE HEALTH INC                                                     | **   | 32,958,743                    |
| ELEVANCE HEALTH INC 5.35% DUE 10-15-2025BEO                             | **   | 2,495,827                     |
| ELI LILLY & CO COM                                                      | **   | 41,779,213                    |
| ELITE MATERIAL TWD10                                                    | **   | 199,150                       |
| ELITEGROUP COMPUT TWD10                                                 | **   | 572,718                       |
| ELLINGTON FINL MTG .931% DUE 06-25-2066                                 | **   | 723,548                       |
| ELLINGTON FINL MTG TR 2022-1 MTG PASS THRU CTF CL A-1 2.206% 01-25-2067 | **   | 711,270                       |
| ELM CO SAR10                                                            | **   | 5,719,779                     |
| ELNUSA TBK IDR100                                                       | **   | 34,148                        |
| EMAAR DEVELOPMENT AED1                                                  | **   | 594,080                       |
| EMAAR PROPERTIES AED1                                                   | **   | 1,616,581                     |
| EMBECTA CORPORATION COM USD0.01 WI                                      | **   | 399,556                       |
| EMCOR GROUP INC COM                                                     | **   | 4,920,852                     |
| EMERA US FIN LP .833% 06-15-2024 BEO                                    | **   | 238,804                       |
| EMERGENT BIOSOLUTIONS INC COM                                           | **   | 76,512                        |
| EMIRATES NBD BANK AED1                                                  | **   | 1,973,794                     |
| EMPIRIC STUDENT PR GBP0.01                                              | **   | 74,481                        |
| EMPLOYERS HLDGS INC COM                                                 | **   | 158,940                       |
| EN JAPAN INC NPV                                                        | **   | 92,779                        |
| ENABLE MIDSTREAM PARTNERS LP 4.4% DUE 03-15-2027 REG                    | **   | 489,117                       |
| ENANTA PHARMACEUTICALS INC COM                                          | **   | 78,724                        |
| ENBRIDGE INC 1.6% DUE 10-04-2026 BEO                                    | **   | 1,072,225                     |
| ENBRIDGE INC 2.5% DUE 01-15-2025                                        | **   | 5,336,496                     |
| ENBRIDGE INC 5.7% 03-08-2033                                            | **   | 2,051,785                     |
| ENBRIDGE INC 6.0% 11-15-2028                                            | **   | 2,653,327                     |
| ENBRIDGE INC 6.2% 11-15-2030                                            | **   | 4,874,944                     |
| ENCANA CORP 6.5% DUE 08-15-2034                                         | **   | 105,949                       |
| ENCOMPASS HEALTH CORP COM USD0.01                                       | **   | 4,903,586                     |

| Security Name, Maturity Date, and Rate                                      | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------------|------|-------------------------------|
| ENCORE ENERGY CORP COM NPV                                                  | **   | 66,598                        |
| ENCORE WIRE CORP COM                                                        | **   | 1,126,740                     |
| ENEA SA PLN1.00                                                             | **   | 24,673                        |
| ENEL CHILE SA COM NPV                                                       | **   | 734,275                       |
| ENEL SPA EUR1                                                               | **   | 450,942                       |
| ENERGI MEGA PERSAD IDR800                                                   | **   | 134,122                       |
| ENERGY RECOVERY INC COM                                                     | **   | 409,638                       |
| ENERGY TRANSFER 2.9% DUE 05-15-2025                                         | **   | 484,581                       |
| ENERGY TRANSFER 3.75% DUE 05-15-2030                                        | **   | 2,390,667                     |
| ENERGY TRANSFER 4.75% DUE 01-15-2026                                        | **   | 10,930                        |
| ENERGY TRANSFER 4.95% DUE 06-15-2028                                        | **   | 972,116                       |
| ENERGY TRANSFER 6.25% DUE 04-15-2049                                        | **   | 259,145                       |
| ENERGY TRANSFER 6.25% DUE 04-15-2049                                        | **   | 176,219                       |
| ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047                                   | **   | 183,975                       |
| ENERGY TRANSFER FIXED 5.5% DUE 06-01-2027                                   | **   | 142,823                       |
| ENERGY TRANSFER FIXED 5.5% DUE 06-01-2027                                   | **   | 2,157,542                     |
| ENERGY TRANSFER L P 6.1% 12-01-2028                                         | **   | 8,858,671                     |
| ENERGY TRANSFER L P 6.4% 12-01-2030                                         | **   | 529,244                       |
| ENERGY TRANSFER L P 6.55% 12-01-2033                                        | **   | 3,413,520                     |
| ENERGY TRANSFER L P 6.55% 12-01-2033                                        | **   | 298,480                       |
| ENERGY TRANSFER LP 5.55% DUE 02-15-2028 BEO                                 | **   | 1,224,103                     |
| ENERGY TRANSFER OPER L P 5.875% DUE 01-15-2024                              | **   | 14,096,767                    |
| ENERGY TRANSFER OPERATUNG 4.5% DUE 04-15-2024                               | **   | 19,925                        |
| ENERGY TRANSFER PARTNERS L P 4.05% DUE 03-15-2025                           | **   | 1,232,774                     |
| ENERGY TRANSFER PARTNERS L P 4.2% 04-15-2027                                | **   | 1,992,827                     |
| ENERPLUS CORP COM                                                           | **   | 982,082                       |
| ENERSYS COM                                                                 | **   | 6,324,336                     |
| ENGHOUSE SYSTEMS COM NPV                                                    | **   | 817,208                       |
| ENGIE COMSTK                                                                | **   | 6,928,183                     |
| ENI SPA EUR1                                                                | **   | 6,325,024                     |
| ENNOCONN CORPORATI TWD10                                                    | **   | 515,208                       |
| ENOVIS CORPORATION COM USD0.001                                             | **   | 261,221                       |
| ENOVIX CORP COM                                                             | **   | 350,222                       |
| ENSIGN ENERGY SVS COM NPV                                                   | **   | 44,269                        |
| ENSIGN GROUP INC COM STK                                                    | **   | 86,626                        |
| ENTEGRIIS INC COM                                                           | **   | 738,690                       |
| ENTERGY ARK LLC 2.65% DUE 06-15-2051                                        | **   | 410,069                       |
| ENTERGY CORP NEW COM                                                        | **   | 36,934                        |
| ENTERGY CORP NEW FIXED .9% DUE 09-15-2025                                   | **   | 1,000,388                     |
| ENTERGY LA LLC 2.4% DUE 10-01-2026                                          | **   | 74,930                        |
| ENTERGY LA LLC 3.12% 09-01-2027                                             | **   | 89,620                        |
| ENTERGY LA LLC 4.0% 03-15-2033                                              | **   | 153,933                       |
| ENTERGY LOUISIANA LLC .95% DUE 10-01-2024                                   | **   | 1,886,407                     |
| ENTERGY MISS LLC 3.85% DUE 06-01-2049                                       | **   | 80,422                        |
| ENTERGY MISSISSIPPI LLC 5.0% 09-01-2033                                     | **   | 1,411,998                     |
| ENTERGY TEX RESTORATION FDG II LLC 3.697% 12-15-2036                        | **   | 655,576                       |
| ENTERGY TEXAS INC 5.8% 09-01-2053                                           | **   | 236,767                       |
| ENTERPRISE FLEET FING 2021-1 LLC ASSET BACKED NT CL A-3 144A .7% 12-21-2026 | **   | 6,650,053                     |

| Security Name, Maturity Date, and Rate             | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------|------|-------------------------------|
| ENTERPRISE PRODS 2.8% DUE 01-31-2030               | **   | 2,590,209                     |
| ENTERPRISE PRODS 3.7% DUE 01-31-2051               | **   | 71,896                        |
| ENTERPRISE PRODS 3.9% DUE 02-15-2024               | **   | 399,084                       |
| ENTERPRISE PRODS 3.95% DUE 02-15-2027              | **   | 556,150                       |
| ENTERPRISE PRODS 4.15% DUE 10-16-2028              | **   | 5,564,680                     |
| ENTERPRISE PRODS 6.65% DUE 10-15-2034              | **   | 504,615                       |
| ENTERPRISE PRODS FIXED 3.2% 02-15-2052             | **   | 365,977                       |
| ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049          | **   | 123,228                       |
| ENTERPRISE PRODUCTS OPER L P 3.125% DUE 07-31-2029 | **   | 3,619,077                     |
| EOG RES INC 4.15% DUE 01-15-2026                   | **   | 1,119,748                     |
| EOG RES INC 4.375% DUE 04-15-2030                  | **   | 2,114,418                     |
| EOG RESOURCES INC COM                              | **   | 12,117,376                    |
| EQM MIDSTREAM 4.125% DUE 12-01-2026                | **   | 869,486                       |
| EQT CORP 6.125% 02-01-2025 REG                     | **   | 717,177                       |
| EQT CORP 7% DUE 02-01-2030                         | **   | 965,916                       |
| EQT CORP COM                                       | **   | 1,342,584                     |
| EQTY RESDNTL EFF 5/15/02                           | **   | 5,951,480                     |
| EQUATE 4.25% DUE 11-03-2026                        | **   | 3,860,032                     |
| EQUATE PETROCHEMIC 4.25% GTD SNR 03/11/26 USD      | **   | 5,655,655                     |
| EQUIFAX INC COM                                    | **   | 8,503,314                     |
| EQUIFAX INC FIXED 2.6% DUE 12-15-2025              | **   | 589,650                       |
| EQUINIX INC 1.25% DUE 07-15-2025                   | **   | 6,212,665                     |
| EQUINIX INC 1.45% DUE 05-15-2026 BEO               | **   | 597,011                       |
| EQUINIX INC 1.8% DUE 07-15-2027                    | **   | 724,931                       |
| EQUINIX INC 2.5% DUE 05-15-2031 BEO                | **   | 1,529,805                     |
| EQUINIX INC 2.9% 11-18-2026                        | **   | 475,352                       |
| EQUINIX INC 2.9% 11-18-2026                        | **   | 3,300,843                     |
| EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG     | **   | 374,923                       |
| EQUINIX INC COM PAR \$0.001                        | **   | 1,743,669                     |
| EQUINIX INC SR NT 2% 05-15-2028                    | **   | 178,516                       |
| EQUINOR ASA 2.875% DUE 04-06-2025                  | **   | 11,823,664                    |
| EQUITABLE HLDGS INC COM                            | **   | 1,499,499                     |
| EQUITY COMMONWEALTH USD0.01( BNF INT)              | **   | 898,445                       |
| ERA CO LTD 'A'CNY1                                 | **   | 45,139                        |
| ERICSSON                                           | **   | 20,730,150                    |
| ERSTE GROUP BANK AG NPV                            | **   | 1,659,428                     |
| ESAB CORPORATION COM USD0.001 WI                   | **   | 8,345,837                     |
| ESAB INDIA INR10                                   | **   | 28,414                        |
| ESCO TECHNOLOGIES INC                              | **   | 695,392                       |
| ESCORTS KUBOTA LTD INR10                           | **   | 131,278                       |
| ESPEC Y50                                          | **   | 182,388                       |
| ESPERION THERAPEUTICS INC NEW COM                  | **   | 140,829                       |
| ESSENT GROUP LTD COM STK                           | **   | 6,829,303                     |
| ESSEX PORTFOLIO L FIXED 1.65% DUE 01-15-2031       | **   | 253,875                       |
| ESSEX PORTFOLIO L FIXED 2.65% DUE 03-15-2032       | **   | 249,996                       |
| ESSEX PORTFOLIO L FIXED 2.65% DUE 09-01-2050       | **   | 266,304                       |
| ESSILORLUXOTTICA EUR 0.18                          | **   | 7,263,486                     |
| ESSILORLUXOTTICA EUR0.18                           | **   | 619,176                       |

| Security Name, Maturity Date, and Rate           | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------|------|-------------------------------|
| ESTEE LAUDER COMPANIES INC 4.375% DUE 05-15-2028 | **   | 896,897                       |
| ETERNAL MATERIALS TWD10                          | **   | 128,952                       |
| ETIHAD ETISALAT CO SAR10                         | **   | 1,961,048                     |
| ETSY INC COM                                     | **   | 253,038                       |
| EUGENE INVS&SECS KRW5000.00                      | **   | 96,224                        |
| EUGENE TECHNOLOGY KRW500                         | **   | 248,335                       |
| EUROCASH SA PLN1.00                              | **   | 51,412                        |
| EUROCOMMERCIAL EUR10.00                          | **   | 137,575                       |
| EURONET WORLDWIDE INC COM                        | **   | 8,597,827                     |
| EURONEXT EUR1.60                                 | **   | 2,893,389                     |
| EUROPEAN WAX CTR INC CL A CL A                   | **   | 1,242,126                     |
| EVENTBRITE INC COM CL A                          | **   | 179,740                       |
| EVERBRIDGE INC COM                               | **   | 91,892                        |
| EVERCORE INC                                     | **   | 2,786,233                     |
| EVEREST GROUP LTD                                | **   | 2,907,135                     |
| EVEREST MEDICINES LTD                            | **   | 22,751                        |
| EVERGREEN INTL STO TWD10                         | **   | 17,559                        |
| EVERGREEN MARINE C TWD10                         | **   | 3,511,461                     |
| EVERGY INC COM NPV                               | **   | 2,632,498                     |
| EVERLIGHT ELECTRON TWD10                         | **   | 146,625                       |
| EVERSOURCE ENERGY 2.9% 03-01-2027                | **   | 3,098,288                     |
| EVERSOURCE ENERGY 4.75% 05-15-2026               | **   | 3,787,748                     |
| EVERSOURCE ENERGY 5.125% DUE 05-15-2033          | **   | 553,826                       |
| EVERSOURCE ENERGY 5.45% 03-01-2028               | **   | 720,101                       |
| EVERSOURCE ENERGY 5.45% 03-01-2028               | **   | 1,851,689                     |
| EVERSOURCE ENERGY FIXED 1.65% DUE 08-15-2030     | **   | 1,937,564                     |
| EVOLENT HEALTH INC CL A CL A                     | **   | 876,253                       |
| EVOLUTION MINING NPV                             | **   | 890,131                       |
| EVRAZ PLC ORD US0.5                              | **   | 318,531                       |
| EXACT SCIENCES CORP COM                          | **   | 1,598,190                     |
| EXCELERATE ENERGY INC CL A COM CL A COM          | **   | 2,758,373                     |
| EXELIXIS INC COM STK                             | **   | 4,171,837                     |
| EXELON CORP 5.15% 03-15-2028                     | **   | 2,181,472                     |
| EXELON CORP COM                                  | **   | 5,707,131                     |
| EXELON CORP SR NT 2.75% 03-15-2027               | **   | 965,955                       |
| EXELON GENERATION 5.75% DUE 10-01-2041           | **   | 50,016                        |
| EXELON GENERATION FIXED 3.25% DUE 06-01-2025     | **   | 194,288                       |
| EXELON GENERATION FIXED 3.25% DUE 06-01-2025     | **   | 2,049,741                     |
| EXETER AUTOMOBILE .74% DUE 01-15-2026            | **   | 8,008                         |
| EXETER AUTOMOBILE 1.05% DUE 05-15-2026           | **   | 10,596                        |
| EXETER AUTOMOBILE 1.46% DUE 10-15-2027           | **   | 3,013,328                     |
| EXETER AUTOMOBILE 2.56% DUE 06-15-2028           | **   | 8,010,730                     |
| EXETER AUTOMOBILE 3.11% DUE 08-15-2025           | **   | 167,498                       |
| EXETER AUTOMOBILE 4.33% DUE 02-17-2026           | **   | 114,241                       |
| EXETER AUTOMOBILE 5.43% DUE 04-15-2026           | **   | 1,132,889                     |
| EXETER AUTOMOBILE 6.03% DUE 08-16-2027           | **   | 806,387                       |
| EXETER AUTOMOBILE 6.21% DUE 06-15-2028           | **   | 2,017,515                     |
| EXETER AUTOMOBILE 6.32% DUE 05-15-2028           | **   | 4,773,369                     |

| Security Name, Maturity Date, and Rate                                         | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------------|------|-------------------------------|
| EXETER AUTOMOBILE 6.51% DUE 12-15-2027                                         | **   | 3,245,260                     |
| EXETER AUTOMOBILE RECEIVABLES TR AUTOMOBILE RECEIVABLES 3.65% 10-15-2026       | **   | 3,629,510                     |
| EXETER AUTOMOBILE RECEIVABLES TR 2021-3 SR 21-3A CL C .96% 10-15-2026          | **   | 3,699,204                     |
| EXETER AUTOMOBILE RECEIVABLES TR 2022-3 SER 22-3A CL A3 4.21% 01-15-2026       | **   | 263,924                       |
| EXETER AUTOMOBILE RECEIVABLES TR 2023-1 SER 23-1A CL A2 5.61% 06-16-2025       | **   | 139,105                       |
| EXETER AUTOMOBILE RECEIVABLES TR ASSET BACKED NT CL C .98% 06-15-2026          | **   | 95,163                        |
| EXETER AUTOMOBILE RECEIVABLES TR AUTO RECEIVABLES BKD NT CL 5.82% 02-15-2028   | **   | 1,684,557                     |
| EXETER AUTOMOBILE RECEIVABLES TR SR 23-2A CL B 5.61% 09-15-2027                | **   | 896,546                       |
| EXETER AUTOMOBILE RECEIVABLES TRUST SR 23-2A CL C 5.75% 07-17-2028             | **   | 4,051,850                     |
| EXIDE INDUSTRIES INR1                                                          | **   | 677,004                       |
| EXOTIC FOOD PC THB0.5 (NVDR)                                                   | **   | 34,524                        |
| EXPENSIFY INC CL A CL A                                                        | **   | 40,654                        |
| EXPERIAN ORD USD0.10                                                           | **   | 12,122,211                    |
| EXPONENT INC COM STK                                                           | **   | 1,936,880                     |
| EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL A 144A 6.52748% 07-15-2038 | **   | 462,329                       |
| EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL A 144A 6.52748% 07-15-2038 | **   | 8,400,522                     |
| EXTRA SPACE STORAGE INC 2.35% 03-15-2032                                       | **   | 449,095                       |
| EXTRA SPACE STORAGE L P SR NT 2.2% 10-15-2030                                  | **   | 104,117                       |
| EXTRA SPACE STORAGE L P SR NT 2.4% 10-15-2031                                  | **   | 289,086                       |
| EXXON MOBIL CORP 2.61% DUE 10-15-2030                                          | **   | 7,546,214                     |
| EXXON MOBIL CORP 2.992% DUE 03-19-2025                                         | **   | 1,165,573                     |
| EXXON MOBIL CORP 3.043% DUE 03-01-2026                                         | **   | 1,525,538                     |
| EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG                                     | **   | 472,903                       |
| EXXON MOBIL CORP COM                                                           | **   | 6,244,951                     |
| EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050                                   | **   | 283,172                       |
| EZCORP INC CL A NON VTG CL A NON VTG                                           | **   | 63,601                        |
| F.C.C. CO LTD NPV                                                              | **   | 222,159                       |
| F5 INC COM STK NPV                                                             | **   | 22,177,054                    |
| FABRICA COMMUNICAT NPV                                                         | **   | 16,930                        |
| FABRINET COM USD0.01                                                           | **   | 1,536,153                     |
| FACTSET RESH SYS INC COM STK                                                   | **   | 726,070                       |
| FAIRFAX FINANCIAL HLDGS LTD 5.625% 08-16-2032                                  | **   | 4,749,373                     |
| FAIRFAX FINL HLDGS 2.75% SNR 29/03/2028 EUR                                    | **   | 105,603                       |
| FAIRFAX FINL HLDGS SUB-VTG COM NPV                                             | **   | 1,854,255                     |
| FANNIE MAE 1997-89 CL-ZA 7.0% DUE 12-20-2027                                   | **   | 35,744                        |
| FANNIE MAE BS7641 4.58% 01-01-2033                                             | **   | 201,721                       |
| FANNIE MAE BS7647 4.69% 01-01-2033                                             | **   | 203,339                       |
| FANNIE MAE BV2859 3% 03-01-2052                                                | **   | 65,377                        |
| FANNIE MAE FN BS5233 3.52% 06-01-2032                                          | **   | 93,578                        |
| FANNIE MAE FN BS6084 4.185% 07-01-2032                                         | **   | 97,624                        |
| FANNIE MAE FN BS6147 3.88% 07-01-2032                                          | **   | 94,172                        |
| FANNIE MAE FN BS6673 4.23% 10-01-2032                                          | **   | 98,287                        |
| FANNIE MAE FN BY9041 6% 08-01-2053                                             | **   | 2,027,343                     |
| FANNIE MAE FNR 2013-34 PF 5.7851% 08-25-2042                                   | **   | 1,115,509                     |
| FANNIE MAE MTGE 5% 10-01-2053                                                  | **   | 1,981,263                     |
| FANNIE MAE POOL FN BS6124 4.06% 07-01-2032                                     | **   | 382,950                       |
| FANNIE MAE POOL FN CA7023 2% 2% 09-01-2050                                     | **   | 657,408                       |
| FANNIE MAE POOL FN CB2666 3.00% 3% 01-01-2052                                  | **   | 15,977,983                    |

| Security Name, Maturity Date, and Rate                      | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------|------|-------------------------------|
| FANNIE MAE POOL# BS5734 3.345% 06-01-2032                   | **   | 276,670                       |
| FANNIE MAE REMIC SR 015-60 CL-AF FLTG RATE 08-25-2045       | **   | 605,774                       |
| FANNIE MAE SR 12-104 CL QC 2.5% 05-25-2042                  | **   | 233,079                       |
| FANNIE MAE SR 13-91 CL DV 3.0% 10-25-2026                   | **   | 1,913,034                     |
| FANNIE MAE SR 15-83 CL EV 3.5% 02-25-2027                   | **   | 2,735,183                     |
| FANNIE POOL #BX6719 5.5% 02-01-2053                         | **   | 392,777                       |
| FANNIEMAE-ACES SER 22-MIG CL A1 VAR 01-25-2031              | **   | 3,061,762                     |
| FARADAY TECHNOLOGY TWD10                                    | **   | 209,381                       |
| FARO TECHNOLOGIES INC COM                                   | **   | 216,491                       |
| FATE THERAPEUTICS INC COM                                   | **   | 295,613                       |
| FED FARM CR BKS CONS SYSTEMWIDE BDS DTD .7% 01-27-2027      | **   | 5,398,169                     |
| FED FARM CR BKS CONS SYSTEMWIDE BDS DTD 1.23% 02-09-2024    | **   | 4,210,573                     |
| FED FARM CR BKS CONS SYSTEMWIDE BDS DTD 1.3% 02-03-2031     | **   | 3,154,804                     |
| FED FARM CR BKS CONS SYSTEMWIDE BDS DTD 5.07% 01-11-2024    | **   | 2,994,659                     |
| FED HOME LN MTG 1% DUE 05-15-2041                           | **   | 5,256,712                     |
| FED HOME LN MTG 1.5% DUE 02-01-2051                         | **   | 840,317                       |
| FED HOME LN MTG 2% DUE 09-01-2050                           | **   | 3,162,678                     |
| FED HOME LN MTG 2.5% DUE 01-01-2052                         | **   | 21,247,509                    |
| FED HOME LN MTG 2.5% DUE 02-01-2051                         | **   | 1,441,434                     |
| FED HOME LN MTG 2.5% DUE 07-01-2050                         | **   | 1,354,658                     |
| FED HOME LN MTG 2.5% DUE 10-01-2050                         | **   | 1,828,779                     |
| FED HOME LN MTG 3% DUE 02-01-2050                           | **   | 2,889,474                     |
| FED HOME LN MTG 3% DUE 03-01-2052                           | **   | 551,450                       |
| FED HOME LN MTG 3.5% DUE 04-01-2050                         | **   | 4,803,052                     |
| FED HOME LN MTG 3.5% DUE 09-01-2032                         | **   | 2,650,945                     |
| FED HOME LN MTG 4% DUE 04-01-2052                           | **   | 2,338,582                     |
| FED HOME LN MTG 4% DUE 04-01-2052                           | **   | 1,930,199                     |
| FED HOME LN MTG 5.5% DUE 09-01-2053                         | **   | 28,487,250                    |
| FED HOME LN MTG 6% DUE 07-01-2053                           | **   | 491,995                       |
| FED HOME LN MTG CORP G14239 4 DUE 09-01-2026                | **   | 13,484                        |
| FED HOME LOAN MTG SR 3981 CL ME 3.0% 01-15-2027             | **   | 49,376                        |
| FED NATL MTG ASSOC 3% DUE 05-01-2050                        | **   | 210,721                       |
| FED RLTY INVT TR 3.95% DUE 01-15-2024                       | **   | 1,850,028                     |
| FEDERAL FARM CREDIT 2.17% 10-29-2029                        | **   | 2,233,886                     |
| FEDERAL FARM CREDIT 3% 08-01-2050                           | **   | 3,050,821                     |
| FEDERAL HOME LN BKS .22% DUE 02-26-2024 REG                 | **   | 1,378,527                     |
| FEDERAL HOME LN BKS .78% 02-26-2026                         | **   | 13,907,675                    |
| FEDERAL HOME LN BKS 2.18% 11-06-2029                        | **   | 3,126,489                     |
| FEDERAL HOME LN BKS 4.7% 02-14-2028                         | **   | 8,050,502                     |
| FEDERAL HOME LN BKS 5.45% 01-08-2025                        | **   | 8,001,206                     |
| FEDERAL HOME LN BKS CONS BD DTD 01/27/2021 1.61% 01-27-2033 | **   | 1,832,969                     |
| FEDERAL HOME LN BKS CONS BD DTD 02/12/2021 .55% 02-12-2026  | **   | 4,619,259                     |
| FEDERAL HOME LN BKS CONS BD DTD 03/03/2021 .9% 03-03-2026   | **   | 1,764,624                     |
| FEDERAL HOME LN BKS CONS BD DTD 03/04/2021 .8% 03-04-2026   | **   | 8,742,590                     |
| FEDERAL HOME LN BKS CONS BD DTD 06/17/2021 .43% 06-17-2024  | **   | 724,203                       |
| FEDERAL HOME LN BKS CONS BD DTD 06/28/2022 3% 06-28-2024    | **   | 4,083,916                     |
| FEDERAL HOME LN BKS CONS BD DTD 1.57% 06-30-2032            | **   | 2,403,731                     |
| FEDERAL HOME LN MTG CORP POOL #QD3960 2.0% 01-01-2052       | **   | 2,711,817                     |

| Security Name, Maturity Date, and Rate                                      | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------------|------|-------------------------------|
| FEDERAL HOME LN MTG CORP .9% 10-13-2027                                     | **   | 21,314,087                    |
| FEDERAL HOME LN MTG CORP 2% 01-01-2042                                      | **   | 371,476                       |
| FEDERAL HOME LN MTG CORP 2% 09-01-2051                                      | **   | 213,239                       |
| FEDERAL HOME LN MTG CORP 2% 10-01-2050                                      | **   | 1,201,770                     |
| FEDERAL HOME LN MTG CORP 2% 11-01-2051                                      | **   | 499,071                       |
| FEDERAL HOME LN MTG CORP 2.5% 01-01-2052                                    | **   | 503,878                       |
| FEDERAL HOME LN MTG CORP 2.5% 04-01-2037                                    | **   | 1,515,927                     |
| FEDERAL HOME LN MTG CORP 3% 04-01-2052                                      | **   | 490,217                       |
| FEDERAL HOME LN MTG CORP 3.5% 05-01-2052                                    | **   | 242,630                       |
| FEDERAL HOME LN MTG CORP 5% 11-01-2052                                      | **   | 186,688                       |
| FEDERAL HOME LN MTG CORP 5.5% 01-01-2053                                    | **   | 589,955                       |
| FEDERAL HOME LN MTG CORP 5.5% 07-01-2053                                    | **   | 299,420                       |
| FEDERAL HOME LN MTG CORP 6% 12-01-2052                                      | **   | 1,202,318                     |
| FEDERAL HOME LN MTG CORP 6.5% 01-01-2053                                    | **   | 259,978                       |
| FEDERAL HOME LN MTG CORP 6.5% 01-01-2053                                    | **   | 338,955                       |
| FEDERAL HOME LN MTG CORP DTD 10/27/2020 .65% 10-27-2025                     | **   | 30,876,774                    |
| FEDERAL HOME LN MTG CORP DTD 10/28/2020 .8% 10-28-2026                      | **   | 10,429,989                    |
| FEDERAL HOME LN MTG CORP DTD 9/24/2020 .57% 09-24-2025                      | **   | 21,054,574                    |
| FEDERAL HOME LN MTG CORP MULTICLASS PREASSIGN SER 3019 CL FN 08-15-2035 REG | **   | 660,592                       |
| FEDERAL HOME LN MTG CORP MULTICLASS SER 004639 CL KB STEP UP 04-15-2053     | **   | 1,405,236                     |
| FEDERAL HOME LN MTG CORP MULTICLASS SER 3384 CL FL FLTG RT 11-15-2037       | **   | 987,650                       |
| FEDERAL HOME LN MTG CORP MULTICLASS SR 2008-25 CL EF VAR 04-25-2038 REG     | **   | 619,254                       |
| FEDERAL HOME LN MTG CORP MULTICLASS SR 2008-6 CL BF VAR 02-25-2038 REG      | **   | 818,103                       |
| FEDERAL HOME LN MTG CORP MULTICLASS SR 2410 CL PF VAR 02-15-2032 REG        | **   | 350,306                       |
| FEDERAL HOME LN MTG CORP MULTICLASS SR 3055 CL CF VAR 10-15-2035 REG        | **   | 138,985                       |
| FEDERAL HOME LN MTG CORP MULTICLASS SR 3150 CL FA VAR 05-15-2036 REG        | **   | 712,096                       |
| FEDERAL HOME LN MTG CORP MULTICLASS VAR SR 2012-17 CL FG 03-25-2042 REG     | **   | 928,974                       |
| FEDERAL HOME LN MTG CORP POOL #2B0646 FLTG RT DUE 07-01-2042 BEO            | **   | 37,417                        |
| FEDERAL HOME LN MTG CORP POOL #410792 6.293% 02-01-2030 BEO                 | **   | 10,273                        |
| FEDERAL HOME LN MTG CORP POOL #840698 2.107% 03-01-2047 BEO                 | **   | 98,171                        |
| FEDERAL HOME LN MTG CORP POOL #841076 3.006% 11-01-2048 BEO                 | **   | 3,376,660                     |
| FEDERAL HOME LN MTG CORP POOL #841077 2.875% 11-01-2047 BEO                 | **   | 949,111                       |
| FEDERAL HOME LN MTG CORP POOL #841081 3.096% 02-01-2050 BEO                 | **   | 1,616,018                     |
| FEDERAL HOME LN MTG CORP POOL #841542 5.162% 02-01-2053 BEO                 | **   | 2,904                         |
| FEDERAL HOME LN MTG CORP POOL #846004 5.705% 12-01-2024 BEO                 | **   | 359                           |
| FEDERAL HOME LN MTG CORP POOL #846313 FLTG RT 6.428% 02-01-2026 BEO         | **   | 200                           |
| FEDERAL HOME LN MTG CORP POOL #849407 5.887% 09-01-2037 BEO                 | **   | 96,343                        |
| FEDERAL HOME LN MTG CORP POOL #84-9790 FLTG RT DUE 03-01-2045               | **   | 637,300                       |
| FEDERAL HOME LN MTG CORP POOL #A39803 5.5% 11-01-2035 BEO                   | **   | 62,992                        |
| FEDERAL HOME LN MTG CORP POOL #A47038 5%09-01-2035 BEO                      | **   | 32,556                        |
| FEDERAL HOME LN MTG CORP POOL #A62378 6%06-01-2037 BEO                      | **   | 5,189                         |
| FEDERAL HOME LN MTG CORP POOL #A63809 6%08-01-2037 BEO                      | **   | 17,568                        |
| FEDERAL HOME LN MTG CORP POOL #A69654 6%12-01-2037 BEO                      | **   | 7,094                         |
| FEDERAL HOME LN MTG CORP POOL #A71410 6%01-01-2038 BEO                      | **   | 196                           |
| FEDERAL HOME LN MTG CORP POOL #A85726 5%04-01-2039 BEO                      | **   | 41,860                        |
| FEDERAL HOME LN MTG CORP POOL #A86313 5%05-01-2039 BEO                      | **   | 5,032                         |
| FEDERAL HOME LN MTG CORP POOL #A90176 5%12-01-2039 BEO                      | **   | 9,036                         |

| Security Name, Maturity Date, and Rate                    | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------|------|-------------------------------|
| FEDERAL HOME LN MTG CORP POOL #A91235 4.5% 02-01-2040 BEO | **   | 86,528                        |
| FEDERAL HOME LN MTG CORP POOL #A93318 5%08-01-2040 BEO    | **   | 89,210                        |
| FEDERAL HOME LN MTG CORP POOL #A93625 5%08-01-2040 BEO    | **   | 168,686                       |
| FEDERAL HOME LN MTG CORP POOL #A93652 5%09-01-2040 BEO    | **   | 9,400                         |
| FEDERAL HOME LN MTG CORP POOL #A93713 5%09-01-2040 BEO    | **   | 180,230                       |
| FEDERAL HOME LN MTG CORP POOL #A94069 5%09-01-2040 BEO    | **   | 57,307                        |
| FEDERAL HOME LN MTG CORP POOL #A94113 5%10-01-2040 BEO    | **   | 379                           |
| FEDERAL HOME LN MTG CORP POOL #A94132 5%09-01-2040 BEO    | **   | 2,114                         |
| FEDERAL HOME LN MTG CORP POOL #A94898 4.5% 11-01-2040 BEO | **   | 107,341                       |
| FEDERAL HOME LN MTG CORP POOL #A95085 4%11-01-2040 BEO    | **   | 102,328                       |
| FEDERAL HOME LN MTG CORP POOL #A95519 4.5% 12-01-2040 BEO | **   | 33,135                        |
| FEDERAL HOME LN MTG CORP POOL #A95561 4%12-01-2040 BEO    | **   | 174,225                       |
| FEDERAL HOME LN MTG CORP POOL #A95575 4%12-01-2040 BEO    | **   | 158,214                       |
| FEDERAL HOME LN MTG CORP POOL #A97040 4%02-01-2041 BEO    | **   | 105,378                       |
| FEDERAL HOME LN MTG CORP POOL #C01623 5.5% 09-01-2033 BEO | **   | 102,509                       |
| FEDERAL HOME LN MTG CORP POOL #C03517 4.5% 09-01-2040 BEO | **   | 77,089                        |
| FEDERAL HOME LN MTG CORP POOL #C03520 4%09-01-2040 BEO    | **   | 490,050                       |
| FEDERAL HOME LN MTG CORP POOL #C03520 4%09-01-2040 BEO    | **   | 218,159                       |
| FEDERAL HOME LN MTG CORP POOL #C03545 5%08-01-2040 BEO    | **   | 69,873                        |
| FEDERAL HOME LN MTG CORP POOL #C03613 4%11-01-2040 BEO    | **   | 92,470                        |
| FEDERAL HOME LN MTG CORP POOL #C03792 3.5% 04-01-2042 BEO | **   | 326,152                       |
| FEDERAL HOME LN MTG CORP POOL #C04240 3.5% 09-01-2042 BEO | **   | 211,154                       |
| FEDERAL HOME LN MTG CORP POOL #C04422 3%12-01-2042 BEO    | **   | 242,993                       |
| FEDERAL HOME LN MTG CORP POOL #C09022 3%01-01-2043 BEO    | **   | 1,066,066                     |
| FEDERAL HOME LN MTG CORP POOL #C09055 4%12-01-2043 BEO    | **   | 155,110                       |
| FEDERAL HOME LN MTG CORP POOL #C10542 7%06-01-2028 BEO    | **   | 912                           |
| FEDERAL HOME LN MTG CORP POOL #C12585 7%07-01-2028 BEO    | **   | 381                           |
| FEDERAL HOME LN MTG CORP POOL #C14084 7%08-01-2028 BEO    | **   | 1,887                         |
| FEDERAL HOME LN MTG CORP POOL #C91161 5%02-01-2028 BEO    | **   | 4,604                         |
| FEDERAL HOME LN MTG CORP POOL #C91362 4.5% 03-01-2031 BEO | **   | 109,915                       |
| FEDERAL HOME LN MTG CORP POOL #C91581 3%11-01-2032 BEO    | **   | 618,007                       |
| FEDERAL HOME LN MTG CORP POOL #C91589 3.5% 11-01-2032 BEO | **   | 125,625                       |
| FEDERAL HOME LN MTG CORP POOL #C91925 3.5% 04-01-2037 BEO | **   | 478,885                       |
| FEDERAL HOME LN MTG CORP POOL #C91928 3.5% 05-01-2037 BEO | **   | 78,174                        |
| FEDERAL HOME LN MTG CORP POOL #C91942 4%06-01-2037 BEO    | **   | 5,901                         |
| FEDERAL HOME LN MTG CORP POOL #C91960 3.5% 11-01-2037 BEO | **   | 343,035                       |
| FEDERAL HOME LN MTG CORP POOL #D64290 7%10-01-2025 BEO    | **   | 3,642                         |
| FEDERAL HOME LN MTG CORP POOL #D70703 7%04-01-2026 BEO    | **   | 1,821                         |
| FEDERAL HOME LN MTG CORP POOL #D75558 8%10-01-2026 BEO    | **   | 85                            |
| FEDERAL HOME LN MTG CORP POOL #D75787 8%11-01-2026 BEO    | **   | 970                           |
| FEDERAL HOME LN MTG CORP POOL #D80177 7%05-01-2027 BEO    | **   | 1,766                         |
| FEDERAL HOME LN MTG CORP POOL #D98914 4%01-01-2032 BEO    | **   | 36,495                        |
| FEDERAL HOME LN MTG CORP POOL #FR SD8265 4.0% 11-01-2052  | **   | 32,416,155                    |
| FEDERAL HOME LN MTG CORP POOL #G00561 9.5% 06-01-2025 BEO | **   | 48                            |
| FEDERAL HOME LN MTG CORP POOL #G00704 7%12-01-2026 BEO    | **   | 963                           |
| FEDERAL HOME LN MTG CORP POOL #G01665 5.5% 03-01-2034 BEO | **   | 130,265                       |
| FEDERAL HOME LN MTG CORP POOL #G02031 5.5% 02-01-2036 BEO | **   | 38,103                        |
| FEDERAL HOME LN MTG CORP POOL #G02427 5.5% 12-01-2036 BEO | **   | 122,654                       |

| Security Name, Maturity Date, and Rate                    | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------|------|-------------------------------|
| FEDERAL HOME LN MTG CORP POOL #G03073 5.5% 07-01-2037 BEO | **   | 60,644                        |
| FEDERAL HOME LN MTG CORP POOL #G03233 6%08-01-2037 BEO    | **   | 2,781                         |
| FEDERAL HOME LN MTG CORP POOL #G03600 7%11-01-2037 BEO    | **   | 24,149                        |
| FEDERAL HOME LN MTG CORP POOL #G03695 5.5% 11-01-2037 BEO | **   | 32,583                        |
| FEDERAL HOME LN MTG CORP POOL #G03812 5.5% 02-01-2038 BEO | **   | 43,842                        |
| FEDERAL HOME LN MTG CORP POOL #G03819 6%01-01-2038 BEO    | **   | 18,661                        |
| FEDERAL HOME LN MTG CORP POOL #G04448 5.5% 07-01-2038 BEO | **   | 18,451                        |
| FEDERAL HOME LN MTG CORP POOL #G04585 5.5% 02-01-2038 BEO | **   | 31,820                        |
| FEDERAL HOME LN MTG CORP POOL #G04588 5.5% 08-01-2038 BEO | **   | 18,695                        |
| FEDERAL HOME LN MTG CORP POOL #G04636 5%12-01-2035 BEO    | **   | 21,320                        |
| FEDERAL HOME LN MTG CORP POOL #G04688 5.5% 09-01-2038 BEO | **   | 17,810                        |
| FEDERAL HOME LN MTG CORP POOL #G05179 5.5% 01-01-2039 BEO | **   | 23,062                        |
| FEDERAL HOME LN MTG CORP POOL #G05527 4%07-01-2039 BEO    | **   | 14,843                        |
| FEDERAL HOME LN MTG CORP POOL #G05676 4%11-01-2039 BEO    | **   | 268,684                       |
| FEDERAL HOME LN MTG CORP POOL #G05726 5%08-01-2039 BEO    | **   | 65,123                        |
| FEDERAL HOME LN MTG CORP POOL #G05741 4.5% 12-01-2039 BEO | **   | 131,865                       |
| FEDERAL HOME LN MTG CORP POOL #G05927 4.5% 07-01-2040 BEO | **   | 322,246                       |
| FEDERAL HOME LN MTG CORP POOL #G06021 5.5% 01-01-2040 BEO | **   | 49,414                        |
| FEDERAL HOME LN MTG CORP POOL #G06087 5%09-01-2040 BEO    | **   | 13,869                        |
| FEDERAL HOME LN MTG CORP POOL #G06172 5.5% 12-01-2038 BEO | **   | 125,504                       |
| FEDERAL HOME LN MTG CORP POOL #G06601 4.5% 12-01-2040 BEO | **   | 601,437                       |
| FEDERAL HOME LN MTG CORP POOL #G06669 6.5% 09-01-2039 BEO | **   | 59,404                        |
| FEDERAL HOME LN MTG CORP POOL #G07032 3%06-01-2042 BEO    | **   | 308,456                       |
| FEDERAL HOME LN MTG CORP POOL #G07129 3.5% 09-01-2042 BEO | **   | 317,358                       |
| FEDERAL HOME LN MTG CORP POOL #G07434 3.5% 07-01-2043 BEO | **   | 560,615                       |
| FEDERAL HOME LN MTG CORP POOL #G08273 5.5% 06-01-2038 BEO | **   | 12,955                        |
| FEDERAL HOME LN MTG CORP POOL #G08368 4.5% 10-01-2039 BEO | **   | 116,738                       |
| FEDERAL HOME LN MTG CORP POOL #G08457 4.5% 08-01-2041 BEO | **   | 196,362                       |
| FEDERAL HOME LN MTG CORP POOL #G08521 3%01-01-2043 BEO    | **   | 178,579                       |
| FEDERAL HOME LN MTG CORP POOL #G08540 3%08-01-2043 BEO    | **   | 297,229                       |
| FEDERAL HOME LN MTG CORP POOL #G08567 4%01-01-2044 BEO    | **   | 339,187                       |
| FEDERAL HOME LN MTG CORP POOL #G08624 4%01-01-2045 BEO    | **   | 443,084                       |
| FEDERAL HOME LN MTG CORP POOL #G08653 3%07-01-2045 BEO    | **   | 523,407                       |
| FEDERAL HOME LN MTG CORP POOL #G08672 4%10-01-2045 BEO    | **   | 264,032                       |
| FEDERAL HOME LN MTG CORP POOL #G08681 3.5% 12-01-2045 BEO | **   | 950,865                       |
| FEDERAL HOME LN MTG CORP POOL #G08732 3%11-01-2046 BEO    | **   | 1,008,503                     |
| FEDERAL HOME LN MTG CORP POOL #G08734 4%11-01-2046 BEO    | **   | 546,579                       |
| FEDERAL HOME LN MTG CORP POOL #G08741 3%01-01-2047 BEO    | **   | 661,912                       |
| FEDERAL HOME LN MTG CORP POOL #G08764 4.5% 05-01-2047 BEO | **   | 128,707                       |
| FEDERAL HOME LN MTG CORP POOL #G08770 3.5% 07-01-2047 BEO | **   | 1,654,582                     |
| FEDERAL HOME LN MTG CORP POOL #G08772 4.5% 07-01-2047 BEO | **   | 80,457                        |
| FEDERAL HOME LN MTG CORP POOL #G08785 4%10-01-2047 BEO    | **   | 158,716                       |
| FEDERAL HOME LN MTG CORP POOL #G08786 4.5% 10-01-2047 BEO | **   | 152,789                       |
| FEDERAL HOME LN MTG CORP POOL #G08790 4.5% 11-01-2047 BEO | **   | 125,683                       |
| FEDERAL HOME LN MTG CORP POOL #G08792 3.5% 12-01-2047 BEO | **   | 1,726,155                     |
| FEDERAL HOME LN MTG CORP POOL #G08809 4%04-01-2048 BEO    | **   | 63,353                        |
| FEDERAL HOME LN MTG CORP POOL #G08827 4.5% 07-01-2048 BEO | **   | 540,980                       |
| FEDERAL HOME LN MTG CORP POOL #G08832 4.5% 08-01-2048 BEO | **   | 226,639                       |

| Security Name, Maturity Date, and Rate                    | Cost | Current Value (in dollars) |
|-----------------------------------------------------------|------|----------------------------|
| FEDERAL HOME LN MTG CORP POOL #G08844 5%10-01-2048 BEO    | **   | 11,015                     |
| FEDERAL HOME LN MTG CORP POOL #G08862 4%02-01-2049 BEO    | **   | 2,573,313                  |
| FEDERAL HOME LN MTG CORP POOL #G13825 4%05-01-2025 BEO    | **   | 52,840                     |
| FEDERAL HOME LN MTG CORP POOL #G13868 4.5% 07-01-2025 BEO | **   | 15,374                     |
| FEDERAL HOME LN MTG CORP POOL #G14171 6%10-01-2024 BEO    | **   | 165                        |
| FEDERAL HOME LN MTG CORP POOL #G14375 4%07-01-2026 BEO    | **   | 32,711                     |
| FEDERAL HOME LN MTG CORP POOL #G14517 2.5% 07-01-2027 BEO | **   | 1,382,746                  |
| FEDERAL HOME LN MTG CORP POOL #G14956 2.5% 05-01-2028 BEO | **   | 178,580                    |
| FEDERAL HOME LN MTG CORP POOL #G15100 2.5% 07-01-2028 BEO | **   | 1,054,626                  |
| FEDERAL HOME LN MTG CORP POOL #G15252 3%12-01-2029 BEO    | **   | 239,969                    |
| FEDERAL HOME LN MTG CORP POOL #G15403 3.5% 04-01-2030 BEO | **   | 567,410                    |
| FEDERAL HOME LN MTG CORP POOL #G15441 3%03-01-2030 BEO    | **   | 217,961                    |
| FEDERAL HOME LN MTG CORP POOL #G16015 3%01-01-2032 BEO    | **   | 210,786                    |
| FEDERAL HOME LN MTG CORP POOL #G16177 2%01-01-2032 BEO    | **   | 521,401                    |
| FEDERAL HOME LN MTG CORP POOL #G16763 4%02-01-2034 BEO    | **   | 1,387,205                  |
| FEDERAL HOME LN MTG CORP POOL #G16789 4%02-01-2034 BEO    | **   | 1,631,298                  |
| FEDERAL HOME LN MTG CORP POOL #G16792 4%03-01-2034 BEO    | **   | 1,433,825                  |
| FEDERAL HOME LN MTG CORP POOL #G18475 2.5% 08-01-2028 BEO | **   | 52,302                     |
| FEDERAL HOME LN MTG CORP POOL #G18552 3%05-01-2030 BEO    | **   | 331,782                    |
| FEDERAL HOME LN MTG CORP POOL #G18659 3%09-01-2032 BEO    | **   | 431,088                    |
| FEDERAL HOME LN MTG CORP POOL #G20028 7.5% 12-01-2036 BEO | **   | 207,997                    |
| FEDERAL HOME LN MTG CORP POOL #G30591 6%02-01-2028 BEO    | **   | 9,140                      |
| FEDERAL HOME LN MTG CORP POOL #G31156 5.5% 02-01-2029 BEO | **   | 2,040,224                  |
| FEDERAL HOME LN MTG CORP POOL #G60985 3%05-01-2047 BEO    | **   | 2,459,414                  |
| FEDERAL HOME LN MTG CORP POOL #G61047 4.5% 07-01-2047 BEO | **   | 123,214                    |
| FEDERAL HOME LN MTG CORP POOL #G61060 4.5% 06-01-2047 BEO | **   | 567,544                    |
| FEDERAL HOME LN MTG CORP POOL #G61502 5%02-01-2048 BEO    | **   | 107,534                    |
| FEDERAL HOME LN MTG CORP POOL #G61638 4%07-01-2048 BEO    | **   | 331,653                    |
| FEDERAL HOME LN MTG CORP POOL #G61657 5%12-01-2047 BEO    | **   | 310,160                    |
| FEDERAL HOME LN MTG CORP POOL #G61713 3.5% 01-01-2045 BEO | **   | 322,111                    |
| FEDERAL HOME LN MTG CORP POOL #G61739 3%09-01-2048 BEO    | **   | 1,624,419                  |
| FEDERAL HOME LN MTG CORP POOL #G61909 4.5% 12-01-2037 BEO | **   | 779,116                    |
| FEDERAL HOME LN MTG CORP POOL #J12439 4.5% 06-01-2025 BEO | **   | 25,497                     |
| FEDERAL HOME LN MTG CORP POOL #J14494 4%02-01-2026 BEO    | **   | 8,302                      |
| FEDERAL HOME LN MTG CORP POOL #J15658 4%06-01-2026 BEO    | **   | 17,035                     |
| FEDERAL HOME LN MTG CORP POOL #J15719 4%06-01-2026 BEO    | **   | 77,132                     |
| FEDERAL HOME LN MTG CORP POOL #J16059 4%07-01-2026 BEO    | **   | 14,886                     |
| FEDERAL HOME LN MTG CORP POOL #J25735 3%09-01-2028 BEO    | **   | 94,120                     |
| FEDERAL HOME LN MTG CORP POOL #J27464 3.5% 02-01-2029 BEO | **   | 204,785                    |
| FEDERAL HOME LN MTG CORP POOL #J31736 3.5% 05-01-2030 BEO | **   | 304,827                    |
| FEDERAL HOME LN MTG CORP POOL #J34888 2.5% 07-01-2031 BEO | **   | 270,428                    |
| FEDERAL HOME LN MTG CORP POOL #Q04673 4%11-01-2041 BEO    | **   | 259,987                    |
| FEDERAL HOME LN MTG CORP POOL #Q04674 4%12-01-2041 BEO    | **   | 3,051                      |
| FEDERAL HOME LN MTG CORP POOL #Q10448 3.5% 08-01-2042 BEO | **   | 144,736                    |
| FEDERAL HOME LN MTG CORP POOL #Q19853 3.5% 06-01-2043 BEO | **   | 220,778                    |
| FEDERAL HOME LN MTG CORP POOL #Q25702 4.5% 04-01-2044 BEO | **   | 193,619                    |
| FEDERAL HOME LN MTG CORP POOL #Q25703 4.5% 04-01-2044 BEO | **   | 297,470                    |
| FEDERAL HOME LN MTG CORP POOL #Q25705 4.5% 04-01-2044 BEO | **   | 109,961                    |

| Security Name, Maturity Date, and Rate                         | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------|------|-------------------------------|
| FEDERAL HOME LN MTG CORP POOL #Q25712 4.5% 04-01-2044 BEO      | **   | 140,162                       |
| FEDERAL HOME LN MTG CORP POOL #Q25850 4.5% 04-01-2044 BEO      | **   | 63,222                        |
| FEDERAL HOME LN MTG CORP POOL #Q25851 4.5% 04-01-2044 BEO      | **   | 32,230                        |
| FEDERAL HOME LN MTG CORP POOL #Q25852 4.5% 04-01-2044 BEO      | **   | 123,426                       |
| FEDERAL HOME LN MTG CORP POOL #Q25853 4.5% 04-01-2044 BEO      | **   | 169,370                       |
| FEDERAL HOME LN MTG CORP POOL #Q29920 4.5% 11-01-2044 BEO      | **   | 12,224                        |
| FEDERAL HOME LN MTG CORP POOL #Q56364 4%05-01-2048 BEO         | **   | 411,147                       |
| FEDERAL HOME LN MTG CORP POOL #QC0885 2.0% DUE 04-01-2051 REG  | **   | 131,920                       |
| FEDERAL HOME LN MTG CORP POOL #QC3242 3%06-01-2051 BEO         | **   | 264,798                       |
| FEDERAL HOME LN MTG CORP POOL #QD1954 3%11-01-2051 BEO         | **   | 149,593                       |
| FEDERAL HOME LN MTG CORP POOL #QD6056 3%02-01-2052 BEO         | **   | 419,723                       |
| FEDERAL HOME LN MTG CORP POOL #QF0925 3%09-01-2052 BEO         | **   | 26,813                        |
| FEDERAL HOME LN MTG CORP POOL #QF8222 6.5% 02-01-2053 BEO      | **   | 383,693                       |
| FEDERAL HOME LN MTG CORP POOL #QF8298 6.5% 03-01-2053 BEO      | **   | 195,646                       |
| FEDERAL HOME LN MTG CORP POOL #QF9985 5.5% 04-01-2053 BEO      | **   | 482,270                       |
| FEDERAL HOME LN MTG CORP POOL #RA3882 2.0% DUE 11-01-2050 REG  | **   | 830,366                       |
| FEDERAL HOME LN MTG CORP POOL #RA-3913 2.5% 11-01-2050         | **   | 5,016,796                     |
| FEDERAL HOME LN MTG CORP POOL #RA4142 2.5% 12-01-2050 BEO      | **   | 3,620,491                     |
| FEDERAL HOME LN MTG CORP POOL #RA5373 2%DUE 06-01-2051 REG     | **   | 962,696                       |
| FEDERAL HOME LN MTG CORP POOL #RB-5095 2% DUE 12-01-2040 REG   | **   | 122,677                       |
| FEDERAL HOME LN MTG CORP POOL #RB5110 1.5% DUE 04-01-2041      | **   | 4,576,439                     |
| FEDERAL HOME LN MTG CORP POOL #RB-5131 2.0% 09-01-2041         | **   | 2,213,151                     |
| FEDERAL HOME LN MTG CORP POOL #RB-5141 2% DUE 01-01-2042 REG   | **   | 221,738                       |
| FEDERAL HOME LN MTG CORP POOL #RBS5145 2.0% 01-01-2042         | **   | 3,498,201                     |
| FEDERAL HOME LN MTG CORP POOL #RE0014 3.0% 09-01-2050          | **   | 1,791,841                     |
| FEDERAL HOME LN MTG CORP POOL #RJ0137 5.0%12-01-2053           | **   | 13,200,222                    |
| FEDERAL HOME LN MTG CORP POOL #S0-6179 3% 09-15-2042 BEO       | **   | 1,687,107                     |
| FEDERAL HOME LN MTG CORP POOL #S0-6228 3% 09-15-2042 BEO       | **   | 1,304,240                     |
| FEDERAL HOME LN MTG CORP POOL #S0-6297 3.5% 09-15-2042 BEO     | **   | 93,410                        |
| FEDERAL HOME LN MTG CORP POOL #SB0258 4% 06-01-2034            | **   | 2,714,830                     |
| FEDERAL HOME LN MTG CORP POOL #SB8118 1.5% DUE 08-01-2036 REG  | **   | 2,989,209                     |
| FEDERAL HOME LN MTG CORP POOL #SB8189 4%11-01-2037 BEO         | **   | 1,651,540                     |
| FEDERAL HOME LN MTG CORP POOL #SC0093 2.0% 10-01-2040          | **   | 363,593                       |
| FEDERAL HOME LN MTG CORP POOL #SC0319 2%04-01-2042 BEO         | **   | 936,581                       |
| FEDERAL HOME LN MTG CORP POOL #SD-0573 2.0% DUE 04-01-2051 REG | **   | 231,046                       |
| FEDERAL HOME LN MTG CORP POOL #SD-0615 4.5% 01-01-2051         | **   | 699,524                       |
| FEDERAL HOME LN MTG CORP POOL #SD0987 4.5% 01-01-2050 BEO      | **   | 986,092                       |
| FEDERAL HOME LN MTG CORP POOL #SD1439 2%02-01-2052 BEO         | **   | 1,300,958                     |
| FEDERAL HOME LN MTG CORP POOL #SD1610 4.5% 09-01-2052 BEO      | **   | 30,323,785                    |
| FEDERAL HOME LN MTG CORP POOL #SD2394 4.5% 11-01-2052 BEO      | **   | 635,376                       |
| FEDERAL HOME LN MTG CORP POOL #SD2856 5.5% 05-01-2053          | **   | 383,397                       |
| FEDERAL HOME LN MTG CORP POOL #SD3642 6%09-01-2053 BEO         | **   | 1,003,339                     |
| FEDERAL HOME LN MTG CORP POOL #SD3722 5%05-01-2053 BEO         | **   | 675,351                       |
| FEDERAL HOME LN MTG CORP POOL #SD3737 6%09-01-2053 BEO         | **   | 706,298                       |
| FEDERAL HOME LN MTG CORP POOL #SD3853 5.5% 08-01-2053 BEO      | **   | 24,801,525                    |
| FEDERAL HOME LN MTG CORP POOL #SD3942 4.5% 01-01-2053 BEO      | **   | 3,384,285                     |
| FEDERAL HOME LN MTG CORP POOL #SD3953 3%02-01-2052 BEO         | **   | 4,609,811                     |
| FEDERAL HOME LN MTG CORP POOL #SD4115 4.5% 10-01-2052 BEO      | **   | 2,422,214                     |

| Security Name, Maturity Date, and Rate                          | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------|------|-------------------------------|
| FEDERAL HOME LN MTG CORP POOL #SD4365 5.5% 09-01-2053 BEO       | **   | 600,548                       |
| FEDERAL HOME LN MTG CORP POOL #SD7554 2.5% 04-01-2052 BEO       | **   | 7,315,986                     |
| FEDERAL HOME LN MTG CORP POOL #SD7560 4.0% 02-01-2053           | **   | 2,072,716                     |
| FEDERAL HOME LN MTG CORP POOL #SD8090 2.0% DUE 08-01-2050       | **   | 3,588,095                     |
| FEDERAL HOME LN MTG CORP POOL #SD8141 2.5% DUE 03-01-2051 REG   | **   | 12,031,193                    |
| FEDERAL HOME LN MTG CORP POOL #SD8151 2.5% DUE 06-01-2051 BEO   | **   | 5,475,605                     |
| FEDERAL HOME LN MTG CORP POOL #SD8156 2.5% DUE 07-01-2051 BEO   | **   | 773,799                       |
| FEDERAL HOME LN MTG CORP POOL #SD8238 4.5% DUE 07-01-2052 REG   | **   | 5,644,304                     |
| FEDERAL HOME LN MTG CORP POOL #SD8244 4%DUE 09-01-2052 BEO      | **   | 25,126,922                    |
| FEDERAL HOME LN MTG CORP POOL #SD8258 5%DUE 10-01-2052 BEO      | **   | 2,358,774                     |
| FEDERAL HOME LN MTG CORP POOL #SD8267 5%DUE 11-01-2052 BEO      | **   | 4,692,727                     |
| FEDERAL HOME LN MTG CORP POOL #SD8284 3%01-01-2053 BEO          | **   | 769,639                       |
| FEDERAL HOME LN MTG CORP POOL #SD8290 6%01-01-2053 BEO          | **   | 9,500,397                     |
| FEDERAL HOME LN MTG CORP POOL #T45022 2.5% 01-01-2028 BEO       | **   | 635,362                       |
| FEDERAL HOME LN MTG CORP POOL #T45023 2.5% 02-01-2028 BEO       | **   | 277,038                       |
| FEDERAL HOME LN MTG CORP POOL #U79041 3%10-01-2029 BEO          | **   | 2,749,138                     |
| FEDERAL HOME LN MTG CORP POOL #U79065 3.5% 04-01-2030 BEO       | **   | 278,132                       |
| FEDERAL HOME LN MTG CORP POOL #U80439 3.5% 07-01-2033 BEO       | **   | 94,083                        |
| FEDERAL HOME LN MTG CORP POOL #U9-0690 3.5 DUE 06-01-2042       | **   | 59,311                        |
| FEDERAL HOME LN MTG CORP POOL #U92272 4.5% 12-01-2043 BEO       | **   | 205,145                       |
| FEDERAL HOME LN MTG CORP POOL #U99076 4.5% 12-01-2043 BEO       | **   | 76,906                        |
| FEDERAL HOME LN MTG CORP POOL #U99076 4.5% 12-01-2043 BEO       | **   | 1,604,049                     |
| FEDERAL HOME LN MTG CORP POOL #U99084 4.5% 02-01-2044 BEO       | **   | 1,261,505                     |
| FEDERAL HOME LN MTG CORP POOL #U99091 4.5% 03-01-2044 BEO       | **   | 101,407                       |
| FEDERAL HOME LN MTG CORP POOL #U99091 4.5% 03-01-2044 BEO       | **   | 344,786                       |
| FEDERAL HOME LN MTG CORP POOL #WN2250 4.0% 09-01-2032           | **   | 289,025                       |
| FEDERAL HOME LN MTG CORP POOL #WN2272 3.65% 10-01-2029          | **   | 5,742,662                     |
| FEDERAL HOME LN MTG CORP POOL #WN2482 4.22% 08-01-2033          | **   | 195,301                       |
| FEDERAL HOME LN MTG CORP POOL #ZA2257 3.5% 04-01-2032 BEO       | **   | 836,157                       |
| FEDERAL HOME LN MTG CORP POOL #ZA2489 3.5% 01-01-2038 BEO       | **   | 716,824                       |
| FEDERAL HOME LN MTG CORP POOL #ZA3714 3%06-01-2029 BEO          | **   | 835,038                       |
| FEDERAL HOME LN MTG CORP POOL #ZA5796 4.5% 11-01-2038 BEO       | **   | 375,797                       |
| FEDERAL HOME LN MTG CORP POOL #ZK4886 2.5% 01-01-2028 BEO       | **   | 1,635,173                     |
| FEDERAL HOME LN MTG CORP POOL #ZK5602 2.5% 06-01-2028 BEO       | **   | 1,567,185                     |
| FEDERAL HOME LN MTG CORP POOL #ZM6968 4%06-01-2048 BEO          | **   | 58,362                        |
| FEDERAL HOME LN MTG CORP POOL #ZS3412 5.5% 12-01-2038 BEO       | **   | 440,892                       |
| FEDERAL HOME LN MTG CORP POOL #ZS9316 3.5% 01-01-2038 BEO       | **   | 2,533,962                     |
| FEDERAL HOME LN MTG CORP POOL #ZT0536 3.5% 03-01-2048 BEO       | **   | 3,704,151                     |
| FEDERAL HOME LN MTG CORP POOL #ZT1257 3%01-01-2046 BEO          | **   | 365,536                       |
| FEDERAL HOME LN MTG CORP POOL #ZT1985 3.5% DUE 02-01-2031 BEO   | **   | 2,950,418                     |
| FEDERAL HOME LN MTG CORP POOL# QF5465 5.0% 12-01-2052           | **   | 556,546                       |
| FEDERAL HOME LN MTG CORP POOL#RB5064 2.0% 06-01-2040            | **   | 587,943                       |
| FEDERAL HOME LN MTG CORP Q15062 3 DUE 02-01-2043                | **   | 901,573                       |
| FEDERAL HOME LN MTG CORP Q5-2319 3.5% 11-01-2047                | **   | 609,089                       |
| FEDERAL HOME LN MTG CORP REMIC SER 4042 CL EB 6.5 08-15-2039    | **   | 445,623                       |
| FEDERAL HOME LN MTG CORP SD8172 2% MBS 09-01-2051               | **   | 5,286,802                     |
| FEDERAL HOME LN MTG CORP SER 004299 CL GT 4% 03-15-2038         | **   | 514,134                       |
| FEDERAL HOME LN MTG CORP SER 004569 CL G3.5% DUE 06-15-2042 REG | **   | 386,993                       |

| Security Name, Maturity Date, and Rate                             | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------|------|-------------------------------|
| FEDERAL HOME LN MTG CORP SER 004638 CL FA FLTG 07-15-2040          | **   | 58,474                        |
| FEDERAL HOME LN MTG CORP SER 004640 CL KV 4% 02-15-2028            | **   | 338,660                       |
| FEDERAL HOME LN MTG CORP SER 004752 CL PL 3% 09-15-2046            | **   | 1,306,845                     |
| FEDERAL HOME LN MTG CORP SER 004879 CL DF 5.86048% 08-15-2034      | **   | 1,106,689                     |
| FEDERAL HOME LN MTG CORP SER 004941 CL MB 3% 07-25-2049            | **   | 1,094,934                     |
| FEDERAL HOME LN MTG CORP SER 004949 CL CB 3% 05-25-2037            | **   | 675,857                       |
| FEDERAL HOME LN MTG CORP SER 004989 CL FA 5.43166% 08-15-2040      | **   | 384,883                       |
| FEDERAL HOME LN MTG CORP SER 004989 CL FA 5.43166% 08-15-2040      | **   | 1,026,353                     |
| FEDERAL HOME LN MTG CORP SER 004989 CL FB 5.53941% 10-15-2040      | **   | 367,934                       |
| FEDERAL HOME LN MTG CORP SER 004989 CL FB 5.53941% 10-15-2040      | **   | 776,750                       |
| FEDERAL HOME LN MTG CORP SER 005000 CL MA 2% 06-25-2044            | **   | 857,215                       |
| FEDERAL HOME LN MTG CORP SER 005006 CL KA 2% 06-25-2045            | **   | 2,414,922                     |
| FEDERAL HOME LN MTG CORP SER 005092 CL AP 2% 04-25-2041            | **   | 676,544                       |
| FEDERAL HOME LN MTG CORP SER 00K750 CL A2 3% 09-25-2029            | **   | 93,531                        |
| FEDERAL HOME LN MTG CORP SER 00KJ47 CL A2 5.4299982834% 06-25-2031 | **   | 3,103,399                     |
| FEDERAL HOME LN MTG CORP SER 2519 CL NU 5.0% 11-15-2032            | **   | 954,591                       |
| FEDERAL HOME LN MTG CORP SER 2631 CL DA 3.625 06-15-2033           | **   | 4,485                         |
| FEDERAL HOME LN MTG CORP SER 3221 CL FW 09-15-2036                 | **   | 429,039                       |
| FEDERAL HOME LN MTG CORP SER 3231 CL FA FRN 10-15-2036             | **   | 340,978                       |
| FEDERAL HOME LN MTG CORP SER 3326 CL FG 5.81048% 06-15-2037        | **   | 870,338                       |
| FEDERAL HOME LN MTG CORP SER 3361 CL PF FRN 08-15-2035             | **   | 903,617                       |
| FEDERAL HOME LN MTG CORP SER 3370 CL FC 6.10048% 10-15-2037        | **   | 821,556                       |
| FEDERAL HOME LN MTG CORP SER 3404 CL FB FRN 01-15-2038             | **   | 713,354                       |
| FEDERAL HOME LN MTG CORP SER 3539 CL DB 4.5% 06-15-2024            | **   | 17,029                        |
| FEDERAL HOME LN MTG CORP SER 3616 CL FG FRN 03-15-2032             | **   | 200,008                       |
| FEDERAL HOME LN MTG CORP SER 3713 CL PA 2.0% 02-15-2040            | **   | 95,514                        |
| FEDERAL HOME LN MTG CORP SER 3725 CL PD 2.5% 01-15-2040            | **   | 281,735                       |
| FEDERAL HOME LN MTG CORP SER 3741 CL HF FLTG 11-15-2039            | **   | 126,430                       |
| FEDERAL HOME LN MTG CORP SER 3786 CL NA 4.5 DUE 07-15-2040 REG     | **   | 184,072                       |
| FEDERAL HOME LN MTG CORP SER 3905 CL MP 2.0% DUE 03-15-2041 REG    | **   | 46,488                        |
| FEDERAL HOME LN MTG CORP SER 3925 CL DE 2.0% 07-15-2040            | **   | 141,743                       |
| FEDERAL HOME LN MTG CORP SER 3954 CL GF 5.96048% 11-15-2041        | **   | 504,503                       |
| FEDERAL HOME LN MTG CORP SER 3994 CL JA 2.0% 15/03/2040            | **   | 134,992                       |
| FEDERAL HOME LN MTG CORP SER 4024 CL C 3.0% 03-15-2027             | **   | 189,482                       |
| FEDERAL HOME LN MTG CORP SER 4120 CL KA 1.75% 10-15-2032           | **   | 962,878                       |
| FEDERAL HOME LN MTG CORP SER 4125 CL PH 3 08-15-2041               | **   | 1,109,231                     |
| FEDERAL HOME LN MTG CORP SER 4205 CL PC 1.75% 01-15-2033           | **   | 862,845                       |
| FEDERAL HOME LN MTG CORP SER 4205 CL PE 2% 01-15-2033              | **   | 866,750                       |
| FEDERAL HOME LN MTG CORP SER 4208 CL PA 1.5 04-15-2041             | **   | 3,243                         |
| FEDERAL HOME LN MTG CORP SER 4229 CL MA 3.5 05-15-2041 REG         | **   | 553,751                       |
| FEDERAL HOME LN MTG CORP SER 4231 CL B 2.5% 07-15-2028             | **   | 1,578,171                     |
| FEDERAL HOME LN MTG CORP SER 4247 CL AK 4.5 12-15-2042             | **   | 283,396                       |
| FEDERAL HOME LN MTG CORP SER 4374 CL CE 3.5% 12-15-2043            | **   | 378,695                       |
| FEDERAL HOME LN MTG CORP SER 4391 CL MZ 3.0% 09-15-2044            | **   | 1,521,854                     |
| FEDERAL HOME LN MTG CORP SER 4508 CL CF FLTG 09-15-2045            | **   | 2,869,765                     |
| FEDERAL HOME LN MTG CORP SER 4559 CL AF FLTG 03-15-2042 REG        | **   | 431,401                       |
| FEDERAL HOME LN MTG CORP SER 4637 CL WF FLTG RT 07-15-2041         | **   | 1,523,845                     |
| FEDERAL HOME LN MTG CORP SER 4678 CL AF FLTG RT 12-15-2042         | **   | 1,154,620                     |

| Security Name, Maturity Date, and Rate                              | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------|------|-------------------------------|
| FEDERAL HOME LN MTG CORP SL 4365 CL FH FRN 01-15-2040 REG           | **   | 2,082,389                     |
| FEDERAL HOME LN MTG CORP SR 3867 CL FB FLTG RT 05-15-2041           | **   | 704,357                       |
| FEDERAL HOME LN MTG CORP SR 4097 CL KF FLTG 09-15-2031              | **   | 271,258                       |
| FEDERAL HOME LN MTG CORP SR 4254 CL TA 2.5% 10-15-2031              | **   | 62,570                        |
| FEDERAL HOME LN MTG CORP SR 4387 CL NA 1.5% 09-15-2029              | **   | 130,179                       |
| FEDERAL HOME LN MTG CORP TRANCHE # TR 00057 .65% DUE 05-28-2026 REG | **   | 5,498,016                     |
| FEDERAL HOME LN MTG CORP TRANCHE 00465 2% 09-25-2045                | **   | 463,795                       |
| FEDERAL HOME LN MTG CORP TRANCHE VAR RT 11-25-2027                  | **   | 383,174                       |
| FEDERAL HOME LN MTG CORP#SD-8155 2.0% DUE 06-01-2051                | **   | 1,317,791                     |
| FEDERAL HOME LOAN BANKS 2.5% 11-01-2051                             | **   | 8,909,311                     |
| FEDERAL HOME LOAN BANKS 3% 01-01-2052                               | **   | 2,692,673                     |
| FEDERAL HOME LOAN MORTGAGE CORP POOL #SD2612 4.5% 10-01-2052        | **   | 2,037,257                     |
| FEDERAL HOME LOAN MORTGAGE CORP #FR SD8288 5.0% 01-01-2053          | **   | 3,312,803                     |
| FEDERAL HOME LOAN MORTGAGE CORP 1.5% 07-01-2041                     | **   | 3,425,200                     |
| FEDERAL HOME LOAN MORTGAGE CORP 1.5% 11-01-2040                     | **   | 2,566,086                     |
| FEDERAL HOME LOAN MORTGAGE CORP 1.5% 11-01-2050                     | **   | 1,844,346                     |
| FEDERAL HOME LOAN MORTGAGE CORP 2% 01-01-2042                       | **   | 2,657,174                     |
| FEDERAL HOME LOAN MORTGAGE CORP 2% 02-01-2036                       | **   | 1,516,041                     |
| FEDERAL HOME LOAN MORTGAGE CORP 2% 02-01-2042                       | **   | 594,380                       |
| FEDERAL HOME LOAN MORTGAGE CORP 2% 04-01-2042                       | **   | 2,042,507                     |
| FEDERAL HOME LOAN MORTGAGE CORP 2% 04-01-2051                       | **   | 4,063,239                     |
| FEDERAL HOME LOAN MORTGAGE CORP 2% 05-01-2051                       | **   | 3,184,669                     |
| FEDERAL HOME LOAN MORTGAGE CORP 2% 07-01-2036                       | **   | 224,686                       |
| FEDERAL HOME LOAN MORTGAGE CORP 2% 07-01-2041                       | **   | 335,514                       |
| FEDERAL HOME LOAN MORTGAGE CORP 2% 09-01-2041                       | **   | 2,529,446                     |
| FEDERAL HOME LOAN MORTGAGE CORP 2% 09-01-2041                       | **   | 69,413                        |
| FEDERAL HOME LOAN MORTGAGE CORP 2% 09-01-2051                       | **   | 3,535,223                     |
| FEDERAL HOME LOAN MORTGAGE CORP 2% 12-01-2041                       | **   | 3,924,948                     |
| FEDERAL HOME LOAN MORTGAGE CORP 2.5% 01-01-2052                     | **   | 2,516,574                     |
| FEDERAL HOME LOAN MORTGAGE CORP 2.5% 03-01-2042                     | **   | 465,997                       |
| FEDERAL HOME LOAN MORTGAGE CORP 2.5% 04-01-2041                     | **   | 131,685                       |
| FEDERAL HOME LOAN MORTGAGE CORP 2.5% 05-01-2051                     | **   | 611,980                       |
| FEDERAL HOME LOAN MORTGAGE CORP 2.5% 07-01-2050                     | **   | 100,302                       |
| FEDERAL HOME LOAN MORTGAGE CORP 2.5% 08-01-2051                     | **   | 218,337                       |
| FEDERAL HOME LOAN MORTGAGE CORP 2.5% 08-01-2051                     | **   | 286,885                       |
| FEDERAL HOME LOAN MORTGAGE CORP 2.5% 08-01-2051                     | **   | 1,162,666                     |
| FEDERAL HOME LOAN MORTGAGE CORP 3% 02-01-2051                       | **   | 288,887                       |
| FEDERAL HOME LOAN MORTGAGE CORP 3% 03-01-2051                       | **   | 2,994,945                     |
| FEDERAL HOME LOAN MORTGAGE CORP 3% 03-01-2052                       | **   | 157,066                       |
| FEDERAL HOME LOAN MORTGAGE CORP 3% 04-01-2052                       | **   | 877,226                       |
| FEDERAL HOME LOAN MORTGAGE CORP 3.0% DUE05-24-2024 REG              | **   | 3,561,491                     |
| FEDERAL HOME LOAN MORTGAGE CORP 3.0% DUE06-14-2024 REG              | **   | 4,173,469                     |
| FEDERAL HOME LOAN MORTGAGE CORP 3.5% 07-01-2052                     | **   | 149,646,348                   |
| FEDERAL HOME LOAN MORTGAGE CORP 3.5% 12-01-2050                     | **   | 883,399                       |
| FEDERAL HOME LOAN MORTGAGE CORP 4% 07-01-2050                       | **   | 270,946                       |
| FEDERAL HOME LOAN MORTGAGE CORP 4% 08-01-2053                       | **   | 199,607                       |
| FEDERAL HOME LOAN MORTGAGE CORP 4.5% 03-01-2047                     | **   | 366,203                       |
| FEDERAL HOME LOAN MORTGAGE CORP 4.5% 09-01-2050                     | **   | 184,541                       |

| Security Name, Maturity Date, and Rate                               | Cost | Current Value (in dollars) |
|----------------------------------------------------------------------|------|----------------------------|
| FEDERAL HOME LOAN MORTGAGE CORP 4.5% 09-01-2052                      | **   | 1,431,376                  |
| FEDERAL HOME LOAN MORTGAGE CORP 4.5% 10-01-2052                      | **   | 653,193                    |
| FEDERAL HOME LOAN MORTGAGE CORP 4.5% 11-01-2052                      | **   | 1,179,255                  |
| FEDERAL HOME LOAN MORTGAGE CORP 4.5% 12-01-2052                      | **   | 6,771,123                  |
| FEDERAL HOME LOAN MORTGAGE CORP 4.5% 12-01-2052                      | **   | 636,638                    |
| FEDERAL HOME LOAN MORTGAGE CORP 5% 01-01-2053                        | **   | 360,070                    |
| FEDERAL HOME LOAN MORTGAGE CORP 5% 01-01-2053                        | **   | 553,975                    |
| FEDERAL HOME LOAN MORTGAGE CORP 5% 02-01-2053                        | **   | 5,113,430                  |
| FEDERAL HOME LOAN MORTGAGE CORP 5% 06-01-2053                        | **   | 6,451,623                  |
| FEDERAL HOME LOAN MORTGAGE CORP 5% 06-01-2053                        | **   | 41,787,468                 |
| FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2052                        | **   | 2,276,484                  |
| FEDERAL HOME LOAN MORTGAGE CORP 5% 09-01-2052                        | **   | 476,561                    |
| FEDERAL HOME LOAN MORTGAGE CORP 5.5% 01-01-2053                      | **   | 996,874                    |
| FEDERAL HOME LOAN MORTGAGE CORP 5.5% 01-01-2053                      | **   | 368,269                    |
| FEDERAL HOME LOAN MORTGAGE CORP 5.5% 04-01-2053                      | **   | 591,518                    |
| FEDERAL HOME LOAN MORTGAGE CORP 5.5% 05-01-2053                      | **   | 1,065,383                  |
| FEDERAL HOME LOAN MORTGAGE CORP 5.5% 05-01-2053                      | **   | 756,456                    |
| FEDERAL HOME LOAN MORTGAGE CORP 5.5% 05-01-2053                      | **   | 859,378                    |
| FEDERAL HOME LOAN MORTGAGE CORP 5.5% 06-01-2053                      | **   | 1,242,523                  |
| FEDERAL HOME LOAN MORTGAGE CORP 5.5% 08-01-2053                      | **   | 1,161,189                  |
| FEDERAL HOME LOAN MORTGAGE CORP 5.5% 12-01-2052                      | **   | 481,563                    |
| FEDERAL HOME LOAN MORTGAGE CORP 6% 03-01-2053                        | **   | 662,800                    |
| FEDERAL HOME LOAN MORTGAGE CORP 6% 10-01-2053                        | **   | 598,981                    |
| FEDERAL HOME LOAN MORTGAGE CORP 6% 12-01-2052                        | **   | 1,390,488                  |
| FEDERAL HOME LOAN MORTGAGE CORP 6.5% 02-01-2053                      | **   | 747,482                    |
| FEDERAL HOME LOAN MORTGAGE CORP POOL #QB5093 2.5% 11-01-2050 BEO     | **   | 255,138                    |
| FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5731 2.0% DUE 08-01-2051 REG | **   | 1,446,041                  |
| FEDERAL HOME LOAN MORTGAGE CORP POOL #SD0935 3% DUE 04-01-2052 REG   | **   | 5,600,301                  |
| FEDERAL HOME LOAN MORTGAGE CORP POOL #SD1218 4.0% DUE 07-01-2049 REG | **   | 3,878,903                  |
| FEDERAL HOME LOAN MORTGAGE CORP POOL #SD1807 4.5% DUE 07-01-2052 REG | **   | 994,886                    |
| FEDERAL HOME LOAN MORTGAGE CORP POOL #SD2511 5.5% DUE 04-01-2053     | **   | 476,266                    |
| FEDERAL HOME LOAN MORTGAGE CORP POOL #SD2591 5.0% DUE 03-01-2053     | **   | 1,030,731                  |
| FEDERAL HOME LOAN MORTGAGE CORP POOL #SD2763 5.5% 04-01-2053         | **   | 668,481                    |
| FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG | **   | 9,953,122                  |
| FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8195 3.0% DUE 01-01-2052 REG | **   | 3,990,738                  |
| FEDERAL HOME LOAN MORTGAGE CORP SER 00K509 CL A2 4.85% 09-25-2028    | **   | 4,989,633                  |
| FEDERAL HOME LOAN MORTGAGE CORP SER 406 CL F44 FLTGT RT 10-25-2053   | **   | 6,359,269                  |
| FEDERAL NATIONAL MORTGAGE ASSOC 2% 01-01-2051                        | **   | 265,052                    |
| FEDERAL NATIONAL MORTGAGE ASSOC 2% 01-25-2046                        | **   | 515,257                    |
| FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-01-2051                        | **   | 100,321                    |
| FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-01-2051                        | **   | 235,330                    |
| FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-01-2051                        | **   | 226,905                    |
| FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-01-2051                        | **   | 339,654                    |
| FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-01-2051                        | **   | 392,547                    |
| FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-01-2051                        | **   | 425,509                    |
| FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-01-2051                        | **   | 244,103                    |
| FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-01-2051                        | **   | 134,937                    |
| FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-01-2051                        | **   | 1,512,330                  |

| Security Name, Maturity Date, and Rate |            |  | Cost | Current Value<br>(in dollars) |
|----------------------------------------|------------|--|------|-------------------------------|
| FEDERAL NATIONAL MORTGAGE ASSOC 2%     | 02-01-2052 |  | **   | 75,146                        |
| FEDERAL NATIONAL MORTGAGE ASSOC 2%     | 02-01-2052 |  | **   | 72,329                        |
| FEDERAL NATIONAL MORTGAGE ASSOC 2%     | 02-01-2052 |  | **   | 150,826                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 2%     | 03-01-2051 |  | **   | 1,268,468                     |
| FEDERAL NATIONAL MORTGAGE ASSOC 2%     | 03-01-2051 |  | **   | 331,083                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 2%     | 03-01-2051 |  | **   | 295,288                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 2%     | 03-01-2051 |  | **   | 409,190                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 2%     | 03-01-2051 |  | **   | 524,172                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 2%     | 03-01-2051 |  | **   | 308,388                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 2%     | 04-01-2051 |  | **   | 128,523                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 2%     | 05-01-2051 |  | **   | 2,602,866                     |
| FEDERAL NATIONAL MORTGAGE ASSOC 2%     | 08-01-2050 |  | **   | 561,517                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 2%     | 10-01-2050 |  | **   | 653,131                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 2%     | 11-01-2050 |  | **   | 422,307                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 2%     | 11-01-2051 |  | **   | 975,214                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 2.5%   | 01-01-2052 |  | **   | 1,242,799                     |
| FEDERAL NATIONAL MORTGAGE ASSOC 2.5%   | 01-01-2052 |  | **   | 587,362                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 2.5%   | 02-01-2036 |  | **   | 2,044,343                     |
| FEDERAL NATIONAL MORTGAGE ASSOC 2.5%   | 02-01-2051 |  | **   | 322,894                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 2.5%   | 02-01-2051 |  | **   | 392,081                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 2.5%   | 02-01-2052 |  | **   | 1,055,951                     |
| FEDERAL NATIONAL MORTGAGE ASSOC 2.5%   | 02-01-2052 |  | **   | 229,717                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 2.5%   | 02-01-2052 |  | **   | 514,383                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 2.5%   | 04-01-2041 |  | **   | 756,488                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 2.5%   | 07-01-2051 |  | **   | 435,172                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 2.5%   | 07-01-2051 |  | **   | 272,045                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 2.5%   | 08-01-2050 |  | **   | 4,902,857                     |
| FEDERAL NATIONAL MORTGAGE ASSOC 2.5%   | 08-01-2051 |  | **   | 356,505                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 2.5%   | 10-01-2050 |  | **   | 345,247                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 2.5%   | 11-01-2050 |  | **   | 368,952                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 2.5%   | 11-01-2050 |  | **   | 269,988                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 2.5%   | 12-01-2050 |  | **   | 120,004                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 2.5%   | 12-01-2051 |  | **   | 1,367,115                     |
| FEDERAL NATIONAL MORTGAGE ASSOC 3%     | 01-01-2052 |  | **   | 3,401,919                     |
| FEDERAL NATIONAL MORTGAGE ASSOC 3%     | 01-01-2052 |  | **   | 314,773                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 3%     | 02-01-2052 |  | **   | 68,060                        |
| FEDERAL NATIONAL MORTGAGE ASSOC 3%     | 03-01-2052 |  | **   | 255,524                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 3%     | 05-01-2052 |  | **   | 1,467,947                     |
| FEDERAL NATIONAL MORTGAGE ASSOC 3%     | 05-01-2052 |  | **   | 832,331                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 3%     | 05-01-2052 |  | **   | 40,915                        |
| FEDERAL NATIONAL MORTGAGE ASSOC 3%     | 06-01-2052 |  | **   | 730,316                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 3%     | 06-01-2052 |  | **   | 833,828                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 3%     | 06-01-2052 |  | **   | 813,828                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 3%     | 06-01-2052 |  | **   | 864,335                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 3%     | 06-01-2052 |  | **   | 44,281                        |
| FEDERAL NATIONAL MORTGAGE ASSOC 3%     | 07-01-2052 |  | **   | 1,578,470                     |
| FEDERAL NATIONAL MORTGAGE ASSOC 3%     | 08-01-2051 |  | **   | 73,594                        |
| FEDERAL NATIONAL MORTGAGE ASSOC 3%     | 08-01-2051 |  | **   | 30,448                        |

| Security Name, Maturity Date, and Rate                                      | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------------|------|-------------------------------|
| FEDERAL NATIONAL MORTGAGE ASSOC 3% 09-01-2052                               | **   | 104,877                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 3% 09-01-2052                               | **   | 794,878                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 3% 10-01-2051                               | **   | 1,538,678                     |
| FEDERAL NATIONAL MORTGAGE ASSOC 3% 12-01-2051                               | **   | 70,616                        |
| FEDERAL NATIONAL MORTGAGE ASSOC 3.5% 03-01-2052                             | **   | 1,266,949                     |
| FEDERAL NATIONAL MORTGAGE ASSOC 3.5% 04-01-2052                             | **   | 388,698                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 3.5% 04-01-2052                             | **   | 1,376,835                     |
| FEDERAL NATIONAL MORTGAGE ASSOC 3.5% 05-01-2052                             | **   | 803,432                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 3.56% 07-01-2032                            | **   | 187,453                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 3.73% 06-01-2032                            | **   | 94,493                        |
| FEDERAL NATIONAL MORTGAGE ASSOC 3.83% 07-01-2032                            | **   | 95,212                        |
| FEDERAL NATIONAL MORTGAGE ASSOC 3.86% 07-01-2032                            | **   | 93,992                        |
| FEDERAL NATIONAL MORTGAGE ASSOC 4% 04-01-2050                               | **   | 1,781,666                     |
| FEDERAL NATIONAL MORTGAGE ASSOC 4% 04-01-2052                               | **   | 473,635                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 4% 07-01-2053                               | **   | 115,586                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 4.13% 07-01-2032                            | **   | 97,600                        |
| FEDERAL NATIONAL MORTGAGE ASSOC 4.68% 07-01-2033                            | **   | 101,617                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 4.69% 01-01-2033                            | **   | 100,372                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 5% 06-01-2052                               | **   | 264,414                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 5% 07-01-2052                               | **   | 1,703,152                     |
| FEDERAL NATIONAL MORTGAGE ASSOC 5.5% 05-01-2053                             | **   | 964,585                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 5.5% 08-01-2052                             | **   | 166,594                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 5.5% 09-01-2053                             | **   | 2,946,727                     |
| FEDERAL NATIONAL MORTGAGE ASSOC 5.5% 09-01-2053                             | **   | 4,823,741                     |
| FEDERAL NATIONAL MORTGAGE ASSOC 5.5% 11-01-2052                             | **   | 2,459,309                     |
| FEDERAL NATIONAL MORTGAGE ASSOC 6% 12-01-2052                               | **   | 1,629,745                     |
| FEDERAL NATIONAL MORTGAGE ASSOC 6.5% 01-01-2053                             | **   | 841,836                       |
| FEDERAL NATIONAL MORTGAGE ASSOC FR SER 11-124 CL JF FLTGT RT DUE 02-25-2041 | **   | 159,046                       |
| FEDERAL NATIONAL MORTGAGE ASSOC SER 2016-M11 CL AL 2.944% 07-25-2039        | **   | 129,782                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH0210 4.5% 12-01-2040 BEO              | **   | 349,007                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH0864 4% 12-01-2040 BEO                | **   | 6,028                         |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH0943 4% DUE 12-01-2040 BEO            | **   | 406,321                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH1115 4.5% 01-01-2041 BEO              | **   | 688,672                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH1266 4% 01-01-2041 BEO                | **   | 99,557                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH1508 4.5% 12-01-2040 BEO              | **   | 357,522                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH1559 4% 12-01-2040 BEO                | **   | 210,729                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH1560 4% 01-01-2041 BEO                | **   | 348,586                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH1565 4.5% 12-01-2040 BEO              | **   | 127,919                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH2442 4% 01-01-2041 BEO                | **   | 16,493                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH3203 4% DUE 01-01-2041 BEO            | **   | 31,104                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH4404 4% 01-01-2041 BEO                | **   | 333,322                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH6958 ADJ RT DUE 02-01-2041 BEO        | **   | 41,277                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI0511 5% 04-01-2041 BEO                | **   | 21,631                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI1051 4% DUE 06-01-2026 REG            | **   | 23,330                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI1863 5% 05-01-2041 BEO                | **   | 46,157                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI1892 5% 05-01-2041 BEO                | **   | 242,173                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI2433 5% 05-01-2041 BEO                | **   | 70,382                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI2443 5% 05-01-2041 BEO                | **   | 26,826                        |

| Security Name, Maturity Date, and Rate |                                   | Cost | Current Value<br>(in dollars) |
|----------------------------------------|-----------------------------------|------|-------------------------------|
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AI2462 5% 05-01-2041 BEO         | **   | 44,168                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AI4261 5% 06-01-2041 BEO         | **   | 31,394                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AI7778 4% 07-01-2041 BEO         | **   | 2,961                         |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AI8630 4% 07-01-2042 BEO         | **   | 17,218                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AI9940 5% 09-01-2041 BEO         | **   | 217,429                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AJ1884 FIXED 3.5% 02-01-2042 BEO | **   | 347,381                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AJ2288 4% 09-01-2041 BEO         | **   | 132,725                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AJ4051 4% 10-01-2041 BEO         | **   | 1,757                         |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AJ9317 4% 01-01-2042 BEO         | **   | 413,761                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AJ9982 3.5% 08-01-2042 BEO       | **   | 850,171                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AK0968 3% 02-01-2027 BEO         | **   | 78,668                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AK1140 3% 02-01-2027 BEO         | **   | 57,956                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AK1608 3% 01-01-2027 BEO         | **   | 47,322                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AK5551 FIXED 4% 04-01-2042 BEO   | **   | 1,075,917                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AK6966 3% 03-01-2027 BEO         | **   | 71,516                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL0007 5% 12-01-2034 BEO         | **   | 212,062                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL0009 5.5% 12-01-2034 BEO       | **   | 192,008                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL0379 8% 12-01-2036 BEO         | **   | 41,020                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL0476 5% 11-01-2040 BEO         | **   | 173,931                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL0484 5.5% DUE 05-01-2040 BEO   | **   | 72,735                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL0533 ADJ RT DUE 07-01-2041 BEO | **   | 133,623                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL0998 4.5% 10-01-2041 BEO       | **   | 121,622                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL1051 4.5% 09-01-2041 BEO       | **   | 81,476                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL1469 7% DUE 02-01-2039 BEO     | **   | 238,301                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL1470 7% DUE 04-01-2037 BEO     | **   | 99,517                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL1945 3.5% 06-01-2042 BEO       | **   | 157,565                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL2151 3.5% 03-01-2042 BEO       | **   | 361,629                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL2389 3.5% 09-01-2042 BEO       | **   | 333,598                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL2465 3.0% 10-01-2027           | **   | 1,674,879                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL3626 4% 09-01-2042 BEO         | **   | 4,639                         |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL3797 2.5% 06-01-2028 BEO       | **   | 688,603                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL4043 3% 09-01-2028 BEO         | **   | 887,298                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL4324 6.5% 05-01-2040 BEO       | **   | 799,354                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL4741 4.5% 01-01-2044 BEO       | **   | 60,908                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL4741 4.5% 01-01-2044 BEO       | **   | 167,496                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL4895 3.5% 12-01-2028 BEO       | **   | 502,345                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL4936 3% 03-01-2029 BEO         | **   | 300,564                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL5232 3.5% 03-01-2029 BEO       | **   | 739,129                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL5674 4.5% 08-01-2044 BEO       | **   | 633,697                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL5760 4% 09-01-2043 BEO         | **   | 14,748                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL6185 3% 10-01-2029 BEO         | **   | 704,893                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL6605 3% 04-01-2030 BEO         | **   | 153,668                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL6851 2.5% 10-01-2043 BEO       | **   | 270,728                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL7204 5% 10-01-2043 BEO         | **   | 27,543                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL7320 3% 09-01-2030 BEO         | **   | 235,319                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL7430 3.5% DUE 08-01-2030 REG   | **   | 507,380                       |

| Security Name, Maturity Date, and Rate                            | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------|------|-------------------------------|
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL9397 3% 10-01-2046 BEO      | **   | 747,170                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL9546 3.5% 11-01-2046 BEO    | **   | 428,351                       |
| FEDERAL NATL MTG ASSN SR 2011-59 CL NZ 5.5 DUE 07-25-2041         | **   | 1,086,208                     |
| FEDERAL RLTY INVT TR 3.5% DUE 06-01-2030                          | **   | 1,547,719                     |
| FEDERAL SIGNAL CORP COM                                           | **   | 2,368,810                     |
| FEDEX CORP COM                                                    | **   | 10,533,671                    |
| FERRARI NV COM EUR0.01                                            | **   | 569,428                       |
| FFCB .63 10-21-2024                                               | **   | 3,501,385                     |
| FFNMA SER 2015-38 CL-PG 3.0% 08-25-2044                           | **   | 1,190,493                     |
| FGV HOLDINGS BHD                                                  | **   | 54,930                        |
| FHLB DISC NT 01-02-2024 FEDERAL HOME LN BK CONS DISC NTS          | **   | 499,711                       |
| FHLMC 5.5% 08-01-2053                                             | **   | 382,839                       |
| FHLMC CMO SER 2248 CL FB FLTG DUE 09-15-2030 REG                  | **   | 1,283                         |
| FHLMC FR SD8363 6% 09-01-2053                                     | **   | 299,664                       |
| FHLMC GOLD #A53630 A53630 6 10-01-2036                            | **   | 75,791                        |
| FHLMC GOLD #G00473 7.5% DUE 05-01-2026                            | **   | 36                            |
| FHLMC GOLD 3% MBS 01/06/2029 USD'V6-0564' V60564 3 06-01-2029     | **   | 211,908                       |
| FHLMC GOLD 3% MBS 01/10/2046 USD'G6-7701' G67701 3 10-01-2046     | **   | 1,421,305                     |
| FHLMC GOLD 3% MBS 01/10/2046 USD'Q4-3413' Q43413 3 10-01-2046     | **   | 277,750                       |
| FHLMC GOLD 3.5% MBS 01/01/2046 USD'Q3-8490' Q38490 3.5 01-01-2046 | **   | 1,240,267                     |
| FHLMC GOLD 4.5% MBS 01/02/2048 USD'V8-3956' V83956 4.5 02-01-2048 | **   | 400,792                       |
| FHLMC GOLD A47999 5 08-01-2035                                    | **   | 125,730                       |
| FHLMC GOLD A62077 6 06-01-2037                                    | **   | 13,996                        |
| FHLMC GOLD A9-5825 4.0% DUE 12-01-2040                            | **   | 142,573                       |
| FHLMC GOLD A95831 4.5 12-01-2040                                  | **   | 272,572                       |
| FHLMC GOLD C00522 7.0% 05-01-2027                                 | **   | 919                           |
| FHLMC GOLD C00632 7 07-01-2028                                    | **   | 1,104                         |
| FHLMC GOLD C00987 7.5 05-01-2030                                  | **   | 376                           |
| FHLMC GOLD C01116 7.5 01-01-2031                                  | **   | 8,340                         |
| FHLMC GOLD C04272 3 10-01-2042                                    | **   | 568,684                       |
| FHLMC GOLD C80373 7.5% 01-01-2026                                 | **   | 31                            |
| FHLMC GOLD C80379 7.0% 02-01-2026                                 | **   | 742                           |
| FHLMC GOLD C80407 7.0% 06-01-2026                                 | **   | 122                           |
| FHLMC GOLD C91908 3 01-01-2037                                    | **   | 268,198                       |
| FHLMC GOLD G02408 5.5 12-01-2036                                  | **   | 55,828                        |
| FHLMC GOLD G06506 4 12-01-2040                                    | **   | 495,374                       |
| FHLMC GOLD G06507 4 02-01-2041                                    | **   | 95,227                        |
| FHLMC GOLD G07335 7 03-01-2039                                    | **   | 147,581                       |
| FHLMC GOLD G0-7388 3.5 05-01-2043                                 | **   | 550,882                       |
| FHLMC GOLD G07509 6.5 09-01-2039                                  | **   | 131,760                       |
| FHLMC GOLD G07762 4.5 06-01-2044                                  | **   | 274,154                       |
| FHLMC GOLD G08372 4.5 11-01-2039                                  | **   | 113,306                       |
| FHLMC GOLD G08553 3 10-01-2043                                    | **   | 42,349                        |
| FHLMC GOLD G08793 4 12-01-2047                                    | **   | 139,455                       |
| FHLMC GOLD G67720 4.5 03-01-2049                                  | **   | 1,148,855                     |
| FHLMC GOLD GROUP #C00636 7.5 MTG PARTN CTF DUE 07-01-2028 REG     | **   | 3,927                         |
| FHLMC GOLD J23935 3 05-01-2028                                    | **   | 82,995                        |
| FHLMC GOLD J2-7964 3 04-01-2029                                   | **   | 86,384                        |

| Security Name, Maturity Date, and Rate                              | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------|------|-------------------------------|
| FHLMC GOLD J28196 3 05-01-2029                                      | **   | 711,073                       |
| FHLMC GOLD J29007 3 08-01-2029                                      | **   | 127,200                       |
| FHLMC GOLD J35097 2.5 08-01-2031                                    | **   | 250,044                       |
| FHLMC GOLD POOL #G00675 7.5% DUE 03-01-2027                         | **   | 1,686                         |
| FHLMC GOLD POOL #G00869 7.5% DUE 01-01-2028                         | **   | 2,084                         |
| FHLMC GOLD POOL #Q11288 3.5 09-01-2042                              | **   | 137,344                       |
| FHLMC GOLD POOL #Q1-1788 3 DUE 10-01-2042                           | **   | 80,302                        |
| FHLMC GOLD POOL #Q12052 Q12052 3.5 10-01-2042                       | **   | 150,039                       |
| FHLMC GOLD POOL C00984 8 05-01-2030                                 | **   | 377                           |
| FHLMC GOLD POOL G0-0529 7.5% DUE 08-01-2026                         | **   | 86                            |
| FHLMC GOLD POOL G01091 7 12-01-2029                                 | **   | 5,218                         |
| FHLMC GOLD POOL G67713 4.0% DUE 06-01-2048                          | **   | 4,653,478                     |
| FHLMC GOLD POOL J12398 FLTG RT 4.5% DUE 06-01-2025                  | **   | 13,138                        |
| FHLMC GOLD POOL Q41209 3.5% 06-01-2046                              | **   | 212,253                       |
| FHLMC GOLD POOL Q44963 3.5% 12-01-2046                              | **   | 469,933                       |
| FHLMC GOLD POOL# U91254 4 DUE 04-01-2043                            | **   | 313,045                       |
| FHLMC GOLD POOL#Q17792 3.5 DUE 05-01-2043                           | **   | 786,489                       |
| FHLMC GOLD Q08998 3.5 06-01-2042                                    | **   | 268,349                       |
| FHLMC GOLD Q12520 3 10-01-2042                                      | **   | 35,267                        |
| FHLMC GOLD Q14326 2.5 01-01-2043                                    | **   | 352,270                       |
| FHLMC GOLD Q44452 3 11-01-2046                                      | **   | 472,153                       |
| FHLMC GOLD Q45458 4 08-01-2046                                      | **   | 123,607                       |
| FHLMC GOLD Q48338 4.5 05-01-2047                                    | **   | 25,264                        |
| FHLMC GOLD Q49494 4.5% 07-01-2047                                   | **   | 133,969                       |
| FHLMC GOLD U90291 4 10-01-2042                                      | **   | 47,593                        |
| FHLMC GOLD U90316 4 10-01-2042                                      | **   | 582,884                       |
| FHLMC GOLD U91619 4 06-01-2043                                      | **   | 293,062                       |
| FHLMC GOLD U95137 4 08-01-2043                                      | **   | 150,785                       |
| FHLMC GOLD V60298 3.0% 10-01-2028                                   | **   | 106,216                       |
| FHLMC GOLD V60869 2.5 07-01-2030                                    | **   | 529,323                       |
| FHLMC GOLDPOL #Q10241 3.5 08-01-2042                                | **   | 150,462                       |
| FHLMC GROUP #C00516 8.0 MTG PARTN CTF DUE 05-01-2027 REG            | **   | 746                           |
| FHLMC GROUP #G00825 7.0 MTG PARTN CTF DUE 11-01-2027 REG            | **   | 127                           |
| FHLMC MTN 6.25 07-15-2032                                           | **   | 52,264                        |
| FHLMC MULTICLASS SER 4102 CL EG 1.25% 09-15-2027                    | **   | 93,075                        |
| FHLMC MULTICLASS 2.0% SRS 19-55 CL-UG DUE 04-25-2048 REG            | **   | 128,776                       |
| FHLMC MULTICLASS 2.5% DUE 10-15-2033 REG                            | **   | 110,118                       |
| FHLMC MULTICLASS 2005-S001 CTF CL 2A2 VAR RATE 09-25-2045           | **   | 198,989                       |
| FHLMC MULTICLASS 3.5 07-15-2041                                     | **   | 10,920                        |
| FHLMC MULTICLASS 3122 CL FE FLTG 03-15-2036                         | **   | 879,376                       |
| FHLMC MULTICLASS 5.0% DUE 07-15-2033 REG                            | **   | 291,275                       |
| FHLMC MULTICLASS FHLMC #80-0146 10-15-2037                          | **   | 1,386,801                     |
| FHLMC MULTICLASS FIXED 3.422% 11-25-2018 REG                        | **   | 1,371,137                     |
| FHLMC MULTICLASS FREDDIE MAC SER 2017-SR01 CL A3G 3.089% 11-25-2027 | **   | 3,298,631                     |
| FHLMC MULTICLASS PREASSIGN 00320 4.5 09-15-2034                     | **   | 242,183                       |
| FHLMC MULTICLASS PREASSIGN 00366 5 08-15-2035                       | **   | 196,230                       |
| FHLMC MULTICLASS SER 004281 CL LG 4 01-15-2043                      | **   | 1,059,638                     |
| FHLMC MULTICLASS SER 004293 CL KG 3.0% DUE 08-15-2043 REG           | **   | 362,140                       |

| Security Name, Maturity Date, and Rate   |                         |  | Cost | Current Value<br>(in dollars) |
|------------------------------------------|-------------------------|--|------|-------------------------------|
| FHLMC MULTICLASS SER 004302 CL HF        | 01-15-2038              |  | **   | 217,577                       |
| FHLMC MULTICLASS SER 004579 CL FD        | 01-15-2038              |  | **   | 155,117                       |
| FHLMC MULTICLASS SER 004582 CL PA 3      | 11-15-2045              |  | **   | 5,365,225                     |
| FHLMC MULTICLASS SER 004711 CL HA 3      | 12-15-2043              |  | **   | 88,978                        |
| FHLMC MULTICLASS SER 004774 CL LP 3.5%   | 09-15-2046              |  | **   | 415,237                       |
| FHLMC MULTICLASS SER 004864 CL TZ 4      | 12-15-2048              |  | **   | 585,786                       |
| FHLMC MULTICLASS SER 004877 CL CA 3      | 04-15-2034              |  | **   | 1,181,024                     |
| FHLMC MULTICLASS SER 004936 CL AP 2.5    | 09-25-2048              |  | **   | 3,800,598                     |
| FHLMC MULTICLASS SER 005048 CL B 1%      | 05-25-2033              |  | **   | 1,037,928                     |
| FHLMC MULTICLASS SER 18-4 CL MA 3.5%     | FIXED UE 11-25-2057 REG |  | **   | 240,697                       |
| FHLMC MULTICLASS SER 19-1 CL MT 3.5%     | 07-25-2058 REG          |  | **   | 604,732                       |
| FHLMC MULTICLASS SER 2012-154 CLS PW     | 10-25-2042              |  | **   | 539,308                       |
| FHLMC MULTICLASS SER 2113 CL MW 6.5      | 01-15-2029              |  | **   | 32,325                        |
| FHLMC MULTICLASS SER 2135 CL OH 6.5      | 03-15-2029              |  | **   | 35,046                        |
| FHLMC MULTICLASS SER 2175 CL TH 6        | 07-15-2029              |  | **   | 30,383                        |
| FHLMC MULTICLASS SER 2319 CL PZ 6.5      | 05-15-2031              |  | **   | 109,304                       |
| FHLMC MULTICLASS SER 2338 CL ZC 6.5      | 07-15-2031              |  | **   | 47,835                        |
| FHLMC MULTICLASS SER 2430 CL WF 6.5      | 03-15-2032 REG          |  | **   | 19,392                        |
| FHLMC MULTICLASS SER 2663 CL Z 5.5       | 08-15-2033              |  | **   | 351,740                       |
| FHLMC MULTICLASS SER 2792 CL MB 5.5%     | 05-15-2034              |  | **   | 2,444,073                     |
| FHLMC MULTICLASS SER 2980 CL QA 6        | 05-15-2035              |  | **   | 25,239                        |
| FHLMC MULTICLASS SER 3005 CL ED 5        | 07-15-2025              |  | **   | 3,702                         |
| FHLMC MULTICLASS SER 3108 CL FP          | 12-15-2035              |  | **   | 830,086                       |
| FHLMC MULTICLASS SER 3117 CL FE FLT RT   | 02-15-2036              |  | **   | 226,762                       |
| FHLMC MULTICLASS SER 3187 CL Z 5         | 07-15-2036              |  | **   | 45,524                        |
| FHLMC MULTICLASS SER 3531 CL FA          | 05-15-2039              |  | **   | 525,729                       |
| FHLMC MULTICLASS SER 3564 CL AL FLT RT   | 08-15-2036              |  | **   | 40,298                        |
| FHLMC MULTICLASS SER 3578 CL VZ 5.5      | 08-15-2036              |  | **   | 205,550                       |
| FHLMC MULTICLASS SER 3648 CL CY 4.5% DUE | 03-15-2030              |  | **   | 37,856                        |
| FHLMC MULTICLASS SER 3649 CL BW 4        | 03-15-2025              |  | **   | 20,980                        |
| FHLMC MULTICLASS SER 3653 CL HJ 5        | 04-15-2040              |  | **   | 55,730                        |
| FHLMC MULTICLASS SER 3662 CL PJ 5 DUE    | 04-15-2040              |  | **   | 51,283                        |
| FHLMC MULTICLASS SER 3677 CL PB 4.5 DUE  | 05-15-2040 REG          |  | **   | 49,118                        |
| FHLMC MULTICLASS SER 3746 CL KL 3.25     | 04-15-2040              |  | **   | 306,956                       |
| FHLMC MULTICLASS SER 3806 CL JA 3.5      | 02-15-2026              |  | **   | 3,506                         |
| FHLMC MULTICLASS SER 3846 CL KA 3.5      | 03-15-2026              |  | **   | 86,601                        |
| FHLMC MULTICLASS SER 3857 CL LH 2.5%     | 01-15-2040              |  | **   | 56,902                        |
| FHLMC MULTICLASS SER 3910 CL CU 4.0% DUE | 03-15-2041 REG          |  | **   | 120,209                       |
| FHLMC MULTICLASS SER 3939 CL BZ 4.5      | 06-15-2041              |  | **   | 540,042                       |
| FHLMC MULTICLASS SER 3956 CL EB 3.25     | 11-15-2041              |  | **   | 544,439                       |
| FHLMC MULTICLASS SER 3966 CL VZ 4        | 12-15-2041              |  | **   | 320,023                       |
| FHLMC MULTICLASS SER 4003 CL BG 2        | 10-15-2026              |  | **   | 151,286                       |
| FHLMC MULTICLASS SER 4016 CL CA 2%       | 07-15-2041              |  | **   | 106,691                       |
| FHLMC MULTICLASS SER 4018 CL AL 2.0%     | 03-15-2027 REG          |  | **   | 118,187                       |
| FHLMC MULTICLASS SER 4059 CL DA 2.0%     | 02-15-2041 REG          |  | **   | 98,564                        |
| FHLMC MULTICLASS SER 406 CL F43 FLTG RT  | 10-25-2053              |  | **   | 7,350,487                     |
| FHLMC MULTICLASS SER 4100 CL EC 1.5 DUE  | 08-15-2027 REG          |  | **   | 57,177                        |
| FHLMC MULTICLASS SER 4118 CL PD 1.5      | 05-15-2042              |  | **   | 139,524                       |

| Security Name, Maturity Date, and Rate                          | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------|------|-------------------------------|
| FHLMC MULTICLASS SER 4148 CL JB 1.5 12-15-2027                  | **   | 59,622                        |
| FHLMC MULTICLASS SER 4150 CL FN FLTG 07-15-2041                 | **   | 799,663                       |
| FHLMC MULTICLASS SER 4170 CL TC 1.625 02-15-2028                | **   | 66,332                        |
| FHLMC MULTICLASS SER 4171 CL NG 2 06-15-2042                    | **   | 340,234                       |
| FHLMC MULTICLASS SER 4176 CL HA 4 DUE 12-15-2042                | **   | 118,032                       |
| FHLMC MULTICLASS SER 4188 CL AG 2 04-15-2028                    | **   | 34,099                        |
| FHLMC MULTICLASS SER 4198 CL PN 3 02-15-2033                    | **   | 395,708                       |
| FHLMC MULTICLASS SER 4198 CL QP 4.0% 01-15-2033                 | **   | 488,637                       |
| FHLMC MULTICLASS SER 4203 CL DG 2.25% DUE 04-15-2033 REG        | **   | 212,372                       |
| FHLMC MULTICLASS SER 4261 CL DA 2.5% DUE06-15-2032              | **   | 91,907                        |
| FHLMC MULTICLASS SER 4268 CL BP 4.25 08-15-2042                 | **   | 1,126,372                     |
| FHLMC MULTICLASS SER 4281 CL MP 3.75% 12-15-2043                | **   | 305,539                       |
| FHLMC MULTICLASS SER 4331 CL EA 4 03-15-2043                    | **   | 218,972                       |
| FHLMC MULTICLASS SER 4338 CL A 2.5% 05-15-2044                  | **   | 665,586                       |
| FHLMC MULTICLASS SER 4373 CL PA 3 02-15-2043                    | **   | 333,764                       |
| FHLMC MULTICLASS SER 4374 CL GA 3.0% 09-15-2036                 | **   | 827,728                       |
| FHLMC MULTICLASS SER 4377 CL KA STEP UP 12-15-2047              | **   | 17,713                        |
| FHLMC MULTICLASS SER 4457 CL BA 3.0% DUE07-15-2039              | **   | 363,099                       |
| FHLMC MULTICLASS SER 4458 CL CB 2.0% 2.0% DUE 11-15-2028 REG    | **   | 46,944                        |
| FHLMC MULTICLASS SER 4479 CL AG 2 03-15-2026                    | **   | 181,849                       |
| FHLMC MULTICLASS SER 4480 CL EA 3.5 11-15-2043                  | **   | 491,445                       |
| FHLMC MULTICLASS SER 4482 CL CA 3.0% 04-15-2034                 | **   | 1,061,956                     |
| FHLMC MULTICLASS SER 4631 CL AE 3.5 05-15-2044                  | **   | 1,606,243                     |
| FHLMC MULTICLASS SER 4631 CL VA 3.5% 02-15-2028                 | **   | 806,034                       |
| FHLMC MULTICLASS SER 4758 CLS DV RT 4.0% DUE 12-15-30 REG       | **   | 345,098                       |
| FHLMC MULTICLASS SER 5224 CL HL 4.0% DUE 04-25-2057 REG         | **   | 3,943,960                     |
| FHLMC MULTICLASS SER T-21 CL A 10-25-2029                       | **   | 19,647                        |
| FHLMC MULTICLASS SER T-34 CL A1V 07-25-2031                     | **   | 2,985,960                     |
| FHLMC MULTICLASS SER T-61 CL 1A1 FLT RT 07-25-2044              | **   | 224,540                       |
| FHLMC MULTICLASS SER-4777 CL-CB 3.5% 10-15-2045 REG             | **   | 1,984,871                     |
| FHLMC MULTICLASS SERIES K725 CLASS AM 3.104% DUE 05-25-2023 REG | **   | 586,581                       |
| FHLMC MULTICLASS SR 18-1 CL A1 3.5% 06-25-2028                  | **   | 664,003                       |
| FHLMC MULTICLASS SR 3814 CL B 3 02-15-2026                      | **   | 362,297                       |
| FHLMC MULTICLASS SR 4569 CL JA FLTG 3.0% 03-15-2042             | **   | 1,199,004                     |
| FHLMC MULTICLASS SR K081 CL A2 VAR RT 08-25-2028                | **   | 2,010,036                     |
| FHLMC MULTICLASS SR K506 CL A2 4.65% 08-25-2028                 | **   | 3,841,804                     |
| FHLMC MULTICLASS TRANCHE 00045 2.952 02-25-2027                 | **   | 1,325,823                     |
| FHLMC MULTICLASS TRANCHE 00112 3.176 11-25-2028                 | **   | 1,040,097                     |
| FHLMC MULTICLASS TRANCHE 00544 2.2 07-25-2025                   | **   | 796,786                       |
| FHLMC MULTICLASS TRANCHE 00627 3.243 04-25-2027                 | **   | 172,733                       |
| FHLMC MULTICLASS TRANCHE 2.72 07-25-2026                        | **   | 359,658                       |
| FHLMC MULTICLASSSER 3613 CL HJ 5.5 DUE 12-15-2039 REG           | **   | 147,141                       |
| FHLMC POOL #0206 2.0% 11-01-2041                                | **   | 214,742                       |
| FHLMC POOL #1B8062 ADJ RT 03-01-2041                            | **   | 28,890                        |
| FHLMC POOL #1G1381 ADJ RT 12-01-2036                            | **   | 11,459                        |
| FHLMC POOL #1J1467 ADJ RT 12-01-2036                            | **   | 30,549                        |
| FHLMC POOL #1J1492 ADJ RT 11-01-2036                            | **   | 10,910                        |
| FHLMC POOL #2B4296 ADJ RT 06-01-2045                            | **   | 494,214                       |

| Security Name, Maturity Date, and Rate      | Cost | Current Value<br>(in dollars) |
|---------------------------------------------|------|-------------------------------|
| FHLMC POOL #3132D9KK9 6.0% 01-01-2030       | **   | 4,598,869                     |
| FHLMC POOL #C00650 7 09-01-2028             | **   | 674                           |
| FHLMC POOL #G08788 3.5 11-01-2047           | **   | 161,656                       |
| FHLMC POOL #Q25818 4.5 04-01-2044           | **   | 927,682                       |
| FHLMC POOL #Q25819 4.5 04-01-2044           | **   | 877,472                       |
| FHLMC POOL #QA5770 3% DUE 01-01-2050 REG    | **   | 38,556                        |
| FHLMC POOL #QA7477 3.0% DUE 03-01-2050      | **   | 2,422,341                     |
| FHLMC POOL #QC1164 2.0% DUE 04-01-2051 REG  | **   | 176,195                       |
| FHLMC POOL #QC-4690 2.5 08-01-2051          | **   | 222,077                       |
| FHLMC POOL #QC7397 3.0% 09-01-2051          | **   | 847,232                       |
| FHLMC POOL #QC-9154 3% DUE 10-01-2051 REG   | **   | 400,102                       |
| FHLMC POOL #QC-9556 2.5% DUE 10-01-2051 REG | **   | 803,544                       |
| FHLMC POOL #QD-5321 2.0% 01-01-2052         | **   | 74,802                        |
| FHLMC POOL #QE0992 3.0% 04-01-2052          | **   | 772,368                       |
| FHLMC POOL #QE3984 3.0% 05-01-2052          | **   | 1,401,349                     |
| FHLMC POOL #QE6099 3% DUE 07-01-2052 REG    | **   | 231,569                       |
| FHLMC POOL #QG2979 3.0% 05-01-2053          | **   | 68,676                        |
| FHLMC POOL #QN3575 3.0% DUE 09-01-2035      | **   | 8,343                         |
| FHLMC POOL #QU7914 2.5 07-01-2051           | **   | 78,356                        |
| FHLMC POOL #RA1293 3.0% DUE 09-01-2049      | **   | 1,025,314                     |
| FHLMC POOL #RA6486 3.0% 12-01-2051          | **   | 5,249,547                     |
| FHLMC POOL #RA9079 6.5% 05-01-2053          | **   | 298,550                       |
| FHLMC POOL #RA-9080 6.5% 05-01-2053         | **   | 388,720                       |
| FHLMC POOL #RA-9081 6.5% 05-01-2053         | **   | 591,075                       |
| FHLMC POOL #RA9437 5.5% 07-01-2053          | **   | 494,071                       |
| FHLMC POOL #SB8123 2.0% 09-01-2036          | **   | 396,146                       |
| FHLMC POOL #SC0405 3.5% 11-01-2038          | **   | 490,283                       |
| FHLMC POOL #SD0849 2.5% DUE 01-01-2052      | **   | 587,335                       |
| FHLMC POOL #SD1967 4.0% 10-01-2052          | **   | 11,367,595                    |
| FHLMC POOL #SD2269 3% 01-01-2052            | **   | 3,628,804                     |
| FHLMC POOL #SD2602 3.0% 12-01-2052          | **   | 6,103,548                     |
| FHLMC POOL #SD2723 5.5% 03-01-2053          | **   | 668,272                       |
| FHLMC POOL #SD7509 3.0% DUE 11-01-2049 REG  | **   | 732,820                       |
| FHLMC POOL #SD-8113 2.0% 11-01-2050         | **   | 310,769                       |
| FHLMC POOL #SD-8121 2.0% DUE 12-01-2050 REG | **   | 10,862,667                    |
| FHLMC POOL #SD8335 3.0% 04-01-2053          | **   | 106,871                       |
| FHLMC POOL 846661 ADJ RT DUE 02-01-2029     | **   | 206                           |
| FHLMC POOL FR QC7411 2.5% 09-01-2051        | **   | 521,355                       |
| FHLMC POOL# SD2688 5.5% 04-01-2053          | **   | 959,680                       |
| FHLMC POOL# SD2866 4.0% 07-01-2049          | **   | 454,397                       |
| FHLMC POOL#SD2981 6.5% 05-01-2053           | **   | 561,667                       |
| FHLMC SER 3645 CL KP 5 02-15-2040           | **   | 135,054                       |
| FHLMC UMBS 20Y FIXED 2% 12-01-2041          | **   | 1,464,705                     |
| FHLMC UMBS 30Y FIXED 2% 02-01-2051          | **   | 1,348,127                     |
| FHLMC UMBS 30Y FIXED 2% 02-01-2051          | **   | 243,483                       |
| FHLMC UMBS 30Y FIXED 2% 02-01-2052          | **   | 74,689                        |
| FHLMC UMBS 30Y FIXED 2% 03-01-2051          | **   | 125,084                       |
| FHLMC UMBS 30Y FIXED 2% 03-01-2051          | **   | 182,885                       |

| Security Name, Maturity Date, and Rate                              | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------|------|-------------------------------|
| FHLMC UMBS 30Y FIXED 2% 03-01-2051                                  | **   | 254,358                       |
| FHLMC UMBS 30Y FIXED 2% 03-01-2051                                  | **   | 118,632                       |
| FHLMC UMBS 30Y FIXED 2% 03-01-2051                                  | **   | 213,983                       |
| FHLMC UMBS 30Y FIXED 2% 03-01-2051                                  | **   | 214,970                       |
| FHLMC UMBS 30Y FIXED 2% 03-01-2051                                  | **   | 245,413                       |
| FHLMC UMBS 30Y FIXED 2% 03-01-2051                                  | **   | 263,752                       |
| FHLMC UMBS 30Y FIXED 2% 11-01-2051                                  | **   | 301,777                       |
| FHLMC UMBS 30Y FIXED 2.5% 01-01-2051                                | **   | 38,133                        |
| FHLMC UMBS 30Y FIXED 2.5% 01-01-2052                                | **   | 215,437                       |
| FHLMC UMBS 30Y FIXED 2.5% 05-01-2051                                | **   | 135,379                       |
| FHLMC UMBS 30Y FIXED 2.5% 07-01-2051                                | **   | 286,674                       |
| FHLMC UMBS 30Y FIXED 2.5% 08-01-2051                                | **   | 2,089,816                     |
| FHLMC UMBS 30Y FIXED 3% 02-01-2052                                  | **   | 22,831                        |
| FHLMC UMBS 30Y FIXED 3% 06-01-2050                                  | **   | 354,016                       |
| FHLMC UMBS 30Y FIXED 3% 06-01-2051                                  | **   | 354,076                       |
| FHLMC UMBS 30Y FIXED 3% 06-01-2052                                  | **   | 778,222                       |
| FHLMC UMBS 30Y FIXED 3% 06-01-2052                                  | **   | 833,679                       |
| FHLMC UMBS 30Y FIXED 3% 10-01-2052                                  | **   | 700,452                       |
| FHLMC UMBS 30Y FIXED 3.5% 02-01-2052                                | **   | 74,799                        |
| FHLMC UMBS 30Y FIXED 5% 04-01-2053                                  | **   | 1,243,379                     |
| FHLMC UMBS 30Y FIXED 5% 04-01-2053                                  | **   | 1,351,556                     |
| FHLMC UMBS 30Y FIXED 6.5% 04-01-2053                                | **   | 949,429                       |
| FHLMC UMBS 30Y FIXED POOL #QC6303 2% DUE09-01-2051 BEO              | **   | 213,772                       |
| FHLMC UMBS 30Y FXD 5% DUE 02-01-2053                                | **   | 4,947,511                     |
| FIBROGEN INC COM                                                    | **   | 20,289                        |
| FID NATL 4.7% DUE 07-15-2027                                        | **   | 2,250,059                     |
| FIDELIS INSURANCE HOLDINGS LIMITED                                  | **   | 192,774                       |
| FIDELITY NATIONAL INFORMATION SERVICES INC 1.15% DUE 03-01-2026 BEO | **   | 6,148,436                     |
| FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK           | **   | 7,610,296                     |
| FIDELITY NATL INFORMATION SVCS INC .6% DUE 03-01-2024 BEO           | **   | 1,822,885                     |
| FIDELITY NATL INFORMATION SVCS INC 4.5% 07-15-2032                  | **   | 722,762                       |
| FIDELITY NATL INFORMATION SVCS INC COM STK                          | **   | 12,995,003                    |
| FIELMANN GROUP AG                                                   | **   | 85,431                        |
| FIFTH THIRD BANCORP 2.375% DUE 01-28-2025 REG                       | **   | 290,095                       |
| FIFTH THIRD BANCORP 6.339% 07-27-2029                               | **   | 2,000,799                     |
| FIFTH THIRD BANK 5.852% DUE 10-27-2025 BEO                          | **   | 1,994,734                     |
| FIGS INC COM USD0.0001 CL A                                         | **   | 264,913                       |
| FINANCIAL PARTNERS GROUP CO LTD NPV                                 | **   | 477,231                       |
| FINNING INTL INC COM NPV                                            | **   | 1,049,688                     |
| FINNVERA PLC SR NT 144A 2.375% DUE 06-04-2025 BEO                   | **   | 386,713                       |
| FIRST AMERN FINL CORP COM STK                                       | **   | 4,835,513                     |
| FIRST BANCORP P R COM NEW COM NEW                                   | **   | 784,040                       |
| FIRST CTZNS BANCSHARES INC N C CL A CL A                            | **   | 608,738                       |
| FIRST GEN CORPORAT PHP1                                             | **   | 43,897                        |
| FIRST HORIZON CORPORATION COM                                       | **   | 3,236,806                     |
| FIRST INTERNET BANCORP COM STK                                      | **   | 52,734                        |
| FIRST NATL FINL CORP CDA COM                                        | **   | 145,533                       |
| FIRST TRACTOR CO 'H' CNY1                                           | **   | 85,117                        |

| Security Name, Maturity Date, and Rate                           | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------|------|-------------------------------|
| FIRSTCASH HLDGS INC COM                                          | **   | 3,617,516                     |
| FIRSTENERGY CORP 1.6% DUE 01-15-2026/06-08-2020 REG              | **   | 362,720                       |
| FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049         | **   | 143,154                       |
| FIRSTGROUP ORD GBP0.05                                           | **   | 103,068                       |
| FIRSTKEY HOMES 2021-SFR1 TR 2.389% 08-17-2038                    | **   | 1,160,765                     |
| FISERV INC 2.75% DUE 07-01-2024                                  | **   | 5,465,737                     |
| FISERV INC 3.5% DUE 07-01-2029                                   | **   | 6,949,504                     |
| FISERV INC 5.375% 08-21-2028                                     | **   | 2,316,595                     |
| FISERV INC 5.45% DUE 03-02-2028                                  | **   | 1,693,424                     |
| FISERV INC 5.6% DUE 03-02-2033                                   | **   | 1,200,721                     |
| FISERV INC COM                                                   | **   | 195,939                       |
| FIT HON TENG LTD COMM STCK                                       | **   | 184,513                       |
| FIVE 2023-V1 MTG TR COML MTG PASS THRU CTF CL 5.1719% 02-10-2056 | **   | 8,511,421                     |
| FIVE BELOW INC COM USD0.01                                       | **   | 1,492,120                     |
| FIVE STAR BUSINESS INR1                                          | **   | 304,562                       |
| FIVE9 INC COM                                                    | **   | 243,152                       |
| FJ NEXT HOLDINGS CO LTD NPV                                      | **   | 53,877                        |
| FL PWR & LT CO 3.125% DUE 12-01-2025                             | **   | 7,291,774                     |
| FL PWR & LT CO 3.8% DUE 12-15-2042                               | **   | 103,561                       |
| FL PWR & LT CO 3.95% 03-01-2048                                  | **   | 170,476                       |
| FLAGSHIP CR AUTO 1.46% DUE 09-15-2027                            | **   | 2,406,321                     |
| FLAGSHIP CR AUTO 4.03% DUE 12-15-2026                            | **   | 1,882,205                     |
| FLAGSHIP CR AUTO 5.38% DUE 12-15-2026                            | **   | 333,318                       |
| FLATEXDEGIRO AG                                                  | **   | 56,142                        |
| FLEETCOR TECHNOLOGIES INC COM                                    | **   | 3,554,721                     |
| FLEURY SA COMSTK                                                 | **   | 46,793                        |
| FLEX INTERMEDIATE HOLDCO SR SECD NT 144A3.363% 06-30-2031        | **   | 245,624                       |
| FLEX INTERMEDIATE HOLDCO SR SECD NT 144A4.317% 12-30-2039        | **   | 490,065                       |
| FLEX LNG LTD USD 0.10                                            | **   | 278,976                       |
| FLEXIUM INTERCONNE TWD10                                         | **   | 115,084                       |
| FLOOR & DECOR HLDGS INC CL A CL A                                | **   | 1,929,988                     |
| FLORIDA POWER & LIGHT COMPANY 4.45% 05-15-2026                   | **   | 1,901,224                     |
| FLORIDA POWER & LIGHT COMPANY 5.05% DUE 04-01-2028               | **   | 1,063,932                     |
| FLORIDA PWR & LT CO 4.4% 05-15-2028                              | **   | 1,012,461                     |
| FLORIDA ST BRD ADMIN FIN CORP REV 1.258%07-01-2025               | **   | 7,233,881                     |
| FLOWERS FOODS INC COM                                            | **   | 3,620,058                     |
| FLOWERVE CORP COM                                                | **   | 12,495,348                    |
| FLUGHAFEN ZURICH A CHF10(REGD) POST SPLIT                        | **   | 123,096                       |
| FLUOR CORP NEW COM                                               | **   | 6,328,854                     |
| FLYWIRE CORP COM VTG COM VTG                                     | **   | 1,603,855                     |
| FMC CORP 3.45% DUE 10-01-2029                                    | **   | 2,512,998                     |
| FNMA POOL #QA6364 3.5% 01-01-2050                                | **   | 472,291                       |
| FNMA . POOL #AO6482 ADJ RT DUE 07-01-2042 BEO                    | **   | 9,742                         |
| FNMA .55% DUE 08-19-2025/08-19-2022 REG                          | **   | 22,549,932                    |
| FNMA .74% DUE 08-25-2027                                         | **   | 5,313,409                     |
| FNMA .81% DUE 09-25-2028                                         | **   | 5,157,249                     |
| FNMA 0.5% DUE 06-17-2025 REG                                     | **   | 2,817,248                     |
| FNMA 0.87% DUE 08-05-2030                                        | **   | 175,496                       |

| Security Name, Maturity Date, and Rate                                     | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------|------|-------------------------------|
| FNMA 01/04/2051 POOL #BR7745 2% DUE 04-01-2051 BEO                         | **   | 240,572                       |
| FNMA 2% 04-01-2051                                                         | **   | 120,603                       |
| FNMA 2% 04-01-2051                                                         | **   | 130,648                       |
| FNMA 2% CMO 25/08/2040 USD'PB' 2 08-25-2040                                | **   | 94,977                        |
| FNMA 2% DUE 02-01-2051                                                     | **   | 264,173                       |
| FNMA 2% DUE 02-01-2051                                                     | **   | 611,432                       |
| FNMA 2% MBS 01/04/2051 USD'BR7423F' POOL#BR7423 2% DUE 04-01-2051 BEO      | **   | 70,956                        |
| FNMA 2.0% DUE 02-25-2043 REG                                               | **   | 256,548                       |
| FNMA 2.0% SRS 20- 47 CL GZ DUE 07-25-2050 REG                              | **   | 526,140                       |
| FNMA 2.5 02-05-2024                                                        | **   | 3,006,996                     |
| FNMA 2.5% 03-01-2052                                                       | **   | 1,162,643                     |
| FNMA 2.5% 08-01-2051                                                       | **   | 139,206                       |
| FNMA 2.5% 11-01-2041                                                       | **   | 440,721                       |
| FNMA 2.5% DUE 02-01-2036                                                   | **   | 992,700                       |
| FNMA 2.5% DUE 05-01-2051                                                   | **   | 2,104,907                     |
| FNMA 2.5% MBS 01/05/2051 USD'BR1001F' POOL #BR1001 2.5% DUE 05-01-2051 BEO | **   | 272,588                       |
| FNMA 2.5% MBS 01/05/2051 USD'BT0972F' POOL #BT0972 2.5% DUE 05-01-2051 BEO | **   | 155,940                       |
| FNMA 2004-W1 CL-2A1 6.5% DUE 12-25-2043                                    | **   | 59,887                        |
| FNMA 2011-74 CL QM 4.5 11-25-2040                                          | **   | 600,970                       |
| FNMA 2019-M23 CL 3A3 VAR RT DUE 10-25-2031                                 | **   | 896,821                       |
| FNMA 3% 01-01-2052                                                         | **   | 1,210,291                     |
| FNMA 3% 01-01-2052                                                         | **   | 70,066                        |
| FNMA 3% 03-01-2052                                                         | **   | 220,484                       |
| FNMA 3% 05-01-2052                                                         | **   | 22,370,346                    |
| FNMA 3% 06-01-2050                                                         | **   | 503,878                       |
| FNMA 3% 06-01-2051                                                         | **   | 68,086                        |
| FNMA 3% DUE 05-01-2052                                                     | **   | 58,518                        |
| FNMA 3% DUE 05-01-2052                                                     | **   | 20,272,751                    |
| FNMA 3% DUE 06-01-2052                                                     | **   | 22,986,431                    |
| FNMA 3% DUE 10-01-2050                                                     | **   | 584,266                       |
| FNMA 3% DUE 12-01-2051                                                     | **   | 988,073                       |
| FNMA 3% MBS 01/06/2051 USD'CB0738F' POOL#CB0738 3% DUE 06-01-2051 BEO      | **   | 5,723,092                     |
| FNMA 3.5% 05-01-2052                                                       | **   | 247,179                       |
| FNMA 3.84% 07-01-2032                                                      | **   | 191,240                       |
| FNMA 3.85% POOL BS6056 08-01-2032                                          | **   | 282,632                       |
| FNMA 4% DUE 04-01-2052                                                     | **   | 2,474,430                     |
| FNMA 4% MBS 01/10/2048 USD'CA2472F' POOL#CA2472 4% DUE 10-01-2048 BEO      | **   | 601,950                       |
| FNMA 4.06% 07-01-2032                                                      | **   | 95,404                        |
| FNMA 4.5% DUE 03-25-2037 BEO                                               | **   | 758,353                       |
| FNMA 4.5% MBS 01/04/2049 USD'BN5404F' POOL #BN5404 4.5% DUE 04-01-2049 BEO | **   | 537,107                       |
| FNMA 4.5% MBS 01/07/2029 USD'BO1834F' POOL #BO1834 4.5% DUE 07-01-2029 BEO | **   | 763,203                       |
| FNMA 5% DUE 06-01-2052                                                     | **   | 346,539                       |
| FNMA 5% DUE 07-01-2052                                                     | **   | 503,188                       |
| FNMA AR9203 3.5 DUE 03-01-2043                                             | **   | 485,061                       |
| FNMA CMO SER 2002-86 CL PG 6 09-25-2032 BEO                                | **   | 46,171                        |
| FNMA DTD 11/03/2000 6.625 11-15-2030                                       | **   | 2,587,758                     |
| FNMA DTD 12/27/2001 ZCP NT 0 DUE 03-17-2031                                | **   | 631,426                       |
| FNMA FLTG RT SER 16-62 CL FH 09-25-2046                                    | **   | 2,040,024                     |

| Security Name, Maturity Date, and Rate                         | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------|------|-------------------------------|
| FNMA FLTG RT SER 19-14 CL FA 04-25-2049 REG                    | **   | 9,975,562                     |
| FNMA FNMA 11-25-2046                                           | **   | 719,291                       |
| FNMA FNR 2006-127 CL-FD FLTG RT 07-25-2036                     | **   | 700,496                       |
| FNMA FNR 2007-58 FLTG RT 06-25-2037                            | **   | 670,489                       |
| FNMA FNR 2011-75 ME 3 08-25-2026                               | **   | 82,768                        |
| FNMA FNR 2012-37 BF FLTG RT 12-25-2035                         | **   | 584,096                       |
| FNMA FR CMO 25/02/2037 USD1000'DF' 2007-4 02-25-2037           | **   | 154,438                       |
| FNMA FR CMO 25/06/2037 USD1000 'EF' '2007-54 06-25-2037        | **   | 1,697,261                     |
| FNMA FR CMO 25/10/2037 USD1000 A7 10-25-2037                   | **   | 7,984                         |
| FNMA POOL #190353 5% 08-01-2034 BEO                            | **   | 2,216                         |
| FNMA POOL #190357 5% 03-01-2035 BEO                            | **   | 1,723                         |
| FNMA POOL #190360 5% 08-01-2035 BEO                            | **   | 1,348                         |
| FNMA POOL #190377 5% 11-01-2036 BEO                            | **   | 57,375                        |
| FNMA POOL #253947 8% DUE 08-01-2031 REG                        | **   | 15,334                        |
| FNMA POOL #254223 7.5% DUE 02-01-2032 REG                      | **   | 127                           |
| FNMA POOL #256901 6.5% 09-01-2037 BEO                          | **   | 1,373                         |
| FNMA POOL #256937 6.5% 10-01-2037 BEO                          | **   | 1,812                         |
| FNMA POOL #257239 5.5% 06-01-2028 BEO                          | **   | 20,853                        |
| FNMA POOL #267989 7.0 GTD MTG PASS THRU CTF DUE 02-01-2024 REG | **   | 32                            |
| FNMA POOL #274621 7% 03-01-2024 BEO                            | **   | 21                            |
| FNMA POOL #313947 7% 01-01-2028 BEO                            | **   | 209                           |
| FNMA POOL #330126 5.225% 08-01-2025 BEO                        | **   | 4,083                         |
| FNMA POOL #331427 ADJ RT DUE 11-01-2025 REG                    | **   | 926                           |
| FNMA POOL #347547 ADJ RT DUE 08-01-2026 BEO                    | **   | 60                            |
| FNMA POOL #347633 6.125% 07-01-2026 BEO                        | **   | 4,095                         |
| FNMA POOL #362968 ADJ RT DUE 01-01-2026 REG                    | **   | 6,309                         |
| FNMA POOL #371073 7.5% 02-01-2027 BEO                          | **   | 2,608                         |
| FNMA POOL #396439 7.5% 11-01-2027 BEO                          | **   | 3,525                         |
| FNMA POOL #397256 7.5% 10-01-2027 BEO                          | **   | 182                           |
| FNMA POOL #398754 7.5% 09-01-2027 BEO                          | **   | 2,106                         |
| FNMA POOL #401788 7.5 GTD MTG PASS THRU CTF DUE 10-01-2027 REG | **   | 142                           |
| FNMA POOL #479545 7% DUE 08-01-2029 REG                        | **   | 333                           |
| FNMA POOL #503573 7% DUE 10-01-2029 REG                        | **   | 1,346                         |
| FNMA POOL #50966 7% 01-01-2024 BEO                             | **   | 5                             |
| FNMA POOL #509662 7% DUE 08-01-2029 REG                        | **   | 276                           |
| FNMA POOL #50993 7% DUE 02-01-2024 REG                         | **   | 11                            |
| FNMA POOL #511384 7% 09-01-2029 BEO                            | **   | 563                           |
| FNMA POOL #515518 7% DUE 10-01-2029 REG                        | **   | 2,056                         |
| FNMA POOL #523486 8% DUE 08-01-2030 REG                        | **   | 491                           |
| FNMA POOL #534194 8% DUE 04-01-2030 REG                        | **   | 584                           |
| FNMA POOL #545204 ADJ RT DUE 05-01-2036 REG                    | **   | 4,833                         |
| FNMA POOL #545278 7.5% DUE 11-01-2031 REG                      | **   | 18,474                        |
| FNMA POOL #554482 7.5% 10-01-2030 BEO                          | **   | 17,945                        |
| FNMA POOL #569972 7.5% DUE 03-01-2031 REG                      | **   | 3,410                         |
| FNMA POOL #593848 8% 07-01-2031 BEO                            | **   | 13,424                        |
| FNMA POOL #602065 7% DUE 09-01-2031 REG                        | **   | 15,885                        |
| FNMA POOL #60680 ADJ RT DUE 02-01-2028 REG                     | **   | 3,817                         |
| FNMA POOL #609504 7% DUE 10-01-2031 REG                        | **   | 44,298                        |

| Security Name, Maturity Date, and Rate      | Cost | Current Value<br>(in dollars) |
|---------------------------------------------|------|-------------------------------|
| FNMA POOL #725229 6% 03-01-2034 BEO         | **   | 37,437                        |
| FNMA POOL #725946 5.5% 11-01-2034 BEO       | **   | 30,488                        |
| FNMA POOL #735061 6% 11-01-2034 BEO         | **   | 327,660                       |
| FNMA POOL #735382 5% 04-01-2035 BEO         | **   | 218,521                       |
| FNMA POOL #735500 5.5% 05-01-2035 BEO       | **   | 317,587                       |
| FNMA POOL #735501 6% 05-01-2035 BEO         | **   | 76,874                        |
| FNMA POOL #735503 6% 04-01-2035 BEO         | **   | 97,016                        |
| FNMA POOL #735561 FLTG DUE 04-01-2034       | **   | 28,317                        |
| FNMA POOL #735580 5% 06-01-2035 BEO         | **   | 104,302                       |
| FNMA POOL #735676 5% 07-01-2035 BEO         | **   | 72,637                        |
| FNMA POOL #735893 5% 10-01-2035 BEO         | **   | 29,767                        |
| FNMA POOL #735989 5.5% 02-01-2035 BEO       | **   | 445,803                       |
| FNMA POOL #745000 6% 10-01-2035 BEO         | **   | 30,549                        |
| FNMA POOL #745140 5% 11-01-2035 BEO         | **   | 416,281                       |
| FNMA POOL #745327 6% DUE 03-01-2036 REG     | **   | 50,804                        |
| FNMA POOL #745412 5.5% 12-01-2035 BEO       | **   | 243,727                       |
| FNMA POOL #745885 6% 10-01-2036 BEO         | **   | 146,684                       |
| FNMA POOL #745948 6.5% DUE 10-01-2036 BEO   | **   | 15,861                        |
| FNMA POOL #745959 5.5% 11-01-2036 BEO       | **   | 111,197                       |
| FNMA POOL #813599 ADJ RT DUE 01-01-2036 BEO | **   | 38,482                        |
| FNMA POOL #831561 6.5% 05-01-2036 BEO       | **   | 4,969                         |
| FNMA POOL #833600 6.5% DUE 11-01-2035 REG   | **   | 2,278                         |
| FNMA POOL #836464 ADJ RT DUE 10-01-2035 BEO | **   | 15,253                        |
| FNMA POOL #836852 ADJ RT DUE 10-01-2035 BEO | **   | 75,505                        |
| FNMA POOL #843823 ADJ RT DUE 11-01-2035 BEO | **   | 68,757                        |
| FNMA POOL #843997 6.903% 11-01-2035 BEO     | **   | 22,559                        |
| FNMA POOL #844052 4.065 11-01-2035 BEO      | **   | 2,061                         |
| FNMA POOL #844148 7.067% 11-01-2035 BEO     | **   | 3,880                         |
| FNMA POOL #844237 ADJ RT DUE 11-01-2035 BEO | **   | 2,796                         |
| FNMA POOL #844789 6.957% 11-01-2035 BEO     | **   | 4,606                         |
| FNMA POOL #866888 ADJ RT DUE 01-01-2036 BEO | **   | 11,483                        |
| FNMA POOL #879067 ADJ RT DUE 04-01-2036 BEO | **   | 105,513                       |
| FNMA POOL #880870 6.5% 03-01-2036 BEO       | **   | 10,233                        |
| FNMA POOL #884729 4.56% 08-01-2036 BEO      | **   | 13,654                        |
| FNMA POOL #884773 ADJ RT DUE 10-01-2036 BEO | **   | 55,752                        |
| FNMA POOL #888637 6% 09-01-2037 BEO         | **   | 24,457                        |
| FNMA POOL #888832 6.5% 11-01-2037 BEO       | **   | 7,561                         |
| FNMA POOL #888890 6.5% DUE 10-01-2037 BEO   | **   | 46,715                        |
| FNMA POOL #888893 5.5% 08-01-2037 BEO       | **   | 10,904                        |
| FNMA POOL #889072 6.5% 12-01-2037 BEO       | **   | 52,782                        |
| FNMA POOL #889190 6% 03-01-2038 BEO         | **   | 20,586                        |
| FNMA POOL #889579 6% DUE 05-01-2038 REG     | **   | 329,534                       |
| FNMA POOL #890236 4.5% 08-01-2040 BEO       | **   | 19,952                        |
| FNMA POOL #890268 6.5% 10-01-2038 BEO       | **   | 76,964                        |
| FNMA POOL #890594 3% 01-01-2029 BEO         | **   | 92,074                        |
| FNMA POOL #890604 4.5% 10-01-2044 BEO       | **   | 798,300                       |
| FNMA POOL #890827 3.5% 12-01-2037 BEO       | **   | 141,493                       |
| FNMA POOL #890843 3% 09-01-2047 BEO         | **   | 2,929,328                     |

| Security Name, Maturity Date, and Rate      | Cost | Current Value<br>(in dollars) |
|---------------------------------------------|------|-------------------------------|
| FNMA POOL #891654 6.5% DUE 06-01-2036 REG   | **   | 76,687                        |
| FNMA POOL #902425 ADJ RT DUE 11-01-2036     | **   | 11,497                        |
| FNMA POOL #903261 6% 10-01-2036 BEO         | **   | 12,607                        |
| FNMA POOL #906666 6.5% 12-01-2036 BEO       | **   | 2,996                         |
| FNMA POOL #908172 6.5% DUE 01-01-2037 REG   | **   | 456                           |
| FNMA POOL #914875 6.5% DUE 04-01-2037 REG   | **   | 69,207                        |
| FNMA POOL #918653 6% 06-01-2037 BEO         | **   | 6,547                         |
| FNMA POOL #928746 6.5% DUE 09-01-2037 REG   | **   | 4,560                         |
| FNMA POOL #928938 7% 12-01-2037 BEO         | **   | 11,813                        |
| FNMA POOL #929298 5% 03-01-2038 BEO         | **   | 54,998                        |
| FNMA POOL #931307 4.5% 06-01-2039 BEO       | **   | 103,534                       |
| FNMA POOL #931991 4.5% 09-01-2039 BEO       | **   | 137,141                       |
| FNMA POOL #932058 4.5% 10-01-2039 BEO       | **   | 72,286                        |
| FNMA POOL #932426 4.5% 01-01-2040 BEO       | **   | 460,332                       |
| FNMA POOL #932495 4.5% 02-01-2040 BEO       | **   | 37,597                        |
| FNMA POOL #932669 4.5% 03-01-2040 BEO       | **   | 2,507                         |
| FNMA POOL #932850 4% 12-01-2040 BEO         | **   | 60,760                        |
| FNMA POOL #933409 5% 03-01-2038 BEO         | **   | 37,174                        |
| FNMA POOL #933638 ADJ RT DUE 08-01-2038 BEO | **   | 26,593                        |
| FNMA POOL #934648 7% DUE 11-01-2038 BEO     | **   | 25,501                        |
| FNMA POOL #942798 6.5% DUE 08-01-2037 REG   | **   | 21,361                        |
| FNMA POOL #943699 6.5% DUE 08-01-2037 REG   | **   | 14,160                        |
| FNMA POOL #946065 6.5% 09-01-2037 BEO       | **   | 8,126                         |
| FNMA POOL #948849 6% 08-01-2037 BEO         | **   | 138,350                       |
| FNMA POOL #955183 7% 11-01-2037 BEO         | **   | 37,289                        |
| FNMA POOL #955762 6.5% 10-01-2037 BEO       | **   | 3,000                         |
| FNMA POOL #962062 5% 03-01-2038 BEO         | **   | 59,398                        |
| FNMA POOL #962444 5% DUE 04-01-2038 BEO     | **   | 72,749                        |
| FNMA POOL #968252 7% 02-01-2038 BEO         | **   | 9,871                         |
| FNMA POOL #971053 4.5% 02-01-2039 BEO       | **   | 11,983                        |
| FNMA POOL #972571 5% 03-01-2038 BEO         | **   | 12,596                        |
| FNMA POOL #972572 5% DUE 03-01-2038 REG     | **   | 872                           |
| FNMA POOL #973161 6.5% 02-01-2038 BEO       | **   | 45,683                        |
| FNMA POOL #975184 5% 03-01-2038 BEO         | **   | 9,705                         |
| FNMA POOL #975441 5% DUE 03-01-2038 REG     | **   | 23,128                        |
| FNMA POOL #979973 5% 09-01-2036 BEO         | **   | 2,095                         |
| FNMA POOL #987325 ADJ RT DUE 09-01-2038 BEO | **   | 52,156                        |
| FNMA POOL #991549 7% 11-01-2038 BEO         | **   | 18,787                        |
| FNMA POOL #992249 7% 11-01-2038 BEO         | **   | 7,312                         |
| FNMA POOL #992262 5% 01-01-2039 BEO         | **   | 6,560                         |
| FNMA POOL #995067 6% 09-01-2036 BEO         | **   | 528,410                       |
| FNMA POOL #995072 5.5% 08-01-2038 BEO       | **   | 86,612                        |
| FNMA POOL #995149 6.5% 10-01-2038 BEO       | **   | 48,853                        |
| FNMA POOL #995899 6% 02-01-2038 BEO         | **   | 37,160                        |
| FNMA POOL #AA0472 4% 03-01-2039 BEO         | **   | 35,661                        |
| FNMA POOL #AA2700 5% 01-01-2039 BEO         | **   | 2,663                         |
| FNMA POOL #AB1228 5% 07-01-2040 BEO         | **   | 10,350                        |
| FNMA POOL #AB3701 4.5% 10-01-2041 BEO       | **   | 261,716                       |

| Security Name, Maturity Date, and Rate    | Cost | Current Value<br>(in dollars) |
|-------------------------------------------|------|-------------------------------|
| FNMA POOL #AB4058 4% 12-01-2041 BEO       | **   | 180,425                       |
| FNMA POOL #AB4590 3.5% DUE 03-01-2042 BEO | **   | 334,351                       |
| FNMA POOL #AB4689 3.5% 03-01-2042 BEO     | **   | 290,726                       |
| FNMA POOL #AB4941 3.5% 04-01-2042 BEO     | **   | 816,787                       |
| FNMA POOL #AB5236 3% 05-01-2027 BEO       | **   | 66,660                        |
| FNMA POOL #AB5546 3.5% DUE 06-01-2042 BEO | **   | 378,280                       |
| FNMA POOL #AB5593 3.5% 07-01-2042 BEO     | **   | 168,973                       |
| FNMA POOL #AB6229 3.5% 09-01-2042 BEO     | **   | 732,375                       |
| FNMA POOL #AB6238 3.5% 09-01-2042 BEO     | **   | 173,271                       |
| FNMA POOL #AB6390 3% 10-01-2042 BEO       | **   | 104,658                       |
| FNMA POOL #AB6694 3% 10-01-2042 BEO       | **   | 149,040                       |
| FNMA POOL #AB6832 3.5% 11-01-2042 BEO     | **   | 532,014                       |
| FNMA POOL #AB7272 3 12-01-2042 REG        | **   | 440,078                       |
| FNMA POOL #AB7410 3% 12-01-2042 BEO       | **   | 744,113                       |
| FNMA POOL #AB7426 3% 12-01-2042 BEO       | **   | 349,412                       |
| FNMA POOL #AB7568 3% 01-01-2043 BEO       | **   | 508,879                       |
| FNMA POOL #AB7570 3% 01-01-2043 BEO       | **   | 825,371                       |
| FNMA POOL #AB7741 3% 01-01-2043 BEO       | **   | 532,649                       |
| FNMA POOL #AB8680 2% 03-01-2028 BEO       | **   | 539,312                       |
| FNMA POOL #AB9347 3% 05-01-2043 BEO       | **   | 688,270                       |
| FNMA POOL #AB9361 3.5% DUE 05-01-2043 BEO | **   | 205,233                       |
| FNMA POOL #AB9461 3% 05-01-2043 BEO       | **   | 649,795                       |
| FNMA POOL #AB9516 2.5% 05-01-2028 BEO     | **   | 49,687                        |
| FNMA POOL #AB9615 4% 06-01-2033 BEO       | **   | 55,289                        |
| FNMA POOL #AB9663 3% 06-01-2043 BEO       | **   | 91,024                        |
| FNMA POOL #AB9825 2.5% 07-01-2028 BEO     | **   | 19,143                        |
| FNMA POOL #AB9980 3.5% 07-01-2043 BEO     | **   | 169,429                       |
| FNMA POOL #AC1889 4% 09-01-2039 BEO       | **   | 94,604                        |
| FNMA POOL #AC2953 4.5% 09-01-2039 BEO     | **   | 30,653                        |
| FNMA POOL #AC3237 5% 10-01-2039 BEO       | **   | 48,489                        |
| FNMA POOL #AC3237 5% 10-01-2039 BEO       | **   | 328,880                       |
| FNMA POOL #AC9526 5.5% DUE 01-01-2040 BEO | **   | 225,599                       |
| FNMA POOL #AD0121 4.5% 09-01-2029 BEO     | **   | 277,224                       |
| FNMA POOL #AD0249 5.5% 04-01-2037 BEO     | **   | 144,463                       |
| FNMA POOL #AD0296 FLTG 12-01-2036         | **   | 53,931                        |
| FNMA POOL #AD0329 6.5 DUE 09-01-2028 BEO  | **   | 10,871                        |
| FNMA POOL #AD0752 7% 01-01-2039 BEO       | **   | 31,807                        |
| FNMA POOL #AD0979 7.5% 10-01-2035 BEO     | **   | 23,701                        |
| FNMA POOL #AD4178 4.5% 06-01-2040 BEO     | **   | 495,560                       |
| FNMA POOL #AD6510 5% 05-01-2040 BEO       | **   | 4,236                         |
| FNMA POOL #AD9143 4.5% 08-01-2040 BEO     | **   | 8,257                         |
| FNMA POOL #AD9153 4.5% 08-01-2040 BEO     | **   | 61,885                        |
| FNMA POOL #AD9713 5% 08-01-2040 BEO       | **   | 29,997                        |
| FNMA POOL #AE0081 6% 07-01-2024 BEO       | **   | 10                            |
| FNMA POOL #AE0113 4% 07-01-2040 BEO       | **   | 113,224                       |
| FNMA POOL #AE0478 4% 11-01-2040 BEO       | **   | 1,670                         |
| FNMA POOL #AE0521 6% 08-01-2037 BEO       | **   | 147,509                       |

| Security Name, Maturity Date, and Rate      | Cost | Current Value<br>(in dollars) |
|---------------------------------------------|------|-------------------------------|
| FNMA POOL #AE0654 6.042% DUE 12-01-2040 BEO | **   | 718,180                       |
| FNMA POOL #AE0758 7% 02-01-2039 BEO         | **   | 206,323                       |
| FNMA POOL #AE0967 3.5% 06-01-2039 BEO       | **   | 278,233                       |
| FNMA POOL #AE1807 4% 10-01-2040 BEO         | **   | 2,684                         |
| FNMA POOL #AE1840 5% 08-01-2040 BEO         | **   | 10,801                        |
| FNMA POOL #AE1862 5% 08-01-2040 BEO         | **   | 50,353                        |
| FNMA POOL #AE4456 4% 02-01-2041 BEO         | **   | 21,463                        |
| FNMA POOL #AE4664 4% 10-01-2040 BEO         | **   | 22,368                        |
| FNMA POOL #AE6090 4% 10-01-2040 BEO         | **   | 80,257                        |
| FNMA POOL #AE6191 4% 11-01-2040 BEO         | **   | 12,207                        |
| FNMA POOL #AE7314 4% 11-01-2040 BEO         | **   | 648                           |
| FNMA POOL #AE8446 4% 11-01-2040 BEO         | **   | 1,115                         |
| FNMA POOL #AE9387 4% 12-01-2040 BEO         | **   | 604                           |
| FNMA POOL #AH2683 4% 01-01-2041 BEO         | **   | 396,351                       |
| FNMA POOL #AL8558 6% 07-01-2041 BEO         | **   | 116,387                       |
| FNMA POOL #AM3347 3.31% DUE 05-01-2033 BEO  | **   | 73,532                        |
| FNMA POOL #AM5612 3.42% DUE 05-01-2024 REG  | **   | 742,029                       |
| FNMA POOL #AM7514 3.07% DUE 02-01-2025 BEO  | **   | 1,124,696                     |
| FNMA POOL #AN0360 3.95% DUE 12-01-2045 BEO  | **   | 3,738,942                     |
| FNMA POOL #AN2309 2.21% 07-01-2026          | **   | 605,748                       |
| FNMA POOL #AN2670 2.305% DUE 11-01-2026 BEO | **   | 303,066                       |
| FNMA POOL #AN2689 2.2% 10-01-2026           | **   | 850,229                       |
| FNMA POOL #AN4000 3% DUE 12-01-2026 BEO     | **   | 864,682                       |
| FNMA POOL #AN4439 2.93% DUE 01-01-2027 BEO  | **   | 311,143                       |
| FNMA POOL #AN5171 3.29% 04-01-2027          | **   | 4,985,685                     |
| FNMA POOL #AN7895 3.55% DUE 12-01-2027 BEO  | **   | 2,187,389                     |
| FNMA POOL #AN8612 3.29% 03-01-2028          | **   | 4,037,458                     |
| FNMA POOL #AN8717 3.02% 03-01-2028          | **   | 207,300                       |
| FNMA POOL #AN9215 3.43% 05-01-2028          | **   | 471,217                       |
| FNMA POOL #AN9686 3.52% DUE 06-01-2028 BEO  | **   | 1,916,716                     |
| FNMA POOL #AN9976 3.96% DUE 02-01-2030 BEO  | **   | 2,070,702                     |
| FNMA POOL #AO0454 3.5% 08-01-2042 BEO       | **   | 211,078                       |
| FNMA POOL #AO0527 3% 05-01-2027 BEO         | **   | 53,717                        |
| FNMA POOL #AO2801 3% DUE 06-01-2027 BEO     | **   | 270,353                       |
| FNMA POOL #AO2802 3% 06-01-2027 BEO         | **   | 406,033                       |
| FNMA POOL #AO4135 3.5% 06-01-2042 BEO       | **   | 414,864                       |
| FNMA POOL #AO4688 3% DUE 07-01-2043 BEO     | **   | 761,449                       |
| FNMA POOL #AO6757 4% 06-01-2042 BEO         | **   | 87,224                        |
| FNMA POOL #AO7348 4% 08-01-2042 BEO         | **   | 102,654                       |
| FNMA POOL #AP0006 ADJ RT DUE 07-01-2042 BEO | **   | 37,735                        |
| FNMA POOL #AP0645 3.5% 07-01-2032 BEO       | **   | 23,917                        |
| FNMA POOL #AP2611 3.5% 09-01-2042 BEO       | **   | 139,771                       |
| FNMA POOL #AP3308 3.5% 09-01-2042 BEO       | **   | 150,422                       |
| FNMA POOL #AP3902 3% 10-01-2042 BEO         | **   | 163,328                       |
| FNMA POOL #AP4710 3.5% 08-01-2042 BEO       | **   | 285,811                       |
| FNMA POOL #AP5143 3% 09-01-2042 BEO         | **   | 146,517                       |
| FNMA POOL #AP6027 3% 04-01-2043 BEO         | **   | 125,820                       |
| FNMA POOL #AP6032 3% 04-01-2043 BEO         | **   | 136,675                       |

| Security Name, Maturity Date, and Rate    | Cost | Current Value<br>(in dollars) |
|-------------------------------------------|------|-------------------------------|
| FNMA POOL #AP6053 2.5% 07-01-2028 BEO     | **   | 32,542                        |
| FNMA POOL #AP6054 3% 07-01-2043 BEO       | **   | 16,918                        |
| FNMA POOL #AP7126 2.5% 10-01-2027 BEO     | **   | 70,982                        |
| FNMA POOL #AP8057 3.5% 09-01-2042 BEO     | **   | 191,503                       |
| FNMA POOL #AP8903 3.5% 10-01-2042 BEO     | **   | 140,121                       |
| FNMA POOL #AP9539 3% DUE 10-01-2042 BEO   | **   | 94,937                        |
| FNMA POOL #AP9766 4% 10-01-2042 BEO       | **   | 365,925                       |
| FNMA POOL #AQ0556 3% 11-01-2042 BEO       | **   | 665,219                       |
| FNMA POOL #AQ1534 3.5% 10-01-2032 BEO     | **   | 76,083                        |
| FNMA POOL #AQ1607 3.5% 11-01-2032 BEO     | **   | 58,945                        |
| FNMA POOL #AQ1802 3.5% 10-01-2042 BEO     | **   | 73,725                        |
| FNMA POOL #AQ7192 3% DUE 07-01-2043 REG   | **   | 48,073                        |
| FNMA POOL #AQ8359 3% 01-01-2043 BEO       | **   | 226,218                       |
| FNMA POOL #AR2638 3.5% 02-01-2043 BEO     | **   | 240,678                       |
| FNMA POOL #AR3368 2.5% DUE 02-01-2028 REG | **   | 52,239                        |
| FNMA POOL #AR4343 3% 06-01-2043 BEO       | **   | 96,835                        |
| FNMA POOL #AR4410 2.5% 02-01-2028 BEO     | **   | 1,380,601                     |
| FNMA POOL #AR7214 3% DUE 06-01-2043 REG   | **   | 550,435                       |
| FNMA POOL #AR7399 3% 06-01-2043 BEO       | **   | 236,727                       |
| FNMA POOL #AR7961 3.5% DUE 03-01-2033 REG | **   | 70,466                        |
| FNMA POOL #AR8749 3% 03-01-2043 BEO       | **   | 723,207                       |
| FNMA POOL #AR9215 3% DUE 03-01-2043 REG   | **   | 455,985                       |
| FNMA POOL #AS0038 3% DUE 07-01-2043 BEO   | **   | 447,760                       |
| FNMA POOL #AS0047 2.5% 07-01-2028 BEO     | **   | 130,725                       |
| FNMA POOL #AS0070 4% DUE 08-01-2043 REG   | **   | 191,906                       |
| FNMA POOL #AS0302 3% 08-01-2043 BEO       | **   | 39,171                        |
| FNMA POOL #AS0522 3.5% 09-01-2043 BEO     | **   | 66,573                        |
| FNMA POOL #AS0838 5% 10-01-2043 BEO       | **   | 43,479                        |
| FNMA POOL #AS1364 3% 12-01-2043 BEO       | **   | 31,061                        |
| FNMA POOL #AS1745 3% 02-01-2029 BEO       | **   | 463,418                       |
| FNMA POOL #AS1774 4% 02-01-2044 BEO       | **   | 29,895                        |
| FNMA POOL #AS2117 4.0% 04-01-2044         | **   | 2,493                         |
| FNMA POOL #AS2369 3.5% 05-01-2029 BEO     | **   | 290,829                       |
| FNMA POOL #AS3282 3% 10-01-2043 BEO       | **   | 59,214                        |
| FNMA POOL #AS3293 4% 09-01-2044 BEO       | **   | 212,934                       |
| FNMA POOL #AS4271 4.5% 01-01-2045 BEO     | **   | 84,358                        |
| FNMA POOL #AS4302 4% 01-01-2045 BEO       | **   | 240,147                       |
| FNMA POOL #AS4354 4.5% 01-01-2045 BEO     | **   | 615,896                       |
| FNMA POOL #AS4427 4.5% 02-01-2045 BEO     | **   | 602,566                       |
| FNMA POOL #AS4431 4.5% 02-01-2045 BEO     | **   | 391,898                       |
| FNMA POOL #AS5068 3.5% 06-01-2045 BEO     | **   | 27,058                        |
| FNMA POOL #AS5103 3% 06-01-2030 BEO       | **   | 401,468                       |
| FNMA POOL #AS5133 3.5% 06-01-2045 BEO     | **   | 636,830                       |
| FNMA POOL #AS5598 4% 08-01-2045 BEO       | **   | 429,515                       |
| FNMA POOL #AS5722 3.5% 09-01-2045 BEO     | **   | 2,725,340                     |
| FNMA POOL #AS6065 3.5% 10-01-2045 BEO     | **   | 71,716                        |
| FNMA POOL #AS6067 3.5% 10-01-2045 BEO     | **   | 3,692,533                     |
| FNMA POOL #AS6286 4% 12-01-2045 BEO       | **   | 548,024                       |

| Security Name, Maturity Date, and Rate               | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------|------|-------------------------------|
| FNMA POOL #AS6304 4% DUE 12-01-2045 BEO              | **   | 664,284                       |
| FNMA POOL #AS6315 4% 12-01-2045 BEO                  | **   | 26,553                        |
| FNMA POOL #AS6328 3.5% 12-01-2045 BEO                | **   | 855,815                       |
| FNMA POOL #AS6386 3% 12-01-2045 BEO                  | **   | 88,088                        |
| FNMA POOL #AS6395 3.5% 12-01-2045 BEO                | **   | 35,786                        |
| FNMA POOL #AS6452 3.5% 01-01-2046 BEO                | **   | 145,153                       |
| FNMA POOL #AS6489 4% DUE 01-01-2046 BEO              | **   | 570,824                       |
| FNMA POOL #AS6534 3.5% 01-01-2046 BEO                | **   | 1,347,047                     |
| FNMA POOL #AS7125 2.5% 05-01-2046 BEO                | **   | 307,715                       |
| FNMA POOL #AS7155 3% 05-01-2046 BEO                  | **   | 230,233                       |
| FNMA POOL #AS7530 2.5% 07-01-2046 BEO                | **   | 587,259                       |
| FNMA POOL #AS7533 3% 07-01-2046 BEO                  | **   | 1,228,818                     |
| FNMA POOL #AS7693 2% DUE 08-01-2031 BEO              | **   | 571,924                       |
| FNMA POOL #AS7844 3% 09-01-2046 BEO                  | **   | 583,296                       |
| FNMA POOL #AS7877 2.5% 09-01-2046 BEO                | **   | 636,027                       |
| FNMA POOL #AS8143 4% 10-01-2046 BEO                  | **   | 59,864                        |
| FNMA POOL #AS8249 3% 11-01-2036 BEO                  | **   | 771,608                       |
| FNMA POOL #AS8257 2% 11-01-2026 BEO                  | **   | 1,354,310                     |
| FNMA POOL #AS8269 3% 11-01-2046 BEO                  | **   | 3,922,772                     |
| FNMA POOL #AS8386 2.5% 11-01-2031 BEO                | **   | 342,057                       |
| FNMA POOL #AS8740 3.5% 02-01-2037 BEO                | **   | 155,122                       |
| FNMA POOL #AS8980 4.5% 03-01-2047 BEO                | **   | 726,884                       |
| FNMA POOL #AS9588 4% 05-01-2047 BEO                  | **   | 1,395,554                     |
| FNMA POOL #AS9610 4.5% 05-01-2047 BEO                | **   | 2,231,828                     |
| FNMA POOL #AT0874 POOL #AT0874 3% DUE 07-01-2043 REG | **   | 33,521                        |
| FNMA POOL #AT1572 3% DUE 05-01-2043 REG              | **   | 600,499                       |
| FNMA POOL #AT2005 2.5% 04-01-2028 BEO                | **   | 232,025                       |
| FNMA POOL #AT2043 3% DUE 04-01-2043 REG              | **   | 24,021                        |
| FNMA POOL #AT2722 3% DUE 05-01-2043 REG              | **   | 306,380                       |
| FNMA POOL #AT2725 3% 05-01-2043 BEO                  | **   | 3,452,580                     |
| FNMA POOL #AT3179 3% 05-01-2043 BEO                  | **   | 171,208                       |
| FNMA POOL #AT3487 3.5% DUE 04-01-2043 REG            | **   | 565,376                       |
| FNMA POOL #AT5803 3% 06-01-2043 BEO                  | **   | 18,292                        |
| FNMA POOL #AT5907 4% 06-01-2043 BEO                  | **   | 345,044                       |
| FNMA POOL #AT5915 4 DUE 06-01-2043 REG               | **   | 118,894                       |
| FNMA POOL #AT5994 3% 05-01-2043 BEO                  | **   | 65,836                        |
| FNMA POOL #AT6764 3% 07-01-2043 BEO                  | **   | 15,024                        |
| FNMA POOL #AT7213 2.5% DUE 06-01-2028 BEO            | **   | 14,339                        |
| FNMA POOL #AT7620 3% DUE 06-01-2043 REG              | **   | 639,089                       |
| FNMA POOL #AT8000 3% 06-01-2043 BEO                  | **   | 41,297                        |
| FNMA POOL #AT8326 3% DUE 06-01-2043 BEO              | **   | 540,022                       |
| FNMA POOL #AT8419 3 DUE 06-01-2043 REG               | **   | 99,221                        |
| FNMA POOL #AT8489 3% DUE 08-01-2043 REG              | **   | 928,238                       |
| FNMA POOL #AT8968 2.5% 07-01-2028 BEO                | **   | 9,558                         |
| FNMA POOL #AT9250 3% 07-01-2043 BEO                  | **   | 567,585                       |
| FNMA POOL #AT9311 FIXED 2.5% 07-01-2028 BEO          | **   | 35,926                        |
| FNMA POOL #AT9521 2.5% 07-01-2028 BEO                | **   | 52,305                        |
| FNMA POOL #AU0317 3% 06-01-2043 BEO                  | **   | 53,035                        |

| Security Name, Maturity Date, and Rate    | Cost | Current Value<br>(in dollars) |
|-------------------------------------------|------|-------------------------------|
| FNMA POOL #AU0909 2% 07-01-2028 BEO       | **   | 81,775                        |
| FNMA POOL #AU0923 3.5% 07-01-2043 BEO     | **   | 170,688                       |
| FNMA POOL #AU1629 3% DUE 07-01-2043 REG   | **   | 52,402                        |
| FNMA POOL #AU1632 3% DUE 07-01-2043 REG   | **   | 1,301,153                     |
| FNMA POOL #AU1811 2.5% 08-01-2028 BEO     | **   | 31,956                        |
| FNMA POOL #AU2032 3% 07-01-2043 BEO       | **   | 63,411                        |
| FNMA POOL #AU2909 3% 08-01-2028 BEO       | **   | 198,983                       |
| FNMA POOL #AU3034 2.5% 08-01-2028 BEO     | **   | 15,165                        |
| FNMA POOL #AU3176 3% DUE 08-01-2043 REG   | **   | 56,597                        |
| FNMA POOL #AU3191 2.5% DUE 08-01-2028 REG | **   | 75,709                        |
| FNMA POOL #AU3195 3% 08-01-2043 BEO       | **   | 50,314                        |
| FNMA POOL #AU3334 2.5% DUE 07-01-2028 REG | **   | 73,181                        |
| FNMA POOL #AU3789 2.5% DUE 08-01-2028 REG | **   | 41,873                        |
| FNMA POOL #AU3811 3% DUE 08-01-2043 REG   | **   | 38,760                        |
| FNMA POOL #AU4585 3% 08-01-2043 BEO       | **   | 17,499                        |
| FNMA POOL #AU5161 3 DUE 08-01-2043 REG    | **   | 944,268                       |
| FNMA POOL #AU5190 2.5% 08-01-2028 BEO     | **   | 64,157                        |
| FNMA POOL #AU5202 3% 08-01-2043 BEO       | **   | 37,082                        |
| FNMA POOL #AU5904 3.5% 09-01-2033 BEO     | **   | 162,224                       |
| FNMA POOL #AU6735 3% 10-01-2043 BEO       | **   | 425,095                       |
| FNMA POOL #AU8066 3% 09-01-2043 BEO       | **   | 51,707                        |
| FNMA POOL #AV0702 4% 12-01-2043 BEO       | **   | 79,247                        |
| FNMA POOL #AV0802 2.5% 08-01-2028 BEO     | **   | 10,181                        |
| FNMA POOL #AV2425 4% 02-01-2045 BEO       | **   | 11,354                        |
| FNMA POOL #AV4486 4.5% 01-01-2044 BEO     | **   | 103,025                       |
| FNMA POOL #AV4502 4.5% 01-01-2044 BEO     | **   | 62,642                        |
| FNMA POOL #AV4736 4% 12-01-2043 BEO       | **   | 80,298                        |
| FNMA POOL #AV5425 4.5% 01-01-2044 BEO     | **   | 475,367                       |
| FNMA POOL #AV5667 4% 01-01-2044 BEO       | **   | 74,572                        |
| FNMA POOL #AV5730 4.5% 04-01-2044 BEO     | **   | 250,809                       |
| FNMA POOL #AV5731 4.5% 04-01-2044 BEO     | **   | 95,335                        |
| FNMA POOL #AV5732 4.5% 04-01-2044 BEO     | **   | 30,504                        |
| FNMA POOL #AV5733 4.5% 04-01-2044 BEO     | **   | 39,426                        |
| FNMA POOL #AV5734 4.5% 04-01-2044 BEO     | **   | 112,455                       |
| FNMA POOL #AV7116 4.5% 03-01-2044 BEO     | **   | 83,036                        |
| FNMA POOL #AV8492 4.5% 02-01-2044 BEO     | **   | 149,836                       |
| FNMA POOL #AV9290 4.5% 02-01-2044 BEO     | **   | 288,716                       |
| FNMA POOL #AW3146 4% 06-01-2044 BEO       | **   | 138,677                       |
| FNMA POOL #AW9504 3% 01-01-2045 BEO       | **   | 44,684                        |
| FNMA POOL #AX1348 4% 10-01-2044 BEO       | **   | 6,221                         |
| FNMA POOL #AX4277 3% 01-01-2045 BEO       | **   | 215,632                       |
| FNMA POOL #AX4883 3% 12-01-2044 BEO       | **   | 662,075                       |
| FNMA POOL #AX6579 3% 01-01-2045 BEO       | **   | 55,937                        |
| FNMA POOL #AX7578 3% 01-01-2045 BEO       | **   | 38,627                        |
| FNMA POOL #AY1022 3% 05-01-2045 BEO       | **   | 302,200                       |
| FNMA POOL #AY1363 4% 04-01-2045 BEO       | **   | 147,001                       |
| FNMA POOL #AY1377 4% DUE 04-01-2045 REG   | **   | 279,002                       |
| FNMA POOL #AY3913 3.5% 02-01-2045 BEO     | **   | 113,327                       |

| Security Name, Maturity Date, and Rate  | Cost | Current Value<br>(in dollars) |
|-----------------------------------------|------|-------------------------------|
| FNMA POOL #AY4869 4% 06-01-2045 BEO     | **   | 113,079                       |
| FNMA POOL #AY5484 4% 12-01-2044 BEO     | **   | 4,626                         |
| FNMA POOL #AY9434 4% 12-01-2045 BEO     | **   | 26,463                        |
| FNMA POOL #AZ0711 3.5% 02-01-2046 BEO   | **   | 28,810                        |
| FNMA POOL #AZ3743 3.5% 11-01-2045 BEO   | **   | 535,571                       |
| FNMA POOL #AZ3926 4% 10-01-2045 BEO     | **   | 1,099                         |
| FNMA POOL #AZ4234 3% 06-01-2030 BEO     | **   | 984,843                       |
| FNMA POOL #AZ4775 3.5% 10-01-2045 BEO   | **   | 1,845,488                     |
| FNMA POOL #AZ5713 4% 09-01-2045 BEO     | **   | 237,113                       |
| FNMA POOL #AZ7353 3.5% 11-01-2045 BEO   | **   | 163,704                       |
| FNMA POOL #BA3779 4% 01-01-2046 BEO     | **   | 3,839                         |
| FNMA POOL #BA4750 3.5% 01-01-2031 BEO   | **   | 162,258                       |
| FNMA POOL #BA4766 4% 01-01-2046 BEO     | **   | 75,730                        |
| FNMA POOL #BA4780 4% 01-01-2046 BEO     | **   | 1,753,227                     |
| FNMA POOL #BA4801 4% 02-01-2046 BEO     | **   | 382,419                       |
| FNMA POOL #BA5330 4% 11-01-2045 BEO     | **   | 15,228                        |
| FNMA POOL #BA5827 3% 11-01-2030 BEO     | **   | 172,155                       |
| FNMA POOL #BA6018 3% 01-01-2046 BEO     | **   | 11,845                        |
| FNMA POOL #BA6555 3% 01-01-2046 BEO     | **   | 16,198                        |
| FNMA POOL #BA6798 4% 01-01-2046 BEO     | **   | 95,262                        |
| FNMA POOL #BA6824 3% 02-01-2046 BEO     | **   | 114,103                       |
| FNMA POOL #BA6924 3% 02-01-2046 BEO     | **   | 13,780                        |
| FNMA POOL #BC1104 3% 02-01-2046 BEO     | **   | 136,439                       |
| FNMA POOL #BC1509 3% 08-01-2046 BEO     | **   | 512,420                       |
| FNMA POOL #BC2817 3% 09-01-2046 BEO     | **   | 1,049,078                     |
| FNMA POOL #BC3020 3% 02-01-2046 BEO     | **   | 346,511                       |
| FNMA POOL #BC3883 4% DUE 03-01-2046 BEO | **   | 237,643                       |
| FNMA POOL #BC4411 3.5% 03-01-2031 BEO   | **   | 227,906                       |
| FNMA POOL #BC4764 3% 10-01-2046 BEO     | **   | 489,131                       |
| FNMA POOL #BC9077 3.5% 12-01-2046 BEO   | **   | 310,655                       |
| FNMA POOL #BD5992 2.5% 07-01-2031 BEO   | **   | 81,629                        |
| FNMA POOL #BD8104 3% 10-01-2046 BEO     | **   | 892,947                       |
| FNMA POOL #BE9806 4.5% 03-01-2047 BEO   | **   | 254,662                       |
| FNMA POOL #BE9838 4.5% 03-01-2047 BEO   | **   | 251,103                       |
| FNMA POOL #BE9839 4.5% 04-01-2047 BEO   | **   | 277,273                       |
| FNMA POOL #BF0035 4% 04-01-2055 BEO     | **   | 38,294                        |
| FNMA POOL #BF0064 4% 09-01-2055 BEO     | **   | 38,047                        |
| FNMA POOL #BF0104 4% 02-01-2056 BEO     | **   | 2,013,498                     |
| FNMA POOL #BF0133 4% 08-01-2056 BEO     | **   | 6,396,279                     |
| FNMA POOL #BF0183 4% 01-01-2057 BEO     | **   | 1,201,307                     |
| FNMA POOL #BF0191 4% 06-01-2057 BEO     | **   | 2,064,594                     |
| FNMA POOL #BF0194 4.5% 07-01-2040 BEO   | **   | 712,924                       |
| FNMA POOL #BF0222 4.5% 09-01-2057 BEO   | **   | 1,186,636                     |
| FNMA POOL #BF0301 4.5% 08-01-2058 BEO   | **   | 1,401,989                     |
| FNMA POOL #BF0334 3.5% 01-01-2059 BEO   | **   | 159,999                       |
| FNMA POOL #BF0338 4.5% 01-01-2059 BEO   | **   | 457,567                       |
| FNMA POOL #BF0546 2.5% 07-01-2061 BEO   | **   | 4,156,137                     |
| FNMA POOL #BF0560 2.5% 09-01-2061 BEO   | **   | 1,385,216                     |

| Security Name, Maturity Date, and Rate     | Cost | Current Value<br>(in dollars) |
|--------------------------------------------|------|-------------------------------|
| FNMA POOL #BH6197 4% 07-01-2047 BEO        | **   | 283,098                       |
| FNMA POOL #BH6198 4% 07-01-2047 BEO        | **   | 452,619                       |
| FNMA POOL #BH6199 4% 07-01-2047 BEO        | **   | 394,003                       |
| FNMA POOL #BJ0669 3.5% 03-01-2033 BEO      | **   | 477,632                       |
| FNMA POOL #BJ1635 3% 11-01-2032 BEO        | **   | 573,018                       |
| FNMA POOL #BJ5803 4% DUE 03-01-2048 BEO    | **   | 237,392                       |
| FNMA POOL #BJ8703 3.5% 05-01-2049 BEO      | **   | 60,383                        |
| FNMA POOL #BJ9249 4.5% 06-01-2048 BEO      | **   | 400,021                       |
| FNMA POOL #BK2620 2.5% 06-01-2050 BEO      | **   | 417,368                       |
| FNMA POOL #BK5094 5% 05-01-2048 BEO        | **   | 186,935                       |
| FNMA POOL #BK5710 4% 04-01-2048 BEO        | **   | 350,894                       |
| FNMA POOL #BK7608 4% 09-01-2048 BEO        | **   | 4,086,080                     |
| FNMA POOL #BK8753 4.5% 06-01-2049 BEO      | **   | 198,939                       |
| FNMA POOL #BK8814 4.5% 08-01-2048 BEO      | **   | 234,808                       |
| FNMA POOL #BK9849 4% 09-01-2033 BEO        | **   | 410,707                       |
| FNMA POOL #BL0957 3.78% DUE 01-01-2029 BEO | **   | 189,020                       |
| FNMA POOL #BL5081 2.63% DUE 05-01-2030 BEO | **   | 1,865,808                     |
| FNMA POOL #BL6386 2.02% DUE 08-01-2030 BEO | **   | 1,442,159                     |
| FNMA POOL #BM1565 3% 04-01-2047 BEO        | **   | 1,359,862                     |
| FNMA POOL #BM1775 4.5% 07-01-2047 BEO      | **   | 298,664                       |
| FNMA POOL #BM3119 1.8% 02-01-2047 BEO      | **   | 941,430                       |
| FNMA POOL #BM3280 4.5% 11-01-2047 BEO      | **   | 2,466,685                     |
| FNMA POOL #BM3473 3.5% 11-01-2047 BEO      | **   | 544,806                       |
| FNMA POOL #BM3724 3.5% 03-01-2048 BEO      | **   | 6,154,380                     |
| FNMA POOL #BM3855 4% 03-01-2048 BEO        | **   | 745,218                       |
| FNMA POOL #BM3904 5% 05-01-2048 BEO        | **   | 370,203                       |
| FNMA POOL #BM4301 4% 03-01-2048 BEO        | **   | 9,357,161                     |
| FNMA POOL #BM4676 4% 10-01-2048 BEO        | **   | 917,766                       |
| FNMA POOL #BM4716 3.5% 12-01-2030 BEO      | **   | 185,216                       |
| FNMA POOL #BM4898 4% 11-01-2038 BEO        | **   | 665,230                       |
| FNMA POOL #BM5082 4.5% 11-01-2048 BEO      | **   | 1,218,603                     |
| FNMA POOL #BM5111 3% 11-01-2033 BEO        | **   | 4,782,739                     |
| FNMA POOL #BM5184 4% 09-01-2033 BEO        | **   | 766,814                       |
| FNMA POOL #BM5261 4% 01-01-2048 BEO        | **   | 2,748,841                     |
| FNMA POOL #BM5568 4.5% 02-01-2049 BEO      | **   | 1,873,555                     |
| FNMA POOL #BM6623 2.5% 10-01-2050 BEO      | **   | 152,141                       |
| FNMA POOL #BM6912 2.5% 01-01-2052 BEO      | **   | 226,025                       |
| FNMA POOL #BM7221 3% 02-01-2031 BEO        | **   | 2,705,484                     |
| FNMA POOL #BN4428 4.5% DUE 12-01-2048 REG  | **   | 168,863                       |
| FNMA POOL #BO1858 3.0% DUE 08-01-2049      | **   | 195,203                       |
| FNMA POOL #BO1864 3.0% DUE 08-01-2049 REG  | **   | 54,011                        |
| FNMA POOL #BO8932 3.0% DUE 01-01-2050      | **   | 75,619                        |
| FNMA POOL #BQ0254 2.0% DUE 08-01-2050      | **   | 215,268                       |
| FNMA POOL #BQ1528 2.0% DUE 09-01-2050      | **   | 156,504                       |
| FNMA POOL #BQ6617 1.5% 10-01-2051 BEO      | **   | 3,740,919                     |
| FNMA POOL #BQ9298 2.5% 12-01-2050          | **   | 236,294                       |
| FNMA POOL #BR2664 2.0% 02-01-2051          | **   | 632,061                       |
| FNMA POOL #BR4753 2.0% DUE 03-01-2051      | **   | 263,791                       |

| Security Name, Maturity Date, and Rate     | Cost | Current Value<br>(in dollars) |
|--------------------------------------------|------|-------------------------------|
| FNMA POOL #BR5487 2.0% DUE 03-01-2051      | **   | 195,044                       |
| FNMA POOL #BR6500 2.5% DUE 03-01-2051 REG  | **   | 612,144                       |
| FNMA POOL #BR8276 2.5% DUE 04-01-2051 BEO  | **   | 57,885                        |
| FNMA POOL #BR8518 2.0% DUE 04-01-2051 REG  | **   | 182,564                       |
| FNMA POOL #BR9104 2.5% DUE 05-01-2051      | **   | 60,666                        |
| FNMA POOL #BS5754 3.9% DUE 06-01-2032 REG  | **   | 95,990                        |
| FNMA POOL #BS5808 3.83% 07-01-2032         | **   | 95,457                        |
| FNMA POOL #BS5964 3.67% DUE 06-01-2032 REG | **   | 92,750                        |
| FNMA POOL #BS6131 3.89% 07-01-2032         | **   | 472,842                       |
| FNMA POOL #BS6169 4.11% 07-01-2032         | **   | 97,501                        |
| FNMA POOL #BS6188 4.34% DUE 07-01-2032 REG | **   | 99,119                        |
| FNMA POOL #BS6384 3.9% DUE 08-01-2032 BEO  | **   | 94,568                        |
| FNMA POOL #BS6767 4.27% DUE 10-01-2032 BEO | **   | 1,067,001                     |
| FNMA POOL #BS7398 4.735% DUE 02-01-2033    | **   | 1,576,151                     |
| FNMA POOL #BS7975 4.87% 03-01-2033         | **   | 103,035                       |
| FNMA POOL #BS9454 5.34% 09-01-2028         | **   | 312,372                       |
| FNMA POOL #BS9725 5.45% 10-01-2028         | **   | 104,044                       |
| FNMA POOL #BS9960 5.36% 12-01-2033         | **   | 962,900                       |
| FNMA POOL #BT0087 2.5% 05-01-2051          | **   | 1,752,322                     |
| FNMA POOL #BV5578 3% DUE 05-01-2052 REG    | **   | 23,314,878                    |
| FNMA POOL #BV5623 3% 06-01-2052 BEO        | **   | 246,346                       |
| FNMA POOL #BV7598 3.0% 03-01-2052          | **   | 46,191                        |
| FNMA POOL #BV9613 3% 04-01-2052 BEO        | **   | 452,260                       |
| FNMA POOL #BV9900 4.0% DUE 05-01-2052 REG  | **   | 48,930                        |
| FNMA POOL #BW9916 5% 10-01-2052 BEO        | **   | 1,022,196                     |
| FNMA POOL #BX0553 5.5% DUE 10-01-2052 REG  | **   | 181,454                       |
| FNMA POOL #BX7702 6.5% 02-01-2053 BEO      | **   | 466,790                       |
| FNMA POOL #BY0903 5.5% 04-01-2053          | **   | 385,514                       |
| FNMA POOL #BZ0042 5.1% 12-01-2033          | **   | 419,692                       |
| FNMA POOL #CA0789 3.5% 11-01-2032          | **   | 472,229                       |
| FNMA POOL #CA0907 3.5% DUE 12-01-2047      | **   | 460,437                       |
| FNMA POOL #CA1576 5.0% DUE 01-01-2048 REG  | **   | 273,517                       |
| FNMA POOL #CA3283 4.0% 03-01-2034          | **   | 892,737                       |
| FNMA POOL #CA3285 4.0% 03-01-2034          | **   | 889,117                       |
| FNMA POOL #CA3287 4.0% 03-01-2034          | **   | 185,833                       |
| FNMA POOL #CA4346 3% DUE 10-01-2049 REG    | **   | 306,124                       |
| FNMA POOL #CA4819 4% DUE 12-01-2049 BEO    | **   | 421,459                       |
| FNMA POOL #CA5379 4.5% DUE 03-01-2050 BEO  | **   | 584,301                       |
| FNMA POOL #CA5416 2.5% DUE 03-01-2050 REG  | **   | 550,888                       |
| FNMA POOL #CA7224 2.0% 10-01-2050          | **   | 932,515                       |
| FNMA POOL #CA7225 2% DUE 10-01-2050 BEO    | **   | 237,334                       |
| FNMA POOL #CA7257 2.5% DUE 10-01-2050 REG  | **   | 1,001,488                     |
| FNMA POOL #CA9358 2.5% DUE 03-01-2041 REG  | **   | 672,710                       |
| FNMA POOL #CB0100 2.5% DUE 04-01-2041 REG  | **   | 840,363                       |
| FNMA POOL #CB0470 2.5% 05-01-2041          | **   | 1,284,740                     |
| FNMA POOL #CB1771 1.5% DUE 09-01-2051 REG  | **   | 5,709,960                     |
| FNMA POOL #CB2429 3.0% DUE 12-01-2051 REG  | **   | 13,825,373                    |
| FNMA POOL #CB2858 2.5% DUE 02-01-2052 REG  | **   | 1,928,364                     |

| Security Name, Maturity Date, and Rate    | Cost | Current Value<br>(in dollars) |
|-------------------------------------------|------|-------------------------------|
| FNMA POOL #CB2929 3% 02-01-2052 BEO       | **   | 75,707                        |
| FNMA POOL #CB3614 4.0% DUE 05-01-2052 REG | **   | 678,261                       |
| FNMA POOL #CB4755 5% 09-01-2037 BEO       | **   | 2,459,913                     |
| FNMA POOL #CB4756 5% 09-01-2037 BEO       | **   | 1,286,275                     |
| FNMA POOL #CB4757 5% 09-01-2037 BEO       | **   | 2,288,398                     |
| FNMA POOL #CB4758 5% 09-01-2037 BEO       | **   | 1,436,154                     |
| FNMA POOL #CB4759 5% 09-01-2037 BEO       | **   | 1,436,908                     |
| FNMA POOL #CB4760 5% 09-01-2037 BEO       | **   | 3,372,935                     |
| FNMA POOL #CB4991 4.5% 10-01-2037 BEO     | **   | 673,821                       |
| FNMA POOL #CB4995 4.5% 10-01-2037 BEO     | **   | 1,032,105                     |
| FNMA POOL #CB5005 5% 10-01-2037 BEO       | **   | 1,053,724                     |
| FNMA POOL #CB6540 6.0% 06-01-2053         | **   | 2,768,208                     |
| FNMA POOL #CB6753 6.0% 07-01-2053         | **   | 3,142,387                     |
| FNMA POOL #FM0071 3.5% 02-01-2040 BEO     | **   | 143,865                       |
| FNMA POOL #FM1263 4.5% 07-01-2049 BEO     | **   | 214,644                       |
| FNMA POOL #FM1349 3.5% 03-01-2047 BEO     | **   | 1,716,516                     |
| FNMA POOL #FM1467 3% 12-01-2047 BEO       | **   | 1,268,981                     |
| FNMA POOL #FM1727 5% 09-01-2049 BEO       | **   | 1,113,706                     |
| FNMA POOL #FM1796 3.5% 10-01-2034 BEO     | **   | 40,380                        |
| FNMA POOL #FM2477 3% 05-01-2036 BEO       | **   | 1,793,129                     |
| FNMA POOL #FM2479 2.5% 07-01-2033 BEO     | **   | 2,449,901                     |
| FNMA POOL #FM2743 3.0% DUE 02-01-2034 REG | **   | 2,245,256                     |
| FNMA POOL #FM2922 3% 02-01-2038 BEO       | **   | 888,949                       |
| FNMA POOL #FM2972 4% 12-01-2044 BEO       | **   | 4,991,850                     |
| FNMA POOL #FM3049 4% 04-01-2044 BEO       | **   | 1,364,327                     |
| FNMA POOL #FM3123 2.5% 03-01-2038 BEO     | **   | 975,627                       |
| FNMA POOL #FM3241 3% 03-01-2050 BEO       | **   | 11,378,772                    |
| FNMA POOL #FM3243 3.5% 02-01-2050 BEO     | **   | 106,599                       |
| FNMA POOL #FM3773 3.5% 11-01-2048 BEO     | **   | 2,648,817                     |
| FNMA POOL #FM4252 2% 09-01-2050 BEO       | **   | 176,871                       |
| FNMA POOL #FM4311 3% 08-01-2050 BEO       | **   | 364,394                       |
| FNMA POOL #FM4436 4% 06-01-2034 BEO       | **   | 1,333,889                     |
| FNMA POOL #FM4577 2.5% 10-01-2050 BEO     | **   | 548,526                       |
| FNMA POOL #FM4817 5% 06-01-2049 BEO       | **   | 894,379                       |
| FNMA POOL #FM5050 2.5% 02-01-2035 BEO     | **   | 1,245,901                     |
| FNMA POOL #FM5280 3.5% 10-01-2050 BEO     | **   | 86,253                        |
| FNMA POOL #FM5313 2.5% 10-01-2050 BEO     | **   | 817,832                       |
| FNMA POOL #FM5423 2.5% 01-01-2051 BEO     | **   | 723,863                       |
| FNMA POOL #FM5743 2.5% 02-01-2051 BEO     | **   | 1,368,628                     |
| FNMA POOL #FM5754 3.5% 03-01-2037 BEO     | **   | 86,604                        |
| FNMA POOL #FM5783 3% 06-01-2038 BEO       | **   | 531,460                       |
| FNMA POOL #FM5904 2.5% 02-01-2051 BEO     | **   | 246,991                       |
| FNMA POOL #FM5940 2% 02-01-2051 BEO       | **   | 1,285,130                     |
| FNMA POOL #FM6015 3.5% 08-01-2039 BEO     | **   | 138,541                       |
| FNMA POOL #FM6036 4% 01-01-2050 BEO       | **   | 1,366,829                     |
| FNMA POOL #FM6117 3% 11-01-2048 BEO       | **   | 238,140                       |
| FNMA POOL #FM6343 2% 03-01-2051 BEO       | **   | 133,581                       |
| FNMA POOL #FM6400 2% 03-01-2051 BEO       | **   | 843,922                       |

| Security Name, Maturity Date, and Rate   | Cost | Current Value<br>(in dollars) |
|------------------------------------------|------|-------------------------------|
| FNMA POOL #FM6418 2% 03-01-2051 BEO      | **   | 132,128                       |
| FNMA POOL #FM6448 2% 03-01-2051 BEO      | **   | 1,017,602                     |
| FNMA POOL #FM6460 2.5% 03-01-2051 BEO    | **   | 382,881                       |
| FNMA POOL #FM6555 2% 04-01-2051 BEO      | **   | 913,860                       |
| FNMA POOL #FM7100 3.5% 06-01-2050 BEO    | **   | 257,690                       |
| FNMA POOL #FM7141 4% 02-01-2047 BEO      | **   | 133,213                       |
| FNMA POOL #FM7441 3% 05-01-2051 BEO      | **   | 467,460                       |
| FNMA POOL #FM7630 2.5% 06-01-2051 BEO    | **   | 328,538                       |
| FNMA POOL #FM7673 2.5% 06-01-2051 BEO    | **   | 1,897,863                     |
| FNMA POOL #FM7675 2.5% 06-01-2051 BEO    | **   | 512,735                       |
| FNMA POOL #FM7676 2.5% 06-01-2051 BEO    | **   | 140,270                       |
| FNMA POOL #FM7727 2.5% 06-01-2051 BEO    | **   | 129,308                       |
| FNMA POOL #FM7786 4% 01-01-2049 BEO      | **   | 441,839                       |
| FNMA POOL #FM7796 4% 06-01-2048 BEO      | **   | 679,112                       |
| FNMA POOL #FM7869 2.5% 01-01-2051 BEO    | **   | 264,338                       |
| FNMA POOL #FM7900 2.5% 07-01-2051 BEO    | **   | 342,207                       |
| FNMA POOL #FM7910 2.5% 07-01-2051 BEO    | **   | 495,006                       |
| FNMA POOL #FM8025 2.5% 07-01-2051 BEO    | **   | 210,146                       |
| FNMA POOL #FM8166 3% 06-01-2051 BEO      | **   | 389,861                       |
| FNMA POOL #FM8325 2.5% 07-01-2035 BEO    | **   | 2,670,081                     |
| FNMA POOL #FM8422 2.5% 08-01-2051 BEO    | **   | 5,438,479                     |
| FNMA POOL #FM8480 3% 11-01-2050 BEO      | **   | 1,318,091                     |
| FNMA POOL #FM8576 3% 02-01-2050 BEO      | **   | 753,113                       |
| FNMA POOL #FM8577 3% 08-01-2051 BEO      | **   | 1,026,155                     |
| FNMA POOL #FM8648 3% 09-01-2051 BEO      | **   | 1,590,741                     |
| FNMA POOL #FM8685 3% 09-01-2051 BEO      | **   | 135,393                       |
| FNMA POOL #FM8786 2.5% 10-01-2051 BEO    | **   | 1,709,615                     |
| FNMA POOL #FM8864 2.5% 10-01-2051 BEO    | **   | 828,530                       |
| FNMA POOL #FM8977 2.5% 09-01-2051 BEO    | **   | 134,400                       |
| FNMA POOL #FM9044 3% 10-01-2051 BEO      | **   | 343,232                       |
| FNMA POOL #FM9205 2.5% 04-01-2051 BEO    | **   | 142,965                       |
| FNMA POOL #FM9365 3% 11-01-2051 BEO      | **   | 295,205                       |
| FNMA POOL #FM9387 2% 11-01-2051 BEO      | **   | 414,501                       |
| FNMA POOL #FM9412 2.5% 11-01-2051 BEO    | **   | 67,044                        |
| FNMA POOL #FM9441 2% 04-01-2051 BEO      | **   | 548,337                       |
| FNMA POOL #FM9464 3% 11-01-2051 BEO      | **   | 1,091,713                     |
| FNMA POOL #FM9489 2% 11-01-2051 BEO      | **   | 143,184                       |
| FNMA POOL #FNAT5995 3 DUE 05-01-2043 REG | **   | 67,828                        |
| FNMA POOL #FP0021 4% 05-01-2031 BEO      | **   | 2,205,702                     |
| FNMA POOL #FP0028 2% 08-01-2040 BEO      | **   | 409,491                       |
| FNMA POOL #FS0024 2.5% 09-01-2051 BEO    | **   | 328,771                       |
| FNMA POOL #FS0028 2.5% 09-01-2051 BEO    | **   | 661,837                       |
| FNMA POOL #FS0034 3% 12-01-2051 BEO      | **   | 454,109                       |
| FNMA POOL #FS0037 3% 08-01-2051 BEO      | **   | 263,718                       |
| FNMA POOL #FS0041 3% 11-01-2050 BEO      | **   | 261,143                       |
| FNMA POOL #FS0067 4.5% 09-01-2051 BEO    | **   | 340,665                       |
| FNMA POOL #FS0191 2.5% 01-01-2052 BEO    | **   | 368,216                       |
| FNMA POOL #FS0240 3% 01-01-2052 BEO      | **   | 448,577                       |

| Security Name, Maturity Date, and Rate  | Cost | Current Value<br>(in dollars) |
|-----------------------------------------|------|-------------------------------|
| FNMA POOL #FS0331 3% 01-01-2052 BEO     | **   | 539,757                       |
| FNMA POOL #FS0349 2% 01-01-2052 BEO     | **   | 1,236,040                     |
| FNMA POOL #FS0357 3% 12-01-2051 BEO     | **   | 70,376                        |
| FNMA POOL #FS0366 2.5% 01-01-2052 BEO   | **   | 299,572                       |
| FNMA POOL #FS0408 3% 01-01-2052 BEO     | **   | 459,974                       |
| FNMA POOL #FS0410 3% 02-01-2047 BEO     | **   | 72,327                        |
| FNMA POOL #FS0424 2.5% 01-01-2052 BEO   | **   | 1,554,222                     |
| FNMA POOL #FS0434 2.5% 11-01-2051 BEO   | **   | 215,957                       |
| FNMA POOL #FS0523 2.5% 02-01-2052 BEO   | **   | 1,684,467                     |
| FNMA POOL #FS0534 2.5% 07-01-2051 BEO   | **   | 149,032                       |
| FNMA POOL #FS0549 2.5% 02-01-2052 BEO   | **   | 1,219,080                     |
| FNMA POOL #FS0551 2.5% 02-01-2052 BEO   | **   | 605,969                       |
| FNMA POOL #FS0582 2.5% 02-01-2052 BEO   | **   | 448,700                       |
| FNMA POOL #FS0584 2% DUE 02-01-2052 BEO | **   | 217,156                       |
| FNMA POOL #FS0612 2% 02-01-2052 BEO     | **   | 148,672                       |
| FNMA POOL #FS0697 2.5% 02-01-2042 BEO   | **   | 748,396                       |
| FNMA POOL #FS0744 3% 02-01-2052 BEO     | **   | 5,484,081                     |
| FNMA POOL #FS0751 3% 03-01-2052 BEO     | **   | 1,568,224                     |
| FNMA POOL #FS0896 3% 12-01-2051 BEO     | **   | 6,294,125                     |
| FNMA POOL #FS0965 2% 11-01-2051 BEO     | **   | 289,157                       |
| FNMA POOL #FS1014 2% 02-01-2052 BEO     | **   | 429,109                       |
| FNMA POOL #FS1015 2% 02-01-2052 BEO     | **   | 1,398,985                     |
| FNMA POOL #FS1074 3% 03-01-2052 BEO     | **   | 3,338,821                     |
| FNMA POOL #FS1104 2.5% 11-01-2051 BEO   | **   | 216,943                       |
| FNMA POOL #FS1201 3% 01-01-2050 BEO     | **   | 818,816                       |
| FNMA POOL #FS1237 3.5% 12-01-2051 BEO   | **   | 533,455                       |
| FNMA POOL #FS1289 3% 03-01-2052 BEO     | **   | 1,080,547                     |
| FNMA POOL #FS1373 3% 11-01-2051 BEO     | **   | 62,458                        |
| FNMA POOL #FS1403 3% 01-01-2045 BEO     | **   | 450,258                       |
| FNMA POOL #FS1427 3% 02-01-2050 BEO     | **   | 370,345                       |
| FNMA POOL #FS1454 3.5% 04-01-2052 BEO   | **   | 406,012                       |
| FNMA POOL #FS1462 3.5% 01-01-2052 BEO   | **   | 238,327                       |
| FNMA POOL #FS1539 3% 11-01-2048 BEO     | **   | 540,291                       |
| FNMA POOL #FS1553 2.5% 11-01-2050 BEO   | **   | 294,279                       |
| FNMA POOL #FS1556 3.5% 05-01-2052 BEO   | **   | 2,877,903                     |
| FNMA POOL #FS1603 3.5% 05-01-2052 BEO   | **   | 821,007                       |
| FNMA POOL #FS1726 2% 09-01-2041 BEO     | **   | 520,398                       |
| FNMA POOL #FS1836 2.5% 05-01-2052 BEO   | **   | 3,806,655                     |
| FNMA POOL #FS1845 3.5% 12-01-2029 BEO   | **   | 1,065,882                     |
| FNMA POOL #FS2023 4% 05-01-2052 BEO     | **   | 882,502                       |
| FNMA POOL #FS2296 3.5% 01-01-2052 BEO   | **   | 4,688,691                     |
| FNMA POOL #FS2707 3.5% 04-01-2052 BEO   | **   | 1,331,220                     |
| FNMA POOL #FS2768 2% 01-01-2052 BEO     | **   | 224,681                       |
| FNMA POOL #FS2914 4.5% 09-01-2052 BEO   | **   | 898,396                       |
| FNMA POOL #FS2920 3% 07-01-2036 BEO     | **   | 1,913,924                     |
| FNMA POOL #FS3009 2% 05-01-2042 BEO     | **   | 390,587                       |
| FNMA POOL #FS3249 5% 11-01-2052 BEO     | **   | 1,270,053                     |
| FNMA POOL #FS3275 3% 04-01-2052 BEO     | **   | 435,302                       |

| Security Name, Maturity Date, and Rate    | Cost | Current Value<br>(in dollars) |
|-------------------------------------------|------|-------------------------------|
| FNMA POOL #FS3393 4% 10-01-2052 BEO       | **   | 22,955                        |
| FNMA POOL #FS3393 4% 10-01-2052 BEO       | **   | 94,733                        |
| FNMA POOL #FS3411 6% 01-01-2053 BEO       | **   | 453,800                       |
| FNMA POOL #FS3425 4.5% 09-01-2052 BEO     | **   | 1,173,970                     |
| FNMA POOL #FS3672 5.5% 02-01-2053 BEO     | **   | 1,275,395                     |
| FNMA POOL #FS3835 4.5% 11-01-2052 BEO     | **   | 420,823                       |
| FNMA POOL #FS3836 4.5% 01-01-2053 BEO     | **   | 813,861                       |
| FNMA POOL #FS3941 5% 02-01-2053 BEO       | **   | 569,666                       |
| FNMA POOL #FS3977 4.5% 11-01-2052 BEO     | **   | 543,473                       |
| FNMA POOL #FS3978 5% 01-01-2053 BEO       | **   | 566,637                       |
| FNMA POOL #FS4000 6.0% 07-01-2041         | **   | 1,016,316                     |
| FNMA POOL #FS4058 2.5% 12-01-2036 BEO     | **   | 1,706,100                     |
| FNMA POOL #FS4132 6% 03-01-2053 BEO       | **   | 95,699                        |
| FNMA POOL #FS4166 5.5% 04-01-2053 BEO     | **   | 957,633                       |
| FNMA POOL #FS4199 3% 03-01-2053 BEO       | **   | 23,404,670                    |
| FNMA POOL #FS4269 2.0% 10-01-2051         | **   | 1,741,706                     |
| FNMA POOL #FS4270 2.0% 03-01-2052         | **   | 1,722,292                     |
| FNMA POOL #FS4314 2% 03-01-2052 BEO       | **   | 313,011                       |
| FNMA POOL #FS4363 2.5% 03-01-2035 BEO     | **   | 1,738,383                     |
| FNMA POOL #FS4448 4% 12-01-2044 BEO       | **   | 269,240                       |
| FNMA POOL #FS4454 6% 04-01-2053 BEO       | **   | 567,724                       |
| FNMA POOL #FS4471 2.5% 09-01-2042 BEO     | **   | 337,296                       |
| FNMA POOL #FS4480 4.5% 03-01-2050 BEO     | **   | 357,299                       |
| FNMA POOL #FS4570 5.0% 12-01-2047         | **   | 1,103,239                     |
| FNMA POOL #FS4573 6% 05-01-2053 BEO       | **   | 1,162,476                     |
| FNMA POOL #FS4613 2% 05-01-2042 BEO       | **   | 81,818                        |
| FNMA POOL #FS4805 5.5% 05-01-2053 BEO     | **   | 603,384                       |
| FNMA POOL #FS4914 2.5% 10-01-2037 BEO     | **   | 861,417                       |
| FNMA POOL #FS4979 5.5% 05-01-2053 BEO     | **   | 866,966                       |
| FNMA POOL #FS5059 3.5% 11-01-2048 BEO     | **   | 4,266,326                     |
| FNMA POOL #FS5155 5% 07-01-2053 BEO       | **   | 2,304,908                     |
| FNMA POOL #FS5191 2% 08-01-2042 BEO       | **   | 576,843                       |
| FNMA POOL #FS5306 6% 07-01-2053 BEO       | **   | 693,282                       |
| FNMA POOL #FS5437 5.5% 06-01-2053 BEO     | **   | 2,274,509                     |
| FNMA POOL #FS5647 5.5% 07-01-2053 BEO     | **   | 781,984                       |
| FNMA POOL #FS5708 5% 06-01-2053 BEO       | **   | 488,801                       |
| FNMA POOL #FS5749 6.5% 09-01-2053 BEO     | **   | 2,982,242                     |
| FNMA POOL #FS6072 2.5% 12-01-2036 BEO     | **   | 753,033                       |
| FNMA POOL #FS6158 4% 07-01-2052 BEO       | **   | 1,775,603                     |
| FNMA POOL #FS6451 5.5% 08-01-2053 BEO     | **   | 1,310,046                     |
| FNMA POOL #G67717 4.0% DUE 11-01-2048 REG | **   | 377,371                       |
| FNMA POOL #MA0006 4% 03-01-2039 BEO       | **   | 3,642                         |
| FNMA POOL #MA0214 5% 10-01-2029 BEO       | **   | 99,620                        |
| FNMA POOL #MA0243 5% 11-01-2029 BEO       | **   | 76,504                        |
| FNMA POOL #MA0295 5% 01-01-2030 BEO       | **   | 51,023                        |
| FNMA POOL #MA0320 5% 02-01-2030 BEO       | **   | 27,809                        |
| FNMA POOL #MA0583 4% 12-01-2040 BEO       | **   | 1,585                         |
| FNMA POOL #MA0706 4.5% 04-01-2031 BEO     | **   | 45,160                        |

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|-------------------------------------------|------|-------------------------------|
| FNMA POOL #MA0734 4.5% DUE 05-01-2031 BEO | **   | 154,197                       |
| FNMA POOL #MA0776 4.5% DUE 06-01-2031 BEO | **   | 155,579                       |
| FNMA POOL #MA0816 4.5% 08-01-2031 BEO     | **   | 123,262                       |
| FNMA POOL #MA0913 4.5% 11-01-2031 BEO     | **   | 110,915                       |
| FNMA POOL #MA0939 4.5% 12-01-2031 BEO     | **   | 112,431                       |
| FNMA POOL #MA0968 4.5% 12-01-2031 BEO     | **   | 27,031                        |
| FNMA POOL #MA1044 3% DUE 04-01-2042 BEO   | **   | 43,789                        |
| FNMA POOL #MA1045 3% 04-01-2027 BEO       | **   | 169,187                       |
| FNMA POOL #MA1125 4 07-01-2042 BEO        | **   | 89,681                        |
| FNMA POOL #MA1146 4% 08-01-2042 BEO       | **   | 998,694                       |
| FNMA POOL #MA1177 3.5% 09-01-2042 BEO     | **   | 75,738                        |
| FNMA POOL #MA1177 3.5% 09-01-2042 BEO     | **   | 87,390                        |
| FNMA POOL #MA1213 3.5% DUE 10-01-2042 BEO | **   | 74,070                        |
| FNMA POOL #MA1221 4.5% 09-01-2042 BEO     | **   | 20,132                        |
| FNMA POOL #MA1253 4% 11-01-2042 BEO       | **   | 305,999                       |
| FNMA POOL #MA1272 3% 12-01-2042 BEO       | **   | 357,729                       |
| FNMA POOL #MA1373 3.5% 03-01-2043 BEO     | **   | 203,954                       |
| FNMA POOL #MA1458 3% 06-01-2043 BEO       | **   | 293,847                       |
| FNMA POOL #MA1463 3.5% 06-01-2043 BEO     | **   | 467,247                       |
| FNMA POOL #MA1508 3.5% 07-01-2043 BEO     | **   | 131,888                       |
| FNMA POOL #MA1510 4% 07-01-2043 BEO       | **   | 145,055                       |
| FNMA POOL #MA1510 4% 07-01-2043 BEO       | **   | 17,798                        |
| FNMA POOL #MA1546 3.5% DUE 08-01-2043 BEO | **   | 172,981                       |
| FNMA POOL #MA1547 4% 08-01-2043 BEO       | **   | 127,863                       |
| FNMA POOL #MA1553 2.5% 08-01-2028 BEO     | **   | 363,054                       |
| FNMA POOL #MA1582 3.5% DUE 09-01-2043 BEO | **   | 859,168                       |
| FNMA POOL #MA1591 4.5% 09-01-2043 BEO     | **   | 103,338                       |
| FNMA POOL #MA1591 4.5% 09-01-2043 BEO     | **   | 413,351                       |
| FNMA POOL #MA1629 4.5% 10-01-2043 BEO     | **   | 87,122                        |
| FNMA POOL #MA1629 4.5% 10-01-2043 BEO     | **   | 313,640                       |
| FNMA POOL #MA1664 4.5% 11-01-2043 BEO     | **   | 204,881                       |
| FNMA POOL #MA1711 4.5% 12-01-2043 BEO     | **   | 76,414                        |
| FNMA POOL #MA1711 4.5% 12-01-2043 BEO     | **   | 286,551                       |
| FNMA POOL #MA1728 5% 11-01-2033 BEO       | **   | 45,040                        |
| FNMA POOL #MA2110 3.5% 12-01-2034 BEO     | **   | 515,162                       |
| FNMA POOL #MA2138 3.5% 01-01-2035 BEO     | **   | 315,605                       |
| FNMA POOL #MA2320 3% 07-01-2035 BEO       | **   | 161,623                       |
| FNMA POOL #MA2373 2.5% 08-01-2030 BEO     | **   | 42,060                        |
| FNMA POOL #MA2516 3% 01-01-2046 BEO       | **   | 257,573                       |
| FNMA POOL #MA2523 3% 02-01-2036 BEO       | **   | 639,995                       |
| FNMA POOL #MA2579 3% 04-01-2036 BEO       | **   | 488,194                       |
| FNMA POOL #MA2670 3% 07-01-2046 BEO       | **   | 797,946                       |
| FNMA POOL #MA2672 3% 07-01-2036 BEO       | **   | 1,883,728                     |
| FNMA POOL #MA2707 3% 08-01-2036 BEO       | **   | 3,976,366                     |
| FNMA POOL #MA2728 2.5% 08-01-2031 BEO     | **   | 340,554                       |
| FNMA POOL #MA2749 2.5% 09-01-2036 BEO     | **   | 653,797                       |
| FNMA POOL #MA2773 3% 10-01-2036 BEO       | **   | 2,100,411                     |
| FNMA POOL #MA2798 2.5% 10-01-2031 BEO     | **   | 131,465                       |

| Security Name, Maturity Date, and Rate    | Cost | Current Value<br>(in dollars) |
|-------------------------------------------|------|-------------------------------|
| FNMA POOL #MA2806 3% DUE 11-01-2046 REG   | **   | 713,716                       |
| FNMA POOL #MA2832 3% 12-01-2036 BEO       | **   | 1,496,482                     |
| FNMA POOL #MA2863 3% DUE 01-01-2047 BEO   | **   | 2,256,146                     |
| FNMA POOL #MA2913 2.5% 02-01-2032 BEO     | **   | 105,263                       |
| FNMA POOL #MA2930 4% 03-01-2047 BEO       | **   | 93,371                        |
| FNMA POOL #MA2960 4% 04-01-2047 BEO       | **   | 559,860                       |
| FNMA POOL #MA2995 4% 05-01-2047 BEO       | **   | 458,887                       |
| FNMA POOL #MA3058 4% 07-01-2047 BEO       | **   | 72,237                        |
| FNMA POOL #MA3060 3% 07-01-2032 BEO       | **   | 1,150,675                     |
| FNMA POOL #MA3076 2.5% 07-01-2032 BEO     | **   | 691,451                       |
| FNMA POOL #MA3114 2.5% 08-01-2032 BEO     | **   | 744,929                       |
| FNMA POOL #MA3124 2.5% 09-01-2032 BEO     | **   | 726,173                       |
| FNMA POOL #MA3182 3.5% 11-01-2047 BEO     | **   | 1,707,897                     |
| FNMA POOL #MA3183 4% 11-01-2047 BEO       | **   | 155,520                       |
| FNMA POOL #MA3210 3.5% 12-01-2047 BEO     | **   | 2,043,154                     |
| FNMA POOL #MA3211 4% DUE 12-01-2047 BEO   | **   | 367,177                       |
| FNMA POOL #MA3239 4% 01-01-2048 BEO       | **   | 823,687                       |
| FNMA POOL #MA3305 3.5% 03-01-2048 BEO     | **   | 10,113,869                    |
| FNMA POOL #MA3310 4% 03-01-2038 BEO       | **   | 1,794                         |
| FNMA POOL #MA3333 4% 04-01-2048 BEO       | **   | 63,372                        |
| FNMA POOL #MA3356 3.5% 05-01-2048 BEO     | **   | 2,510,406                     |
| FNMA POOL #MA3383 3.5% 06-01-2048 BEO     | **   | 8,827,881                     |
| FNMA POOL #MA3385 4.5% 06-01-2048 BEO     | **   | 425,684                       |
| FNMA POOL #MA3442 3.5% 08-01-2048 BEO     | **   | 934,634                       |
| FNMA POOL #MA3564 4.5% 01-01-2049 BEO     | **   | 200,724                       |
| FNMA POOL #MA3879 4.5% 12-01-2049 BEO     | **   | 1,496,220                     |
| FNMA POOL #MA3897 3% 01-01-2035 BEO       | **   | 1,207,728                     |
| FNMA POOL #MA3937 3% 02-01-2050 BEO       | **   | 1,929,080                     |
| FNMA POOL #MA3945 4.5% DUE 02-01-2050 BEO | **   | 971,665                       |
| FNMA POOL #MA3960 3% 03-01-2050 BEO       | **   | 1,098,104                     |
| FNMA POOL #MA4014 3% 05-01-2035 BEO       | **   | 3,123,962                     |
| FNMA POOL #MA4026 4% 05-01-2050 BEO       | **   | 1,420,172                     |
| FNMA POOL #MA4031 4.5% 05-01-2050 BEO     | **   | 460,066                       |
| FNMA POOL #MA4093 2% 08-01-2040 BEO       | **   | 1,002,674                     |
| FNMA POOL #MA4119 2% 09-01-2050 BEO       | **   | 4,353,701                     |
| FNMA POOL #MA4128 2% 09-01-2040 BEO       | **   | 906,899                       |
| FNMA POOL #MA4157 1.5% 10-01-2050 BEO     | **   | 585,894                       |
| FNMA POOL #MA4158 2% DUE 10-01-2050 BEO   | **   | 7,637,041                     |
| FNMA POOL #MA4177 2.5% 11-01-2040 BEO     | **   | 569,028                       |
| FNMA POOL #MA4181 1.5% 11-01-2050 BEO     | **   | 1,275,984                     |
| FNMA POOL #MA4182 2% 11-01-2050 BEO       | **   | 4,266,179                     |
| FNMA POOL #MA4208 2% 12-01-2050 BEO       | **   | 5,550,623                     |
| FNMA POOL #MA4209 1.5% 12-01-2050 BEO     | **   | 10,317,461                    |
| FNMA POOL #MA4232 2% 01-01-2041 BEO       | **   | 253,375                       |
| FNMA POOL #MA4236 1.5% 01-01-2051 BEO     | **   | 767,362                       |
| FNMA POOL #MA4237 2% DUE 01-01-2051 BEO   | **   | 6,089,439                     |
| FNMA POOL #MA4255 2% 02-01-2051 BEO       | **   | 15,087,241                    |
| FNMA POOL #MA4280 1.5% 03-01-2051 BEO     | **   | 2,578,678                     |

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|-------------------------------------------|------|-------------------------------|
| FNMA POOL #MA4281 2% 03-01-2051 BEO       | **   | 672,146                       |
| FNMA POOL #MA4285 2% 03-01-2031 BEO       | **   | 1,116,387                     |
| FNMA POOL #MA4305 2% 04-01-2051 BEO       | **   | 1,994,696                     |
| FNMA POOL #MA4306 2.5% 04-01-2051 BEO     | **   | 11,835,955                    |
| FNMA POOL #MA4310 1.5% 04-01-2041 BEO     | **   | 264,787                       |
| FNMA POOL #MA4325 2% DUE 04-01-2051 BEO   | **   | 19,355,166                    |
| FNMA POOL #MA4328 1.5% 05-01-2036 BEO     | **   | 429,277                       |
| FNMA POOL #MA4329 2% 05-01-2036 BEO       | **   | 1,841,970                     |
| FNMA POOL #MA4333 2% 05-01-2041 BEO       | **   | 6,221,173                     |
| FNMA POOL #MA4359 1.5% 06-01-2036 BEO     | **   | 451,114                       |
| FNMA POOL #MA4364 2% 06-01-2041 BEO       | **   | 1,235,419                     |
| FNMA POOL #MA4377 1.5% 07-01-2051 BEO     | **   | 10,417,010                    |
| FNMA POOL #MA4380 3% 07-01-2051 BEO       | **   | 365,377                       |
| FNMA POOL #MA4382 1.5% DUE 07-01-2036 BEO | **   | 1,645,352                     |
| FNMA POOL #MA4389 1.5% 07-01-2031 BEO     | **   | 6,206,538                     |
| FNMA POOL #MA4398 2% 07-01-2051 BEO       | **   | 2,390,530                     |
| FNMA POOL #MA4399 2.5% 08-01-2051 BEO     | **   | 1,525,956                     |
| FNMA POOL #MA4414 2.5% 09-01-2051 BEO     | **   | 805,294                       |
| FNMA POOL #MA4422 2% 09-01-2041 BEO       | **   | 2,731,398                     |
| FNMA POOL #MA4437 2% 10-01-2051 BEO       | **   | 1,061,564                     |
| FNMA POOL #MA4446 2% 10-01-2041 BEO       | **   | 916,369                       |
| FNMA POOL #MA4474 2% 11-01-2041 BEO       | **   | 1,009,916                     |
| FNMA POOL #MA4497 2% 12-01-2036 BEO       | **   | 5,806,488                     |
| FNMA POOL #MA4501 2% 12-01-2041 BEO       | **   | 656,720                       |
| FNMA POOL #MA4519 1.5% 01-01-2042 BEO     | **   | 434,275                       |
| FNMA POOL #MA4523 2% 01-01-2032 BEO       | **   | 2,278,391                     |
| FNMA POOL #MA4536 2% 02-01-2037 BEO       | **   | 4,550,531                     |
| FNMA POOL #MA4539 1.5% 02-01-2042 BEO     | **   | 372,082                       |
| FNMA POOL #MA4540 2% 02-01-2042 BEO       | **   | 1,257,184                     |
| FNMA POOL #MA4571 2.5% 03-01-2042 BEO     | **   | 461,466                       |
| FNMA POOL #MA4587 2.5% 04-01-2042 BEO     | **   | 1,017,586                     |
| FNMA POOL #MA4599 3% 05-01-2052 BEO       | **   | 65,791                        |
| FNMA POOL #MA4618 4% 04-01-2052 BEO       | **   | 424,868                       |
| FNMA POOL #MA4653 3% 07-01-2052 BEO       | **   | 1,371,560                     |
| FNMA POOL #MA4655 4% 07-01-2052 BEO       | **   | 4,554,554                     |
| FNMA POOL #MA4686 5% 06-01-2052 BEO       | **   | 1,341,081                     |
| FNMA POOL #MA4700 4% 08-01-2052 BEO       | **   | 6,835,980                     |
| FNMA POOL #MA4732 4% 09-01-2052 BEO       | **   | 58,720,098                    |
| FNMA POOL #MA4737 5% 08-01-2052 BEO       | **   | 444,219                       |
| FNMA POOL #MA4783 4% 10-01-2052 BEO       | **   | 7,125,957                     |
| FNMA POOL #MA4785 5% 10-01-2052 BEO       | **   | 1,898,290                     |
| FNMA POOL #MA4805 4.5% 11-01-2052 BEO     | **   | 5,001,918                     |
| FNMA POOL #MA4807 5.5% 11-01-2052 BEO     | **   | 931,023                       |
| FNMA POOL #MA4840 4.5% 12-01-2052 BEO     | **   | 21,006,125                    |
| FNMA POOL #MA4867 4.5% 01-01-2053 BEO     | **   | 5,791,280                     |
| FNMA POOL #MA4894 6% 01-01-2053 BEO       | **   | 14,005,451                    |
| FNMA POOL #MA4894 6% 01-01-2053 BEO       | **   | 6,069,848                     |
| FNMA POOL #MA4903 5.5% 01-01-2038 BEO     | **   | 3,044,218                     |

| Security Name, Maturity Date, and Rate              | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------|------|-------------------------------|
| FNMA POOL #MA4962 4% 03-01-2053 BEO                 | **   | 188,540                       |
| FNMA POOL #MA4967 3% 02-01-2053 BEO                 | **   | 48,528                        |
| FNMA POOL #MA5008 4.5% 05-01-2053 BEO               | **   | 26,256,604                    |
| FNMA POOL #MA5010 5.5% 05-01-2053 BEO               | **   | 2,861,692                     |
| FNMA POOL #MA5036 3% 04-01-2053 BEO                 | **   | 172,743                       |
| FNMA POOL #MA5038 5% 06-01-2053 BEO                 | **   | 1,467,236                     |
| FNMA POOL #MA5062 3% 06-01-2053 BEO                 | **   | 22,720                        |
| FNMA POOL #MA5094 3% 07-01-2053 BEO                 | **   | 39,394                        |
| FNMA POOL #MA5167 6.5% 10-01-2053 BEO               | **   | 39,273,687                    |
| FNMA POOL #MA5188 4.5% 11-01-2053 BEO               | **   | 2,156,158                     |
| FNMA POOL #MA5207 4% 11-01-2053 BEO                 | **   | 13,638,944                    |
| FNMA POOL #MA5246 5.5% 01-01-2054 BEO               | **   | 875,173                       |
| FNMA POOL #MA5259 4.5% 01-01-2054 BEO               | **   | 3,667,533                     |
| FNMA POOL #SB0623 2.5% 03-01-2037                   | **   | 1,296,082                     |
| FNMA POOL #SD1549 3.5% 04-01-2052                   | **   | 1,477,731                     |
| FNMA POOL #SD8323 5.0% 05-01-2053                   | **   | 8,130,081                     |
| FNMA POOL #SD8323 5.0% 05-01-2053                   | **   | 33,339,091                    |
| FNMA POOL AM8674 2.81% 04-01-2025                   | **   | 165,199                       |
| FNMA POOL AT3389 3 DUE 08-01-2043 REG               | **   | 158,232                       |
| FNMA POOL AU4346 3.5 DUE 07-01-2043 REG             | **   | 290,737                       |
| FNMA POOL CA0243 4.5% DUE 08-01-2047                | **   | 108,942                       |
| FNMA POOL FN AN1187 2.93% 07-01-2028                | **   | 2,071,137                     |
| FNMA POOL#BS8126 4.72% 05-01-2033                   | **   | 203,911                       |
| FNMA POOL#BS8251 4.42% 04-01-2033                   | **   | 197,283                       |
| FNMA POOL#BS8995 4.82% 07-01-2033                   | **   | 102,256                       |
| FNMA POOL#BS9506 5.49% 10-01-2033                   | **   | 106,337                       |
| FNMA POOL#BS9507 5.5% 10-01-2033                    | **   | 106,411                       |
| FNMA POOL#BX2914 5.0% 12-01-2052                    | **   | 93,734                        |
| FNMA POOL#CA1535 3.5% 02-01-2048 REG                | **   | 4,051,640                     |
| FNMA PREASSIGN 00800 5.5 03-25-2033                 | **   | 28,378                        |
| FNMA REMIC 2004-40 CL-FY FRN 05-25-2034             | **   | 548,007                       |
| FNMA REMIC 2017-77 CL-CA 2.0% DUE 10-25-2047        | **   | 522,989                       |
| FNMA REMIC SER 2015-M7 CLS A2 2.59% 12-25-2024      | **   | 722,728                       |
| FNMA REMIC SER 03-85 CL PZ 5% 09-25-2033REG         | **   | 1,164,645                     |
| FNMA REMIC SER 07-15 CL BF FLTG 03-25-2037          | **   | 1,468,086                     |
| FNMA REMIC SER 09-62 SER BY 4.0% DUE 08-25-2029 BEO | **   | 1,140,410                     |
| FNMA REMIC SER 10-21 CL FA FLTG 03-25-2040          | **   | 1,666,232                     |
| FNMA REMIC SER 12-128 CL JC 1.5% 09-25-2042         | **   | 1,057,722                     |
| FNMA REMIC SER 12-20 CL-BD 2.0% 01-25-2031          | **   | 620,919                       |
| FNMA REMIC SER 13-135 CL GA 3.0% 07-25-2032         | **   | 56,733                        |
| FNMA REMIC SER 13-37 CL JA 1.75% DUE 06-25-2042     | **   | 120,877                       |
| FNMA REMIC SER 16-49 CL-BA 2.5% 11-25-2041          | **   | 220,263                       |
| FNMA REMIC SER 16-60 CL Q 1.75% 09-25-2046          | **   | 593,710                       |
| FNMA REMIC SER 2003-W1 CL IA-1 4.78389 12-25-2042   | **   | 51,682                        |
| FNMA REMIC SER 2003-W15 CL 1A1 6.5 07-25-2043       | **   | 21,725                        |
| FNMA REMIC SER 2005-70 CL NA 5.5 08-25-2035         | **   | 11,379                        |
| FNMA REMIC SER 2005-83 CL LA 5.5 10-25-2035         | **   | 1,100,973                     |
| FNMA REMIC SER 2007-73 CL A1 FLT RT 07-25-2037      | **   | 106,746                       |

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|-------------------------------------------------------|------|-------------------------------|
| FNMA REMIC SER 2013-133 CL-LA 3.0% 01-25-2033         | **   | 208,372                       |
| FNMA REMIC SER 2013-9 CL CB 5.50 04-25-2042           | **   | 1,429,449                     |
| FNMA REMIC SER 2014-87 CL-JB 3.0% 01-25-2045          | **   | 409,069                       |
| FNMA REMIC SER 2015-33 CL-P 2.5% DUE 06-25-2045       | **   | 577,357                       |
| FNMA REMIC SER-2018-MP CL-APT2 VAR 04-25-2028         | **   | 125,642                       |
| FNMA REMIC SR 12-128 CL QC 1.75% 06-25-2042           | **   | 131,038                       |
| FNMA REMIC SR 12-146 CL KC 2.0% 11-25-2042            | **   | 127,689                       |
| FNMA REMIC SR 13-129 CL CE 2.5% 10-25-2031            | **   | 21,708                        |
| FNMA REMIC SR 2009-88 CL-MA 4.5% 10-25-2039           | **   | 19,522                        |
| FNMA REMIC SR 2014-6 CL-Z 2.5 02-25-2044              | **   | 2,436,143                     |
| FNMA REMIC SR 2017-46 CLLB 3.5 12-25-2052             | **   | 174,003                       |
| FNMA REMIC SR 2018-21 CL CA 3.5% 04-25-2045           | **   | 738,411                       |
| FNMA REMIC SR 2019-M19 CL A2 2.56% 12-31-2049         | **   | 435,735                       |
| FNMA REMIC TR 18-35 CL-EA 3.0% 05-25-2048             | **   | 3,503,994                     |
| FNMA REMIC TR 1994-29 CL Z 6.5 02-25-2024             | **   | 97                            |
| FNMA REMIC TR 2001-81 CL-HE 6.5 01-25-2032            | **   | 150,284                       |
| FNMA REMIC TR 2004-38 CL-FK FLTG RATE 05-25-2034      | **   | 75,471                        |
| FNMA REMIC TR 2004-W1 CL-1A7 5.681 11-25-2043         | **   | 131,523                       |
| FNMA REMIC TR 2005-64 CL-PL 5.5% 07-25-2035           | **   | 154,852                       |
| FNMA REMIC TR 2005-84 CL-XM 5.75 10-25-2035           | **   | 330,609                       |
| FNMA REMIC TR 2006-48 CL-TF VAR RATE 06-25-2036       | **   | 10,443                        |
| FNMA REMIC TR 2006-9 CL-KZ 6 03-25-2036               | **   | 66,502                        |
| FNMA REMIC TR 2007-100 CL-YF FLT RATE DUE 10-25-2037  | **   | 190,997                       |
| FNMA REMIC TR 2009-103 CL-FM VAR RATE 11-25-2039      | **   | 1,254,763                     |
| FNMA REMIC TR 2009-19 CL-PW 4.5 10-25-2036            | **   | 1,018,898                     |
| FNMA REMIC TR 2009-29 CL-LA VAR RATE 05-25-2039       | **   | 314,417                       |
| FNMA REMIC TR 2009-73 CL-AB 4.0% 09-25-2029           | **   | 742,435                       |
| FNMA REMIC TR 2009-87 CL-NF VAR RATE 11-25-2039       | **   | 346,775                       |
| FNMA REMIC TR 2009-W1 CL-A 6.0% DUE 12-25-2049 REG    | **   | 20,517                        |
| FNMA REMIC TR 2010-107 CL-KF FLTG RATE 03-25-2036     | **   | 75,391                        |
| FNMA REMIC TR 2010-115 CL-FD VAR 5.85912% 11-25-2039  | **   | 548,336                       |
| FNMA REMIC TR 2010-134 CL-KZ PRIN ONLY 4.5 12-25-2040 | **   | 187,396                       |
| FNMA REMIC TR 2010-135 CL-BM 4.0% DUE 12-25-2040      | **   | 730,491                       |
| FNMA REMIC TR 2010-155 CL-PC 4% 02-25-2040            | **   | 1,368,528                     |
| FNMA REMIC TR 2010-26 CL-F FLTG RATE DUE 11-25-2036   | **   | 1,579,450                     |
| FNMA REMIC TR 2010-43 CL-MC 3.5 DUE 05-25-2040 REG    | **   | 6,947                         |
| FNMA REMIC TR 2011-44 CL-EB 3 05-25-2026              | **   | 89,230                        |
| FNMA REMIC TR 2012-33 CL-CD 2.0% DUE 03-25-2027       | **   | 181,460                       |
| FNMA REMIC TR 2012-54 CL-WA 3.0% DUE 04-25-2032 REG   | **   | 45,479                        |
| FNMA REMIC TR 2012-68 CL-NA 2 DUE 03-25-2042 REG      | **   | 282,233                       |
| FNMA REMIC TR 2012-90 CL-DA 1.5 03-25-2042            | **   | 63,527                        |
| FNMA REMIC TR 2012-93 CL-DP 1.5% 09-25-2027           | **   | 988,520                       |
| FNMA REMIC TR 2013-115 CL-DZ 3% 10-25-2033            | **   | 1,727,153                     |
| FNMA REMIC TR 2013-118 CL-YA 3.0% DUE 07-25-2028      | **   | 13,123                        |
| FNMA REMIC TR 2013-126 CL-EZ PRIN ONLY 301-25-2038    | **   | 2,505,831                     |
| FNMA REMIC TR 2013-15 CL-CP 1.75 % 04-25-2041         | **   | 525,910                       |
| FNMA REMIC TR 2013-20 CL-YC 1.75% 03-25-2042          | **   | 750,423                       |
| FNMA REMIC TR 2013-57 CL-DG 3.5 06-25-2028            | **   | 107,022                       |

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|------------------------------------------------------------------------------|------|-------------------------------|
| FNMA REMIC TR 2013-58 CL-KJ 3 DUE 02-25-2043                                 | **   | 1,917,901                     |
| FNMA REMIC TR 2013-59 CL-HC 1.5 06-25-2028                                   | **   | 87,464                        |
| FNMA REMIC TR 2013-6 CL-NE 2.0% DUE 11-25-2032 REG                           | **   | 323,985                       |
| FNMA REMIC TR 2013-86 CL-LC 3 02-25-2043                                     | **   | 241,940                       |
| FNMA REMIC TR 2013-90 CL-PD 3% 09-25-2042                                    | **   | 783,338                       |
| FNMA REMIC TR 2013-93 CL-PJ 3 07-25-2042 REG                                 | **   | 532,626                       |
| FNMA REMIC TR 2013-96 CL-FY VAR RATE 07-25-2042                              | **   | 1,566,757                     |
| FNMA REMIC TR 2013-M6 CL-1AC VAR RATE DUE 02-25-2043                         | **   | 83,873                        |
| FNMA REMIC TR 2014-32 CL-DK 3.0% 08-25-2043                                  | **   | 292,201                       |
| FNMA REMIC TR 2015-53 CL-MA 2.5 06-25-2045                                   | **   | 760,989                       |
| FNMA REMIC TR 2015-79 CL-FE VAR RATE 11-25-2045                              | **   | 102,078                       |
| FNMA REMIC TR 2016-10 CL-MA 1.5 10-25-2044                                   | **   | 210,729                       |
| FNMA REMIC TR 2016-100 CL-WF VAR RATE 01-25-2047                             | **   | 1,642,599                     |
| FNMA REMIC TR 2016-12 CL-EG 2 05-25-2032                                     | **   | 336,010                       |
| FNMA REMIC TR 2016-14 CL-PN 4% 01-25-2046                                    | **   | 514,858                       |
| FNMA REMIC TR 2016-25 CL-A 3% 11-25-2042                                     | **   | 18,619                        |
| FNMA REMIC TR 2016-3 CL-HB 2% 10-25-2031                                     | **   | 458,100                       |
| FNMA REMIC TR 2016-6 CL-AD 2.5% 04-25-2034                                   | **   | 891,514                       |
| FNMA REMIC TR 2016-75 CL-LA 2.5% DUE 05-25-2045 REG                          | **   | 500,439                       |
| FNMA REMIC TR 2016-8 CL-FB VAR 5.85912% 03-25-2046                           | **   | 5,524,993                     |
| FNMA REMIC TR 2016-84 CL-DF VAR RATE 11-25-2046                              | **   | 1,066,675                     |
| FNMA REMIC TR 2016-97 CL-CF VAR RATE 12-25-2056                              | **   | 333,225                       |
| FNMA REMIC TR 2018-74 CL-AB 3.5% 10-25-2048                                  | **   | 91,036                        |
| FNMA REMIC TR 2020-56 CL-AQ 2% 08-25-2050                                    | **   | 1,739,688                     |
| FNMA REMIC TR 2020-57 CL-TA 2% 04-25-2050                                    | **   | 1,756,843                     |
| FNMA REMIC TR 2020-77 CL-DP .75% 11-25-2050                                  | **   | 3,663,289                     |
| FNMA REMIC TR 2021-M900 CL-A1 .833% 12-25-2030                               | **   | 1,590,944                     |
| FNMA REMIC TR 2022-M8 CL-A1 VAR 2.00107% 12-25-2031                          | **   | 1,721,423                     |
| FNMA REMIC TR SER 06-106 CL FC FLTG DUE 11-25-2036 REG                       | **   | 364,670                       |
| FNMA REMIC TR SER 13-99 CL BD 2% 08-25-2041                                  | **   | 155,681                       |
| FNMA REMIC TR SER 1994-15 CL ZK 5.5 GTD MTG PASS THRU CTF DUE 02-25-2024 REG | **   | 794                           |
| FNMA REMIC TR SER 2013-12 CL-P 1.75% DUE 11-25-2041 REG                      | **   | 551,682                       |
| FNMA REMIC TR SR 12-128 CL WB 1.5% 10-25-2032                                | **   | 610,793                       |
| FNMA REMIC TR SR 2010-130 CL-EF VAR RATE 11-25-2040                          | **   | 71,946                        |
| FNMA REMIC TR SR 2010-135 CL-CA 2.0% 04-25-2040                              | **   | 55,037                        |
| FNMA REMIC TRUST SER 23-M4 CL A2 VAR RT DUE 08-25-2032                       | **   | 190,673                       |
| FNMA SER 07-15 CL CF FLT RT DUE 03-25-2037 REG                               | **   | 130,740                       |
| FNMA SER 10-118 CLS FN VAR RT 10-25-2040                                     | **   | 4,540,550                     |
| FNMA SER 10-57 CL HA 3.5% 02-25-2040                                         | **   | 21,498                        |
| FNMA SER 12-118 CL VZ 3.0% DUE 11-25-2042 REG                                | **   | 820,993                       |
| FNMA SER 12-139 CL CA 2.0% 11-25-2042 REG                                    | **   | 411,204                       |
| FNMA SER 12-35 CL PL 2.0% DUE 11-25-2041 REG                                 | **   | 117,952                       |
| FNMA SER 12-68 CLS CA 1.5 05-25-2031                                         | **   | 171,074                       |
| FNMA SER 12-93 CL FL FLTG DUE 09-25-2032 BEO                                 | **   | 648,768                       |
| FNMA SER 13-137 CL BA 1.5% 01-25-2029                                        | **   | 498,054                       |
| FNMA SER 13-4 CLS GB 3.92 02-25-2043                                         | **   | 319,383                       |
| FNMA SER 13-44 CLS PB 1.75% DUE 01-25-2043                                   | **   | 368,016                       |
| FNMA SER 13-6 CLS NC 1.5% 11-25-2032                                         | **   | 642,192                       |

| Security Name, Maturity Date, and Rate           | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------|------|-------------------------------|
| FNMA SER 14-35 CLS CA 3.5 06-25-2044             | **   | 638,148                       |
| FNMA SER 14-67 CL HC 3.0% 03-25-2044             | **   | 8,682                         |
| FNMA SER 15-79 CLS FA FLTG 11-25-2045            | **   | 6,676,487                     |
| FNMA SER 16-2 CLS HA 3 12-25-2041                | **   | 262,272                       |
| FNMA SER 16-8 CLS HA 3.0% 06-25-2027             | **   | 124,849                       |
| FNMA SER 18-70 CLS HA 3.5% 10-25-2056            | **   | 4,484,926                     |
| FNMA SER 19-28 CL FJ FLTG DUE 06-25-2059 REG     | **   | 1,628,447                     |
| FNMA SER 2010-54 CL FT FRN 04-25-2037            | **   | 3,862,310                     |
| FNMA SER 2010-58 CL NK 3% 05-25-2040             | **   | 6,561                         |
| FNMA SER 2010-64 CL DM 05/01/2010 5 06/25/2040   | **   | 58,542                        |
| FNMA SER 2011-146 CL NB 4 09-25-2041             | **   | 6,756                         |
| FNMA SER 2011-4 CL PK 3.0% 04-25-2040            | **   | 3,376                         |
| FNMA SER 2012-102 CL GA 1.375 DUE 09-25-2027 REG | **   | 664,360                       |
| FNMA SER 2012-145 CL DC 1.5 DUE 01-25-2028       | **   | 135,462                       |
| FNMA SER 2012-28 CL B 6.5 06-25-2039             | **   | 6,622                         |
| FNMA SER 2013-23 CL-NH 2% 03-25-2028             | **   | 148,058                       |
| FNMA SER 2013-9 CL BC 6.5 07-25-2042             | **   | 680,604                       |
| FNMA SER 2016-76 CL-ME 3.0% 01-25-2046           | **   | 1,491,084                     |
| FNMA SER 2017-M12 CL A2 FLTG RT 06-25-2027       | **   | 234,758                       |
| FNMA SER 2017-M5 CL A2 3.303% 04-25-2029         | **   | 158,677                       |
| FNMA SER 2017-T1 CL A 2.898% DUE 06-25-2027 REG  | **   | 471,156                       |
| FNMA SER 2017-T1 CL A 2.898% DUE 06-25-2027 REG  | **   | 225,254                       |
| FNMA SER 2018-17 CL EA 3.5% DUE 11-25-2047       | **   | 327,719                       |
| FNMA SER 2018-M10 CLS A1 VAR RT 07-25-2028       | **   | 85,350                        |
| FNMA SER 2018-M3 CL A2 3.1935% 02-25-2030        | **   | 267,194                       |
| FNMA SER 2018-M4 CL A2 VAR RT DUE 03-25-2028 REG | **   | 349,194                       |
| FNMA SER 2019-M25 CLS A1 2.142 09-25-2029        | **   | 417,740                       |
| FNMA SER 2019-M4 CL A2 3.61% 02-25-2031 REG      | **   | 364,925                       |
| FNMA SER 20-37 CL FH FLTG RT 06-25-2050          | **   | 1,219,322                     |
| FNMA SER 20-79 CLS JA 1.5% 11-25-2050            | **   | 1,900,685                     |
| FNMA SER 21-M2G CL A1 1.198% 03-25-2031 REG      | **   | 5,596,289                     |
| FNMA SERIES 2013-5 CLASS MP 3.5 02-25-2043       | **   | 802,146                       |
| FNMA SERIES 2013-96 CLASS YA 3.5 09-25-2038      | **   | 5,666                         |
| FNMA SR 05-79 CL UC 5.75 09-25-2035              | **   | 856,749                       |
| FNMA SR 06-101 CL FC VAR RT 07-25-2036           | **   | 80,174                        |
| FNMA SR 12-107 CL-AJ 1.75 12-25-2031             | **   | 225,595                       |
| FNMA SR 13-54 CL-CA 3.0% 06-25-2033              | **   | 2,093,560                     |
| FNMA SR 15-65 CL CZ 3.5 09-25-2045               | **   | 583,536                       |
| FNMA SR 17-86 CL AF VAR RT 11-25-2057            | **   | 8,645,881                     |
| FNMA SR 19-60 CL BA 2.5% 10-25-2049              | **   | 98,000                        |
| FNMA SR 2013-104 CL-ZT 3.0% 10-25-2033           | **   | 2,368,928                     |
| FNMA SR 2013-26 CL-JD 3.0% 04-25-2033            | **   | 1,345,590                     |
| FNMA SR 2017-30 CL-VG 3 06-25-2030               | **   | 197,613                       |
| FNMA SR 2017-M7 CL A2 VAR RT 02-25-2027          | **   | 176,829                       |
| FNMA SR 22-57 CL BC 4.0% 09-25-2052              | **   | 84,184                        |
| FNMA TRANCHE 00766 2.25 12-25-2032               | **   | 288,540                       |
| FNMA TRANCHE 05-25-2027                          | **   | 292,126                       |

| Security Name, Maturity Date, and Rate                                     | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------|------|-------------------------------|
| FNMA TRANCHE 05-25-2027                                                    | **   | 151,754                       |
| FNMA TRANCHE 12-25-2026                                                    | **   | 342,035                       |
| FNMA TRANCHE 3 01-25-2046                                                  | **   | 143,036                       |
| FNMA TRANCHE 3.5 10-25-2042                                                | **   | 245,072                       |
| FNMA TRANCHE SER 2013-1 CL LA 1.25 02-25-2028                              | **   | 713,126                       |
| FNMA TRANCHE SER 2018-57 CL QA 4.5% DUE 05-25-2046 REG                     | **   | 194,271                       |
| FNMA TRUST 2004 W-2 CL 2A-2 7 02-25-2044                                   | **   | 11,248                        |
| FOCALTECH SYSTEMS TWD10                                                    | **   | 535,182                       |
| FOCUS TECHNOLOGY CO LTD 'A'CNY1 (STOCK CONNECT)                            | **   | 313,592                       |
| FOOD & LIFE COMPAN NPV                                                     | **   | 123,294                       |
| FORCECON TECH. CO. TWD10                                                   | **   | 730,682                       |
| FORD AUTO 6.3% 15/10/2029                                                  | **   | 1,971,788                     |
| FORD CR AUTO LEASE 5.87% DUE 01-15-2027                                    | **   | 4,258,230                     |
| FORD CR AUTO LEASE 5.9% DUE 02-15-2026                                     | **   | 3,587,263                     |
| FORD CR AUTO OWNER 1.53% DUE 05-15-2034                                    | **   | 456,432                       |
| FORD CR AUTO OWNER 1.61% DUE 10-17-2033                                    | **   | 661,051                       |
| FORD CR AUTO OWNER 1.91% DUE 05-15-2034                                    | **   | 1,091,277                     |
| FORD CR AUTO OWNER 5.23% DUE 05-15-2028                                    | **   | 3,319,235                     |
| FORD CR AUTO OWNER 5.53% DUE 09-15-2028                                    | **   | 5,164,365                     |
| FORD CR AUTO OWNER TR SER 2021-A CL C .83% DUE 08-15-2028 REG              | **   | 946,704                       |
| FORD CR FLOORPLAN 4.92% DUE 05-15-2028                                     | **   | 3,408,170                     |
| FORD CR FLOORPLAN MASTER OWNER TR A SER 20-2 CL A 1.06% DUE 09-15-2027 REG | **   | 965,051                       |
| FORD CREDIT AUTO LEASE TRUST SER 23-A CL A2A 5.19% DUE 06-15-2025          | **   | 369,480                       |
| FORD CREDIT AUTO OWNER TRUST 4.85% 23-1 CL A 08-15-2035                    | **   | 11,558,966                    |
| FORD CREDIT AUTO OWNER TRUST SER 22-D CL A3 5.27% DUE 05-17-2027 REG       | **   | 1,935,714                     |
| FORD CREDIT AUTO OWNER TRUST SER 23-A CL A3 4.65% DUE 02-15-2028           | **   | 404,471                       |
| FORD CREDIT AUTO OWNER TRUST SER 23-A CL A3 4.65% DUE 02-15-2028           | **   | 2,009,370                     |
| FORD FNDTN 2.815% DUE 06-01-2070                                           | **   | 150,025                       |
| FORD MOTOR CR CO LLC 1% EMTN 10/02/2023 DUAL CURR 1.744% DUE 07-19-2024    | **   | 1,416,058                     |
| FORD MOTOR CREDIT CO LLC 2.748% DUE 06-14-2024                             | **   | 125,783                       |
| FORD MOTOR CREDIT CO LLC 6.798% DUE 11-07-2028                             | **   | 853,531                       |
| FORD MOTOR CREDIT CO LLC 6.95% 06-10-2026                                  | **   | 4,196,049                     |
| FORD MOTOR CREDIT CO LLC 7.35% DUE 11-04-2027 BEO                          | **   | 3,471,169                     |
| FORD MTR CO DEL 6.1% 08-19-2032A                                           | **   | 1,070,508                     |
| FORD MTR CR CO LLC 4.134% DUE 08-04-2025                                   | **   | 388,875                       |
| FORD MTR CR CO LLC 3.375% DUE 11-13-2025BEO                                | **   | 3,254,623                     |
| FORD MTR CR CO LLC 4.0% DUE 11-13-2030 BEO                                 | **   | 719,183                       |
| FORD MTR CR CO LLC 4.125% DUE 08-17-2027                                   | **   | 379,048                       |
| FORESEA HOLDING S A                                                        | **   | 77,530                        |
| FORESEA HOLDING S A                                                        | **   | 8,602                         |
| FORESTAR GROUP INC COM                                                     | **   | 302,326                       |
| FORMFACTOR INC COM STK                                                     | **   | 537,600                       |
| FORMOSAN RUBBER GP TWD10                                                   | **   | 83,546                        |
| FORTESCUE LTD NPV                                                          | **   | 1,523,293                     |
| FORTINET INC COM                                                           | **   | 1,326,758                     |
| FORTIS INC 3.055% DUE 10-04-2026                                           | **   | 284,316                       |
| FORTUNE BRANDS INNOVATIONS INC USD0.01                                     | **   | 1,146,364                     |
| FORVIA EUR7                                                                | **   | 283,090                       |

| Security Name, Maturity Date, and Rate                                  | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------|------|-------------------------------|
| FORWARD AIR CORP COM                                                    | **   | 631,466                       |
| FOSITEK CORP TWD10                                                      | **   | 37,078                        |
| FOSTER ELECTRIC CO NPV                                                  | **   | 133,444                       |
| FOX CORP 4.03% DUE 01-25-2024                                           | **   | 4,572,449                     |
| FOX CORP 4.709% 01-25-2029                                              | **   | 278,607                       |
| FOX CORP 6.5% 10-13-2033                                                | **   | 986,689                       |
| FOX CORP CL A CL A                                                      | **   | 4,014,410                     |
| FOX CORP CL B CL B                                                      | **   | 71,945                        |
| FOX CORP FIXED 3.05% DUE 04-07-2025                                     | **   | 2,798,976                     |
| FOXCONN TECH CO TWD10                                                   | **   | 525,974                       |
| FOXSEMICON INTEGRA TWD10                                                | **   | 82,306                        |
| FRANCE BED HOLDING NPV                                                  | **   | 27,482                        |
| FRANCE(GOVT OF) 0.5% SNR 25/05/72 EUR1'REGS                             | **   | 46,484                        |
| FRANCE(GOVT OF) 0.75% SNR 25/05/2052 EUR1                               | **   | 983,506                       |
| FRANCE(GOVT OF) 2% SNR 25/05/2048 EUR1                                  | **   | 457,727                       |
| FRANCE(GOVT OF) 3.25% SNR 25/05/2045 EUR1                               | **   | 115,414                       |
| FRANCE(GOVT OF) IDX/LKD SNR 25/07/2024 EUR1                             | **   | 2,278,789                     |
| FRANCE(GOVT OF) IDX/LKD SNR 25/07/2031 EUR1                             | **   | 515,853                       |
| FRAS-LE SA COM NPV                                                      | **   | 260,974                       |
| FREDDIE MAC .6% 09-30-2025                                              | **   | 24,397,254                    |
| FREDDIE MAC 01/02/2051 2% 02-01-2051                                    | **   | 286,723                       |
| FREDDIE MAC 2% 02-01-2051                                               | **   | 171,588                       |
| FREDDIE MAC 4.5% 01/01/2040 4.5% 01-01-2040                             | **   | 1,800,300                     |
| FREDDIE MAC FR QE3575 3% 06-01-2052                                     | **   | 24,111                        |
| FREDDIE MAC FR QG7153 4% 07-01-2053                                     | **   | 35,042                        |
| FREDDIE MAC FR QG9541 6% 08-01-2053                                     | **   | 402,656                       |
| FREDDIE MAC FR RA7346 3% 06-01-2052                                     | **   | 2,884,795                     |
| FREDDIE MAC FR SB8260 5% 10-01-2038                                     | **   | 2,756,423                     |
| FREDDIE MAC FR SB8262 5% 09-01-2038                                     | **   | 8,712,527                     |
| FREDDIE MAC FR SD1441 4% 08-01-2052                                     | **   | 141,413                       |
| FREDDIE MAC FR SD2864 3% 03-01-2052                                     | **   | 5,314,562                     |
| FREDDIE MAC POOL #G08847 4% 11-01-2048 BEO                              | **   | 6,574,636                     |
| FREDDIE MAC POOL #SD1749 2.5% 04-01-2052                                | **   | 317,174                       |
| FREDDIE MAC POOL FR QH2780 5.50% 5.5% 09-01-2053                        | **   | 29,237                        |
| FREDDIE MAC POOL FR SC0310 2.00% 2% 08-01-2042                          | **   | 78,203                        |
| FREDDIE MAC RA7026 3% 03-01-2052                                        | **   | 3,580,465                     |
| FREDDIE MAC RJ0135 4% 11-01-2053                                        | **   | 928,409                       |
| FREDDIE MAC RJ0136 4.5% 12-01-2053                                      | **   | 6,770,619                     |
| FREDDIE MAC SC0447 2% 05-01-2042                                        | **   | 84,212                        |
| FREDDIE MAC SD2991 2.5% 09-01-2051                                      | **   | 979,731                       |
| FREDDIE MAC SER 3914 CL NA 4.0% 06-15-2039                              | **   | 233,210                       |
| FREDDIE MAC SER 4000 CL PJ 3.0% 01-15-2042                              | **   | 22,657                        |
| FREDDIE MAC SER 4102 CL CE 1.5% 11-15-2040                              | **   | 164,335                       |
| FREDDIE MAC SR 5200 CL KQ 3.0% 09-25-2049                               | **   | 71,955                        |
| FREDDIE MAC STACR REMIC TR 2021-DNA6 NT CL M-2 144A 6.84464% 10-25-2041 | **   | 1,476,963                     |
| FREDDIE MAC STACR REMIC TRUST 3% 01-01-2052                             | **   | 156,550                       |
| FREDDIEMAC STRIP FLTG 6.22809% 10-25-2053                               | **   | 5,764,345                     |
| FREENET AG - ORD SHS                                                    | **   | 1,100,555                     |

| Security Name, Maturity Date, and Rate                      | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------|------|-------------------------------|
| FREEPORT-MCMORAN INC                                        | **   | 123,283                       |
| FREMF 2015-K45 MTG FLTGT RT 3.72397% DUE 04-25-2048         | **   | 582,137                       |
| FREMF 2015-K45 MTG FLTGT RT 3.72397% DUE 04-25-2048         | **   | 291,069                       |
| FREMF 2015-K46 MTG FLTGT RT 3.8208% DUE 04-25-2048          | **   | 1,942,963                     |
| FREMF 2019-K734 FLTGT RT 4.18939% DUE 02-25-2051            | **   | 1,239,592                     |
| FRENCKEN GROUP LIMITED NPV                                  | **   | 112,679                       |
| FRESHPET INC COM                                            | **   | 1,140,373                     |
| FS KKR CAP CORP 1.65% 10-12-2024                            | **   | 1,640,086                     |
| FS KKR CAP CORP SR NT 3.125% 10-12-2028                     | **   | 3,489,049                     |
| FSP TECHNOLOGY INC TWD10                                    | **   | 155,452                       |
| FU SHOU YUAN INTERNATIONAL                                  | **   | 236,203                       |
| FUCHS SE                                                    | **   | 211,992                       |
| FUGRO NV EUR0.05                                            | **   | 403,013                       |
| FUJI CORP(RETAIL) NPV                                       | **   | 33,900                        |
| FUJIKURA NPV                                                | **   | 147,698                       |
| FUJITSU NPV                                                 | **   | 4,014,151                     |
| FUKUYAMA TRANSPORT NPV                                      | **   | 40,268                        |
| FULLER H B CO COM                                           | **   | 880,531                       |
| FUNAI SOKEN HOLDINGS INC                                    | **   | 100,028                       |
| FUNKO INC CL A CL A                                         | **   | 254,781                       |
| FURYU CORPORATION NPV                                       | **   | 133,487                       |
| FUSION MIC FIN LTD INR10                                    | **   | 82,283                        |
| FUTURE CORPORATION NPV                                      | **   | 92,644                        |
| G.M.I TECHNOLOGY TWD10                                      | **   | 52,684                        |
| GABIA INC KRW500                                            | **   | 188,786                       |
| GAKKEN HOLDINGS CO LTD NPV                                  | **   | 98,714                        |
| GAKUJO CO LTD NPV                                           | **   | 119,202                       |
| GALAXY ENTERTAINME NPV                                      | **   | 397,801                       |
| GALAXY PIPELINE A 2.16% SNR SEC 31/03/34USD                 | **   | 5,201,941                     |
| GALENICA AG CHF0.1                                          | **   | 583,452                       |
| GALP ENERGIA SGPS EUR1                                      | **   | 3,527,747                     |
| GAMMA COMMUNICATIO ORD GBP0.0025                            | **   | 160,007                       |
| GAMSUNG CORPORATIO KRW500                                   | **   | 45,073                        |
| GAMUDA BERHAD NPV                                           | **   | 709,427                       |
| GAP INC COM                                                 | **   | 422,487                       |
| GAS MALAYSIA BHD                                            | **   | 26,197                        |
| GATES INDL CORP PL COM USD0.01                              | **   | 4,329,842                     |
| GATX CORP COM                                               | **   | 230,101                       |
| GAZPROM PJSC RUB5(RUB)                                      | **   | 457,275                       |
| GAZPROM PJSC SPON ADR-EACH REPR 2 ORD SHS                   | **   | 8,180                         |
| GBL ONE R/EST INV REIT                                      | **   | 968,552                       |
| GCAT 2021-NQM7 TR MTG PASSTHRU CTF CL A-1 1.915% 08-25-2066 | **   | 1,215,811                     |
| GCAT 2022-INV2 TR 3% DUE 04-25-2052                         | **   | 387,423                       |
| GCAT 2023-NQM4 TR FLTGT RT 4.25% DUE 05-25-2067             | **   | 276,288                       |
| GCAT 2023-NQM4 TR FLTGT RT 4.25% DUE 05-25-2067             | **   | 3,315,451                     |
| GDR AP THAILAND PCL COM STK                                 | **   | 213,833                       |
| GE CAP FDG LLC 4.55% 05-15-2032                             | **   | 3,940,484                     |
| GE HEALTHCARE HLDG LLC GTD SR NT 5.6% 11-15-2025            | **   | 1,192,675                     |

| Security Name, Maturity Date, and Rate             | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------|------|-------------------------------|
| GE HEALTHCARE TECHNOLOGIES INC COM                 | **   | 10,879,543                    |
| GEMTEK TECHNOLOGY TWD10                            | **   | 469,885                       |
| GEN DYNAMICS CORP FIXED 3.25% DUE 04-01-2025       | **   | 979,795                       |
| GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040       | **   | 205,816                       |
| GEN MOTORS FINL CO FIXED 2.75% DUE 06-20-2025      | **   | 2,404,120                     |
| GEN MTRS CO COM                                    | **   | 26,137,619                    |
| GEN MTRS FINL CO 5.25% DUE 03-01-2026              | **   | 1,282,220                     |
| GENERAL DYNAMICS CORP COM                          | **   | 18,876,970                    |
| GENERAL ELEC CO COM NEW                            | **   | 11,617,521                    |
| GENERAL INSURANCE CORP OF INDIA COM STK            | **   | 1,491,112                     |
| GENERAL MILLS INC 4.95% DUE 03-29-2033             | **   | 567,936                       |
| GENERAL MILLS INC 5.241% DUE 11-18-2025 BEO        | **   | 1,507,317                     |
| GENERAL MOTORS CO 5.0% 04-09-2027                  | **   | 299,354                       |
| GENERAL MOTORS CO 5.0% 04-09-2027                  | **   | 1,855,993                     |
| GENERAL MOTORS CO 5.6% DUE 10-15-2032 BEO          | **   | 286,883                       |
| GENERAL MOTORS FINANCIAL CO INC 2.35% 02-26-2027   | **   | 2,763,306                     |
| GENERAL MOTORS FINANCIAL CO INC 2.4% 04-10-2028    | **   | 628,526                       |
| GENERAL MOTORS FINANCIAL CO INC 5.4% DUE04-06-2026 | **   | 1,024,977                     |
| GENERAL MOTORS FINANCIAL CO INC 5.8% 01-07-2029    | **   | 926,540                       |
| GENERAL MOTORS FINL CO 2.4% DUE 10-15-2028 BEO     | **   | 2,181,715                     |
| GENERAL MTRS FINL CO INC 1.2% DUE 10-15-2024 BEO   | **   | 1,842,674                     |
| GENERAL MTRS FINL CO INC 1.5% DUE 06-10-2026 BEO   | **   | 2,213,800                     |
| GENERAL MTRS FINL CO INC 2.7% DUE 06-10-2031 BEO   | **   | 275,508                       |
| GENERAL MTRS FINL CO INC 2.7% DUE 08-20-2027 REG   | **   | 1,910,224                     |
| GENERAL MTRS FINL CO INC 3.8% 04-07-2025           | **   | 362,252                       |
| GENERAL MTRS FINL CO INC 3.8% 04-07-2025           | **   | 3,705,743                     |
| GENERAL MTRS FINL CO INC 6.05% 10-10-2025          | **   | 910,436                       |
| GENERAL PLASTIC IN TWD10                           | **   | 33,822                        |
| GENERALITAT DE CAT 4.22% SNR 26/04/35 EUR1000      | **   | 113,514                       |
| GENESCO INC COM                                    | **   | 281,680                       |
| GENESIS MINERALS NPV                               | **   | 36,764                        |
| GENIUS SPORTS LTD COM NPV                          | **   | 1,055,142                     |
| ENTERA SAB DE CV COM NPV                           | **   | 198,001                       |
| GENTEX CORP COM                                    | **   | 5,857,081                     |
| GENTING SING LTD NPV                               | **   | 1,944,053                     |
| GEO HOLDINGS CORP                                  | **   | 136,971                       |
| GEORG FISCHER AG CHF0.05 REGD POST SPLIT           | **   | 281,888                       |
| GEORGIA PWR CO FLTGT RT 05-08-2025                 | **   | 3,289,594                     |
| GEORGIA PWR CO FLTGT RT 05-08-2025                 | **   | 5,612,551                     |
| GERON CORP COM                                     | **   | 139,057                       |
| GETAC HOLDINGS CORP TWD10                          | **   | 1,218,846                     |
| GFL ENVIRONMENTAL INC. COM NPV SUB VTG SHS         | **   | 4,607,085                     |
| GIANTPLUS TECHNOLO TWD10                           | **   | 61,793                        |
| GIBSON ENERGY INC COMM STK                         | **   | 146,586                       |
| GIC HOUSING FINANC INR10                           | **   | 198,483                       |
| GIFT HOLDINGS INC                                  | **   | 102,483                       |
| GIGACLOUD TECHNOLOGY INC                           | **   | 295,354                       |
| G-III APPAREL GROUP LTD COM                        | **   | 880,864                       |

| Security Name, Maturity Date, and Rate                                  | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------|------|-------------------------------|
| GILDAN ACTIVEWEAR INC COM                                               | **   | 8,661,984                     |
| GILEAD SCIENCES 3.65% DUE 03-01-2026                                    | **   | 440,442                       |
| GILEAD SCIENCES INC                                                     | **   | 2,438,401                     |
| GILEAD SCIENCES INC 2.6% DUE 10-01-2040                                 | **   | 457,961                       |
| GITLAB INC CL A COM                                                     | **   | 390,226                       |
| GLACIER BANCORP INC NEW COM                                             | **   | 9,642,683                     |
| GLAXO SMITHKLINE P INR10                                                | **   | 11,474                        |
| GLENCORE FDG LLC 4% DUE 03-27-2027                                      | **   | 1,554,766                     |
| GLOBAL DOMINION AC EUR0.125                                             | **   | 140,069                       |
| GLOBAL E ONLINE LTD COM NPV                                             | **   | 2,060,760                     |
| GLOBAL HEALTH LTD/INDIA                                                 | **   | 178,059                       |
| GLOBAL INDL CO COM USD0.01                                              | **   | 75,000                        |
| GLOBAL LIGHTING TECHNOLOGIES INC SHS                                    | **   | 37,419                        |
| GLOBAL NEW MATERIA HKD0.1                                               | **   | 78,914                        |
| GLOBAL PMTS INC 1.2% DUE 03-01-2026                                     | **   | 4,614,467                     |
| GLOBAL PMTS INC 2.15% 01-15-2027                                        | **   | 709,282                       |
| GLOBAL PMTS INC 2.15% 01-15-2027                                        | **   | 815,214                       |
| GLOBAL PMTS INC 2.9% 11-15-2031                                         | **   | 1,713,550                     |
| GLOBAL PMTS INC FIXED 2.9% DUE 05-15-2030                               | **   | 1,233,118                     |
| GLOBAL STANDARD TE KRW500                                               | **   | 39,061                        |
| GLOBAL TAX FREE CO KRW500                                               | **   | 68,640                        |
| GLOBANT SA USD1.20                                                      | **   | 204,425                       |
| GLOBE LIFE INC COM                                                      | **   | 7,346,532                     |
| GLOBRANDS GROUP ILS0.00                                                 | **   | 17,094                        |
| GLORY LTD NPV                                                           | **   | 1,088,410                     |
| GLP CAP L P / GLP 5.25% DUE 06-01-2025                                  | **   | 2,718,574                     |
| GLP CAP L P / GLP FING II INC 5.3% 01-15-2029                           | **   | 1,092,598                     |
| GLS AUTO 1.48% DUE 07-15-2027                                           | **   | 1,973,168                     |
| GLS AUTO 2.96% DUE 05-15-2025                                           | **   | 123,133                       |
| GLS AUTO 6.38% DUE 12-15-2028                                           | **   | 3,393,658                     |
| GLS AUTO 7.01% DUE 01-16-2029                                           | **   | 2,155,229                     |
| GM FINANCIAL AUTOMOBILE LEASING TRU SER 23-3 CL A3 5.38% DUE 11-20-2026 | **   | 5,134,811                     |
| GM FINANCIAL SECURITIZED TERM SER 23-1 CL A3 4.66% DUE 02-16-2028       | **   | 199,316                       |
| GM FINANCIAL SECURITIZED TERM SER 23-1 CL A3 4.66% DUE 02-16-2028       | **   | 747,436                       |
| GM FINANCIAL SECURITIZED TERM SER 23-2 CL A3 4.47% DUE 02-16-2028       | **   | 2,257,688                     |
| GM FINANCIAL SECURITIZED TERM SER 23-3 CL A3 5.45% DUE 06-16-2028       | **   | 4,276,886                     |
| GM FINL AUTOMOBILE 4.01% DUE 09-22-2025                                 | **   | 823,660                       |
| GM FINL AUTOMOBILE 5.16% DUE 01-20-2027                                 | **   | 649,639                       |
| GM FINL CNSMR 5.5% DUE 08-16-2028                                       | **   | 503,984                       |
| GM FINL CNSMR AUTOMOBILE SER 22-2 CL A2 2.52% 05-16-2025                | **   | 140,022                       |
| GM FINL CONSUMER AUTOMOBILE RECEIVABLES AUTO NT CL A-4 3.71% 12-16-2027 | **   | 571,483                       |
| GM FINL CONSUMER AUTOMOBILE RECEIVABLES CL A-4 3.25% 04-17-2028         | **   | 3,226,622                     |
| GM FINL CONSUMER AUTOMOBILE RECEIVABLES SR 22-2 CL A-3 3.1% 01-19-2027  | **   | 1,013,921                     |
| GMO GLOBALSIGN HOLDINGS KK                                              | **   | 27,180                        |
| GMR POWER AND URBA INR5                                                 | **   | 84,018                        |
| GMS INC COM                                                             | **   | 1,119,317                     |
| GNA AXLES LTD INR10                                                     | **   | 22,428                        |
| GNMA 1.34% DUE 06-16-2063                                               | **   | 923,211                       |

| Security Name, Maturity Date, and Rate                       | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------|------|-------------------------------|
| GNMA 1.4% DUE 06-16-2063                                     | **   | 1,769,918                     |
| GNMA 1.45% DUE 01-16-2063                                    | **   | 1,462,436                     |
| GNMA 2.3% DUE 11-16-2051                                     | **   | 155,663                       |
| GNMA 2.35% DUE 07-16-2056                                    | **   | 50,151                        |
| GNMA 2.4% DUE 09-16-2058                                     | **   | 88,376                        |
| GNMA 2.5% 10-20-2051                                         | **   | 1,100,511                     |
| GNMA 2.5% DUE 10-16-2057                                     | **   | 52,631                        |
| GNMA 2008-047 REMIC CL ML 5.25 DUE 06-16-2038                | **   | 14,575                        |
| GNMA 2009-069 CL PV 4 DUE 08-20-2039                         | **   | 8,590                         |
| GNMA 2009-076 REMIC PASSTHRU MX CL CF 09-16-2039             | **   | 302,356                       |
| GNMA 2009-096 REMIC PASSTHRU FT 10-20-2039                   | **   | 288,800                       |
| GNMA 2010-046 REMIC PASSTHRU 6.25114% 03-20-2035             | **   | 1,128,756                     |
| GNMA 2010-H11 REMIC PASSTHRU CTF CL FA 06-20-2060            | **   | 760,833                       |
| GNMA 2010-H22 REMIC PASSTHRU CTF CL FE FLTG RATE 05-20-2059  | **   | 59,333                        |
| GNMA 2010-H26 REMIC PASSTHRU CTF CL LF INT FLTG 08-20-2058   | **   | 1,255,270                     |
| GNMA 2011-157 REMIC PASSTHRU CL PA 3.0% DUE 03-20-2041       | **   | 110,020                       |
| GNMA 2011-H09 CL AF VAR 03-20-2061                           | **   | 378,894                       |
| GNMA 2012-059 REMIC PASSTHRU CTF CL F 05-20-2042             | **   | 95,510                        |
| GNMA 2012-105 REMIC PASSTHRU CTF 1.25% 08-16-2027            | **   | 1,499,595                     |
| GNMA 2012-106 REMIC PASSTHRU 1.25% 09-20-2027                | **   | 4,836,938                     |
| GNMA 2012-H08 REMIC PASSTHRU CTF CL FS 04-20-2062            | **   | 1,559,676                     |
| GNMA 2012-H31 REMIC PASSTHRU SECS CL FD VAR RT 12-20-2062    | **   | 880,721                       |
| GNMA 2013-107 REMIC PASSTHRU CTF CL MX-AD FLTG RT 11-16-2047 | **   | 327,361                       |
| GNMA 2013-88 REMIC CL WA VAR RT DUE 06-20-2030 REG           | **   | 19,430                        |
| GNMA 2013-H04 REMIC PASSTHRU CTF CL BA 1.65 DUE 02-20-2063   | **   | 352                           |
| GNMA 2013-H05 REMIC PASSTHRU CL FB FLTG RT 02-20-2062        | **   | 696                           |
| GNMA 2013-H15 REMIC PASSTHRU CTF 6.01035% 07-20-2063         | **   | 1,279,657                     |
| GNMA 2013-H22 REMIC PASSTHRU 6.10035% 07-20-2063             | **   | 1,002,055                     |
| GNMA 2013-H22 REMIC PASSTHRU 7.10035% 08-20-2063             | **   | 241,321                       |
| GNMA 2014-190 REMIC PASSTHRU CTF CL PA FIXED 3.0% 06-20-2044 | **   | 578,673                       |
| GNMA 2014-H10 CL FA FLTG RT DUE 04-20-2064                   | **   | 178,634                       |
| GNMA 2014-H17 REMIC PASSTHRU CTF 5.91719% 08-20-2064         | **   | 1,288,871                     |
| GNMA 2014-H20 REMIC SER 14-H20 CL FA FLTG DUE 10-20-2064 REG | **   | 698,542                       |
| GNMA 2015-H06 REMIC PASSTHRU CTF 6.11035% 02-20-2065         | **   | 2,343,988                     |
| GNMA 2015-H27 REMIC PASSTHRU CTF CL FA 09-20-2065            | **   | 515,658                       |
| GNMA 2015-H28 REMIC PASSTHRU CTF CL MX-FL 10-20-2065         | **   | 1,531,799                     |
| GNMA 2015-H29 REMIC PASSTHRU SEC CL FJ 11-20-2065            | **   | 1,502,604                     |
| GNMA 2015-H31 REMIC PASSTHRU SEC CL FT 11-20-2065            | **   | 205,919                       |
| GNMA 2015-H32 REMIC PASSTHRU CTF CL FH 12-20-2065            | **   | 174,135                       |
| GNMA 2016-H04 MTG PASSTHRU CTF CL FK 02-20-2066              | **   | 408,187                       |
| GNMA 2016-H11 REMIC PASSTHRU CTF CL FE 04-20-2066            | **   | 1,210,873                     |
| GNMA 2016-H13 REMIC PASS THRU SECS CL FT 05-20-2066          | **   | 308,344                       |
| GNMA 2016-H19 REMIC PASSTHRU SECS CL FA 09-20-2066           | **   | 903,948                       |
| GNMA 2016-H20 REMIC PASSTHRU CTF CL FG 08-20-2066            | **   | 479,297                       |
| GNMA 2016-H22 REMIC PASSTHRU CTF CL FA 10-20-2066            | **   | 2,532,357                     |
| GNMA 2016-H23 REMIC PASSTHRU CTF CL F FLTG RT 10-20-2066     | **   | 780,223                       |
| GNMA 2016-H26 REMIC PASSTHRU SECS CL MX-FC 12-20-2066        | **   | 56,325                        |
| GNMA 2017-121 MTG PASS THRU CTF 3% 07-20-2046                | **   | 4,013                         |

| Security Name, Maturity Date, and Rate                         | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------|------|-------------------------------|
| GNMA 2017-153 CL WA DUE 06-20-2036                             | **   | 261,290                       |
| GNMA 2017-H03 CL FB FLTG 06-20-2066                            | **   | 840,551                       |
| GNMA 2017-H03 REMIC PASSTHRU CTF 6.26035% 01-20-2067           | **   | 499,353                       |
| GNMA 2017-H06 REMIC PASS THRU 6.21035% 11-20-2066              | **   | 1,491,353                     |
| GNMA 2017-H10 REMIC PASSTHRU SECS CL FB FLTG RT 04-20-2067 REG | **   | 601,603                       |
| GNMA 2017-H14 CL FD FLTG 06-20-2067                            | **   | 379,766                       |
| GNMA 2017-H14 REMIC PASSTHRU CTF CL FB 06-20-2067              | **   | 716,283                       |
| GNMA 2017-H14 REMIC PASSTHRU CTF CL FE 06-20-2067              | **   | 1,506,717                     |
| GNMA 2017-H14 REMIC PASSTHRU CTF CL FG 06-20-2067              | **   | 788,666                       |
| GNMA 2017-H16 REMIC PASSTHRU CTF CL FG FLTG 07-20-2067 REG     | **   | 12,576,130                    |
| GNMA 2017-H16 REMIC PASSTHRU CTF CL FH 07-20-2067              | **   | 14,786,617                    |
| GNMA 2017-H23 MTG PASS THRU CTF 5.91035%11-20-2067             | **   | 3,476,099                     |
| GNMA 2018-168 REMIC PASSTHRU CTF 4% 08-20-2048                 | **   | 80,884                        |
| GNMA 2018-H08 REMIC SER 2018-H08 CLS KF VAR RT DUE 05-20-2068  | **   | 1,295,880                     |
| GNMA 2019-018 REMIC PASSTHRU CTF 3.5% 02-20-2049               | **   | 83,242                        |
| GNMA 2019-H09 REMIC PASSTHRU CTF 5.96035% 04-20-2069           | **   | 1,244,167                     |
| GNMA 2019-H11 REMIC PASSTHRU CTF 6.06035% 05-20-2069           | **   | 2,433,996                     |
| GNMA 2020-H13 REMIC PASSTHRU CTF 5.86035% 08-20-2070           | **   | 1,578,154                     |
| GNMA 2020-H13 REMIC PASSTHRU CTF 5.91035% 07-20-2070           | **   | 3,572,861                     |
| GNMA 2020-H13 REMIC PASSTHRU CTF 5.91035% 07-20-2070           | **   | 5,197,528                     |
| GNMA 2021-002 MTG PASSTHRU CTF CL AH 1.5% DUE 06-16-2063       | **   | 1,973,414                     |
| GNMA 2021-029 REMIC PASSTHRU CTF CL MX-AG 5.0% DUE 02-20-2051  | **   | 73,144                        |
| GNMA 3% 04-20-2052                                             | **   | 224,144                       |
| GNMA 3% DUE 01-20-2046                                         | **   | 414,131                       |
| GNMA 3% DUE 02-16-2046                                         | **   | 671,962                       |
| GNMA 3% DUE 09-16-2039                                         | **   | 6,001                         |
| GNMA 3.5% 09/20/2050 3.5% 09-20-2050                           | **   | 1,304,015                     |
| GNMA 3.5% DUE 03-20-2046                                       | **   | 676,536                       |
| GNMA 4% DUE 04-16-2041                                         | **   | 141,632                       |
| GNMA 4% DUE 07-16-2039                                         | **   | 9,718                         |
| GNMA 5% DUE 03-16-2034                                         | **   | 95,947                        |
| GNMA 5.5% DUE 08-20-2033                                       | **   | 61,114                        |
| GNMA 5.5% DUE 11-20-2037                                       | **   | 29,507                        |
| GNMA 5.88035% 06-20-2070                                       | **   | 2,197,002                     |
| GNMA 5.96035% 05-20-2069                                       | **   | 2,397,507                     |
| GNMA 5.96035% 07-20-2070                                       | **   | 333,068                       |
| GNMA 6.5% DUE 08-16-2042                                       | **   | 190,788                       |
| GNMA CL 2007-035 CL TE 6 DUE 06-20-2037                        | **   | 19,795                        |
| GNMA FIXED 2.35% DUE 05-16-2053                                | **   | 8,607                         |
| GNMA FIXED 3.5% DUE 02-20-2045                                 | **   | 26,330                        |
| GNMA FIXED 5% DUE 12-31-2040                                   | **   | 74,590                        |
| GNMA FLTG RT 3% DUE 10-16-2064                                 | **   | 903,480                       |
| GNMA FLTG RT 5.79035% DUE 10-20-2060                           | **   | 1,878,772                     |
| GNMA FLTG RT 5.96035% DUE 04-20-2061                           | **   | 1,718,513                     |
| GNMA FLTG RT SER 18-H19 CL FA 12-20-2063 REG                   | **   | 3,899,178                     |
| GNMA GNMA # MA7194 3% 02-20-2051                               | **   | 5,589,756                     |
| GNMA GNMA # MA7471 2% 07-20-2051                               | **   | 1,480,404                     |
| GNMA MTG PASS THRU CTF CL FM 02-20-2066                        | **   | 2,117                         |

| Security Name, Maturity Date, and Rate           | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------|------|-------------------------------|
| GNMA POOL #3529 5% 03-20-2034 BEO                | **   | 1,025                         |
| GNMA POOL #4028 6% 09-20-2037 BEO                | **   | 15,848                        |
| GNMA POOL #4041 7% 10-20-2037 BEO                | **   | 84,174                        |
| GNMA POOL #4073 6% 01-20-2038 BEO                | **   | 33,254                        |
| GNMA POOL #4222 6% 08-20-2038 BEO                | **   | 14,626                        |
| GNMA POOL #4245 6% 09-20-2038 BEO                | **   | 177,031                       |
| GNMA POOL #4247 7% 09-20-2038 BEO                | **   | 66,982                        |
| GNMA POOL #4371 6% 02-20-2039 BEO                | **   | 3,371                         |
| GNMA POOL #4423 4.5% 04-20-2039 BEO              | **   | 1,509                         |
| GNMA POOL #4447 5% 05-20-2039 BEO                | **   | 32,017                        |
| GNMA POOL #4520 5% 08-20-2039 BEO                | **   | 137,585                       |
| GNMA POOL #4543 6% 09-20-2039 BEO                | **   | 12,812                        |
| GNMA POOL #4602 6% 12-20-2039 BEO                | **   | 2,840                         |
| GNMA POOL #4617 4.5% 01-20-2040 BEO              | **   | 110,904                       |
| GNMA POOL #4717 6% 06-20-2040 BEO                | **   | 7,674                         |
| GNMA POOL #4746 4.5% 07-20-2040 BEO              | **   | 55,245                        |
| GNMA POOL #4772 5% 08-20-2040 BEO                | **   | 94,298                        |
| GNMA POOL #4774 6% 08-20-2040 BEO                | **   | 113,814                       |
| GNMA POOL #4800 4% 09-20-2040 BEO                | **   | 127,737                       |
| GNMA POOL #4801 4.5% 09-20-2040 BEO              | **   | 5,019                         |
| GNMA POOL #4802 5% 09-20-2040 BEO                | **   | 78,709                        |
| GNMA POOL #4833 4% 10-20-2040 BEO                | **   | 438,744                       |
| GNMA POOL #4834 4.5% 10-20-2040 BEO              | **   | 18,305                        |
| GNMA POOL #4855 5% 11-20-2040 BEO                | **   | 412,578                       |
| GNMA POOL #4883 4.5% 12-20-2040 BEO              | **   | 94,605                        |
| GNMA POOL #4905 6% 12-20-2040 BEO                | **   | 130,223                       |
| GNMA POOL #4923 4.5% 01-20-2041 BEO              | **   | 124,080                       |
| GNMA POOL #4945 4% 02-20-2041 BEO                | **   | 72,338                        |
| GNMA POOL #497630 SER 2029 6% DUE 02-15-2029 REG | **   | 159                           |
| GNMA POOL #4978 4.5% 03-20-2041 BEO              | **   | 1,866,698                     |
| GNMA POOL #4979 5% 03-20-2041 BEO                | **   | 179,967                       |
| GNMA POOL #498387 SER 2029 6% DUE 02-15-2029 REG | **   | 762                           |
| GNMA POOL #4984 5.5% 03-20-2041 BEO              | **   | 197,105                       |
| GNMA POOL #4991 6% 03-20-2041 BEO                | **   | 43,643                        |
| GNMA POOL #5016 4% 04-20-2041 BEO                | **   | 64,668                        |
| GNMA POOL #5017 4.5% 04-20-2041 BEO              | **   | 153,281                       |
| GNMA POOL #5018 5% 04-20-2041 BEO                | **   | 122,730                       |
| GNMA POOL #5019 6% 04-20-2041 BEO                | **   | 19,314                        |
| GNMA POOL #5115 4.5% 07-20-2041 BEO              | **   | 26,572                        |
| GNMA POOL #5140 4.5% 08-20-2041 BEO              | **   | 250,192                       |
| GNMA POOL #5189 6% 09-20-2041 BEO                | **   | 45,964                        |
| GNMA POOL #521330 SER 2035 5% DUE 05-15-2035 BEO | **   | 62,417                        |
| GNMA POOL #5240 6% 11-20-2041 BEO                | **   | 55,342                        |
| GNMA POOL #5259 4% 12-20-2041 BEO                | **   | 36,457                        |
| GNMA POOL #5269 6% 12-20-2041 BEO                | **   | 5,347                         |
| GNMA POOL #5280 4% 01-20-2042 BEO                | **   | 55,079                        |
| GNMA POOL #5305 4% 02-20-2042 BEO                | **   | 324,748                       |
| GNMA POOL #543812 SER 2031 6% DUE 02-15-2031 REG | **   | 5,971                         |

| Security Name, Maturity Date, and Rate             | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------|------|-------------------------------|
| GNMA POOL #586373 5% DUE 02-15-2035 REG            | **   | 2,568                         |
| GNMA POOL #594106 SER 2033 4.5% DUE 09-15-2033 BEO | **   | 15,775                        |
| GNMA POOL #595611 SER 2035 5% DUE 01-15-2035 BEO   | **   | 1,165                         |
| GNMA POOL #604497 5% 07-15-2033 BEO                | **   | 2,594                         |
| GNMA POOL #607451 SER 2034 5% DUE 01-15-2034 REG   | **   | 11,134                        |
| GNMA POOL #607465 5% DUE 02-15-2034 REG            | **   | 11,962                        |
| GNMA POOL #610410 SER 2033 5% DUE 08-15-2033 BEO   | **   | 3,175                         |
| GNMA POOL #615656 5% 10-15-2033 BEO                | **   | 1,926                         |
| GNMA POOL #623871 5.0% 06-15-2034                  | **   | 2,055                         |
| GNMA POOL #633701 5.0% 09-15-2033                  | **   | 3,370                         |
| GNMA POOL #636484 5.0% 03-15-2035                  | **   | 3,470                         |
| GNMA POOL #637746 5.0% 12-15-2034                  | **   | 3,981                         |
| GNMA POOL #638222 5% 12-15-2034 BEO                | **   | 2,083                         |
| GNMA POOL #643362 5% 10-15-2035 BEO                | **   | 1,257                         |
| GNMA POOL #668014 3% 11-15-2044 BEO                | **   | 1,424,225                     |
| GNMA POOL #670030 3% 07-15-2045 BEO                | **   | 299,080                       |
| GNMA POOL #672676 SER 2038 5.5% DUE 04-15-2038 BEO | **   | 34,473                        |
| GNMA POOL #676754 SER 2038 5.5% DUE 03-15-2038 REG | **   | 72,038                        |
| GNMA POOL #687179 SER 2038 5.5% DUE 04-15-2038 REG | **   | 26,590                        |
| GNMA POOL #687835 6% 08-15-2038 BEO                | **   | 19,813                        |
| GNMA POOL #688043 6% 11-15-2038 BEO                | **   | 31,671                        |
| GNMA POOL #690922 5.5% 06-15-2038 BEO              | **   | 45,401                        |
| GNMA POOL #697586 5.5% 11-15-2038 BEO              | **   | 1,816                         |
| GNMA POOL #711379 SER 2038 5.5% DUE 07-15-2038 REG | **   | 1,412                         |
| GNMA POOL #723344 4% 09-15-2039 BEO                | **   | 146,326                       |
| GNMA POOL #723430 4.5% 11-15-2039 BEO              | **   | 36,584                        |
| GNMA POOL #723616 5% 01-15-2040 BEO                | **   | 380,121                       |
| GNMA POOL #726480 5% 11-15-2039 BEO                | **   | 491,194                       |
| GNMA POOL #733600 SER 2040 5% DUE 04-15-2040 REG   | **   | 41,333                        |
| GNMA POOL #733627 5% 05-15-2040 BEO                | **   | 84,706                        |
| GNMA POOL #736520 SER 2040 4.5% DUE 04-15-2040 REG | **   | 162,600                       |
| GNMA POOL #737111 FIXED 4.5% 04-15-2040 BEO        | **   | 109,108                       |
| GNMA POOL #738108 4.5% 03-15-2041 BEO              | **   | 170,156                       |
| GNMA POOL #745243 4% 07-15-2040 BEO                | **   | 142,929                       |
| GNMA POOL #771561 4.0% 08-15-2041                  | **   | 71,418                        |
| GNMA POOL #781804 6% 09-15-2034 BEO                | **   | 80,190                        |
| GNMA POOL #781847 6% 12-15-2034 BEO                | **   | 59,365                        |
| GNMA POOL #781885 SER 2035 5% DUE 03-15-2035 REG   | **   | 4,263                         |
| GNMA POOL #781902 6% 02-15-2035 BEO                | **   | 80,690                        |
| GNMA POOL #781958 5% 07-15-2035 BEO                | **   | 4,171                         |
| GNMA POOL #782382 5.5% 08-15-2038 BEO              | **   | 8,500                         |
| GNMA POOL #782436 6% 10-15-2038 BEO                | **   | 33,345                        |
| GNMA POOL #782716 SER 2039 5% DUE 07-15-2039 REG   | **   | 42,355                        |
| GNMA POOL #783867 SER 2036 6% DUE 08-15-2036 BEO   | **   | 221,208                       |
| GNMA POOL #784106 3.5% 01-20-2046 BEO              | **   | 130,891                       |
| GNMA POOL #784119 3% 02-20-2046 BEO                | **   | 200,394                       |
| GNMA POOL #784571 3.5% 06-15-2048 BEO              | **   | 3,521,948                     |
| GNMA POOL #784985 3.5% 09-20-2048 BEO              | **   | 87,884                        |

| Security Name, Maturity Date, and Rate             | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------|------|-------------------------------|
| GNMA POOL #785565 2.5% 06-20-2051 BEO              | **   | 425,665                       |
| GNMA POOL #785568 2.5% 08-20-2051 BEO              | **   | 697,649                       |
| GNMA POOL #785657 2.5% 10-20-2051 BEO              | **   | 1,521,413                     |
| GNMA POOL #785663 2.5% 10-20-2051 BEO              | **   | 500,186                       |
| GNMA POOL #785667 2.5% 10-20-2051 BEO              | **   | 581,213                       |
| GNMA POOL #785762 2.5% 11-20-2051 BEO              | **   | 298,040                       |
| GNMA POOL #785789 2.5% 12-20-2051 BEO              | **   | 291,068                       |
| GNMA POOL #785791 2.5% 12-20-2051 BEO              | **   | 288,918                       |
| GNMA POOL #785821 2.5% 12-20-2051 BEO              | **   | 528,069                       |
| GNMA POOL #785944 3% 02-20-2052 BEO                | **   | 946,475                       |
| GNMA POOL #786077 3% 03-20-2052 BEO                | **   | 223,930                       |
| GNMA POOL #786082 3% 11-20-2051 BEO                | **   | 313,756                       |
| GNMA POOL #786095 3% 04-20-2052 BEO                | **   | 1,033,434                     |
| GNMA POOL #786107 3% 03-20-2052 BEO                | **   | 153,388                       |
| GNMA POOL #786108 3.5% 03-20-2052 BEO              | **   | 340,423                       |
| GNMA POOL #786150 3% 03-20-2052 BEO                | **   | 2,185,803                     |
| GNMA POOL #786335 4.5% 09-20-2052 BEO              | **   | 1,543,761                     |
| GNMA POOL #786340 5% 09-20-2052 BEO                | **   | 663,644                       |
| GNMA POOL #786366 4.5% 08-20-2052 BEO              | **   | 455,971                       |
| GNMA POOL #786429 4% 06-20-2052 BEO                | **   | 539,324                       |
| GNMA POOL #786474 5% 01-20-2053 BEO                | **   | 1,038,671                     |
| GNMA POOL #786535 5.5% 02-20-2053 BEO              | **   | 1,264,897                     |
| GNMA POOL #786579 5.5% 03-20-2053 BEO              | **   | 2,942,948                     |
| GNMA POOL #786690 5.5% 05-20-2053 BEO              | **   | 2,579,538                     |
| GNMA POOL #786709 5% 05-20-2053 BEO                | **   | 581,091                       |
| GNMA POOL #786726 2% 03-20-2051 BEO                | **   | 2,926,248                     |
| GNMA POOL #786795 6% 07-20-2053 BEO                | **   | 1,506,531                     |
| GNMA POOL #786823 5.5% 07-20-2053 BEO              | **   | 299,126                       |
| GNMA POOL #786831 5.5% 07-20-2053 BEO              | **   | 600,890                       |
| GNMA POOL #786835 5.5% 08-20-2053 BEO              | **   | 1,205,887                     |
| GNMA POOL #786843 3% 03-20-2052 BEO                | **   | 868,394                       |
| GNMA POOL #786916 5.5% 08-20-2053 BEO              | **   | 3,221,255                     |
| GNMA POOL #786928 6.5% 09-20-2053 BEO              | **   | 511,876                       |
| GNMA POOL #786973 6% 09-20-2053 BEO                | **   | 1,518,465                     |
| GNMA POOL #787058 5% 08-20-2053 BEO                | **   | 2,454,904                     |
| GNMA POOL #787097 5% 08-20-2053 BEO                | **   | 696,525                       |
| GNMA POOL #799706 SER 2042 3.5% DUE 09-15-2042 BEO | **   | 44,200                        |
| GNMA POOL #999999 2% 05-16-2049 BEO                | **   | 1,184                         |
| GNMA POOL #999999 2.20000004768% 04-16-2057 BEO    | **   | 46,783                        |
| GNMA POOL #AA5649 SER 2042 3.0% 09-15-2042         | **   | 215,576                       |
| GNMA POOL #AA5821 3 DUE 11-15-2042 REG             | **   | 334,364                       |
| GNMA POOL #AB2892 3.0% 09-15-2042                  | **   | 630,701                       |
| GNMA POOL #AB3031 SER 2042 3% DUE 10-15-2042 REG   | **   | 85,735                        |
| GNMA POOL #AB9108 SER 2042 3% DUE 10-15-2042 BEO   | **   | 1,533,333                     |
| GNMA POOL #AB9205 SER 2042 3% DUE 11-15-2042 BEO   | **   | 1,239                         |
| GNMA POOL #AC3752 3 DUE 12-15-2042 REG             | **   | 124,105                       |
| GNMA POOL #AD1034 3% DUE 07-15-2043 REG            | **   | 206,470                       |
| GNMA POOL #AD2413 3.5% DUE 05-15-2043 REG          | **   | 77,264                        |

| Security Name, Maturity Date, and Rate             | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------|------|-------------------------------|
| GNMA POOL #AD2414 3.5 DUE 05-15-2043 REG           | **   | 58,290                        |
| GNMA POOL #AD4102 SER 2043 3 DUE 07-15-2043 REG    | **   | 459,631                       |
| GNMA POOL #AD6086 3.5% 02-15-2050 BEO              | **   | 432,545                       |
| GNMA POOL #AE7691 3 DUE 08-15-2043 REG             | **   | 713,110                       |
| GNMA POOL #AE8109 SER 2044 3.5% DUE 01-15-2044 BEO | **   | 25,729                        |
| GNMA POOL #AF5807 SER 2044 3.5% DUE 01-15-2044 BEO | **   | 32,621                        |
| GNMA POOL #AI6888 3% 05-15-2045 BEO                | **   | 504,639                       |
| GNMA POOL #AK6718 3% 01-15-2045 BEO                | **   | 41,428                        |
| GNMA POOL #AK7285 3% 03-15-2045 BEO                | **   | 118,589                       |
| GNMA POOL #AK7286 3% 03-15-2045 BEO                | **   | 159,545                       |
| GNMA POOL #AK7329 3% 04-15-2045 BEO                | **   | 867,963                       |
| GNMA POOL #AK8997 SER 2045 3% DUE 07-15-2045 BEO   | **   | 226,624                       |
| GNMA POOL #AL1539 3% 05-15-2045 BEO                | **   | 63,103                        |
| GNMA POOL #AL4608 SER 2045 3% DUE 03-15-2045 BEO   | **   | 640,765                       |
| GNMA POOL #AL8635 SER 2045 3% DUE 03-15-2045 BEO   | **   | 625,296                       |
| GNMA POOL #AM4099 3% 04-15-2045 BEO                | **   | 374,660                       |
| GNMA POOL #AM8643 3% 05-15-2045 BEO                | **   | 507,415                       |
| GNMA POOL #AM8646 3% 05-15-2045 BEO                | **   | 244,009                       |
| GNMA POOL #AN5715 3% 06-15-2045 BEO                | **   | 101,429                       |
| GNMA POOL #AN5721 3% 06-15-2045 BEO                | **   | 42,047                        |
| GNMA POOL #AN5726 SER 2045 3% DUE 06-15-2045 BEO   | **   | 522,733                       |
| GNMA POOL #AN5733 3% 06-15-2045 BEO                | **   | 56,148                        |
| GNMA POOL #AN5734 SER 2045 3% DUE 06-15-2045 BEO   | **   | 393,640                       |
| GNMA POOL #AS6414 7.602% 03-20-2066 BEO            | **   | 410,157                       |
| GNMA POOL #BD4016 3% 10-15-2049 BEO                | **   | 396,504                       |
| GNMA POOL #BL1045X SER 2049 3.5% 10-15-2049        | **   | 292,439                       |
| GNMA POOL #BM7534 3.5% 02-20-2050 BEO              | **   | 129,732                       |
| GNMA POOL #BM9692 4.5% 07-20-2049 BEO              | **   | 401,716                       |
| GNMA POOL #BM9734 4% 10-20-2049 BEO                | **   | 112,634                       |
| GNMA POOL #BM9743 4% 11-20-2049 BEO                | **   | 1,117,471                     |
| GNMA POOL #BP6203X 3.5% 11-15-2049                 | **   | 256,959                       |
| GNMA POOL #BP6229 3% 11-15-2049 BEO                | **   | 563,653                       |
| GNMA POOL #BQ0651 3.5% 11-15-2049 BEO              | **   | 181,230                       |
| GNMA POOL #BQ7371 3.5% 11-15-2049 BEO              | **   | 74,934                        |
| GNMA POOL #BR6606 3% 02-15-2050 BEO                | **   | 28,723                        |
| GNMA POOL #BS1728 4% 01-20-2050 BEO                | **   | 105,408                       |
| GNMA POOL #BS1742 4% 02-20-2050 BEO                | **   | 91,203                        |
| GNMA POOL #BS1754 4% 03-15-2050 BEO                | **   | 30,544                        |
| GNMA POOL #BS1757 4% 03-20-2050 BEO                | **   | 57,794                        |
| GNMA POOL #BS5027 3.5% 02-15-2050 BEO              | **   | 20,585                        |
| GNMA POOL #BS5195 3.5% 01-15-2050 BEO              | **   | 47,429                        |
| GNMA POOL #BS8439 3.5% 05-15-2050 BEO              | **   | 337,749                       |
| GNMA POOL #BS8546 2.5% 12-20-2050 BEO              | **   | 602,099                       |
| GNMA POOL #BT0812 3% 03-20-2050 BEO                | **   | 666,559                       |
| GNMA POOL #BT1888 2.5% 12-20-2050 BEO              | **   | 410,907                       |
| GNMA POOL #BZ4383 3% 01-20-2052 BEO                | **   | 82,677                        |
| GNMA POOL #MA0318 3.5% 08-20-2042 BEO              | **   | 689,822                       |
| GNMA POOL #MA1376 4% 10-20-2043 BEO                | **   | 152,991                       |

| Security Name, Maturity Date, and Rate | Cost | Current Value<br>(in dollars) |
|----------------------------------------|------|-------------------------------|
| GNMA POOL #MA1377 4.5% 10-20-2043 BEO  | **   | 274,545                       |
| GNMA POOL #MA1448 3.5% 11-20-2043 BEO  | **   | 4,969                         |
| GNMA POOL #MA1839 4% 04-20-2044 BEO    | **   | 178,409                       |
| GNMA POOL #MA1997 4.5% 06-20-2044 BEO  | **   | 218,643                       |
| GNMA POOL #MA2072 3% 07-20-2044 BEO    | **   | 116,250                       |
| GNMA POOL #MA2149 4% 08-20-2044 BEO    | **   | 110,340                       |
| GNMA POOL #MA2303 3.5% 10-20-2044 BEO  | **   | 302,678                       |
| GNMA POOL #MA2304 4% 10-20-2044 BEO    | **   | 39,978                        |
| GNMA POOL #MA2446 4% 12-20-2044 BEO    | **   | 199,980                       |
| GNMA POOL #MA2489 3% 01-20-2030 BEO    | **   | 1,588,639                     |
| GNMA POOL #MA2753 3% 04-20-2045 BEO    | **   | 138,684                       |
| GNMA POOL #MA2825 3% 05-20-2045 BEO    | **   | 126,363                       |
| GNMA POOL #MA2960 3% 07-20-2045 BEO    | **   | 256,461                       |
| GNMA POOL #MA3037 5% 08-20-2045 BEO    | **   | 112,640                       |
| GNMA POOL #MA3243 3% 11-20-2045 BEO    | **   | 88,069                        |
| GNMA POOL #MA3244 3.5% 11-20-2045 BEO  | **   | 238,515                       |
| GNMA POOL #MA3245 4% 11-20-2045 BEO    | **   | 282,478                       |
| GNMA POOL #MA3311 4% 12-20-2045 BEO    | **   | 344,641                       |
| GNMA POOL #MA3375 3% 01-20-2046 BEO    | **   | 54,909                        |
| GNMA POOL #MA3663 3.5% 05-20-2046 BEO  | **   | 319,280                       |
| GNMA POOL #MA3737 4% 06-20-2046 BEO    | **   | 456,389                       |
| GNMA POOL #MA3802 3% 07-20-2046 BEO    | **   | 133,527                       |
| GNMA POOL #MA3803 3.5% 07-20-2046 BEO  | **   | 1,935,485                     |
| GNMA POOL #MA3873 3% 08-20-2046 BEO    | **   | 399,673                       |
| GNMA POOL #MA3937 3.5% 09-20-2046 BEO  | **   | 145,158                       |
| GNMA POOL #MA3939 4.5% 09-20-2046 BEO  | **   | 170,750                       |
| GNMA POOL #MA4068 3% 11-20-2046 BEO    | **   | 193,349                       |
| GNMA POOL #MA4070 4% 11-20-2046 BEO    | **   | 147,598                       |
| GNMA POOL #MA4071 4.5% 11-20-2046 BEO  | **   | 379,953                       |
| GNMA POOL #MA4125 2.5% 12-20-2046 BEO  | **   | 330,305                       |
| GNMA POOL #MA4127 3.5% 12-20-2046 BEO  | **   | 523,954                       |
| GNMA POOL #MA4261 3% 02-20-2047 BEO    | **   | 1,013,858                     |
| GNMA POOL #MA4263 4% 02-20-2047 BEO    | **   | 362,038                       |
| GNMA POOL #MA4321 3.5% 03-20-2047 BEO  | **   | 392,851                       |
| GNMA POOL #MA4381 3% 04-20-2047 BEO    | **   | 36,675                        |
| GNMA POOL #MA4450 3% 05-20-2047 BEO    | **   | 645,010                       |
| GNMA POOL #MA4585 3% 07-20-2047 BEO    | **   | 221,507                       |
| GNMA POOL #MA4781 5% 10-20-2047 BEO    | **   | 443,068                       |
| GNMA POOL #MA4838 4% 11-20-2047 BEO    | **   | 1,273,354                     |
| GNMA POOL #MA4899 3% 12-20-2047 BEO    | **   | 948,976                       |
| GNMA POOL #MA4961 3% 01-20-2048 BEO    | **   | 594,402                       |
| GNMA POOL #MA4962 3.5% 01-20-2048 BEO  | **   | 277,412                       |
| GNMA POOL #MA4964 4.5% 01-20-2048 BEO  | **   | 173,932                       |
| GNMA POOL #MA5018 3% 02-20-2048 BEO    | **   | 62,978                        |
| GNMA POOL #MA5019 3.5% 02-20-2048 BEO  | **   | 1,345,421                     |
| GNMA POOL #MA5021 4.5% 02-20-2048 BEO  | **   | 1,022,323                     |
| GNMA POOL #MA5137 4% 04-20-2048 BEO    | **   | 342,666                       |
| GNMA POOL #MA5138 4.5% 04-20-2048 BEO  | **   | 622,345                       |

| Security Name, Maturity Date, and Rate                            | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------|------|-------------------------------|
| GNMA POOL #MA5265 4.5% 06-20-2048 BEO                             | **   | 934,832                       |
| GNMA POOL #MA5399 4.5% 08-20-2048 BEO                             | **   | 309,106                       |
| GNMA POOL #MA5527 3.5% 10-20-2048 BEO                             | **   | 131,100                       |
| GNMA POOL #MA5594 3.5% 11-20-2048 BEO                             | **   | 1,692,396                     |
| GNMA POOL #MA5764 4.5% 02-20-2049 BEO                             | **   | 708,431                       |
| GNMA POOL #MA5817 4% 03-20-2049 BEO                               | **   | 329,069                       |
| GNMA POOL #MA5877 4.5% DUE 04-20-2049 REG                         | **   | 280,830                       |
| GNMA POOL #MA6038 3% 07-20-2049 BEO                               | **   | 175,012                       |
| GNMA POOL #MA6157 5% 09-20-2049 BEO                               | **   | 341,750                       |
| GNMA POOL #MA6287 5% 11-20-2049 BEO                               | **   | 213,673                       |
| GNMA POOL #MA6413 5% 01-20-2050 BEO                               | **   | 308,332                       |
| GNMA POOL #MA6477 4.5% 02-20-2050 BEO                             | **   | 286,947                       |
| GNMA POOL #MA6603 5% 04-20-2050 BEO                               | **   | 20,876                        |
| GNMA POOL #MA6999 4.5% 11-20-2050 BEO                             | **   | 2,277,478                     |
| GNMA POOL #MA8644 3.5% 02-20-2053 BEO                             | **   | 87,734                        |
| GNMA POOL AE7613 SER 2043 3 DUE 07-15-2043 REG                    | **   | 66,487                        |
| GNMA POOL G2 MA6409 3.0% 01-20-2050                               | **   | 1,145,115                     |
| GNMA POOL#MA5712 5.0% 01-20-2049 REG                              | **   | 1,801,696                     |
| GNMA REMIC 2015-H30 CL FD FLT RT 10-20-2065                       | **   | 1,169,095                     |
| GNMA REMIC PASS THRU SECS SER 2012-102 CL DA 1.25% DUE 08-20-2027 | **   | 2,077,956                     |
| GNMA REMIC PASSTHRU SER 2016-H11 CLS F 05-20-2066                 | **   | 3,498,361                     |
| GNMA REMIC SER 10-61 CL KG 4% FIXED DUE 03-16-2040                | **   | 396,207                       |
| GNMA REMIC SER 11-116 CL BA 2% DUE 08-16-2026                     | **   | 84,195                        |
| GNMA REMIC SER 11-128 CL BL 2% DUE 09-16-2026                     | **   | 62,352                        |
| GNMA REMIC SER 13-H24 CL FB FLTG DUE 09-20-2063                   | **   | 407,832                       |
| GNMA REMIC SER 15-H04 CL FA FLTG DUE 12-20-2064 REG               | **   | 4,228,514                     |
| GNMA REMIC SER 2010-H02 CL FA 02-20-2060                          | **   | 1,290,738                     |
| GNMA REMIC SR 17-H05 CL FA FLTG 01-20-2067                        | **   | 2,080,092                     |
| GNMA REMIC SR 2017-H12 CL FL VAR RT 05-20-2067                    | **   | 11,278,221                    |
| GNMA REMIC TRUST SER 17-H07 CL FC FLTG RT DUE 03-20-2067 REG      | **   | 2,410,904                     |
| GNMA REMIC TRUST SER 19-H03 CL FL FLTG RT DUE 02-20-2069 REG      | **   | 3,332,257                     |
| GNMA REMIC TRUST SER 20-H10 CL FG FLTG RT DUE 06-20-2070 REG      | **   | 2,600,194                     |
| GNMA SER 2017-H01 CL FC FLTG 12-20-2066                           | **   | 897,498                       |
| GNMA SER 09-98 CLS DA 3.25% 07-16-2039                            | **   | 900,783                       |
| GNMA SER 12-H12 CL HD 2.0% 05-20-2062                             | **   | 50,700                        |
| GNMA SER 13-115 CL PB 02-20-2043                                  | **   | 28,642                        |
| GNMA SER 13-H18 CL EA FLTG DUE 07-20-2063 REG                     | **   | 348,475                       |
| GNMA SER 13-H19 CL FB FLT 08-20-2063                              | **   | 1,784,122                     |
| GNMA SER 16-H24 CL FG FLT 10-20-2066                              | **   | 1,162,314                     |
| GNMA SER 18-36 CL AM 3.0% 07-20-2045                              | **   | 2,571,968                     |
| GNMA SER 19-111 CL NA 3.5% 05-20-2048                             | **   | 3,449,846                     |
| GNMA SER 19-H14 CL EF FLTG RT 05-20-2069                          | **   | 2,347,073                     |
| GNMA SER 2.25 DUE 12-16-2041                                      | **   | 164,149                       |
| GNMA SER 2009-061 CL NP 4.0% DUE 08-20-2039                       | **   | 229,772                       |
| GNMA SER 2010-H010 CL FC FLTG RT DUE 05-20-2060                   | **   | 695,417                       |
| GNMA SER 2013-144 CL DA 3.0% 09-20-2041                           | **   | 19,382                        |
| GNMA SER 2014-17 CL AM FLTG RT DUE 06-16-2048 REG                 | **   | 10,804                        |
| GNMA SER 2015-H11 CL FC FLTG RT 5-20-2065                         | **   | 902,124                       |

| Security Name, Maturity Date, and Rate               | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------|------|-------------------------------|
| GNMA SER 2015-H20 CL FB FLT RT 08-20-2065            | **   | 219,520                       |
| GNMA SER 2017-051 CL AB 2.35% 04-16-2057             | **   | 165,947                       |
| GNMA SER 2017-H07 CL FG FLTG RT DUE 02-20-2067 REG   | **   | 1,867,302                     |
| GNMA SER 2017-H19 CL FA FLTG RT DUE 08-20-2067       | **   | 1,089,814                     |
| GNMA SER 2018-H06 CL PF FLTG 02-20-2068              | **   | 1,106,697                     |
| GNMA SER 2018-H07 CL FD FLTG 05-20-2068 REG          | **   | 2,205,683                     |
| GNMA SER 22-220 CL E VAR RT 10-16-2064               | **   | 760,062                       |
| GNMA SR 2019-H09 CL F-G FLTG RT 05-20-2069           | **   | 2,736,923                     |
| GNMA SR 16-H07 CL FQ FLTG RT 03-20-2066              | **   | 1,671,532                     |
| GNMA SR 19-H15 CL AF FLTG RT 08-20-2069              | **   | 547,622                       |
| GNMA SR 2006-38 CL FZ FLTG DUE 09-16-2035            | **   | 1,266,447                     |
| GNMA SR 2010-115 CL DA 2.5% DUE 09-20-2040           | **   | 69,599                        |
| GNMA SR 2011-156 CL PD 2.0% 04-20-2040               | **   | 167,928                       |
| GNMA SR 20-127 CL LP 1.5% 06-20-2050                 | **   | 1,372,824                     |
| GNMA SR 2018-166 CL H-C 3.5% 09-20-2048              | **   | 333,367                       |
| GNMA SR 2019-031CL HA 3.0% 07-20-2047                | **   | 109,230                       |
| GNMA SR 20-H09 CL FL FLTG RT 05-20-2070              | **   | 1,227,503                     |
| GNMA SR 20-H09 CL NF FLTG RT 04-20-2070              | **   | 51,650                        |
| GNMAI POOL #783669 3.0% 09-15-2042                   | **   | 43,703                        |
| GNMAII POOL #004224 SER 2038 7 DUE 08-20-2038 REG    | **   | 49,172                        |
| GNMAII POOL #2958 SER 2030 8% DUE 08-20-2030 REG     | **   | 3,367                         |
| GNMAII POOL #3879 SER 2036 6% DUE 07-20-2036 REG     | **   | 571                           |
| GNMAII POOL #4040 SER 2037 6.5% DUE 10-20-2037 REG   | **   | 5,261                         |
| GNMAII POOL #4060 SER 2037 6% DUE 12-20-2037 REG     | **   | 17,572                        |
| GNMAII POOL #4099 SER 2038 6% DUE 03-20-2038 REG     | **   | 6,858                         |
| GNMAII POOL #4195 SER 2038 6% DUE 07-20-2038 REG     | **   | 2,557                         |
| GNMAII POOL #4268 SER 2038 6% DUE 10-20-2038 REG     | **   | 1,873                         |
| GNMAII POOL #4291 SER 2038 6% DUE 11-20-2038 REG     | **   | 87,712                        |
| GNMAII POOL #4696 SER 2040 4.5% DUE 05-20-2040 REG   | **   | 229,350                       |
| GNMAII POOL #4697 SER 2040 5% DUE 05-20-2040 REG     | **   | 54,229                        |
| GNMAII POOL #4747 SER 2040 5% DUE 07-20-2040 BEO     | **   | 310,506                       |
| GNMAII POOL #4837 SER 2040 6% DUE 10-20-2040 BEO     | **   | 19,501                        |
| GNMAII POOL #4922 SER 2041 4% DUE 01-20-2041 BEO     | **   | 95,451                        |
| GNMAII POOL #5063 SER 2041 6% DUE 05-20-2041 BEO     | **   | 30,771                        |
| GNMAII POOL #5082 SER 2041 4.5% DUE 06-20-2041 BEO   | **   | 107,733                       |
| GNMAII POOL #5326 SER 2027 3% DUE 03-20-2027 BEO     | **   | 32,540                        |
| GNMAII POOL #783368 SER 2041 4.5% DUE 07-20-2041 BEO | **   | 366,698                       |
| GNMAII POOL #783637 SER 2042 3% DUE 06-20-2042 REG   | **   | 34,152                        |
| GNMAII POOL #784825 SER 2049 3.5% DUE 10-20-2049     | **   | 108,768                       |
| GNMAII POOL #784905 SER 2050 3.0% DUE 01-20-2050 REG | **   | 811,118                       |
| GNMAII POOL #786134 SER 2052 3.0% 04-20-2052         | **   | 1,378,228                     |
| GNMAII POOL #786216 3.5% DUE 07-20-2022 REG          | **   | 419,547                       |
| GNMAII POOL #787154 6.5% 11-20-2053                  | **   | 415,169                       |
| GNMAII POOL #80012 SER 2026 ADJ RT 11-20-2026        | **   | 2,758                         |
| GNMAII POOL #80106 3.625% DUE 08-20-2027REG          | **   | 3,742                         |
| GNMAII POOL #80397 SER 2030 ADJ RT 04-20-2030        | **   | 550                           |
| GNMAII POOL #8358 ADJ RT 01-20-2024                  | **   | 6                             |
| GNMAII POOL #8399 SER 2024 ADJ RT 04-20-2024         | **   | 172                           |

| Security Name, Maturity Date, and Rate                        | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------|------|-------------------------------|
| GNMAII POOL #8744 SER 2025 ADJ RT 11-20-2025                  | **   | 2,936                         |
| GNMAII POOL #8770 SER 2025 ADJ RT 12-20-2025                  | **   | 3,149                         |
| GNMAII POOL #8781 SER 2026 ADJ RT 01-20-2026                  | **   | 92                            |
| GNMAII POOL #8788 SER 2026 3.625% DUE 01-20-2026 REG          | **   | 826                           |
| GNMAII POOL #BS8420 SER 2050 4% DUE 04-20-2050 BEO            | **   | 435,558                       |
| GNMAII POOL #CJ9477 3% DUE 01-20-2052 REG                     | **   | 307,761                       |
| GNMAII POOL #CO4938 5.0% 08-20-2052                           | **   | 1,497,499                     |
| GNMAII POOL #CO4960 5.0% 08-20-2052                           | **   | 1,400,151                     |
| GNMAII POOL #CW6992 6.0% 09-20-2053                           | **   | 814,292                       |
| GNMAII POOL #G2 MA4654 SER 2047 4.5% DUE08-20-2047 REG GNMAII | **   | 301,179                       |
| GNMAII POOL #MA0023 SER 2042 4% DUE 04-20-2042 REG            | **   | 106,089                       |
| GNMAII POOL #MA0073 SER 2027 3% DUE 05-20-2027 REG            | **   | 73,936                        |
| GNMAII POOL #MA0272 SER 2027 2.0% DUE 07-20-2027              | **   | 79,269                        |
| GNMAII POOL #MA0299 SER 2027 2.5% DUE 08-20-2027 REG          | **   | 162,564                       |
| GNMAII POOL #MA0317 3 DUE 08-20-2012 REG                      | **   | 381,577                       |
| GNMAII POOL #MA0391 SER 2042 3% DUE 09-20-2042 REG            | **   | 496,254                       |
| GNMAII POOL #MA0392 SER 2042 3.5 DUE 09-20-2042 REG           | **   | 528,455                       |
| GNMAII POOL #MA0462 3.5 DUE 10-20-2042 REG                    | **   | 737,693                       |
| GNMAII POOL #MA0463 4 DUE 10-20-2042 REG                      | **   | 537,601                       |
| GNMAII POOL #MA0624 3 12-20-2042 REG                          | **   | 185,297                       |
| GNMAII POOL #MA0626 4 DUE 11-20-2042 REG                      | **   | 277,142                       |
| GNMAII POOL #MA0674 SER 2028 2.5 DUE 01-20-2028 REG           | **   | 3,075,364                     |
| GNMAII POOL #MA0698 3 01-20-2043 REG                          | **   | 262,565                       |
| GNMAII POOL #MA0933 SER 2043 3% DUE 04-20-2043 REG            | **   | 219,064                       |
| GNMAII POOL #MA1012 SER 2043 3.5% DUE 05-20-2043 REG          | **   | 588,516                       |
| GNMAII POOL #MA1995 SER 2044 3.5% DUE 06-20-2044 BEO          | **   | 1,182,190                     |
| GNMAII POOL #MA2372 SER 2044 4% DUE 11-20-2044 REG            | **   | 444,159                       |
| GNMAII POOL #MA2678 SER 2045 3.5% DUE 03-20-2045 REG          | **   | 467,124                       |
| GNMAII POOL #MA2754 SER 2045 3.5% DUE 04-20-2045 REG          | **   | 1,101,052                     |
| GNMAII POOL #MA3172 SER 2045 3% DUE 10-20-2045 REG            | **   | 447,036                       |
| GNMAII POOL #MA3174 SER 2045 4% DUE 10-20-2045 REG            | **   | 226,472                       |
| GNMAII POOL #MA3597 SER 2046 3.5% DUE 04-20-2046 BEO          | **   | 2,277,615                     |
| GNMAII POOL #MA3662 SER 2046 3% DUE 05-20-2046 REG            | **   | 772,650                       |
| GNMAII POOL #MA3736 SER 2046 3.5% DUE 06-20-2046 REG          | **   | 288,302                       |
| GNMAII POOL #MA4003 SER 2046 3% DUE 10-20-2046 REG            | **   | 1,210,474                     |
| GNMAII POOL #MA4004 SER 2046 3.5% DUE 10-20-2046 REG          | **   | 1,600,799                     |
| GNMAII POOL #MA4322 SER 2047 4% DUE 03-20-2047 REG            | **   | 614,317                       |
| GNMAII POOL #MA4383 SER 2047 4% DUE 04-20-2047 REG            | **   | 248,191                       |
| GNMAII POOL #MA4452 4.0% DUE 05-20-2047 REG                   | **   | 223,714                       |
| GNMAII POOL #MA4511 SER 2047 4% DUE 06-20-2047 REG            | **   | 1,628,543                     |
| GNMAII POOL #MA4587 SER 2047 4% DUE 07-20-2047 REG            | **   | 153,269                       |
| GNMAII POOL #MA4718 3% DUE 09-20-2047 REG                     | **   | 58,485                        |
| GNMAII POOL #MA4720 SER 2047 4% DUE 09-20-2047 REG            | **   | 4,228,973                     |
| GNMAII POOL #MA4837 SER 2047 3.5% DUE 11-20-2047 REG          | **   | 323,588                       |
| GNMAII POOL #MA4900 SER 2047 3.5% DUE 12-20-2047              | **   | 77,644                        |
| GNMAII POOL #MA4901 4% 12-20-2047                             | **   | 539,720                       |
| GNMAII POOL #MA5020 4.0% 02-20-2048                           | **   | 365,960                       |

| Security Name, Maturity Date, and Rate                   | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------|------|-------------------------------|
| GNMAII POOL #MA5078 4.0% 03-20-2048                      | **   | 2,183,499                     |
| GNMAII POOL #MA5079 4.5% 03-20-2048                      | **   | 55,709                        |
| GNMAII POOL #MA5194 5.0% 05-01-2048                      | **   | 158,388                       |
| GNMAII POOL #MA5266 SER 2048 5% DUE 06-01-2048 REG       | **   | 82,430                        |
| GNMAII POOL #MA5331 4.5% DUE 07-20-2048 REG              | **   | 53,052                        |
| GNMAII POOL #MA5465 3.5% DUE 09-20-2048 REG              | **   | 356,619                       |
| GNMAII POOL #MA5468 SER 2048 5% DUE 09-20-2048 REG       | **   | 102,921                       |
| GNMAII POOL #MA5529 4.5% 10-20-2048                      | **   | 423,100                       |
| GNMAII POOL #MA5530 SER 2048 5.0% DUE 10-20-2048 REG     | **   | 686,623                       |
| GNMAII POOL #MA5597 5.0% 11-20-2048 REG                  | **   | 368,409                       |
| GNMAII POOL #MA5652 SER 2048 4.5% DUE 12-20-2048 REG     | **   | 164,179                       |
| GNMAII POOL #MA5653 5.0% DUE 12-20-2048 REG              | **   | 458,837                       |
| GNMAII POOL #MA5762 3.5% DUE 02-20-2049                  | **   | 12,410                        |
| GNMAII POOL #MA5763 4% DUE 02-20-2049 REG                | **   | 1,007,553                     |
| GNMAII POOL #MA5818 SER 2049 4.5% DUE 03-20-2049 REG MBS | **   | 1,825,213                     |
| GNMAII POOL #MA5819 SER 2049 5% DUE 03-20-2049 BEO       | **   | 16,659                        |
| GNMAII POOL #MA5876 4.0% 04-20-2049                      | **   | 277,290                       |
| GNMAII POOL #MA5988 5.0% 06-20-2049                      | **   | 70,839                        |
| GNMAII POOL #MA6153 3.0% 09-20-2049                      | **   | 574,143                       |
| GNMAII POOL #MA6217 2.5% 10-20-2049                      | **   | 558,183                       |
| GNMAII POOL #MA6342M 5.0% 12-20-2049                     | **   | 15,198                        |
| GNMAII POOL #MA6474 3.0% 02-20-2050 REG                  | **   | 1,121,629                     |
| GNMAII POOL #MA6544 4.5% 03-20-2050                      | **   | 173,638                       |
| GNMAII POOL #MA6659 4.5% 05-20-2050                      | **   | 2,457,592                     |
| GNMAII POOL #MA6818 2.0% 08-20-2050                      | **   | 155,434                       |
| GNMAII POOL #MA6865 SER 2050 2.5% DUE 09-20-2050 REG     | **   | 512,289                       |
| GNMAII POOL #MA6866 3.0% 09-20-2050                      | **   | 293,157                       |
| GNMAII POOL #MA6931 2.5% 10-20-2050                      | **   | 2,349,018                     |
| GNMAII POOL #MA6994 2.0% DUE 11-20-2050                  | **   | 56,956                        |
| GNMAII POOL #MA6995 2.5% 11-20-2050                      | **   | 1,787,949                     |
| GNMAII POOL #MA7136 SER 2051 2.5% DUE 01-20-2051 REG     | **   | 316,585                       |
| GNMAII POOL #MA7193 SER 2051 2.5% DUE 02-20-2051 REG     | **   | 7,627,461                     |
| GNMAII POOL #MA7254 2.0% DUE 03-20-2051 REG              | **   | 1,820,385                     |
| GNMAII POOL #MA7255 SER 2051 2.5% DUE 03-20-2051 REG     | **   | 491,451                       |
| GNMAII POOL #MA7312 2.5% DUE 04-20-2051                  | **   | 2,982,389                     |
| GNMAII POOL #MA7367 SER 2051 2.5% DUE 05-20-2051 REG     | **   | 7,529,952                     |
| GNMAII POOL #MA7368 3.0% DUE 05-20-2051                  | **   | 117,421                       |
| GNMAII POOL #MA7419M 3% 06-20-2051                       | **   | 338,801                       |
| GNMAII POOL #MA7589 2.5% 09-20-2051                      | **   | 426,738                       |
| GNMAII POOL #MA7589 2.5% 09-20-2051                      | **   | 5,553,559                     |
| GNMAII POOL #MA7590 SER 2051 3% DUE 09-20-2051 REG       | **   | 2,999,232                     |
| GNMAII POOL #MA7768 SER 2051 3.0% 12-20-2051             | **   | 420,485                       |
| GNMAII POOL #MA7826 SER 2052 2.0% DUE 01-20-2052 REG     | **   | 5,116,116                     |
| GNMAII POOL #MA7989 3.5% DUE 04-20-2052 REG              | **   | 4,633,406                     |
| GNMAII POOL #MA8099 SER 2052 3.5% 06-20-2052             | **   | 5,519,225                     |
| GNMAII POOL #MA8150 4% DUE 07-20-2052 REG                | **   | 3,991,038                     |
| GNMAII POOL #MA8200 4% DUE 08-20-2052                    | **   | 463,886                       |
| GNMAII POOL #MA8428 5.0% DUE 11-20-2052 REG              | **   | 1,691,480                     |

| Security Name, Maturity Date, and Rate                                          | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------------------|------|-------------------------------|
| GNMAII POOL #MA8429 5.5% 11-20-2052                                             | **   | 2,163,395                     |
| GNMAII POOL #MA8490 SER 2052 5% DUE 12-20-2052 REG                              | **   | 2,076,983                     |
| GNMAII POOL #MA8726 SER 2053 5.5% DUE 03-20-2053                                | **   | 1,842,789                     |
| GNMAII POOL CI1513 SER 2052 3.0% DUE 03-20-2052 REG                             | **   | 1,683,271                     |
| GNMAII POOL MA5711 SER 2049 4.5% DUE 01-20-2049 REG                             | **   | 1,963,655                     |
| GNMAII POOL MA5878 5.0% 04-20-2049                                              | **   | 321,555                       |
| GNMAII POOL# MA8801 5.5% 04-20-2053                                             | **   | 1,468,485                     |
| GODAWARI POWER INR5 (POST SUBD)                                                 | **   | 184,806                       |
| GODFREY PHILLIPS INR2                                                           | **   | 759,314                       |
| GODO STEEL LTD NPV                                                              | **   | 111,179                       |
| GOEASY LTD COMMON STOCK                                                         | **   | 215,765                       |
| GOLD BULLION BAR .9999-1 OZ                                                     | **   | 8,085                         |
| GOLD CIRCUIT ELECT TWD10                                                        | **   | 177,579                       |
| GOLD ROAD RES LTD NPV                                                           | **   | 1,097,459                     |
| GOLDEN ST TOB SECURITIZATION CORP 3.714%06-01-2041                              | **   | 609,540                       |
| GOLDEN ST TOB SECURITIZATION CORP CALIF 3.0% 06-01-2046                         | **   | 2,871,219                     |
| GOLDEN ST TOB SECURITIZATION CORP CALIF 4.214% DUE 06-01-2050 REG               | **   | 2,784,016                     |
| GOLDMAN SACHS 3.5% DUE 01-23-2025                                               | **   | 6,007,875                     |
| GOLDMAN SACHS 3.5% DUE 11-16-2026                                               | **   | 6,011,189                     |
| GOLDMAN SACHS 3.75% DUE 02-25-2026                                              | **   | 830,725                       |
| GOLDMAN SACHS 3.85% DUE 01-26-2027                                              | **   | 6,960,037                     |
| GOLDMAN SACHS 3.85% DUE 07-08-2024                                              | **   | 911,674                       |
| GOLDMAN SACHS 4% DUE 03-03-2024                                                 | **   | 4,307,359                     |
| GOLDMAN SACHS 4.25% DUE 10-21-2025                                              | **   | 854,049                       |
| GOLDMAN SACHS 4.75% DUE 10-21-2045                                              | **   | 9,507                         |
| GOLDMAN SACHS 6.75% DUE 10-01-2037                                              | **   | 264,824                       |
| GOLDMAN SACHS CAP II GTD FIXED TO FLTG NORMAL PPS DUE 06-01-2043/03-01-2024 REG | **   | 4,993                         |
| GOLDMAN SACHS FIXED 2.615% 04-22-2032                                           | **   | 4,204,287                     |
| GOLDMAN SACHS FIXED 3.5% DUE 04-01-2025                                         | **   | 9,447,100                     |
| GOLDMAN SACHS FLTG RT 3.691% DUE 06-05-2028                                     | **   | 956,123                       |
| GOLDMAN SACHS FLTG RT 3.691% DUE 06-05-2028                                     | **   | 12,295,740                    |
| GOLDMAN SACHS GROUP INC .925% DUE 10-21-2024 BEO                                | **   | 812,974                       |
| GOLDMAN SACHS GROUP INC 1.093% DUE 12-09-2026 REG                               | **   | 1,952,554                     |
| GOLDMAN SACHS GROUP INC 1.542% 09-10-2027                                       | **   | 11,427,790                    |
| GOLDMAN SACHS GROUP INC 1.757% 01-24-2025                                       | **   | 2,680,650                     |
| GOLDMAN SACHS GROUP INC 1.948% 10-21-2027                                       | **   | 3,555,486                     |
| GOLDMAN SACHS GROUP INC 1.992% DUE 01-27-2032 REG                               | **   | 404,706                       |
| GOLDMAN SACHS GROUP INC 2.6% DUE 02-07-2030                                     | **   | 879,575                       |
| GOLDMAN SACHS GROUP INC 2.64% DUE 02-24-2028 BEO                                | **   | 892,054                       |
| GOLDMAN SACHS GROUP INC 2.65% 10-21-2032                                        | **   | 2,299,524                     |
| GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO                               | **   | 366,027                       |
| GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO                                | **   | 499,410                       |
| GOLDMAN SACHS GROUP INC 3.272% 09-29-2025 REG                                   | **   | 4,915,937                     |
| GOLDMAN SACHS GROUP INC 4.223% 05-01-2029                                       | **   | 9,489,843                     |
| GOLDMAN SACHS GROUP INC 4.387% 06-15-2027                                       | **   | 9,258,697                     |
| GOLDMAN SACHS GROUP INC 4.482% 08-23-2028                                       | **   | 1,623,426                     |
| GOLDMAN SACHS GROUP INC 5.798% DUE 08-10-2026                                   | **   | 2,486,258                     |
| GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO                      | **   | 97,368                        |

| Security Name, Maturity Date, and Rate                              | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------|------|-------------------------------|
| GOLDMAN SACHS GROUP INC 6.484% DUE 10-24-2029                       | **   | 424,870                       |
| GOLDMAN SACHS GROUP INC 6.484% DUE 10-24-2029                       | **   | 3,972,531                     |
| GOLDMAN SACHS GROUP INC COM                                         | **   | 20,950,011                    |
| GOLDMAN SACHS GROUP INC FRN 10-28-2027                              | **   | 1,629,056                     |
| GOLDMAN SACHS GROUP INC NT FXD/FLTG 3.615% 03-15-2028               | **   | 307,106                       |
| GOODLEAP 4% DUE 04-20-2049                                          | **   | 1,547,890                     |
| GOODYEAR TIRE & RUBBER CO COM                                       | **   | 1,336,972                     |
| GOOSEHEAD INS INC COM CL A COM CL A                                 | **   | 1,105,619                     |
| GOPRO INC CL A CL A                                                 | **   | 248,580                       |
| GOSSAMER BIO INC COM USD0.0001                                      | **   | 59,138                        |
| GOURMET MASTER CO LTD COMSTK                                        | **   | 122,367                       |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2023-86 DA 5.5% 08-20-2050       | **   | 4,563,939                     |
| GOVERNMENT NATIONAL MORTGAGE A SER 22-4 CL Z 1.9% 03-16-2064        | **   | 515,961                       |
| GOVERNMENT NATIONAL MORTGAGE A SR 21-188CL PA 2% 10-20-2051         | **   | 685,934                       |
| GOVERNMENT NATIONAL MORTGAGE ASSOC 6.11035% 11-20-2065              | **   | 1,617,163                     |
| GOVERNMENT NATIONAL MORTGAGE ASSOC 2% 01-15-2051                    | **   | 3,644,250                     |
| GOVERNMENT NATIONAL MORTGAGE ASSOC 2.5% 01-20-2052                  | **   | 327,994                       |
| GOVERNMENT NATIONAL MORTGAGE ASSOC 2.5% 05-20-2051                  | **   | 249,877                       |
| GOVERNMENT NATIONAL MORTGAGE ASSOC 4% 06-20-2052                    | **   | 433,066                       |
| GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7135 2% 01-20-2051      | **   | 2,551,198                     |
| GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7192 2% 02-20-2051      | **   | 1,495,286                     |
| GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7420 3.5% 06-20-2051    | **   | 1,557,052                     |
| GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7473 3% 07-20-2051      | **   | 834,818                       |
| GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7534 2.5% 08-20-2051    | **   | 677,182                       |
| GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7534 2.5% 08-20-2051    | **   | 5,027,768                     |
| GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7648 2% 10-20-2051      | **   | 1,074,282                     |
| GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7649 2.5% 10-20-2051    | **   | 177,969                       |
| GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7649 2.5% 10-20-2051    | **   | 1,370,587                     |
| GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7650 3% 10-20-2051      | **   | 4,856,798                     |
| GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7706 3% 11-20-2051      | **   | 1,040,407                     |
| GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA8348 5% 10-20-2052      | **   | 1,302,776                     |
| GOVERNMENT NATIONAL MORTGAGE ASSOC POOL #646853 5.5% 08-15-2035 BEO | **   | 710                           |
| GOVERNMENT NATL MTG SER 2015-H14 CL FA FLTG RT 06-20-2065           | **   | 1,541,900                     |
| GPMT 2021-FL4 LTD VAR RT 7.40042% DUE 12-15-2036                    | **   | 4,826,591                     |
| GRACO INC COM                                                       | **   | 729,652                       |
| GRAFTON GROUP PLC                                                   | **   | 104,730                       |
| GRAINGER PLC ORD GBP0.05                                            | **   | 128,503                       |
| GRAINGER W W INC 1.85% DUE 02-15-2025                               | **   | 5,573,765                     |
| GRAINGER W W INC COM                                                | **   | 2,511,759                     |
| GRAND CANYON ED INC COM STK                                         | **   | 1,271,677                     |
| GRANGE RESOURCES LTD NPV                                            | **   | 14,628                        |
| GRANGES AB NPV                                                      | **   | 202,215                       |
| GRANITE CONST INC COM                                               | **   | 4,108,674                     |
| GRAPHIC PACKAGING HLDG CO COM STK                                   | **   | 1,878,897                     |
| GRAY OAK PIPELN 3.45% DUE 10-15-2027                                | **   | 372,222                       |
| GREAT EASTERN SHI INR10 (POST REORG)                                | **   | 305,951                       |
| GREAT HALL MG NO.1 FRN M/BKD 03/2039 EUR'A2B'                       | **   | 55,734                        |
| GREAT HALL MG NO.1 FRN M/BKD 06/2038 EUR'A2B'                       | **   | 33,954                        |

| Security Name, Maturity Date, and Rate                                     | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------|------|-------------------------------|
| GREAT HALL MTGS NO 1 PLC 2007-02 ASSET BACKED NT CL AC 144A 18 JUN 2039    | **   | 119,176                       |
| GREEN BRICK PARTNERS INC COM                                               | **   | 829,793                       |
| GREEN DOT CORP COM STK                                                     | **   | 247,817                       |
| GREENBRIER COS INC COM STK                                                 | **   | 320,747                       |
| GREENPOINT MTG FDG TR 2006-OH1 MTG PASSTHRU CTF CL A-1 FLTG 01-25-2037 REG | **   | 788,072                       |
| GREGGS ORD GBP0.02                                                         | **   | 878,018                       |
| GREYWOLF CLO VII LTD SRS 18-7A CL A1 10-20-2031                            | **   | 5,249,746                     |
| GROCERY OUTLET HLDG CORP COM                                               | **   | 4,240,943                     |
| GROUP 1 AUTOMOTIVE INC COM                                                 | **   | 197,167                       |
| GRUPA KETY SA PLN2.50                                                      | **   | 56,459                        |
| GRUPO CEMENTOS CHIHUAHUA S.A.B DE C.V                                      | **   | 397,632                       |
| GS GLOBAL CORP KRW2500                                                     | **   | 10,979                        |
| GS MTG BACKED SECS 5% DUE 01-25-2052                                       | **   | 395,883                       |
| GS MTG BACKED SECS FLTG RT 2.5% DUE 09-25-2052                             | **   | 2,053,205                     |
| GS MTG SECS CORP FFMLT 2006-FF4 MTG PASSTHR CTF A-3 03-25-2036 REG         | **   | 744,727                       |
| GS MTG SECS CORP FLTG RT 6.17638% DUE 11-21-2035                           | **   | 2,103,193                     |
| GS MTG SECS CORP FLTG RT 8.734% DUE 08-15-2039                             | **   | 2,011,590                     |
| GS MTG SECS CORP TR 2021-ROSS 7.94848% 05-15-2026                          | **   | 2,046,846                     |
| GS MTG SECS SER 2014-GC24 CL A-AB 0.0% DUE 09-10-2047 REG                  | **   | 198,299                       |
| GS MTG SECS TR 1.56% DUE 12-12-2053                                        | **   | 2,771,260                     |
| GS MTG SECS TR 2015-GC32 COML MTG PASSTHRU CTF CL 3.498% 07-10-2048        | **   | 1,763,873                     |
| GS MTG SECS TR 2020-GC45 SR 20-GC45 CL A3 2.63% 02-13-2053                 | **   | 2,619,429                     |
| GS MTG SECS TR 3.05% DUE 05-10-2049                                        | **   | 1,655,793                     |
| GS MTG SECS TR 3.364% DUE 11-10-2047                                       | **   | 4,265,937                     |
| GS MTG SECS TR 3.469% DUE 11-10-2050                                       | **   | 1,707,707                     |
| GS MTG SECS TR 3.506% DUE 10-10-2048                                       | **   | 5,850,583                     |
| GS MTG-BACKED SECS 2.5% DUE 12-25-2051                                     | **   | 67,802                        |
| GS MTG-BACKED SECS FLTG RT 3% DUE 08-26-2052                               | **   | 1,757,676                     |
| GS MTG-BACKED SECS TR 2022-HP1 MTG PASSTHRU CTF CL A-2 3% 09-25-2052       | **   | 1,607,988                     |
| GS RETAIL CO LTD                                                           | **   | 34,828                        |
| GTT EUR0.01                                                                | **   | 222,777                       |
| GUANGDONG CHJ IND 'A/CNY1 (STOCK CONNECT)                                  | **   | 163,254                       |
| GUDANG GARAM TBK IDR500                                                    | **   | 960,500                       |
| GUIDEWIRE SOFTWARE INC COM USD0.0001                                       | **   | 7,582,533                     |
| GUJARAT STATE PETR INR10(DEMAT)                                            | **   | 237,210                       |
| GULF INSURANCE GROUP                                                       | **   | 61,322                        |
| GULFPORT ENERGY CORP COM USD0.01                                           | **   | 1,106,759                     |
| GXO LOGISTICS INC COM                                                      | **   | 254,731                       |
| H&R REAL ESTATE IN UNITS                                                   | **   | 422,676                       |
| H20 RETAILING SHS                                                          | **   | 199,296                       |
| HACKENSACK MERIDIAN HEALTH INC 2.875% 09-01-2050                           | **   | 302,570                       |
| HAEMONETICS CORP MASS COM                                                  | **   | 766,683                       |
| HAIDILAO INTL HLDG LTD                                                     | **   | 493,446                       |
| HAITONG UNITRUST INTERNATIONAL LEASING CO LTD                              | **   | 25,833                        |
| HALEON UK CAPITAL PLC 3.125% 03-24-2025                                    | **   | 1,660,364                     |
| HALEON US CAPITAL LLC 3.375% 03-24-2027                                    | **   | 4,611,650                     |
| HALEON US CAPITAL LLC 3.375% 03-24-2029                                    | **   | 766,593                       |
| HALEON US CAPITAL LLC 3.375% 03-24-2029                                    | **   | 728,737                       |

| Security Name, Maturity Date, and Rate                  | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------|------|-------------------------------|
| HALLIBURTON CO 3.8% DUE 11-15-2025                      | **   | 37,247                        |
| HALLIBURTON CO COM                                      | **   | 3,878,497                     |
| HAMAKYOREX CO LTD NPV                                   | **   | 53,571                        |
| HAMILTON LANE INC CL A CL A                             | **   | 3,859,115                     |
| HAMMERSON ORD GBP0.05                                   | **   | 30,556                        |
| HANA FINANCIAL GRP KRW5000                              | **   | 333,175                       |
| HANA MICRON INC KRW500                                  | **   | 26,119                        |
| HANALL BIOPHARMA KRW500                                 | **   | 114,645                       |
| HANESBRANDS INC COM STK                                 | **   | 2,187,911                     |
| HANG LUNG GROUP HKD1                                    | **   | 123,997                       |
| HANGZHOU HAORYUE PE A CNY1                              | **   | 182,793                       |
| HANKOOK TIRE & TECHNOLOGY CO LTD                        | **   | 803,374                       |
| HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAP INC COM | **   | 6,222,462                     |
| HANNSTAR BOARD CRP TWD10                                | **   | 100,904                       |
| HANOVER INS GROUP 4.5% DUE 04-15-2026                   | **   | 862,648                       |
| HANOVER INS GROUP INC 2.5% 09-01-2030                   | **   | 143,692                       |
| HANOVER INS GROUP INC COM                               | **   | 1,411,750                     |
| HANSAE KRW500                                           | **   | 28,897                        |
| HANSSEM CO KRW1000                                      | **   | 41,790                        |
| HANWHA AEROSPACE CO LTD                                 | **   | 391,413                       |
| HANWHA S&C CO LTD KRW5000                               | **   | 330,755                       |
| HANYANG SECS CO KRW5000                                 | **   | 39,831                        |
| HARBIN ELECTRIC COMPANY LTD                             | **   | 57,791                        |
| HARMONIC INC COM                                        | **   | 1,245,164                     |
| HARMONY BIOSCIENCES HLDGS INC COM                       | **   | 665,638                       |
| HARRIS CORP DEL 4.4% DUE 06-15-2028                     | **   | 1,132,637                     |
| HARTFORD FINL SVCS 4.3 DUE 04-15-2043                   | **   | 136,602                       |
| HARTFORD FINL SVCS GROUP INC COM                        | **   | 13,712,828                    |
| HASBRO INC 3.9% DUE 11-19-2029                          | **   | 419,173                       |
| HASBRO INC COM                                          | **   | 4,848,658                     |
| HASHICORP INC COM USD0.000015 CL A                      | **   | 1,437,312                     |
| HAYFIN EMERALD CLO SR 12A CL 25/01/2037                 | **   | 552,325                       |
| HCA HEALTHCARE INC COM                                  | **   | 7,929,029                     |
| HCA INC 5.2% 06-01-2028                                 | **   | 1,617,824                     |
| HCA INC 5.2% 06-01-2028                                 | **   | 3,549,101                     |
| HCA INC 5.875% DUE 02-15-2026                           | **   | 1,897,425                     |
| HCA INC SR SECD NT 3.125% 03-15-2027                    | **   | 2,233,627                     |
| HD HYUNDAI CONSTRUCTION EQUIPMENT CO LTDKRW5000         | **   | 93,613                        |
| HD HYUNDAI ELECTRIC & ENERGY SYSTEM CO LTD KRW5000      | **   | 324,613                       |
| HD HYUNDAI INFRACORE CO LTD KRW1000.00                  | **   | 82,928                        |
| HDFC ASSET MANAGEM INR5                                 | **   | 2,036,110                     |
| HDFC BANK LTD INR1                                      | **   | 6,842,258                     |
| HEALTH CARE SVC CORP 1.5% 06-01-2025                    | **   | 1,214,148                     |
| HEALTH CATALYST INC COM                                 | **   | 254,104                       |
| HEALTHCARE RLTY 2% DUE 03-15-2031                       | **   | 156,335                       |
| HEALTHCARE RLTY 3.1% DUE 02-15-2030                     | **   | 281,004                       |
| HEALTHEQUITY INC COM                                    | **   | 1,465,230                     |
| HEALTHPEAK PPTYS FIXED 3% DUE 01-15-2030                | **   | 1,967,978                     |

| Security Name, Maturity Date, and Rate                             | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------|------|-------------------------------|
| HEALTHPEAK PPTYS INC 1.35% 02-01-2027                              | **   | 2,178,046                     |
| HEALTHPEAK PPTYS INC SR NT 2.125% 12-01-2028                       | **   | 162,565                       |
| HEALTHPEAK PROPERTIES INC 3.5% DUE 07-15-2029                      | **   | 592,885                       |
| HECLA MNG CO COM                                                   | **   | 126,744                       |
| HEICO CORP NEW 5.25% 08-01-2028                                    | **   | 823,646                       |
| HEIDELBERG MATERIALS AG                                            | **   | 4,275,604                     |
| HEIDRICK & STRUGGLES INTL INC COM                                  | **   | 181,226                       |
| HEIWA CORP NPV                                                     | **   | 215,885                       |
| HELEN TROY LTD COM STK                                             | **   | 8,981,015                     |
| HELIA GROUP LTD NPV                                                | **   | 459,751                       |
| HELIOS TECHNOLOGIES INC                                            | **   | 1,536,775                     |
| HELLENIQ ENERGY HOLDINGS S.A.                                      | **   | 6,450                         |
| HELMERICH & PAYNE INC COM                                          | **   | 4,070,150                     |
| HEMNET GROUP AB NPV                                                | **   | 36,409                        |
| HENNES & MAURITZ SER'B'NPV                                         | **   | 2,134,526                     |
| HERA EUR1                                                          | **   | 311,887                       |
| HERMES INTL NPV                                                    | **   | 7,530,947                     |
| HERO FDG 2017-2 FIXED 3.28% DUE 09-20-2048                         | **   | 69,647                        |
| HERSHEY CO FIXED .9% DUE 06-01-2025                                | **   | 1,989,752                     |
| HERSHEY COMPANY COM STK USD1                                       | **   | 4,953,897                     |
| HERTZ VEH FING III 1.99% DUE 06-25-2026                            | **   | 611,529                       |
| HERTZ VEH FING III 2.33% DUE 06-26-2028                            | **   | 1,091,627                     |
| HERTZ VEH FING III 3.89% DUE 09-25-2028                            | **   | 1,715,917                     |
| HERTZ VEH FING III LLC 2021-1 RENT CAR AST BKD NT 1.21% 12-26-2025 | **   | 2,992,446                     |
| HESS CORP 4.3% DUE 04-01-2027                                      | **   | 1,882,280                     |
| HESS CORP 6% DUE 01-15-2040                                        | **   | 8,724                         |
| HEUNGKUK FIRE&MARI KRW5000                                         | **   | 25,375                        |
| HEWLETT PACKARD ENTERPRISE CO COM                                  | **   | 3,884,158                     |
| HEXCEL CORP NEW COM                                                | **   | 3,377,750                     |
| HEXPOL NPV (POST SPLIT) B                                          | **   | 336,831                       |
| HF SINCLAIR HF SINCLAIR CORPORATION5.875% DUE 04-01-2026           | **   | 909,270                       |
| HF SINCLAIR CORPORATION COM USD0.01                                | **   | 2,116,606                     |
| HIGHBRIDGE LOAN MANAGEMENT LTD 23/01/2035 0% 01-23-2035            | **   | 749,109                       |
| HIGHWOODS PPTYS INC COM                                            | **   | 579,028                       |
| HIRERIGHT HLDGS CORP COM                                           | **   | 110,963                       |
| HISAMITSU PHARM CO NPV                                             | **   | 70,331                        |
| HISENSE HOME APPL. 'H'CNY1                                         | **   | 505,741                       |
| HISENSE VISUAL TECHNOLOGY CO LTD 'A'CNY1 (STOCK CONNECT)           | **   | 179,924                       |
| HITACHI NPV                                                        | **   | 10,842,325                    |
| HITEJINRO HOLDINGS CO LTD KRW5000                                  | **   | 16,527                        |
| HITO COMMUNICATIONS HOLDINGS                                       | **   | 26,004                        |
| HK INNO.N CORP KRW500                                              | **   | 102,816                       |
| HLA GROUP CORP LTD 'A'CNY1 (STOCK CONNECT)                         | **   | 248,841                       |
| HOCHTIEF AG NPV                                                    | **   | 187,135                       |
| HOEGH AUTOLINERS NOK0                                              | **   | 306,707                       |
| HOIST FINANCE AB NPV                                               | **   | 144,761                       |
| HOKKAIDO ELECTRIC NPV                                              | **   | 599,435                       |
| HOKURIKU ELEC PWR NPV                                              | **   | 120,723                       |

| Security Name, Maturity Date, and Rate                              | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------|------|-------------------------------|
| HOLLYWOOD BOWL GRO ORD GBP 0.01                                     | **   | 21,638                        |
| HOLOGIC INC COM                                                     | **   | 191,986                       |
| HOME BANCSHARES INC COM                                             | **   | 5,055,361                     |
| HOME DEPOT CANADA INC 2.7% 04-15-2025                               | **   | 783,284                       |
| HOME DEPOT INC 2.5% DUE 04-15-2027                                  | **   | 4,920,584                     |
| HOME DEPOT INC 2.875% 04-15-2027                                    | **   | 1,559,486                     |
| HOME DEPOT INC 3.125% DUE 12-15-2049                                | **   | 373,665                       |
| HOME DEPOT INC 3.3% DUE 04-15-2040 REG                              | **   | 348,070                       |
| HOME DEPOT INC 3.9% DUE 12-06-2028 REG                              | **   | 98,467                        |
| HOME DEPOT INC 3.9% DUE 06-15-2047                                  | **   | 51,741                        |
| HOME DEPOT INC 4.5% 09-15-2032                                      | **   | 2,238,073                     |
| HOME DEPOT INC 4.95% 09-30-2026                                     | **   | 1,601,277                     |
| HOME DEPOT INC COM                                                  | **   | 18,408,736                    |
| HOME FIRST FINANCE INR2                                             | **   | 181,552                       |
| HOMESTREET INC INC                                                  | **   | 160,453                       |
| HOMETRUST BANCSHARES INC COM                                        | **   | 3,365                         |
| HONDA AUTO RECEIVABLES 2023-1 OWNER 5.04% SER 23-1 CL A3 04-21-2027 | **   | 2,603,471                     |
| HONDA AUTO RECEIVABLES 2023-2 SRS 23-2 CL A3 4.93% 11-15-2027       | **   | 2,581,564                     |
| HONDA AUTO RECEIVABLES OWNER TRUST SER 23-4 CL A3 5.67% 06-21-2028  | **   | 1,977,034                     |
| HONDA INDIA POWER INR10                                             | **   | 134,935                       |
| HONDA MTR CO LTD 2.534% DUE 03-10-2027                              | **   | 1,776,816                     |
| HONEYWELL INTL INC COM STK                                          | **   | 15,088,635                    |
| HORACE MANN EDUCATORS CORP COM                                      | **   | 3,005,849                     |
| HORIBA LTD NPV                                                      | **   | 54,767                        |
| HOULIHAN LOKEY INC CL A CL A                                        | **   | 650,272                       |
| HOWARD HUGHES HLDGS INC COM HOWARD HUGHES HLDG INC                  | **   | 1,047,645                     |
| HOWMET AEROSPACE INC COM USD1.00 WI                                 | **   | 4,283,057                     |
| HOYA CORP NPV                                                       | **   | 4,375,621                     |
| HP ENTERPRISE CO 5.9% 10-01-2024                                    | **   | 3,543,949                     |
| HP INC 2.2% DUE 06-17-2025                                          | **   | 1,984,644                     |
| HP INC COM                                                          | **   | 1,716,574                     |
| HPSP CO LTD KRW500                                                  | **   | 708,498                       |
| HSBC HLDGS PLC .976% DUE 05-19-2025 REG                             | **   | 974,781                       |
| HSBC HLDGS PLC 1.589% DUE 05-24-2027 REG                            | **   | 7,924,164                     |
| HSBC HLDGS PLC 2.099% DUE 06-04-2026                                | **   | 3,800,010                     |
| HSBC HLDGS PLC 2.357% DUE 08-18-2031 REG                            | **   | 323,468                       |
| HSBC HLDGS PLC 2.999% DUE 03-10-2026                                | **   | 1,742,549                     |
| HSBC HLDGS PLC 3.803% 03-11-2025                                    | **   | 2,987,795                     |
| HSBC HLDGS PLC 4.041% 03-13-2028                                    | **   | 1,253,247                     |
| HSBC HLDGS PLC 4.041% 03-13-2028                                    | **   | 192,807                       |
| HSBC HLDGS PLC 4.3% DUE 03-08-2026                                  | **   | 7,868,957                     |
| HSBC HLDGS PLC 6.254% 03-09-2034                                    | **   | 958,504                       |
| HSBC HLDGS PLC FLTGT RT 2.251% DUE 11-22-2027                       | **   | 826,458                       |
| HSBC HLDGS PLC FLTGT RT 2.633% DUE 11-07-2025                       | **   | 487,543                       |
| HSBC HLDGS PLC FLTGT RT 2.633% DUE 11-07-2025                       | **   | 1,216,907                     |
| HSBC HLDGS PLC FLTGT RT 2.848% DUE 06-04-2031                       | **   | 585,584                       |
| HSBC HLDGS PLC FLTGT RT 2.871% DUE 11-22-2032                       | **   | 2,247,450                     |
| HSBC HLDGS PLC FLTGT RT 4.292% DUE 09-12-2026                       | **   | 19,580,955                    |

| Security Name, Maturity Date, and Rate                            | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------|------|-------------------------------|
| HSBC HLDGS PLC FLTG RT 5.887% DUE 08-14-2027                      | **   | 202,888                       |
| HSBC HLDGS PLC FLTG RT 7.39% DUE 11-03-2028                       | **   | 3,002,600                     |
| HSBC HLDGS PLC FLTG RT 7.39% DUE 11-03-2028                       | **   | 840,728                       |
| HSBC HOLDINGS PLC 4.25 NTS 03-14-2024 USD1000                     | **   | 1,245,251                     |
| HSBC HOLDINGS PLC 4.583% 06-19-2029                               | **   | 388,232                       |
| HSBC HOLDINGS PLC 4.755% 06-09-2028                               | **   | 197,202                       |
| HSBC HOLDINGS PLC 6.161% 03-09-2029                               | **   | 1,627,084                     |
| HSBC HOLDINGS PLC 6.332% 03-09-2044                               | **   | 432,323                       |
| HSBC USA INC NEW 5.625% 03-17-2025                                | **   | 3,881,831                     |
| HUAKU DEVELOPMENT TWD10                                           | **   | 15,689                        |
| HUANLEJIA FOOD GRO A CNY1                                         | **   | 235,626                       |
| HUBBELL INC COM                                                   | **   | 272,354                       |
| HUBSPOT INC COM                                                   | **   | 4,059,136                     |
| HUFVUDSTADEN AB SER'A'NPV                                         | **   | 491,971                       |
| HUGO BOSS AG                                                      | **   | 84,207                        |
| HUMANA INC 2.15% 02-03-2032                                       | **   | 206,039                       |
| HUMANA INC 3.7% 03-23-2029                                        | **   | 1,500,273                     |
| HUMANA INC 3.85% DUE 10-01-2024                                   | **   | 2,815,859                     |
| HUMANA INC 4.5% DUE 04-01-2025                                    | **   | 168,608                       |
| HUMANA INC 5.75% DUE 03-01-2028                                   | **   | 1,767,850                     |
| HUMANA INC 5.75% DUE 03-01-2028                                   | **   | 1,718,974                     |
| HUMANA INC SR NT 5.75% 12-01-2028                                 | **   | 2,120,465                     |
| HUMEDIX CO LTD KRW500                                             | **   | 106,368                       |
| HUNGARY (REPUBLIC 6.75% 25/09/2052                                | **   | 224,299                       |
| HUNGARY TNOTE 6.25% DUE 09-22-2032 REG                            | **   | 641,705                       |
| HUNGARY(REP OF) 5.375% SNR 12/09/33 EUR1000                       | **   | 591,582                       |
| HUNT J B TRANS SVCS INC COM                                       | **   | 158,194                       |
| HUNTER GROUP ASA NOK0.0382                                        | **   | 5,159                         |
| HUNTINGTON BANCSHARES INC 6.208% 08-21-2029                       | **   | 567,613                       |
| HUNTINGTON BANCSHARES INC COM                                     | **   | 490,890                       |
| HUNTINGTON FLTG RT 5.023% DUE 05-17-2033                          | **   | 408,699                       |
| HUNTINGTON INGALLS INDS INC 3.844% 05-01-2025                     | **   | 3,476,435                     |
| HUNTINGTON INGALLS INDS INC COM                                   | **   | 5,218,764                     |
| HUNTSMAN CORP COM STK                                             | **   | 2,340,156                     |
| HUONS CO LTD KRW500                                               | **   | 57,008                        |
| HURON CONSULTING GROUP INC COM STK                                | **   | 1,714,498                     |
| HUTCHMED (CHINA) LIMITED                                          | **   | 180,097                       |
| HYATT HOTELS CORP COM CL A COM CL A                               | **   | 2,452,230                     |
| HYDRO-QUEBEC 8.05 DEB DUE 07-07-2024 REGPUTABLE 7-7-06 @100       | **   | 268,291                       |
| HYOSUNG HEAVY INDU KRW5000                                        | **   | 286,238                       |
| HYOSUNG TNC CORP KRW5000                                          | **   | 32,025                        |
| HYSAN DEVELOPMENT NPV                                             | **   | 160,785                       |
| HYSTER-YALE MATLS HANDLING INC CL A COM                           | **   | 198,137                       |
| HYUNDAI AUTO 1.33% DUE 11-15-2027                                 | **   | 468,533                       |
| HYUNDAI AUTO 1.49% DUE 12-15-2027                                 | **   | 1,532,637                     |
| HYUNDAI AUTO 4.58% DUE 04-15-2027                                 | **   | 1,527,464                     |
| HYUNDAI AUTO 5.54% DUE 10-16-2028                                 | **   | 2,953,926                     |
| HYUNDAI AUTO LEASE SECURITIZATION NT CL A-3 144A 3.35% 06-16-2025 | **   | 6,050,959                     |

| Security Name, Maturity Date, and Rate                            | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------|------|-------------------------------|
| HYUNDAI AUTO RECEIVABLES TR SER 23-B CL A3 5.7% 04-17-2028        | **   | 21,385,946                    |
| HYUNDAI CAP AMER 5.8% DUE 06-26-2025                              | **   | 775,969                       |
| HYUNDAI DEVELOPMENT COMPANY                                       | **   | 155,953                       |
| HYUNDAI MARINE&FIR KRW500                                         | **   | 191,960                       |
| HYUNDAI ROTEM CO L KRW5000                                        | **   | 34,327                        |
| HYUNDAI WIA CORP                                                  | **   | 291,254                       |
| HYVISION SYSTEM IN SHS                                            | **   | 35,763                        |
| I MOBILE CO LTD NPV                                               | **   | 45,930                        |
| I/L CANADA (GOVT OF) 3% 01/12/2036 CAD1000                        | **   | 95,860                        |
| I/O FEDERAL HOME LN MTG CORP SER 2936 CL SC VAR RT 03-15-2029     | **   | 6,495                         |
| I/O FHLMC MULTICLASS SER 004579 CL SD 01-15-2038                  | **   | 8,245                         |
| I/O FHLMC MULTICLASS SER 323 CL 300 DUE 01-15-2044                | **   | 126,359                       |
| I/O FNMA POOL #AN6788 2.87% 09-01-2027                            | **   | 1,696,396                     |
| I/O FNMA REMIC SER 2013-13 CL IK 03-25-2028                       | **   | 4,015                         |
| I/O FNMA REMIC TR 2013-17 CL-TI 3% 03-25-2028 REG                 | **   | 4,416                         |
| I/O FNMA SMBS TR 404 CL 05-25-2040                                | **   | 113,707                       |
| I/O FNMA SMBS TR 421 CL 12-25-2038                                | **   | 38,776                        |
| I3 VERTICALS INC CL A CL A                                        | **   | 1,411,404                     |
| IA FINANCIAL CORP COM NPV                                         | **   | 1,548,201                     |
| IAC INC COM NEW                                                   | **   | 1,623,780                     |
| IBM CORP 4.0% 07-27-2025                                          | **   | 1,644,911                     |
| IBM CORP 4.5% DUE 02-06-2026                                      | **   | 1,642,323                     |
| ICADE NPV (POST MERGER)                                           | **   | 867,237                       |
| ICE_CDS MSNYUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 | **   | 2,028                         |
| ICE_CDS MSNYUS33 06/20/2028 SELL GENERAL MOTORS CO 4.2% SWPC0LUG3 | **   | 117,182                       |
| ICE_CDS MSNYUS33 12/20/2025 SELL FORD MOTOR CREDIT CO L SWPC0L3F5 | **   | 15,202                        |
| ICE_CD_X GOLDUS33 12/20/2028 SELL CDX.NA.IG.41 SWPC0M330          | **   | 283,198                       |
| ICG US CLO 2020-1 LTD / ICG US CLO 6.77942% 01-20-2035            | **   | 6,965,237                     |
| ICHIGO OFFICE REIT INVESTMENT                                     | **   | 264,506                       |
| ICHITAN GRP PCL GDR COMMON STOCK                                  | **   | 626,298                       |
| IDA PWR CO SECD 4.2% DUE 03-01-2048                               | **   | 1,446,164                     |
| IDACORP INC COM                                                   | **   | 4,912,559                     |
| IDREAMSKY TECHNOLO USD0.0001                                      | **   | 99,990                        |
| IES HLDGS INC COM                                                 | **   | 671,706                       |
| IFAMILYSC CO LTD KRW500                                           | **   | 100,021                       |
| IGUATEMI SA UNITS 1 COM & 2 PRF                                   | **   | 87,831                        |
| IHO VERWALTUNGS GMBH 144 PAY IN KIND 05-15-2027 BEO               | **   | 389,730                       |
| IIFL FINANCE LTD INR2                                             | **   | 271,574                       |
| IJM CORP BERHAD MYR1                                              | **   | 175,971                       |
| IL ST BUILD AMERICA BONDS-TAXABLE-SER 3 6.725 04-01-2035 BEO      | **   | 388,933                       |
| ILJIN DIAMOND CO L KRW1000                                        | **   | 35,805                        |
| ILL INC NPV                                                       | **   | 36,260                        |
| ILL TOOL WKS INC COM                                              | **   | 15,661,131                    |
| IMI ORD GBP0.28571428                                             | **   | 1,257,273                     |
| IMMUNOGEN INC COM                                                 | **   | 271,298                       |
| IMMUNOVANT INC COM                                                | **   | 165,992                       |
| IMPINJ INC COM                                                    | **   | 352,918                       |
| IN MICH PWR CO FIXED 3.85% 05-15-2028                             | **   | 241,475                       |

| Security Name, Maturity Date, and Rate                   | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------|------|-------------------------------|
| INARI MED INC COM                                        | **   | 463,204                       |
| INCITEC PIVOT NPV                                        | **   | 308,407                       |
| INCYTE CORP COM                                          | **   | 5,736,180                     |
| INDEPENDENT BK CORPORATION                               | **   | 31,692                        |
| INDIAN METALS & FERRO ALLOY                              | **   | 76,432                        |
| INDIANA ST FIN AUTH REV 2.496% 03-01-2032 BEO TAXABLE    | **   | 1,693,754                     |
| INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD)    | **   | 12,528,418                    |
| INDONESIA GOVERNMENT 8.375% 15/03/34                     | **   | 698,296                       |
| INDONESIA(REPUBLIC OF) T BOND 3.5% 01-11-2028            | **   | 766,929                       |
| INDOSTAR CAPITAL INR10                                   | **   | 36,545                        |
| INDUSTRIAL & COMMERCIAL BANK CHINA 'H'                   | **   | 2,251,821                     |
| INFICON HOLDING AG CHF5 (REGD)                           | **   | 177,680                       |
| INFORMATICA INC CL A CL A                                | **   | 202,250                       |
| ING GROEP N V 3.55% 04-09-2024                           | **   | 795,511                       |
| ING GROEP N V 4.017% DUE 03-28-2028                      | **   | 658,054                       |
| ING GROEP N V 6.083% 09-11-2027                          | **   | 306,298                       |
| ING GROEP N V 6.083% 09-11-2027                          | **   | 6,491,470                     |
| ING GROEP N V DUE 04-01-2027/04-01-2021 BEO              | **   | 6,337,109                     |
| ING GROEP N V FIXED 4.625% DUE 01-06-2026                | **   | 794,716                       |
| ING GROEP N V SR NT FIXED/FLTG 1.726% 04-01-2027         | **   | 1,203,012                     |
| ING GROEP N.V. EUR0.01                                   | **   | 7,310,605                     |
| ING GROEP NV 6.114% 09-11-2034                           | **   | 525,131                       |
| INGERSOLL RAND INC 5.4% DUE 08-14-2028                   | **   | 515,672                       |
| INGERSOLL RAND INC 5.4% DUE 08-14-2028                   | **   | 1,608,896                     |
| INGEVITY CORP COM                                        | **   | 639,878                       |
| INGHAMS GROUP LTD NPV                                    | **   | 825,493                       |
| INGREDION INC COM                                        | **   | 3,429,548                     |
| INNODISK CORPORATI TWD10                                 | **   | 3,650                         |
| INNOVENT BIOLOGICS INC                                   | **   | 487,254                       |
| INOGEN INC COM                                           | **   | 42,707                        |
| INSPERITY INC COM                                        | **   | 1,274,299                     |
| INSPIRE MED SYS INC COM                                  | **   | 394,451                       |
| INSTEEL INDS INC COM                                     | **   | 28,335                        |
| INSULET CORP COM STK                                     | **   | 1,236,786                     |
| INTACT FINL CORP COM NPV                                 | **   | 3,406,685                     |
| INTEGRA LIFESCIENCES HLDG CORP COM DESP                  | **   | 6,620,645                     |
| INTEGRAL AD SCIENCE HLDG CORP COM                        | **   | 2,038,243                     |
| INTEL CORP 1.6% DUE 08-12-2028 BEO                       | **   | 292,198                       |
| INTEL CORP 3.7% DUE 07-29-2025                           | **   | 853,453                       |
| INTEL CORP 4.75% DUE 03-25-2050                          | **   | 142,228                       |
| INTEL CORP 4.875% 02-10-2028                             | **   | 3,051,835                     |
| INTEL CORP 4.875% 02-10-2026                             | **   | 2,535,526                     |
| INTEL CORP 5.125% 02-10-2030                             | **   | 155,744                       |
| INTEL CORP COM                                           | **   | 4,705,259                     |
| INTEL CORP FIXED 3.75% DUE 08-05-2027                    | **   | 1,557,608                     |
| INTELLIA THERAPEUTICS INC COM                            | **   | 167,390                       |
| INTER AMERN DEV BK GLOBAL MEDIUM TERM BK3.25% 07-01-2024 | **   | 2,688,358                     |
| INTERACTIVE BROKERS GROUP INC CL COM                     | **   | 373,133                       |

| Security Name, Maturity Date, and Rate                         | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------|------|-------------------------------|
| INTERCONTINENTAL EXCHANGE INC 4.6% 03-15-2033                  | **   | 2,151,260                     |
| INTERFACE INC COM                                              | **   | 127,323                       |
| INTERMED CAP GRP ORD GBP0.2625                                 | **   | 811,161                       |
| INTERNATIONAL BUSINESS MACHS CORP 3.0% DUE 05-15-2024 REG      | **   | 1,575,620                     |
| INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000 | **   | 261,992                       |
| INTERNATIONAL CONSOLIDATED AIRLINE ORD EUR0.10                 | **   | 2,021,260                     |
| INTERNATIONAL GAME TECHNOLOGY COMMON STOCK                     | **   | 4,001,312                     |
| INTERNATIONAL MONEY EXPRESS INC COM                            | **   | 33,488                        |
| INTERPUBLIC GROUP COMPANIES INC COM                            | **   | 1,216,656                     |
| INTERSTATE PWR & LT CO 3.6% 04-01-2029                         | **   | 2,064,999                     |
| INTESA SANPAOLO NPV                                            | **   | 6,673,416                     |
| INTL GAME SYSTEM TWD10                                         | **   | 684,120                       |
| INTL PAPER CO COM                                              | **   | 2,819,700                     |
| INTRA-CELLULAR THERAPIES INC COM                               | **   | 2,929,115                     |
| INTST PWR & LT CO 3.25% DUE 12-01-2024                         | **   | 1,228,891                     |
| INTUIT COM                                                     | **   | 35,989,227                    |
| INTUIT INC 5.25% 09-15-2026                                    | **   | 2,454,850                     |
| INTUIT INC 5.5% 09-15-2053                                     | **   | 164,038                       |
| INTUITIVE SURGICAL INC COM NEW STK                             | **   | 36,980,054                    |
| INVENTEC CORP TWD10                                            | **   | 32,688                        |
| INVESCO LTD COM STK USD0.20                                    | **   | 3,121,269                     |
| INVESTEC LIMITED ZAR0.0002                                     | **   | 117,105                       |
| INVESTEC ORD GBP0.0002                                         | **   | 600,355                       |
| INVITATION HOMES 4.15% 04-15-2032                              | **   | 2,301,915                     |
| INVITATION HOMES OPER PARTNERSHIP 2.3% DUE 11-15-2028 BEO      | **   | 798,514                       |
| INVITATION HOMES OPER PARTNERSHIP SR NT 2.7% 01-15-2034        | **   | 2,496,720                     |
| INWIDO AB NPV                                                  | **   | 456,666                       |
| IOCHPE-MAXION SA COM NPV                                       | **   | 160,913                       |
| IONIS PHARMACEUTICALS INC COM                                  | **   | 1,692,387                     |
| IPALCO ENTERPRISES FIXED 3.7% DUE 09-01-2024                   | **   | 506,813                       |
| IPALCO ENTERPRISES INC 4.25% DUE 05-01-2030 REG                | **   | 393,045                       |
| IPD GROUP LTD NPV                                              | **   | 195,060                       |
| I-PEX INC                                                      | **   | 61,251                        |
| IR JAPAN HOLDINGS NPV                                          | **   | 73,219                        |
| IRCON INTERNATIONAL INR2 (POST SUBD)                           | **   | 57,881                        |
| IREN SPA EUR1                                                  | **   | 99,166                        |
| IRESS LIMITED NPV                                              | **   | 113,448                       |
| IRIDIUM COMMUNICATIONS INC COM STK                             | **   | 1,365,648                     |
| IRONWOOD PHARMACEUTICALS INC COM CL A                          | **   | 579,322                       |
| IRS BOFAUS6NGFX 20/09/2028 MYR P 3.5% / R 3MKLIBO SWU01YLX7    | **   | 950                           |
| IRS GSILGB2X 20/09/2028 MYR P 3.5% / R 3MKLIBO SWU01XO57       | **   | 191                           |
| IRS GSILGB2X 20/09/2028 MYR P 3.5% / R 3MKLIBO SWU01XO57       | **   | 8,698                         |
| IRS GSILGB2X 20/09/2028 MYR P 3.5% / R 3MKLIBO SWU01XO57       | **   | 1,087                         |
| IRS GSILGB2X 20/09/2033 MYR P 3.75% / R 3MKLIBO SWU01XP80      | **   | 7,740                         |
| ISB CORPORATION NPV                                            | **   | 28,095                        |
| ISRAEL(STATE OF) 1.75% SNR 31/08/25 ILS1000                    | **   | 270,280                       |
| ISRAEL(STATE OF) 2% BDS 31/03/2027 ILS1000                     | **   | 295,154                       |
| ISRAEL(STATE OF) 4.5% DUE 01-17-2033 REG                       | **   | 284,772                       |

| Security Name, Maturity Date, and Rate                           | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------|------|-------------------------------|
| ITALY(REPUBLIC OF) 2.35% IDX/LKD NTS 15-09-2024 EUR1000          | **   | 10,478,078                    |
| ITC HLDGS CORP 3.25% DUE 06-30-2026                              | **   | 769,408                       |
| ITD CEMENTATION INDIA LTD INR1                                   | **   | 283,272                       |
| ITEOS THERAPEUTICS INC. COM                                      | **   | 139,634                       |
| ITMEDIA INC. NPV                                                 | **   | 38,848                        |
| ITT INC COM                                                      | **   | 1,646,616                     |
| ITURAN LOCATION & CONTROL ILS0.333                               | **   | 196,128                       |
| IVANHOE MINES LTD COM CL A COM                                   | **   | 262,220                       |
| IVANHOE MINES LTD COM STK                                        | **   | 826,908                       |
| IVECO GROUP NV EUR0.01                                           | **   | 898,867                       |
| IWAKI CO LTD NPV                                                 | **   | 39,778                        |
| IYOGIN HOLDINGS IN NPV                                           | **   | 265,388                       |
| J & J SNACK FOODS CORP COM STK NPV                               | **   | 6,361,181                     |
| J FRONT RETAILING NPV                                            | **   | 432,278                       |
| J P MORGAN CHASE FLTGT RT 6.53848% DUE 06-15-2038                | **   | 550,245                       |
| J P MORGAN CHASE FLTGT RT 6.56348% DUE 11-15-2038                | **   | 3,438,443                     |
| J P MORGAN MTG TR FLTGT RT 2.5% DUE 10-25-2051                   | **   | 1,359,945                     |
| JABIL INC COM USD0.001                                           | **   | 1,541,285                     |
| JACK HENRY & ASSOC INC COM                                       | **   | 1,806,661                     |
| JACKSON NATIONAL LIFE GLOBAL FNDG 144A 3.875% DUE 06-11-2025 BEO | **   | 242,857                       |
| JACOBS ENGR GROUP INC 6.35% 08-18-2028                           | **   | 7,321,013                     |
| JAFCO GROUP CO LTD                                               | **   | 63,200                        |
| JAGRAN PRAKASHAN COMSTK                                          | **   | 40,998                        |
| JAMES HARDIE INDUSTRIES PLC                                      | **   | 423,630                       |
| JAMES HARDIE INDUSTRIES PLC                                      | **   | 8,773,753                     |
| JAMES RIVER GROUP HOLDINGS COM USD0.0002                         | **   | 69,337                        |
| JAMESTOWN CLO LTD SER 20-15A C L A FRN 04-15-2033 BEO            | **   | 599,605                       |
| JAMJOOM PHARMACEUT SAR10                                         | **   | 60,572                        |
| JAPAN (30 YR TBOND .7% 20/06/2051                                | **   | 558,813                       |
| JAPAN ELECTRON MAT NPV                                           | **   | 34,645                        |
| JAPAN EXCELLENT IN REIT                                          | **   | 1,052,264                     |
| JAPAN EXCHANGE GROUP INC NPV                                     | **   | 256,024                       |
| JAPAN GOVT CPI IDX/LKD 10/03/2028                                | **   | 2,256,512                     |
| JAPAN LIFELINE CO NPV                                            | **   | 61,815                        |
| JAPAN MEDICAL DYNA NPV                                           | **   | 28,534                        |
| JAPAN POST HOLD CO NPV                                           | **   | 675,402                       |
| JAPAN POST INSURAN NPV                                           | **   | 465,348                       |
| JAPAN(GOVT OF) 0% T-BILL 04/03/2024 JPY                          | **   | 3,902,456                     |
| JAPAN(GOVT OF) 0% T-BILL 26/02/2024 JPY                          | **   | 780,464                       |
| JAPAN(GOVT OF) 0.1% I/L SNR 10/03/2029 JPY                       | **   | 2,004,449                     |
| JAPAN(GOVT OF) 0.5% SNR 20/03/49 JPY50000                        | **   | 275,466                       |
| JAPAN(GOVT OF) 1.5% SNR 20/09/43 JPY50000                        | **   | 1,083,524                     |
| JB FINANCIAL GROUP                                               | **   | 247,018                       |
| JBG SMITH PROPERTIES COM USD0.01 WI                              | **   | 564,494                       |
| JCU CORPORATION                                                  | **   | 107,278                       |
| JEFFERIES FINL GROUP INC 5.875% 07-21-2028                       | **   | 410,522                       |
| JENOPTIK AG NPV (POST CONS)                                      | **   | 481,925                       |
| JET2 PLC                                                         | **   | 582,102                       |

| Security Name, Maturity Date, and Rate                                     | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------|------|-------------------------------|
| JFROG LTD COM                                                              | **   | 2,370,785                     |
| JINDAL SAW LTD INR2(DEMAT)                                                 | **   | 476,245                       |
| JINDAL STAINLESS INR2                                                      | **   | 66,193                        |
| JNBY DESIGN LTD HKD0.01                                                    | **   | 12,102                        |
| JOHN DEERE CAPITAL CORP 2.05% DUE 01-09-2025                               | **   | 1,729,871                     |
| JOHN DEERE CAPITAL CORP 2.35% 03-08-2027                                   | **   | 457,943                       |
| JOHN DEERE OWNER 3.8% DUE 05-15-2029                                       | **   | 974,065                       |
| JOHN DEERE OWNER FIXED 5.2% DUE 09-17-2029                                 | **   | 1,156,893                     |
| JOHNS LYNG GROUP NPV                                                       | **   | 184,161                       |
| JOHNSON & JOHNSON COM USD1                                                 | **   | 20,570,558                    |
| JOHNSON CTLS INTL PLC COM USD0.01                                          | **   | 6,684,914                     |
| JOST WERKE SE NPV (REGD)                                                   | **   | 129,632                       |
| JPM CHASE 2.963% 01-25-2033                                                | **   | 14,109,928                    |
| JPMBB COML MTG 3.31060004234% DUE 03-17-2049                               | **   | 730,626                       |
| JPMBB COML MTG 3.7697% DUE 12-15-2048                                      | **   | 3,750,840                     |
| JPMBB COML MTG FLTGT RT 4.2016% DUE 09-15-2047                             | **   | 6,087,537                     |
| JPMBB COML MTG SECS TR 2014-C24 COML MTGPASSTHRU CTF CL 3.3726% 11-15-2047 | **   | 10,114,741                    |
| JPMBB COML MTG SECS TR 2015-C31 FLTGT RT CL B 08-15-2048                   | **   | 1,134,164                     |
| JPMBB COML MTG SECS TR SER 2014-C23 CL A-SB 3.657%09-15-2047               | **   | 246,449                       |
| JPMBB COML MTG SECS TR SER 2014-C25 CL A-4A1 3.408% 11-15-2047             | **   | 2,085,337                     |
| JPMDB COML MTG SECS TR 2016-C4 CL A-2 2.8822% 9-15-2026                    | **   | 5,295,875                     |
| JPMORGAN CHASE & 6.087% DUE 10-23-2029                                     | **   | 841,792                       |
| JPMORGAN CHASE & 6.087% DUE 10-23-2029                                     | **   | 3,472,393                     |
| JPMORGAN CHASE & CO 3.875 09-10-2024                                       | **   | 8,948,726                     |
| JPMORGAN CHASE & CO .824% 06-01-2025                                       | **   | 3,104,251                     |
| JPMORGAN CHASE & CO 1.47% 09-22-2027                                       | **   | 1,259,575                     |
| JPMORGAN CHASE & CO 2.005% 03-13-2026                                      | **   | 8,734,416                     |
| JPMORGAN CHASE & CO 2.069% 06-01-2029                                      | **   | 1,640,969                     |
| JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2020 REG                   | **   | 5,781,563                     |
| JPMORGAN CHASE & CO 2.301% 10-15-2025                                      | **   | 18,324,840                    |
| JPMORGAN CHASE & CO 2.522% DUE 04-22-2031                                  | **   | 1,221,221                     |
| JPMORGAN CHASE & CO 2.947% 02-24-2028                                      | **   | 2,685,896                     |
| JPMORGAN CHASE & CO 3.509% 01-23-2029                                      | **   | 1,260,567                     |
| JPMORGAN CHASE & CO 3.782% 02-01-2028                                      | **   | 23,392,182                    |
| JPMORGAN CHASE & CO 3.96% 01-29-2027                                       | **   | 289,236                       |
| JPMORGAN CHASE & CO 4.0% DUE 12-31-2049 REG                                | **   | 2,588,180                     |
| JPMORGAN CHASE & CO 4.08% 04-26-2026                                       | **   | 491,948                       |
| JPMORGAN CHASE & CO 4.452% 12-05-2029                                      | **   | 5,538,801                     |
| JPMORGAN CHASE & CO 4.6% DUE 12-31-2049                                    | **   | 2,209,883                     |
| JPMORGAN CHASE & CO 5.299% 07-24-2029                                      | **   | 3,214,512                     |
| JPMORGAN CHASE & CO 6.07% 10-22-2027                                       | **   | 1,633,349                     |
| JPMORGAN CHASE & CO COM                                                    | **   | 38,152,239                    |
| JPMORGAN CHASE & CO NT FIXED TO FLTGT RATE 1.578% 04-22-2027               | **   | 3,962,900                     |
| JPMORGAN CHASE & CO NT FIXED TO FLTGT RATE 4.323% 04-26-2028               | **   | 379,524                       |
| JPMORGAN CHASE & CO SR NT FIXED/FLTGT 2.595% 02-24-2026                    | **   | 504,598                       |
| JPMORGAN CHASE & CO. 2.739% 10-15-2030                                     | **   | 2,881,135                     |
| JPMORGAN CHASE & CO. 2.956% 05-13-2031                                     | **   | 2,886,931                     |
| JPMORGAN CHASE & CO. 4.851% DUE 07-25-2028                                 | **   | 3,873,974                     |

| Security Name, Maturity Date, and Rate         | Cost | Current Value<br>(in dollars) |
|------------------------------------------------|------|-------------------------------|
| JPMORGAN CHASE & CO. 5.35% 06-01-2034          | **   | 1,421,358                     |
| JPMORGAN CHASE & FIXED 3.845% DUE 06-14-2025   | **   | 4,602,997                     |
| JPMORGAN CHASE & FLTG RT .969% DUE 06-23-2025  | **   | 682,694                       |
| JPMORGAN CHASE & FLTG RT 1.04% DUE 02-04-2027  | **   | 5,056,799                     |
| JPMORGAN CHASE & FLTG RT 1.045% DUE 11-19-2026 | **   | 827,276                       |
| JPMORGAN CHASE & FLTG RT 5.546% DUE 12-15-2025 | **   | 1,855,916                     |
| JSC KAZMUNAYGAS 3.5% SNR MTN 14/04/2033 USD    | **   | 416,784                       |
| JSC KAZMUNAYGAS 6.375% SNR MTN 24/10/48 USD    | **   | 283,140                       |
| JSC OGK-2 RUB0.3627(RUB)                       | **   | 53,000                        |
| JSW ENERGY LTD COM                             | **   | 655,547                       |
| JTC PLC ORD GBP0.01                            | **   | 77,533                        |
| JULIUS BAER GRUPPE CHF0.02 (REGD)              | **   | 3,128,768                     |
| JUNIPER NETWORKS INC COM                       | **   | 689,036                       |
| JUST GROUP PLC ORD GBP0.10                     | **   | 159,296                       |
| JUSTSYSTEMS CORP NPV                           | **   | 234,625                       |
| JUSUNG ENGINEERING KRW500                      | **   | 57,093                        |
| JVCKENWOOD CORPORA NPV                         | **   | 2,922,372                     |
| JW LIFESCIENCE COR KRW2500                     | **   | 33,297                        |
| JYOTHY LABS LTD INR1                           | **   | 522,956                       |
| JYSKE BANK A/S DKK10                           | **   | 279,426                       |
| JYSKE REALKREDIT 1% CVD BDS 01/10/50 DKK0.01   | **   | 677,835                       |
| JYSKE REALKREDIT 1% SNR 01/10/2050 DKK0.01     | **   | 658,052                       |
| KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01 | **   | 5,278,098                     |
| KAKAKU.COM. INC NPV                            | **   | 175,863                       |
| KAKEN PHARM NPV                                | **   | 954,288                       |
| KAMAN CORP COM                                 | **   | 3,056,092                     |
| KAMIGUMI CO LTD NPV                            | **   | 102,666                       |
| KANADEN CORP NPV                               | **   | 30,884                        |
| KANSAS CITY POWER & LIGHT CO 4.2% 03-15-2048   | **   | 252,557                       |
| KANSAS CITY PWR & LT CO 5.3 DUE 10-01-2041     | **   | 64,508                        |
| KARDEX HOLDING AG                              | **   | 167,583                       |
| KAROON ENERGY LTD                              | **   | 158,831                       |
| KARUNA THERAPEUTICS INC COM                    | **   | 683,662                       |
| KARUR VYSYA BANK INR2                          | **   | 306,675                       |
| KARYOPHARM THERAPEUTICS INC COM                | **   | 10,216                        |
| KATO SANGYO CO NPV                             | **   | 140,151                       |
| KAZATOMPROM JSC NA GDR EACH REPR 1 ORD REG     | **   | 565,483                       |
| KB HOME COM                                    | **   | 1,588,920                     |
| KBC GROEP NV NPV                               | **   | 2,834,668                     |
| KBR INC COM                                    | **   | 187,840                       |
| KCC CORP KRW5000                               | **   | 243,244                       |
| KCE ELECTRONICS THB1(NVDR)                     | **   | 240,416                       |
| KEDGE CONSTRUCTION TWD10                       | **   | 84,176                        |
| KEI INDUSTRIES INR2                            | **   | 85,870                        |
| KEIHAN HOLDINGS CO NPV                         | **   | 73,208                        |
| KELLOGG CO 5.25% DUE 03-01-2033                | **   | 266,927                       |
| KENMARE RESOURCES ORD EUR0.001 (CDI)           | **   | 189,199                       |
| KENVUE INC 5.0% 03-22-2030                     | **   | 930,274                       |

| Security Name, Maturity Date, and Rate                         | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------|------|-------------------------------|
| KENVUE INC 5.2% 03-22-2063                                     | **   | 84,026                        |
| KENVUE INC COM                                                 | **   | 8,791,173                     |
| KENVUE INC SR NT 5.05% 03-22-2028                              | **   | 2,122,444                     |
| KENVUE INC SR NT 5.35% 03-22-2026                              | **   | 1,515,176                     |
| KENVUE INC SR NT 5.5% 03-22-2025                               | **   | 827,857                       |
| KEPCO ENGINEERING KRW200                                       | **   | 151,453                       |
| KEURIG DR PEPPER 4.417% DUE 05-25-2025                         | **   | 212,753                       |
| KEY BK NATL ASSN 4.39% DUE 12-14-2027                          | **   | 1,358,324                     |
| KEYCORP NEW COM                                                | **   | 3,771,634                     |
| KEYMED BIOSCIENCES USD0.0001                                   | **   | 28,296                        |
| KEYSIGHT TECHNOLOGIES INC COM                                  | **   | 3,874,319                     |
| KFIN TECHNOLOGIES COMM STOCK                                   | **   | 16,915                        |
| KIA CORP                                                       | **   | 917,928                       |
| KID ASA NOK1.20                                                | **   | 130,082                       |
| KIER GROUP PLC ORD GBP0.01                                     | **   | 8,437                         |
| KILROY REALTY CORP 2.5% DUE 11-15-2032                         | **   | 568,768                       |
| KILROY RLTY L P 4.375% DUE 10-01-2025                          | **   | 1,945,423                     |
| KIMBERLY CLARK CORP 3.1% DUE 03-26-2030 REG                    | **   | 243,005                       |
| KIMBERLY-CLARK CORP COM                                        | **   | 11,202,857                    |
| KIMCO REALTY CORPORATION                                       | **   | 962,828                       |
| KINAXIS INC COM NPV                                            | **   | 936,063                       |
| KINDER MORGAN INC 4.3% DUE 06-01-2025                          | **   | 1,451,616                     |
| KINDER MORGAN INC 5.55% DUE 06-01-2045                         | **   | 222,029                       |
| KINDER MORGAN INC DEL 1.75% 11-15-2026                         | **   | 8,898,453                     |
| KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050                   | **   | 178,265                       |
| KINDOM DEVELOPMENT TWD10                                       | **   | 79,749                        |
| KING SLIDE WORKS TWD10                                         | **   | 357,374                       |
| KING YUAN ELECTRON TWD10                                       | **   | 337,492                       |
| KINGNET NETWORK CO LTD CNY1                                    | **   | 302,129                       |
| KING'S TOWN BANK TWD10                                         | **   | 301,996                       |
| KINIK CO TWD10                                                 | **   | 56,304                        |
| KINIKSA PHARMACEUTICALS-A                                      | **   | 557,930                       |
| KINNEVIK AB SER'B'NPV                                          | **   | 349,576                       |
| KINROSS GOLD CORP COM NPV NEW                                  | **   | 418,829                       |
| KINSALE CAP GROUP INC COM                                      | **   | 1,917,025                     |
| KION GROUP AG NPV                                              | **   | 1,041,650                     |
| KISCO HOLDINGS CO LTD KRW5000                                  | **   | 75,009                        |
| KITZ CORPORATION NPV                                           | **   | 50,471                        |
| KIWOOM SECURITIES KRW5000                                      | **   | 203,342                       |
| KKR & CO INC CL A CL A                                         | **   | 6,951,529                     |
| KLA CORP 4.95% 07-15-2052                                      | **   | 385,155                       |
| KLA CORPORATION COM USD0.001                                   | **   | 14,402,870                    |
| KNIGHT-SWIFT TRANSN HLDGS INC CL A CLASSA COMMON STOCK USD0.01 | **   | 3,361,168                     |
| KNORR BREMSE AG                                                | **   | 1,678,656                     |
| KNOWLEDGE MARINE & INR10                                       | **   | 69,725                        |
| KNR CONSTRUCTIONS INR2                                         | **   | 217,262                       |
| KODIAK SCIENCES INC COM USD0.0001                              | **   | 37,912                        |
| KOITO MFG CO LTD NPV                                           | **   | 146,521                       |

| Security Name, Maturity Date, and Rate                                        | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------------|------|-------------------------------|
| KOKUYO CO LTD NPV                                                             | **   | 1,041,396                     |
| KOMMUNALBANKEN AS 1.9% 19/01/2027                                             | **   | 63,641                        |
| KON BAM GROEP NV EUR0.10                                                      | **   | 100,965                       |
| KONINKLIJKE HEIJMANS N.V                                                      | **   | 755,893                       |
| KONINKLIJKE VOPAK EUR0.50                                                     | **   | 889,934                       |
| KONOIKE TRANSPORT NPV                                                         | **   | 62,243                        |
| KOREA(REPUBLIC OF) 2.0% 10/06/2031                                            | **   | 274,874                       |
| KOREA(REPUBLIC OF) 2.125% SNR 10/06/2027KRW                                   | **   | 131,310                       |
| KOREA(REPUBLIC OF) 2.375% SNR 10/12/2027KRW                                   | **   | 128,134                       |
| KOREA(REPUBLIC OF) 2.375% SNR 10/12/2028KRW                                   | **   | 866,119                       |
| KOREA(REPUBLIC OF) 2.625% SNR 10/06/2028KRW                                   | **   | 581,762                       |
| KOREA(REPUBLIC OF) 3.25% SNR 10/03/2028 KRW                                   | **   | 322,747                       |
| KOREA(REPUBLIC OF) 3.25% SNR 10/06/2033 KRW                                   | **   | 403,023                       |
| KOREA(REPUBLIC OF) 3.25% SNR 10/09/2042 KRW                                   | **   | 111,944                       |
| KOREA(REPUBLIC OF) 4.25% SNR 10/12/2032 KRW                                   | **   | 1,742,440                     |
| KOREA(REPUBLIC OF) 5.5% SNR 10/03/28 KRW10000                                 | **   | 143,927                       |
| KOREAN REINSURANCE KRW500                                                     | **   | 240,548                       |
| KOSE CORPORATION NPV                                                          | **   | 2,310,328                     |
| KOSHIDAKA HLDG CO NPV                                                         | **   | 50,935                        |
| KPIT TECHNOLOGIES INR10                                                       | **   | 1,368,953                     |
| KPJ HEALTHCARE MYR0.5                                                         | **   | 39,894                        |
| KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039                              | **   | 372,897                       |
| KROGER CO 4.45% DUE 02-01-2047                                                | **   | 265,634                       |
| KRUNG THAI BNK LTD THB5.15(NVDR)                                              | **   | 561,879                       |
| KRYSTAL BIOTECH INC COM                                                       | **   | 2,613,572                     |
| KS ST DEV FIN AUTH REV PUB EMPLOYEES RETSYS-C 5.501 5-1-34 BEO TXBL SF 5-1-27 | **   | 1,042,277                     |
| KSA SUKUK LTD 144A 5.268% 10-25-2028                                          | **   | 207,594                       |
| KSB LTD INR10                                                                 | **   | 158,103                       |
| KSL COML MTG TR 2023-HT MTG PASS THRU CTF CL A 144A 7.62335% 12-15-2036       | **   | 1,009,363                     |
| KUBOTA CORP NPV                                                               | **   | 1,767,495                     |
| KUEHNE&NAGEL INTL CHF1 (REGD)                                                 | **   | 539,899                       |
| KUKBO DESIGN KRW500                                                           | **   | 28,088                        |
| KULICKE & SOFFA INDS INC COM                                                  | **   | 5,718,897                     |
| KUMAGAI GUMI CO NPV                                                           | **   | 580,462                       |
| KUMHO TIRE CO KRW5000                                                         | **   | 19,109                        |
| KURITA WATER INDS NPV                                                         | **   | 1,276,436                     |
| KYMER A THERAPEUTICS INC COM                                                  | **   | 158,718                       |
| KYNDRYL HLDGS INC COM                                                         | **   | 1,529,990                     |
| KYOCERA CORP NPV                                                              | **   | 5,488,779                     |
| KYUSHU ELEC POWER NPV                                                         | **   | 1,118,190                     |
| L A CAL DEPT ARPTS ARPT REV TAX BUILD AMER BD 6.582 DUE 05-15-2039            | **   | 71,737                        |
| L&K ENGINEERING CO TWD10                                                      | **   | 304,655                       |
| L&T FINANCE HOLDINGS LTD                                                      | **   | 402,277                       |
| L3HARRIS TECHNOLOGIES INC 3.85% DUE 12-15-2026                                | **   | 244,835                       |
| L3HARRIS TECHNOLOGIES INC 3.85% DUE 12-15-2026                                | **   | 881,405                       |
| L3HARRIS TECHNOLOGIES INC 5.4% 01-15-2027                                     | **   | 3,047,508                     |
| L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033                                     | **   | 510,473                       |
| L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053                                     | **   | 106,871                       |

| Security Name, Maturity Date, and Rate                         | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------|------|-------------------------------|
| LAD AUTO 6.12% DUE 09-15-2027                                  | **   | 2,017,052                     |
| LAFARGE MALAYSIA BHD                                           | **   | 205,562                       |
| LAGERCRANTZ GROUP SER'B'NPV                                    | **   | 122,166                       |
| LAM RESH CORP COM                                              | **   | 21,682,203                    |
| LANCASHIRE HLDGS COM STK                                       | **   | 33,410                        |
| LANDIS & GYR GROUP CHF10 (REGD)                                | **   | 233,874                       |
| LANDSEA HOMES CORP + COM USD                                   | **   | 28,908                        |
| LANDSTAR SYS INC COM                                           | **   | 2,572,447                     |
| LAO FENG XIANG CO 'B'CNV1                                      | **   | 497,258                       |
| LAQ 2023-LAQ MTG TR 7.42542% 03-15-2036                        | **   | 1,309,964                     |
| LAR ESPANA REAL ESTATE SOCIMI SA EUR2                          | **   | 77,033                        |
| LARGAN PRECISION C TWD10                                       | **   | 561,086                       |
| LAS VEGAS SANDS 2.9% DUE 06-25-2025                            | **   | 105,707                       |
| LAS VEGAS SANDS 3.2% DUE 08-08-2024                            | **   | 1,078,736                     |
| LAS VEGAS SANDS 3.9% DUE 08-08-2029                            | **   | 1,345,230                     |
| LAUREL RD PRIME STUDENT SR 19-A CL A2FX 0.0% 10-25-2048        | **   | 140,608                       |
| LAVVI EMPREENDIMEN COM NPV                                     | **   | 216,764                       |
| LAWSON INC NPV                                                 | **   | 893,715                       |
| LCH_IRS BARCUS31 20/03/2029 CNY P 2.25% / R 7DCNRR0 SWU01Z2T4  | **   | 4,647                         |
| LCH_IRS BARCUS31 20/03/2029 KRW P 3MKWCDC / R 3.25% SWU0208S6  | **   | 6,187                         |
| LCH_IRS GOLDUS33 03/10/2033 EUR P 6MEURIB / R 3.3% SWU01XYB3   | **   | 15,436                        |
| LCH_IRS GOLDUS33 09/10/2028 EUR P 6MEURIB / R 3.37% SWU01Y4Y4  | **   | 27,358                        |
| LCH_IRS GOLDUS33 15/03/2033 AUD P 6MBBSW / R 4.25% SWU01LGV5   | **   | 23,363                        |
| LCH_IRS GOLDUS33 15/03/2033 CAD P 3.25% / R 3MCDOR SWU01LBF5   | **   | 6,041                         |
| LCH_IRS GOLDUS33 15/12/2035 EUR P 0.45% / R 6MEURIB SWU00XH23  | **   | 23,837                        |
| LCH_IRS GOLDUS33 17/06/2030 AUD P 1.25% / R 6MBBSW SWU00Y1H5   | **   | 171,912                       |
| LCH_IRS GOLDUS33 17/11/2052 EUR P 0.064% / R 6MEURIB SWU016KP6 | **   | 156,776                       |
| LCH_IRS GOLDUS33 18/03/2025 NOK P 1.635% / R 6MNIBOR SWU00ZE21 | **   | 8,956                         |
| LCH_IRS GOLDUS33 19/03/2027 EUR P 6MEURIB / R 3% SWU01NRX5     | **   | 140,621                       |
| LCH_IRS GOLDUS33 20/03/2026 EUR P 6MEURIB / R 0 SWU01XDM2      | **   | 353,276                       |
| LCH_IRS GOLDUS33 20/03/2029 EUR P 6MEURIB / R 3.25% SWU01XDN0  | **   | 891,389                       |
| LCH_IRS GOLDUS33 20/03/2034 EUR P 6MEURIB / R 3% SWU01XDO8     | **   | 1,333,355                     |
| LCH_IRS GOLDUS33 20/12/2033 AUD P 6MBBSW / R 4.75% SWU01Z579   | **   | 681,634                       |
| LCH_IRS GOLDUS33 27/05/2050 EUR P 0.054% / R 6MEURIB SWU017449 | **   | 45,412                        |
| LCH_IRS MSNYUS33 20/12/2033 AUD P 6MBBSW / R 4.75% SWU01XLH4   | **   | 214,171                       |
| LCH_OIS BARCUS31 20/03/2029 INR P 1DMIBOR / R 6.5% SWU01ZLF3   | **   | 53,551                        |
| LCH_OIS GOLDUS33 03/20/2034 USD P 1DSOFR / R 4.25% SWU01ZTT5   | **   | 197,812                       |
| LCH_OIS GOLDUS33 03/31/2024 USD P 1.43% / R 1DSOFR SWU01GSI2   | **   | 3,904                         |
| LCH_OIS GOLDUS33 03/31/2024 USD P 2.117% / R 1DSOFR SWU01HAR9  | **   | 19,311                        |
| LCH_OIS GOLDUS33 03/31/2024 USD P 2.209% / R 1DSOFR SWU01HE79  | **   | 96,922                        |
| LCH_OIS GOLDUS33 03/31/2025 USD P 4.159% / R 1DSOFR SWU01QFN3  | **   | 80,114                        |
| LCH_OIS GOLDUS33 03/31/2030 USD P 1DSOFR / R 3.849% SWU01WQM0  | **   | 2,910                         |
| LCH_OIS GOLDUS33 03/31/2030 USD P 1DSOFR / R 3.857% SWU01WQI9  | **   | 21,014                        |
| LCH_OIS GOLDUS33 05/13/2025 USD P 3.15% / R 1DSOFR SWU01US59   | **   | 126,213                       |
| LCH_OIS GOLDUS33 05/13/2025 USD P 3.2% / R 1DSOFR SWU01USE0    | **   | 9,914                         |
| LCH_OIS GOLDUS33 06/15/2024 USD P 1.75% / R 1DSOFR SWU01H5I5   | **   | 333,108                       |
| LCH_OIS GOLDUS33 06/15/2027 USD P 1.75% / R 1DSOFR SWU01H5P9   | **   | 539,217                       |
| LCH_OIS GOLDUS33 06/20/2034 USD P 1DSOFR / R 3.75% SWU0205W0   | **   | 91,131                        |

| Security Name, Maturity Date, and Rate                        | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------|------|-------------------------------|
| LCH_OIS GOLDUS33 06/21/2025 USD P 3.75% / R 1DSOFR SWU01O3A9  | **   | 121,801                       |
| LCH_OIS GOLDUS33 08/25/2024 USD P 1.298% / R 1DSOFR SWU01P4J6 | **   | 55,903                        |
| LCH_OIS GOLDUS33 08/31/2024 USD P 1.249% / R 1DSOFR SWU01P4F4 | **   | 77,440                        |
| LCH_OIS GOLDUS33 09/05/2028 USD P 1DSOFR / R 3.8% SWU01XBG7   | **   | 2,087                         |
| LCH_OIS GOLDUS33 10/05/2028 USD P 1DSOFR / R 3.81% SWU01VW45  | **   | 3,710                         |
| LCH_OIS GOLDUS33 10/16/2053 USD P 1DSOFR / R 3.88% SWU01Y9X1  | **   | 40,048                        |
| LCH_OIS GOLDUS33 10/17/2053 USD P 1DSOFR / R 3.87% SWU01YB00  | **   | 39,320                        |
| LCH_OIS GOLDUS33 11/15/2032 USD P 3.083% / R 1DSOFR SWU01OLE1 | **   | 12,143                        |
| LCH_OIS GOLDUS33 11/15/2032 USD P 3.089% / R 1DSOFR SWU01OE41 | **   | 5,979                         |
| LCH_OIS GOLDUS33 11/15/2032 USD P 3.106% / R 1DSOFR SWU01OF08 | **   | 21,116                        |
| LCH_OIS GOLDUS33 11/15/2032 USD P 3.173% / R 1DSOFR SWU01OBZ5 | **   | 17,545                        |
| LCH_OIS GOLDUS33 11/15/2032 USD P 3.174% / R 1DSOFR SWU01OCP6 | **   | 17,473                        |
| LCH_OIS GOLDUS33 11/30/2026 USD P 2.965% / R 1DSOFR SWU01JJ13 | **   | 143,158                       |
| LCH_OIS GOLDUS33 11/30/2027 USD P 1DSOFR / R 3.981% SWU01WRL1 | **   | 40,604                        |
| LCH_OIS GOLDUS33 11/30/2027 USD P 1DSOFR / R 3.988% SWU01WRK3 | **   | 17,058                        |
| LCH_OIS GOLDUS33 12/15/2026 USD P 1.25% / R 1DSOFR SWU01P4T4  | **   | 736,791                       |
| LCH_OIS GOLDUS33 12/20/2033 USD P 1DSOFR / R 0 SWU01VAF4      | **   | 13,677                        |
| LCH_OIS GOLDUS33 12/20/2053 USD P 3.25% / R 1DSOFR SWU01VAN7  | **   | 55,598                        |
| LCH_OIS GOLDUS33 15/06/2052 JPY P 0.8% / R 1DTONAR SWU01HIX8  | **   | 146,103                       |
| LCH_OIS GOLDUS33 17/06/2027 GBP P 1DSONIA / R 3% SWU020E18    | **   | 297                           |
| LCH_OIS GOLDUS33 17/06/2035 GBP P 3% / R 1DSONIA SWU020E26    | **   | 14,854                        |
| LCH_OIS GOLDUS33 19/06/2039 JPY P 0.4% / R 1DTONAR SWU01E105  | **   | 101,871                       |
| LCH_OIS GOLDUS33 20/03/2026 GBP P 1DSONIA / R 0 SWU01XEO7     | **   | 49,280                        |
| LCH_OIS GOLDUS33 20/03/2029 GBP P 1DSONIA / R 0 SWU01XEP4     | **   | 830,505                       |
| LCH_OIS GOLDUS33 20/03/2034 GBP P 1DSONIA / R 4.5% SWU01XEQ2  | **   | 1,199,750                     |
| LCH_OIS GOLDUS33 20/03/2054 GBP P 1DSONIA / R 0 SWU01XER0     | **   | 129,725                       |
| LCH_OIS GOLDUS33 21/06/2033 CAD P 1DCORRA / R 3.25% SWU01OT52 | **   | 23,409                        |
| LCH_OIS GOLDUS33 30/08/2025 CAD P 1DCORRA / R 4.6% SWU01X954  | **   | 19,062                        |
| LCH_OIS MSNYUS33 09/05/2028 USD P 1DSOFR / R 3.8% SWU01XBG7   | **   | 6,262                         |
| LCH_OIS MSNYUS33 09/27/2033 USD P 1DSOFR / R 4.165% SWU01XTV5 | **   | 58,142                        |
| LEAR CORP COM NEW COM NEW                                     | **   | 2,469,763                     |
| LEEJAM SPORTS CO J SAR10                                      | **   | 311,280                       |
| LEGACY MTG AST TR FLTG RT 1.75% DUE 04-25-2061                | **   | 728,447                       |
| LEGALZOOM COM INC COM                                         | **   | 819,521                       |
| LEGGETT & PLATT INC COM                                       | **   | 2,926,696                     |
| LEGRAND SA EUR4                                               | **   | 4,619,638                     |
| LEIDOS INC 3.625% 05-15-2025                                  | **   | 2,523,229                     |
| LEIDOS INC 5.75% 03-15-2033                                   | **   | 532,951                       |
| LEMAITRE VASCULAR INC COM STK                                 | **   | 4,482,678                     |
| LENDINGCLUB CORP COM NEW                                      | **   | 402,337                       |
| LENDINGTREE INC NEW COM USD0.01                               | **   | 319,027                       |
| LENDMARK FDG TR 2021-1 1.9% 11-20-2031                        | **   | 1,799,176                     |
| LENOVO GROUP LIMITED HKD0.025                                 | **   | 1,868,352                     |
| LEONARDO SPA EUR4.40                                          | **   | 233,281                       |
| LEVI STRAUSS & CO NEW CL A CL A                               | **   | 4,060,173                     |
| LIBERTY MEDIA CORP DEL COM LIBERTY FORMULA ONE SER C          | **   | 1,243,977                     |
| LIBERTY MEDIA CORP DEL COM LIBERTY SIRIUSXM SER A             | **   | 38,627                        |
| LIBERTY MEDIA CORP DEL COM LIBERTY SIRIUSXM SER C             | **   | 1,338,011                     |

| Security Name, Maturity Date, and Rate                                          | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------------------|------|-------------------------------|
| LIC HOUSING FINAN INR 2                                                         | **   | 32,831                        |
| LIGHTSPEED COMMERC COM NPV SUB VTG SHS                                          | **   | 244,738                       |
| LIKE CO LTD NPV                                                                 | **   | 29,037                        |
| LIMBACH HLDGS INC COM                                                           | **   | 44,561                        |
| LINAMAR CORP COMMON STOCK                                                       | **   | 150,510                       |
| LINCOLN NATL CORP COM                                                           | **   | 2,111,077                     |
| LINDAB INTL AB NPV                                                              | **   | 458,798                       |
| LINDE PLC                                                                       | **   | 26,598,401                    |
| LINDSAY AUSTRALIA LTD                                                           | **   | 85,874                        |
| LITE-ON TECHNOLOGY TWD10                                                        | **   | 2,054,805                     |
| LITHIA MTRS INC COM CL A                                                        | **   | 886,751                       |
| LIVE NATION ENTERTAINMENT INC                                                   | **   | 15,916,493                    |
| LIVEPERSON INC COM STK ISIN# US5381461012                                       | **   | 244,773                       |
| LIVERAMP HOLDINGS INC                                                           | **   | 384,103                       |
| LKQ CORP COM LKQ CORP                                                           | **   | 3,880,070                     |
| LLOYDS BANK PLC 0%-VAR SNR 02/04/2032 USD                                       | **   | 1,293,123                     |
| LLOYDS BANKING GROUP PLC 5.871% 03-06-2029                                      | **   | 3,905,924                     |
| LLOYDS BANKING GROUP PLC 5.985% 08-07-2027                                      | **   | 8,365,965                     |
| LLOYDS BKG GROUP 2.438% DUE 02-05-2026                                          | **   | 1,158,033                     |
| LLOYDS BKG GROUP 4.5% DUE 11-04-2024                                            | **   | 494,010                       |
| LLOYDS BKG GROUP FIXED 3.87% DUE 07-09-2025                                     | **   | 1,597,836                     |
| LLOYDS BKG GROUP FLTGT RT 3.574% 11-07-2028                                     | **   | 18,802,206                    |
| LLOYDS BKG GROUP PLC 3.9% 03-12-2024                                            | **   | 2,340,383                     |
| LOCK&LOCK CO LTD KRW500                                                         | **   | 21,399                        |
| LOCKHEED MARTIN CORP 3.9% 06-15-2032                                            | **   | 2,424,066                     |
| LOCKHEED MARTIN CORP 5.1% 11-15-2027                                            | **   | 909,831                       |
| LOCKHEED MARTIN CORP COM                                                        | **   | 8,874,892                     |
| LOGISTA HOLDINGS EUR0.2                                                         | **   | 3,459,678                     |
| LOGITECH INTL CHF0.25 (REGD)                                                    | **   | 6,499,447                     |
| LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604                                   | **   | 6,583,948                     |
| LOOK INCORPORATED NPV                                                           | **   | 42,657                        |
| L'OREAL EUR0.20                                                                 | **   | 10,792,034                    |
| LOUISIANA LOC GOVT ENVRNMNTL FACS & TAX-LA UTILS RESTRTN CORP 5.048% 12-01-2034 | **   | 409,155                       |
| LOUISIANA-PACIFIC CORP COM                                                      | **   | 2,654,779                     |
| LOUISVILLE GAS & ELEC CO 5.45% DUE 04-15-2033                                   | **   | 313,056                       |
| LOWES COMPANIES INC 1.7% 09-15-2028                                             | **   | 804,386                       |
| LOWE'S COMPANIES INC 4.4% DUE 09-08-2025 BEO                                    | **   | 823,834                       |
| LOWE'S COMPANIES INC 5.625% DUE 04-15-2053 BEO                                  | **   | 1,005,202                     |
| LOWES COS INC 1.7% DUE 10-15-2030                                               | **   | 291,180                       |
| LOWES COS INC 3% DUE 10-15-2050                                                 | **   | 307,286                       |
| LOWES COS INC 3.1% DUE 05-03-2027                                               | **   | 1,053,801                     |
| LOWES COS INC 3.35% 04-01-2027                                                  | **   | 1,221,207                     |
| LOWES COS INC 4.0% 04-01-2032                                                   | **   | 234,364                       |
| LOWES COS INC 5.0% 04-15-2033                                                   | **   | 2,072,830                     |
| LOWES COS INC COM                                                               | **   | 35,009,563                    |
| LOWES COS INC FIXED 4.5% DUE 04-15-2030                                         | **   | 2,150,502                     |
| LPL HLDGS INC 6.75% 11-17-2028                                                  | **   | 751,544                       |

| Security Name, Maturity Date, and Rate                                          | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------------------|------|-------------------------------|
| LS ELECTRIC CO LTD                                                              | **   | 170,226                       |
| LUCECO PLC ORD GBP0.0005                                                        | **   | 3,381                         |
| LUK FOOK HLDGS HKD0.10                                                          | **   | 32,195                        |
| LUKOIL PJSC                                                                     | **   | 578,838                       |
| LULULEMON ATHLETICA INC COM                                                     | **   | 15,820,846                    |
| LUMENTUM HLDGS INC COM                                                          | **   | 182,841                       |
| LVMH MOET HENNESSY EUR0.30                                                      | **   | 11,155,571                    |
| LX HAUSYS LTD KRW5000                                                           | **   | 74,884                        |
| LYB INTL FIN III 1.25% DUE 10-01-2025                                           | **   | 92,466                        |
| LYB INTL FIN III 1.25% DUE 10-01-2025                                           | **   | 1,283,323                     |
| LYFT INC CL A CL A                                                              | **   | 1,751,806                     |
| LYONDELLBASELL IND N V COM USD0.01 CL 'A'                                       | **   | 3,779,145                     |
| M UP HOLDINGS INC                                                               | **   | 484,786                       |
| M31 TECHNOLOGY COR TWD10                                                        | **   | 635,506                       |
| MACERICH CO REIT                                                                | **   | 956,845                       |
| MACHVISION INC. TWD10                                                           | **   | 121,031                       |
| MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC COM STK                                 | **   | 1,812,525                     |
| MACQUARIE BK LTD 0.0% CP 11-20-2024                                             | **   | 3,826,593                     |
| MACQUARIE GROUP LTD SR MEDIUM TERM TRANCHE # TR 00030 5.108% 08-09-2026         | **   | 3,435,746                     |
| MACQUARIE GROUP LTD SR MEDIUM TERM 1.34%01-12-2027                              | **   | 1,447,482                     |
| MACQUARIE GROUP LTD SR NT FIXED/FLTG 144A 2.691% 06-23-2032                     | **   | 369,783                       |
| MACQUARIE MEXICO REAL ESTATE MGMT                                               | **   | 22,320                        |
| MACROGENICS INC COM                                                             | **   | 80,346                        |
| MACYS INC COM STK                                                               | **   | 2,776,681                     |
| MADDEN STEVEN LTD COM                                                           | **   | 2,606,520                     |
| MADISON PARK FUNDING LTD 20/04/2032 0% 04-20-2032                               | **   | 1,279,641                     |
| MAGNA INTERNATIONAL INC COMMON STOCK                                            | **   | 12,708,108                    |
| MAGNETITE XXVI LTD / MAGNETITE XXVI SR SECD NT CL A-2-R 144A 6.98628 07-25-2034 | **   | 792,032                       |
| MAGNOLIA OIL & GAS CORP CL A CL A                                               | **   | 2,794,738                     |
| MAGYAR TELEKOM HUF100                                                           | **   | 263,496                       |
| MAH SING GROUP BHD NPV                                                          | **   | 115,712                       |
| MAHARASHTRA SEAML INR5                                                          | **   | 452,824                       |
| MAHLE METAL LEVE COM NPV                                                        | **   | 110,321                       |
| MAJOR DRILLING GRP COM NPV                                                      | **   | 210,937                       |
| MAKALOT INDUSTRIAL TWD10                                                        | **   | 334,973                       |
| MALAYSIA 3.519% 20/04/2028                                                      | **   | 410,229                       |
| MALIBU BOATS INC COM CL A COM CL A                                              | **   | 3,180,656                     |
| MANAKSIA LTD INR2                                                               | **   | 26,850                        |
| MANAPPURAM GEN FIN & LEASING COM STK                                            | **   | 253,183                       |
| MANGALORE REF &PET INR10                                                        | **   | 80,446                        |
| MANHATTAN ASSOCS INC COM                                                        | **   | 5,379,986                     |
| MANITOBA PROV CDA DEB SER GM 2.125% DUE 06-22-2026 REG                          | **   | 189,704                       |
| MANITOWOC CO INC COM USD0.01(POST REV SPLIT)                                    | **   | 287,252                       |
| MANPOWERGROUP INC                                                               | **   | 3,783,964                     |
| MANULIFE FINL CORP 4.15% DUE 03-04-2026                                         | **   | 50,287                        |
| MAOYAN ENTERTAINME USD0.00002                                                   | **   | 2,282,793                     |
| MAP AKTIF ADIPERKA IDR10                                                        | **   | 337,757                       |
| MAPLE GROVE FDG TR I PRE-CAPITALIZED TR SECS 4.161% 08-15-2051                  | **   | 1,476,528                     |

| Security Name, Maturity Date, and Rate                    | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------|------|-------------------------------|
| MARATHON OIL CORP COM                                     | **   | 13,957,884                    |
| MARATHON PETE CORP 4.7% DUE 05-01-2025 REG                | **   | 185,763                       |
| MARATHON PETE CORP 5.125% 05-22-2019                      | **   | 1,380,467                     |
| MARATHON PETE CORP COM                                    | **   | 4,731,052                     |
| MARATHON PETROLEUM CORP 3.625% DUE 09-15-2024             | **   | 2,757,194                     |
| MARCO POLO MARINE NPV                                     | **   | 127,235                       |
| MARCOPOLO SA PRF NPV                                      | **   | 355,287                       |
| MARKEL GROUP INC                                          | **   | 5,821,590                     |
| MARKS & SPENCER GROUP ORD GBP0.01                         | **   | 1,249,078                     |
| MARRIOTT INTERNATIONAL INC 5.0% 10-15-2027                | **   | 2,475,408                     |
| MARRIOTT INTL INC NEW 4.9% 04-15-2029                     | **   | 246,826                       |
| MARRIOTT INTL INC NEW 5.45% 09-15-2026                    | **   | 1,450,296                     |
| MARRIOTT INTL INC NEW COM STK CL A                        | **   | 24,694,242                    |
| MARS GROUP HOLDINGS CORPORATION                           | **   | 324,124                       |
| MARSH & MCLENNAN CO'S INC COM                             | **   | 25,669,585                    |
| MARSH & MCLENNAN COS INC SR NT 3.5 DUE 06-03-2024         | **   | 579,478                       |
| MARTIN MARIETTA 3.45% DUE 06-01-2027                      | **   | 100,559                       |
| MARTIN MARIETTA 4.25% 12-15-2047                          | **   | 220,279                       |
| MARTIN MARIETTA MATLS INC COM                             | **   | 16,422,620                    |
| MARTINREA INTL INC COM NPV                                | **   | 1,254,571                     |
| MARUTI SUZUKI IND INR5                                    | **   | 799,786                       |
| MARUZEN SHOWA UNYU NPV                                    | **   | 146,992                       |
| MARVELL TECHNOLOGY INC 2.95% 04-15-2031                   | **   | 459,526                       |
| MARVELL TECHNOLOGY INC 5.75% 02-15-2029                   | **   | 129,319                       |
| MARVELL TECHNOLOGY INC 5.75% 02-15-2029                   | **   | 3,351,943                     |
| MASCO CORP 6.5% DUE 08-15-2032                            | **   | 327,716                       |
| MASCO CORP FIXED 2% DUE 10-01-2030                        | **   | 82,353                        |
| MASONITE INTL CORP NEW COM                                | **   | 359,551                       |
| MASSACHUSETTS EDL FING AUTH SER 8-1 CL A1 FLTG 04-25-2038 | **   | 7,024                         |
| MASTERBRAND INC COM                                       | **   | 949,346                       |
| MASTERCARD INC 3.375 DUE 04-01-2024 BEO                   | **   | 676,314                       |
| MASTERCARD INC CL A                                       | **   | 96,476,989                    |
| MASTERCRAFT BOAT HLDGS INC COM                            | **   | 136,723                       |
| MASTR AST BACKED FLTG RT 5.56034% DUE 11-25-2036          | **   | 1,180,144                     |
| MATADOR RES CO COM                                        | **   | 3,750,827                     |
| MATRIX SVC CO COM                                         | **   | 73,780                        |
| MAXCYTE INC COM                                           | **   | 18,184                        |
| MAXLINEAR INC COMMON STOCK                                | **   | 1,587,289                     |
| MC DONALDS CORP COM                                       | **   | 21,364,435                    |
| MCCORMICK & CO INC .9% DUE 02-15-2026 REG                 | **   | 4,567,727                     |
| MCDONALDS CORP 4.45% DUE 03-01-2047 REG                   | **   | 82,338                        |
| MCDONALDS CORP 1.45% DUE 09-01-2025                       | **   | 141,995                       |
| MCDONALDS CORP 3.7% DUE 01-30-2026                        | **   | 265,431                       |
| MCDONALDS CORP 4.2% 04-01-2050                            | **   | 876,047                       |
| MCDONALDS CORP 4.875% DUE 07-15-2040                      | **   | 117,165                       |
| MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048                | **   | 232,768                       |
| MCDONALDS CORP MED TERM 3.5% 07-01-2027                   | **   | 330,516                       |
| MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 | **   | 96,585                        |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRTRANCHE # TR 00122 3.5% DUE 03-01-2027   | **   | 214,268                       |
| MCDONALD'S CORPORATION 3.8% 04-01-2028                                           | **   | 731,951                       |
| MCGRATH RENTCORP COM                                                             | **   | 258,020                       |
| MCKESSON CORP                                                                    | **   | 19,130,797                    |
| MCMILLAN SHAKESPEA NPV                                                           | **   | 132,894                       |
| MEARS GROUP ORD GBP0.01                                                          | **   | 187,734                       |
| MECHEL PJSC RUB10(RUB)                                                           | **   | 1,644                         |
| MECHEL-PFD                                                                       | **   | 1,319                         |
| MEDACTA GROUP SA CHF0.10                                                         | **   | 148,037                       |
| MEDCO ENERGI INTL IDR25.00                                                       | **   | 114,885                       |
| MEDIATEK INC TWD10                                                               | **   | 3,836,366                     |
| MEDICAL PPTYS TR INC COM REIT                                                    | **   | 71,612                        |
| MEDIFAST INC COM                                                                 | **   | 243,874                       |
| MEDIPAL HOLDINGS CORP                                                            | **   | 256,142                       |
| MEDPACE HLDGS INC COM                                                            | **   | 5,813,341                     |
| MEDSTAR HEALTH INC 3.626% DUE 08-15-2049                                         | **   | 449,940                       |
| MEDTRONIC PLC COMMON STOCK STOCK                                                 | **   | 26,261,838                    |
| MEG ENERGY CORP COM NPV                                                          | **   | 3,328,089                     |
| MEGACHIPS CORP NPV                                                               | **   | 159,342                       |
| MEITU INC USD0.00001                                                             | **   | 100,736                       |
| MEMORIAL HLTH SVCS 3.447% DUE 11-01-2049                                         | **   | 365,418                       |
| MERCADOLIBRE INC COM STK                                                         | **   | 10,988,208                    |
| MERCARI INC NPV                                                                  | **   | 137,129                       |
| MERCEDES-BENZ AUTO FIXED 4.51% DUE 11-15-2027                                    | **   | 740,298                       |
| MERCEDES-BENZ AUTO RECEIVABLES TR 2020-15.09% SER 23-1 CL A2 01-15-2026 BEO      | **   | 571,799                       |
| MERCIALYS EUR1                                                                   | **   | 74,286                        |
| MERCK & CO INC NEW 1.45% DUE 06-24-2030                                          | **   | 518,879                       |
| MERCK & CO INC NEW COM                                                           | **   | 13,890,565                    |
| MERCK KGAA NPV                                                                   | **   | 7,747,771                     |
| MERCURY GEN CORP NEW COM                                                         | **   | 320,120                       |
| MERIDIANLINK INC COM                                                             | **   | 262,240                       |
| MERRILL LYNCH MTG FLTGT 5.98034% DUE 09-25-2035                                  | **   | 48,847                        |
| MERRY ELECTRONICS TWD10                                                          | **   | 567,293                       |
| MERSANA THERAPEUTICS INC COM                                                     | **   | 133,268                       |
| MESA LABS INC COM                                                                | **   | 2,213,790                     |
| META FINL GROUP INC COM                                                          | **   | 231,145                       |
| META PLATFORMS INC 3.5% 08-15-2027                                               | **   | 1,614,877                     |
| META PLATFORMS INC COM USD0.000006 CL 'A'                                        | **   | 68,370,560                    |
| METLIFE INC 6.4% 12-15-2066                                                      | **   | 4,305,765                     |
| METLIFE INC COM STK USD0.01                                                      | **   | 4,607,343                     |
| METTLER-TOLEDO INTL INC COM                                                      | **   | 919,424                       |
| MEXICO(UTD MEX ST) 2.75% GTD 27/11/2031 MXV100                                   | **   | 1,710,074                     |
| MEXICO(UTD MEX ST) 3% GTD 03/12/2026 DUAL CURR                                   | **   | 179,644                       |
| MEXICO(UTD MEX ST) 4% GTD 30/11/2028 DUAL CURR                                   | **   | 834,370                       |
| MF1 2021-FL5 LTD / MF1 2021-FL5 LLC SR SECD NT CL A FLTGT 144A 6.0309 07-15-2036 | **   | 424,326                       |
| MFA 2020-NQM2 TR 1.381% DUE 04-25-2065                                           | **   | 197,216                       |
| MFA 2023-NQM2 TR 4.4% DUE 03-25-2068                                             | **   | 2,656,734                     |
| MFA 2023-NQM4 TR FLTGT RT 6.105% DUE 12-25-2068                                  | **   | 501,775                       |

| Security Name, Maturity Date, and Rate                                 | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------|------|-------------------------------|
| MFA 2023-NQM4 TR FLTG RT 6.105% DUE 12-25-2068                         | **   | 2,308,165                     |
| *MFB NT COLLECTIVE AGGREGATE BOND INDEX FUND-NON LENDING               | **   | 7,090,410,826                 |
| *MFB NT COLLECTIVE RUSSELL 2000 INDEX FUND - DC - NON LENDING (TIER J) | **   | 3,972,267,766                 |
| MFC ISHARES TR RUSSELL 2000 ETF                                        | **   | 4,583,012                     |
| MFO AEW GLOBAL PROPERTIES TRUST FUND DC PLAN CLASS B 00105A30-0452     | **   | 299,910,318                   |
| MFO JPMORGAN MBS FUND COMMINGLED                                       | **   | 225,007,884                   |
| MFO PIMCO COMMODITIES PLUS COLTV TR (SEI) 92202                        | **   | 48,275,232                    |
| MFO PIMCO FDS PAC INVT MGMT SER SHORT-TERM PORTFOLIO INSTL CL          | **   | 2,492,570                     |
| MFO PIMCO PAPS ASSET BACKED SECURITIES                                 | **   | 24,129,951                    |
| MFO PIMCO SHORT TERM FLOATING NAV II                                   | **   | 17,295,067                    |
| MFO WTC CIF II DIVERSIFIED REAL ASSETS SERIES                          | **   | 566,245,057                   |
| MFO WTC CIF II GLOBAL EQUITY SERIES 3                                  | **   | 736,409,347                   |
| MGAME CORP KRW500                                                      | **   | 182,467                       |
| MGE ENERGY INC COM                                                     | **   | 775,525                       |
| MGIC INVT CORP WIS COM                                                 | **   | 968,917                       |
| MIAMI-DADE CNTY FLA AVIATION REV 3.405% 10-01-2024 BEO TAXABLE         | **   | 2,812,962                     |
| MIAMI-DADE CNTY FLA AVIATION REV 3.505% 10-01-2025 BEO TAXABLE         | **   | 3,418,303                     |
| MIAMI-DADE CNTY FLA SEAPORT REV 1.962% 10-01-2030 BEO TAXABLE          | **   | 3,197,556                     |
| MIAMI-DADE CNTY FLA WTR & SWR REV 2.501%10-01-2027 BEO TAXABLE         | **   | 1,872,712                     |
| MICHELIN CIE GLE ETABL                                                 | **   | 3,823,461                     |
| MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040                           | **   | 5,726,814                     |
| MICRON TECH INC COM                                                    | **   | 2,098,852                     |
| MICRON TECHNOLOGY INC 2.703% 04-15-2032                                | **   | 1,682,410                     |
| MICRON TECHNOLOGY INC 5.875% 02-09-2033                                | **   | 458,150                       |
| MICRONIC MYDATA AB NPV                                                 | **   | 538,477                       |
| MICROSOFT CORP 2.921% 03-17-2052 USD                                   | **   | 51,916                        |
| MICROSOFT CORP 3.3% DUE 02-06-2027                                     | **   | 652,705                       |
| MICROSOFT CORP 3.45% DUE 08-08-2036                                    | **   | 35,961                        |
| MICROSOFT CORP COM                                                     | **   | 317,683,173                   |
| MICRO-STAR INTL TWD10                                                  | **   | 3,177,270                     |
| MID-AMER APT CMNTYS INC COM                                            | **   | 169,151                       |
| MID-AMERICA APARTMENT 1.7% DUE 02-15-2031 BEO                          | **   | 276,146                       |
| MIDAMERICAN ENERGY 3.65% DUE 04-15-2029                                | **   | 1,300,700                     |
| MIDAMERICAN ENERGY 5.858% 09-15-2054                                   | **   | 222,083                       |
| MIDDLEBY CORP COM                                                      | **   | 2,570,324                     |
| MIDMICHIGAN HEALTH 3.409% DUE 06-01-2050                               | **   | 295,478                       |
| MIDOCEAN CR CLO VIII / MIDOCEAN CR 0% 02-20-2031                       | **   | 431,729                       |
| MIDOCEAN CR CLO VIII / MIDOCEAN CR 0% 02-20-2031                       | **   | 1,925,511                     |
| MIGOS TICARET A.S COMSTK                                               | **   | 479,860                       |
| MILLERKNOLL INC COM STK USD0.20                                        | **   | 3,644,355                     |
| MIMAKI ENGINEERING NPV                                                 | **   | 37,399                        |
| MIMASU SEMICONDUCT NPV                                                 | **   | 74,904                        |
| MINERALYS THERAPEUTICS INC COM                                         | **   | 50,138                        |
| MING YUAN CLOUD GR HKD0.0001                                           | **   | 18,073                        |
| MINISTERIO HAC 5.75% GTD 03/11/2027 COP                                | **   | 462,930                       |
| MINSHENG EDUCATION GROUP CO LTD USD0.00001                             | **   | 21,311                        |
| MITAC HOLDINGS CORP                                                    | **   | 116,127                       |
| MITIE GROUP ORD GBP0.025                                               | **   | 61,410                        |

| Security Name, Maturity Date, and Rate                    | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------|------|-------------------------------|
| MITRA ADIPERKASA IDR50                                    | **   | 52,467                        |
| MITRABARA ADIPERDA IDR100                                 | **   | 21,806                        |
| MITSUBISHI ELEC CP NPV                                    | **   | 4,599,770                     |
| MITSUBISHI KAKOKI NPV                                     | **   | 83,118                        |
| MITSUBISHI MOTOR C NPV                                    | **   | 181,855                       |
| MITSUBISHI SHOKUHI NPV                                    | **   | 303,653                       |
| MITSUBISHI UFJ .953% DUE 07-19-2025                       | **   | 4,913,095                     |
| MITSUBISHI UFJ 1.538% DUE 07-20-2027                      | **   | 475,362                       |
| MITSUBISHI UFJ 1.538% DUE 07-20-2027                      | **   | 1,512,933                     |
| MITSUBISHI UFJ 2.309% DUE 07-20-2032                      | **   | 997,419                       |
| MITSUBISHI UFJ 2.757% DUE 09-13-2026                      | **   | 285,266                       |
| MITSUBISHI UFJ 4.788% DUE 07-18-2025                      | **   | 5,308,986                     |
| MITSUBISHI UFJ 5.017% DUE 07-20-2028                      | **   | 2,058,085                     |
| MITSUBISHI UFJ 5.063% DUE 09-12-2025                      | **   | 2,236,751                     |
| MITSUBISHI UFJ FIN GRP BDS 3.195% 07-18-2029              | **   | 6,898,028                     |
| MITSUBISHI UFJ FINANCIAL GROUP INC 5.242% DUE 04-19-2029  | **   | 853,285                       |
| MITSUBISHI UFJ FINANCIAL GROUP INC 5.406% DUE 04-19-2034  | **   | 622,657                       |
| MITSUBISHI UFJ FINANCIAL GROUP INC SR NT2.048% 07-17-2030 | **   | 379,278                       |
| MITSUBISHI UFJ FINANCIAL GROUP INC SR NT2.048% 07-17-2030 | **   | 3,371,356                     |
| MITSUBISHI UFJ FINL GROUP INC .962% DUE 10-11-2025 REG    | **   | 1,206,945                     |
| MITSUBISHI UFJ FINL GROUP INC 1.64% 10-13-2027            | **   | 5,633,518                     |
| MITSUBISHI UFJ FINL GROUP INC 2.193% DUE02-25-2025        | **   | 1,902,952                     |
| MITSUBISHI UFJ FINL GROUP INC 3.837% 04-17-2026           | **   | 676,720                       |
| MITSUBISHI UFJ FINL GROUP INC 4.08% 04-19-2028            | **   | 690,773                       |
| MITSUBISHI UFJ FINL GROUP INC CORP BOND 3.407% 03-07-2024 | **   | 6,901,325                     |
| MITSUBISHI UFJ FIXED 1.412% DUE 07-17-2025                | **   | 2,453,954                     |
| MITSUBISHI UFJ FIXED 1.412% DUE 07-17-2025                | **   | 11,390,122                    |
| MITSUBI E&S CO LTD NPV                                    | **   | 469,732                       |
| MIURA CO LTD NPV                                          | **   | 89,630                        |
| MIZUHO FINL GROUP 1.234% DUE 05-22-2027                   | **   | 683,579                       |
| MIZUHO FINL GROUP 1.234% DUE 05-22-2027                   | **   | 1,184,870                     |
| MIZUHO FINL GROUP 3.17% DUE 09-11-2027                    | **   | 282,007                       |
| MIZUHO FINL GROUP 3.261% DUE 05-22-2030                   | **   | 1,824,328                     |
| MIZUHO FINL GROUP FLTGT RT 2.201% DUE 07-10-2031          | **   | 4,167,087                     |
| MIZUHO FINL GROUP FLTGT RT 2.555% DUE 09-13-2025          | **   | 469,383                       |
| MIZUHO FINL GROUP FLTGT RT 2.839% DUE 07-16-2025          | **   | 2,462,593                     |
| MIZUHO FINL GROUP INC 2.172% DUE 05-22-2032 REG           | **   | 4,000,952                     |
| MIZUHO FINL GROUP INC 2.869% 09-13-2030                   | **   | 2,929,420                     |
| MIZUHO MEDY CO LTD NPV                                    | **   | 144,772                       |
| MIZUNO CORP NPV                                           | **   | 189,559                       |
| MK RESTAURANT GROU THB1(NVDR)                             | **   | 28,998                        |
| MKS INSTRS INC COM                                        | **   | 4,758,149                     |
| MLP VIPER ENERGY INC                                      | **   | 1,116,218                     |
| MMC NORILSK NICKEL ADR EACH REPR 1/10 SHARE (S            | **   | 8                             |
| MMC NORILSK NICKEL PJSC                                   | **   | 354,510                       |
| MOBILE TELESYSTEMS PJSC                                   | **   | 71,791                        |
| MOBIMO HLDG AG CHF38(REGD)                                | **   | 281,575                       |
| MODEL N INC COM USD0.00015                                | **   | 1,812,362                     |

| Security Name, Maturity Date, and Rate         | Cost | Current Value<br>(in dollars) |
|------------------------------------------------|------|-------------------------------|
| MODERNA INC COM                                | **   | 164,988                       |
| MODINE MFG CO COM STK                          | **   | 2,470,386                     |
| MOLINA HEALTHCARE INC COM                      | **   | 375,401                       |
| MONASH IVF GRP LTD NPV                         | **   | 36,521                        |
| MONDAY COM LTD COM NPV                         | **   | 3,615,155                     |
| MONDELEZ INTL INC 1.5% DUE 05-04-2025          | **   | 1,411,115                     |
| MONDELEZ INTL INC 2.75% DUE 04-13-2030 REG     | **   | 91,343                        |
| MONETA MONEY BANK CZK20.00                     | **   | 1,468,055                     |
| MONEX GROUP, INC. NPV                          | **   | 597,722                       |
| MONEYSUPERMARKET.C ORD GBP0.0002               | **   | 43,578                        |
| MONGODB INC CL A CL A                          | **   | 9,083,012                     |
| MONOLITHIC PWR SYS INC COM                     | **   | 395,499                       |
| MONRO INC COM USD0.01                          | **   | 2,432,462                     |
| MONSTER BEVERAGE CORP NEW COM                  | **   | 17,742,382                    |
| MONTANA AEROSPACE CHF1.00                      | **   | 97,590                        |
| MONTAUK RENEWABLES INC COM                     | **   | 95,996                        |
| MONTEA NV NPV                                  | **   | 79,986                        |
| MOODYS CORP 3.25% 01-15-2028                   | **   | 4,773,310                     |
| MOODYS CORP 5.25% DUE 07-15-2044               | **   | 506,269                       |
| MOODYS CORP COM                                | **   | 15,915,711                    |
| MOONLAKE IMMUNOTHERAPEUTICS COM                | **   | 2,213,897                     |
| MORGAN SINDALL GRP PLC ORD GBP0.05             | **   | 31,625                        |
| MORGAN STANLEY .791% DUE 01-22-2025/07-20-2021 | **   | 7,097,061                     |
| MORGAN STANLEY .864% DUE 10-21-2025 BEO        | **   | 2,919,478                     |
| MORGAN STANLEY .985% DUE 12-10-2026            | **   | 5,972,718                     |
| MORGAN STANLEY 1.164% 10-21-2025               | **   | 11,736,550                    |
| MORGAN STANLEY 1.794% 02-13-2032               | **   | 2,083,500                     |
| MORGAN STANLEY 1.928% DUE 04-28-2032           | **   | 564,113                       |
| MORGAN STANLEY 2.239% 07-21-2032               | **   | 4,980,474                     |
| MORGAN STANLEY 2.475% 01-21-2028               | **   | 653,126                       |
| MORGAN STANLEY 2.511% 10-20-2032               | **   | 1,452,434                     |
| MORGAN STANLEY 2.699% DUE 01-22-2031           | **   | 971,201                       |
| MORGAN STANLEY 2.72% DUE 07-22-2025            | **   | 5,656,400                     |
| MORGAN STANLEY 3.125% DUE 07-27-2026           | **   | 1,023,947                     |
| MORGAN STANLEY 3.625% DUE 01-20-2027           | **   | 12,107,030                    |
| MORGAN STANLEY 3.772% 01-24-2029               | **   | 79,217                        |
| MORGAN STANLEY 3.772% 01-24-2029               | **   | 3,688,830                     |
| MORGAN STANLEY 3.875% DUE 01-27-2026           | **   | 2,508,164                     |
| MORGAN STANLEY 3.875% DUE 04-29-2024           | **   | 4,524,696                     |
| MORGAN STANLEY 4.3% DUE 01-27-2045             | **   | 316,758                       |
| MORGAN STANLEY 4.35 DUE 09-08-2026             | **   | 491,026                       |
| MORGAN STANLEY 4.35 DUE 09-08-2026             | **   | 7,080,601                     |
| MORGAN STANLEY 4.431% 01-23-2030               | **   | 304,207                       |
| MORGAN STANLEY 5.123% DUE 02-01-2029           | **   | 291,566                       |
| MORGAN STANLEY 5.123% DUE 02-01-2029           | **   | 933,011                       |
| MORGAN STANLEY 5.25% 04-21-2034                | **   | 741,722                       |
| MORGAN STANLEY 6.407% 11-01-2029               | **   | 424,462                       |
| MORGAN STANLEY 6.407% 11-01-2029               | **   | 1,193,800                     |

| Security Name, Maturity Date, and Rate                                          | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------------------|------|-------------------------------|
| MORGAN STANLEY ABS CAP I INC 2005-HE1 CLM1 FLT RT DUE 12-25-2034                | **   | 1,588,060                     |
| MORGAN STANLEY BAML TRUST SERIES 2015-C22 CLASS A3 3.046% 03-15-2015            | **   | 1,695,674                     |
| MORGAN STANLEY BK 2.84% DUE 11-15-2049                                          | **   | 3,670,856                     |
| MORGAN STANLEY BK 3.077% DUE 03-15-2048                                         | **   | 6,796,835                     |
| MORGAN STANLEY BK 3.15% DUE 03-15-2048                                          | **   | 138,505                       |
| MORGAN STANLEY BK 3.372% DUE 10-15-2048                                         | **   | 677,264                       |
| MORGAN STANLEY BK 3.372% DUE 10-15-2048                                         | **   | 11,324,820                    |
| MORGAN STANLEY BK 3.473% DUE 12-15-2047                                         | **   | 5,349,447                     |
| MORGAN STANLEY BK AMER MERRILL LYNCH TR 2017-C34 CL A-SB 3.354% 11-15-2052      | **   | 1,562,310                     |
| MORGAN STANLEY BK AMER MERRILL LYNCH TR SER 2015-C23 CL A-3 3.451% 07-15-2050   | **   | 1,120,340                     |
| MORGAN STANLEY BK FLTGT RT 4.11% DUE 10-15-2047                                 | **   | 2,139,343                     |
| MORGAN STANLEY BK N A SALT LAKE CY GLOBAL NT SER A 3/A2 4.754% 04-21-2026       | **   | 1,637,736                     |
| MORGAN STANLEY COM STK USD0.01                                                  | **   | 35,535,547                    |
| MORGAN STANLEY FIXED .79% DUE 05-30-2025                                        | **   | 2,471,682                     |
| MORGAN STANLEY FIXED .79% DUE 05-30-2025                                        | **   | 1,708,925                     |
| MORGAN STANLEY FIXED 1.593% DUE 05-04-2027                                      | **   | 1,514,486                     |
| MORGAN STANLEY FLTGT RT 2.188% DUE 04-28-2026                                   | **   | 3,434,826                     |
| MORGAN STANLEY FLTGT RT 5.164% DUE 04-20-2029                                   | **   | 15,874,367                    |
| MORGAN STANLEY FLTGT RT 5.449% DUE 07-20-2029                                   | **   | 142,777                       |
| MORGAN STANLEY FLTGT RT 5.449% DUE 07-20-2029                                   | **   | 5,823,282                     |
| MORGAN STANLEY FORMERLY MORGAN STANLEY 3.591% 07-22-2028                        | **   | 477,772                       |
| MORGAN STANLEY FORMERLY MORGAN STANLEY 3.591% 07-22-2028                        | **   | 16,483,122                    |
| MORGAN STANLEY MTN 1.512% DUE 07-20-2027                                        | **   | 1,889,664                     |
| MORINAGA & CO NPV                                                               | **   | 471,847                       |
| MORINAGA MILK Y50                                                               | **   | 835,931                       |
| MORIROKU HOLDINGS NPV                                                           | **   | 51,307                        |
| MORITA HOLDINGS CORP NPV                                                        | **   | 54,012                        |
| MORITO CO LTD NPV                                                               | **   | 61,069                        |
| MORNINGSTAR INC COM STK                                                         | **   | 565,610                       |
| MOROZOFF LIMITED NPV                                                            | **   | 29,650                        |
| MORPHIC HLDG INC COM                                                            | **   | 127,419                       |
| MOSAIC CO NEW FIXED 4.05% DUE 11-15-2027                                        | **   | 146,373                       |
| MOTOR OIL REFIN SA EUR0.75                                                      | **   | 120,839                       |
| MOTOROLA SOLUTIONS 4% DUE 09-01-2024                                            | **   | 129,599                       |
| MOVADO GROUP INC COM                                                            | **   | 115,897                       |
| MP CLO VII LTD / MP CLO VII LLC SR NT CLA-R3 FLTGT 144A 3C7 6.44952% 10-18-2028 | **   | 324,390                       |
| MP MATERIALS CORP COM USD0.0001 CL A                                            | **   | 507,485                       |
| MPI CORPORATION TWD10                                                           | **   | 248,041                       |
| MPLX LP 1.75% DUE 03-01-2026                                                    | **   | 10,500,279                    |
| MPLX LP 2.65% DUE 08-15-2030                                                    | **   | 75,188                        |
| MPLX LP 2.65% DUE 08-15-2030                                                    | **   | 2,419,848                     |
| MPLX LP 4% 03-15-2028                                                           | **   | 157,299                       |
| MPLX LP 4% 03-15-2028                                                           | **   | 1,495,788                     |
| MPLX LP 4.8% 02-15-2029                                                         | **   | 1,301,954                     |
| MPLX LP 4.875% DUE 12-01-2024                                                   | **   | 497,124                       |
| MPLX LP 5.0% 03-01-2033                                                         | **   | 294,281                       |
| MPLX LP 5.0% 03-01-2033                                                         | **   | 990,746                       |
| MPLX LP 5.65% 03-01-2053                                                        | **   | 123,968                       |

| Security Name, Maturity Date, and Rate                         | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------|------|-------------------------------|
| MPLX LP FIXED 4.125% DUE 03-01-2027                            | **   | 293,789                       |
| MPLX LP FIXED 4.125% DUE 03-01-2027                            | **   | 1,992,866                     |
| MPLX LP FIXED 5.2% 12-01-2047                                  | **   | 440,587                       |
| MPLX LP FIXED 5.2% DUE 03-01-2047                              | **   | 296,775                       |
| MPS LTD INR10                                                  | **   | 86,353                        |
| MR COOPER GROUP INC COM USD0.01                                | **   | 245,828                       |
| MRS. BECTORS FOOD INR10                                        | **   | 523,774                       |
| MSCI INC COM USD0.01                                           | **   | 1,479,740                     |
| MSWF COML MTG TR FLTG RT 6.014% DUE 12-15-2056                 | **   | 3,758,790                     |
| MTN COML MTG TR FLTG RT 6.7369% DUE 03-15-2039                 | **   | 2,437,126                     |
| MTU AERO ENGINES A NPV (REGD)                                  | **   | 2,820,054                     |
| MUHAK CO KRW200                                                | **   | 25,691                        |
| MULTI COMMODITY EX INR10                                       | **   | 844,013                       |
| MULTICAMPUS CO LTD KRW5000                                     | **   | 25,551                        |
| MULTICONSULT AS NOK0.50                                        | **   | 36,801                        |
| MULTIPLAN EMPREEND COM NPV                                     | **   | 987,001                       |
| MUNICIPAL ELEC AUTH GA 2.257% 01-01-2029BEO TAXABLE            | **   | 3,351,263                     |
| MUNICIPAL ELEC AUTH GA 2.397% 01-01-2030BEO TAXABLE            | **   | 2,241,285                     |
| MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE            | **   | 9,129                         |
| MUNICIPAL ELEC AUTH GA 6.655% 04-01-2057BEO TAXABLE            | **   | 2,258,355                     |
| MURPHY OIL CORP COM                                            | **   | 2,414,556                     |
| NAKANISHI INC NPV                                              | **   | 60,545                        |
| NAMEN-AKT BELIMO HOLDING AG (SPLIT) HOLDING AG (SPLIT)         | **   | 616,086                       |
| NAMEN-AKT VZ HOLDING AG                                        | **   | 16,218                        |
| NAN PAO RESINS CHE TWD10                                       | **   | 283,834                       |
| NARAYANA HRUDAYALA INR10                                       | **   | 318,840                       |
| NASDAQ INC                                                     | **   | 16,803,797                    |
| NASDAQ INC 5.55% 02-15-2034                                    | **   | 333,102                       |
| NASPERS NPV (POST REV SPLIT)                                   | **   | 836,927                       |
| NATERA INC COM                                                 | **   | 136,242                       |
| NATIONAL ALUMINUM                                              | **   | 151,258                       |
| NATIONAL AUSTRALIA BK LTD NEW YORK BRH 5.2% 05-13-2025         | **   | 4,124,274                     |
| NATIONAL BK HLDGS CORP CL A COM STK                            | **   | 2,609,064                     |
| NATIONAL FERTIL.LTD INR10                                      | **   | 163,075                       |
| NATIONAL FL GAS CO 2.95% DUE 03-01-2031                        | **   | 1,509,224                     |
| NATIONAL GRID PLC 5.809% 06-12-2033                            | **   | 1,474,027                     |
| NATIONAL GRID PLC 5.809% 06-12-2033                            | **   | 2,632,192                     |
| NATIONAL RURAL UTILS COOP 5.6% 11-13-2026                      | **   | 826,367                       |
| NATIONAL RURAL UTILS COOP FIN CORP 1.875% 02-07-2025           | **   | 1,083,298                     |
| NATIONAL STORAGE AFFILIATES TR COM SHS BEN INT COM SHS BEN INT | **   | 2,654,080                     |
| NATIONWIDE BLDG 4.85% DUE 07-27-2027                           | **   | 5,485,642                     |
| NATL AGRI DEVELOPM SAR10                                       | **   | 77,741                        |
| NATL AUSTRALIA BK 3.5% DUE 06-09-2025                          | **   | 1,143,269                     |
| NATL AUSTRALIA BK 3.905% DUE 06-09-2027                        | **   | 2,713,227                     |
| NATL BK CDA MEDIUM .75% DUE 08-06-2024                         | **   | 1,249,411                     |
| NATL BK HUNGARY 04/01/2024                                     | **   | 2,078,001                     |
| NATL HLTH INVS INC 3% DUE 02-01-2031                           | **   | 1,441,191                     |
| NATL MOBILE TELECO KWD0.1                                      | **   | 26,804                        |

| Security Name, Maturity Date, and Rate                                         | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------------|------|-------------------------------|
| NATL RURAL UTILS 1% DUE 10-18-2024                                             | **   | 1,420,947                     |
| NATL RURAL UTILS 2.95% DUE 02-07-2024                                          | **   | 6,352,835                     |
| NATL RURAL UTILS FIXED 4.8% DUE 03-15-2028                                     | **   | 404,889                       |
| NATWEST GROUP PLC 1.642% 06-14-2027                                            | **   | 365,324                       |
| NATWEST GROUP PLC 1.642% 06-14-2027                                            | **   | 4,566,544                     |
| NATWEST GROUP PLC 5.847% DUE 03-02-2027                                        | **   | 3,809,849                     |
| NATWEST GROUP PLC 6.016% DUE 03-02-2034                                        | **   | 315,818                       |
| NATWEST GROUP PLC FIXED 7.472% DUE 11-10-2026                                  | **   | 813,487                       |
| NATWEST GROUP PLC FXD/FLTG SRNT 4.269% 03-22-2025                              | **   | 229,194                       |
| NATWEST GROUP PLC FXD/FLTG SRNT 4.269% 03-22-2025                              | **   | 11,641,073                    |
| NATWEST GROUP PLC SR GLBL COCO 5.076% 01-27-2030                               | **   | 275,909                       |
| NAVER CORPORATION KRW500                                                       | **   | 862,850                       |
| NAVIENT PRIVATE ED LN TR 2020-I 6.44764%04-15-2069                             | **   | 5,358,489                     |
| NAVIENT STUDENT LN TR 2021-I 6.05912% 12-26-2069                               | **   | 884,470                       |
| NAVISTAR FINL 6.18% DUE 08-25-2028                                             | **   | 851,244                       |
| NCC LTD INR2                                                                   | **   | 349,001                       |
| NCL INDUSTRIES INR10                                                           | **   | 51,191                        |
| NEC CORP NPV                                                                   | **   | 3,500,390                     |
| NEC NETWORKS AND SYSTEM INTEGRATION CORPORATION                                | **   | 69,186                        |
| NEKTAR THERAPEUTICS COM                                                        | **   | 31,071                        |
| NELNET STUD LN 2004-4 CL B FLTG DUE 01-25-2041                                 | **   | 2,752,969                     |
| NEMETSCHEK SE ORD NPV                                                          | **   | 98,310                        |
| NEO PERFORMANCE MA COM NPV                                                     | **   | 46,292                        |
| NEOGEN CORP COM                                                                | **   | 1,126,160                     |
| NESTLE HLDGS INC 1.15% 01-14-2027                                              | **   | 1,056,139                     |
| NESTLE SA CHF0.10(REGD)                                                        | **   | 15,077,584                    |
| NET ONE SYSTEMS CO NPV                                                         | **   | 387,001                       |
| NETEASE INC COMSTK                                                             | **   | 5,997,767                     |
| NETFLIX INC COM STK                                                            | **   | 19,779,013                    |
| NETGEAR INC COM                                                                | **   | 249,653                       |
| NETSTREIT CORP COM USD0.01                                                     | **   | 5,902,870                     |
| NEUROCRINE BIOSCIENCES INC COM                                                 | **   | 6,089,025                     |
| NEW CENTY HOME FLTG RT 6.13034% DUE 12-25-2035                                 | **   | 45,073                        |
| NEW CHINA LIFE INS CO LTD                                                      | **   | 136,830                       |
| NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052                                | **   | 162,766                       |
| NEW JERSEY RES CORP COM                                                        | **   | 187,548                       |
| NEW ORIENTAL ED & TECHNOLOGY GP INC                                            | **   | 1,221,245                     |
| NEW YORK & FIXED 2.606% DUE 08-01-2060                                         | **   | 59,820                        |
| NEW YORK CMNTY BANCORP INC COM                                                 | **   | 754,994                       |
| NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 3.13% 11-01-2028 BEO TAXABLE       | **   | 13,585,919                    |
| NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE      | **   | 103,046                       |
| NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.051% 09-15-2027 BEO TAXABLE      | **   | 609,519                       |
| NEW YORK ST TWY AUTH SECOND GEN HWY & BRDG TR FD 5.449% 04-01-2025 BEO TAXABLE | **   | 1,302,606                     |
| NEW YORK ST URBAN DEV CORP REV 3.9% 03-15-2033 BEO TAXABLE                     | **   | 13,689,785                    |
| NEW YORK TIMES CO CL A ISIN #US6501111073                                      | **   | 1,392,737                     |
| NEW ZEALAND (GOVT) 1.5% 15/05/2031                                             | **   | 157,024                       |
| NEWBORN TOWN INC COM                                                           | **   | 135,651                       |
| NEWELL BRANDS INC COM                                                          | **   | 7,621,352                     |

| Security Name, Maturity Date, and Rate                           | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------|------|-------------------------------|
| NEWFIELD EXPL CO 5.375% DUE 01-01-2026                           | **   | 503,226                       |
| NEWGATE FUND.PLC FRN M/BKD 12/2050 GBP 'A3A'                     | **   | 811,615                       |
| NEWMONT CORP FORMERLY NEWMONT GOLDCORP 2.25% DUE 10-01-2030 REG  | **   | 363,018                       |
| NEXANS SA EUR1                                                   | **   | 294,146                       |
| NEXON CO LTD NPV                                                 | **   | 424,666                       |
| NEXTDC LTD NPV                                                   | **   | 53,401                        |
| NEXTERA ENERGY CAP 1.9% DUE 06-15-2028                           | **   | 958,941                       |
| NEXTERA ENERGY CAP 4.625% DUE 07-15-2027                         | **   | 4,383,203                     |
| NEXTERA ENERGY CAP HLDGS INC .509% 09-01-2025                    | **   | 883,598                       |
| NEXTERA ENERGY CAP HLDGS INC .509% 09-01-2025                    | **   | 4,938,050                     |
| NEXTERA ENERGY CAP HLDGS INC 1.875% 01-15-2027                   | **   | 3,166,949                     |
| NEXTERA ENERGY CAP HLDGS INC 2.25% DUE 06-01-2030/05-12-2020 REG | **   | 1,497,821                     |
| NEXTERA ENERGY CAP HLDGS INC 4.9% 02-28-2028                     | **   | 3,611,712                     |
| NEXTERA ENERGY CAPITAL HOLDINGS INC 6.051% DUE 03-01-2025        | **   | 1,569,044                     |
| NEXTERA ENERGY INC COM                                           | **   | 16,990,679                    |
| NEXTRACKER INC COM USD0.0001 CL A                                | **   | 1,262,467                     |
| NGK INSULATORS LTD NPV                                           | **   | 56,191                        |
| NGM BIOPHARMACEUTICALS INC COM                                   | **   | 17,720                        |
| NICE CORPORATION                                                 | **   | 37,403                        |
| NIFCO INC NPV                                                    | **   | 170,641                       |
| NIHON DENKEI CO NPV                                              | **   | 91,670                        |
| NIHON KOHDEN CORP NPV                                            | **   | 66,480                        |
| NIHON PARKERIZING NPV                                            | **   | 60,541                        |
| NIHON TRIM CO LTD NPV                                            | **   | 62,122                        |
| NIKE INC 2.4% DUE 03-27-2025                                     | **   | 534,885                       |
| NIKE INC 2.75% DUE 03-27-2027                                    | **   | 800,426                       |
| NIKE INC 3.375% DUE 03-27-2050                                   | **   | 196,925                       |
| NIKE INC CL B                                                    | **   | 22,818,374                    |
| NIKKON HOLDINGS CO LTD NPV                                       | **   | 135,452                       |
| NIKON CORP NPV                                                   | **   | 334,691                       |
| NIPPON CHEM INDL NPV                                             | **   | 23,901                        |
| NIPPON PILLAR PACK NPV                                           | **   | 249,642                       |
| NIPPON RIETEC CO NPV                                             | **   | 41,187                        |
| NIPPON SHEET GLASS Y50                                           | **   | 78,987                        |
| NIPPON SHINYAKU CO NPV                                           | **   | 425,252                       |
| NIPPON TV HLDGS IN NPV                                           | **   | 53,508                        |
| NISHOKU TECHNOLOGY TWD10                                         | **   | 27,109                        |
| NISOURCE FIN CORP 5.65% DUE 02-01-2045                           | **   | 88,662                        |
| NISOURCE INC .95% DUE 08-15-2025 REG                             | **   | 1,532,885                     |
| NISOURCE INC 1.7% DUE 02-15-2031                                 | **   | 990,111                       |
| NISOURCE INC 5.25% DUE 03-30-2028                                | **   | 1,882,455                     |
| NISOURCE INC 5.4% 06-30-2033                                     | **   | 309,889                       |
| NISOURCE INC COM                                                 | **   | 901,399                       |
| NISSAN AUTO 5.93% DUE 03-15-2028                                 | **   | 19,603,408                    |
| NISSAN AUTO LEASE 4.91% DUE 01-15-2026                           | **   | 562,896                       |
| NISSAN MOTOR CO 2.652% SNR 17/03/2026 EUR                        | **   | 1,618,792                     |
| NISSAN MOTOR CO NPV                                              | **   | 1,854,278                     |
| NISSHIN SEIFUN GRP NPV                                           | **   | 507,685                       |

| Security Name, Maturity Date, and Rate                                            | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------------------|------|-------------------------------|
| NISSIN CORP NPV                                                                   | **   | 39,154                        |
| NISSO HOLDINGS CO NPV                                                             | **   | 47,932                        |
| NITTO KOGYO CORP NPV                                                              | **   | 58,732                        |
| NKT A/S                                                                           | **   | 629,204                       |
| NLC INDIA LTD                                                                     | **   | 96,810                        |
| NNN REIT INC 3.6% DUE 12-15-2026                                                  | **   | 191,491                       |
| NNN REIT INC 4% DUE 11-15-2025                                                    | **   | 131,088                       |
| NODA CORP NPV                                                                     | **   | 80,054                        |
| NOMURA ASSET ACCEP CORP ALTERNATIVE CL I-A-5 FLTG RATE DUE 03-25-2047 REG         | **   | 1,317,558                     |
| NOMURA CO LTD NPV                                                                 | **   | 117,974                       |
| NOMURA HLDGS INC 2.329% DUE 01-22-2027                                            | **   | 825,740                       |
| NOMURA HLDGS INC 2.648% 01-16-2025                                                | **   | 2,328,437                     |
| NOMURA HLDGS INC 2.999% DUE 01-22-2032                                            | **   | 4,644,210                     |
| NOMURA HLDGS INC 5.842% DUE 01-18-2028                                            | **   | 1,635,290                     |
| NOMURA HLDGS INC FIXED 2.679% DUE 07-16-2030                                      | **   | 580,222                       |
| NONGSHIM CO KRW5000                                                               | **   | 294,213                       |
| NORDEA REALKREDIT 1% CVD BDS 01/10/50 DKK0.01                                     | **   | 275,905                       |
| NORDEA REALKREDIT 1.5% CVD BDS 01/10/2053 DKK                                     | **   | 1                             |
| NORDEA REALKREDIT 1.5% CVD BDS 01/10/2053 DKK                                     | **   | 57,250                        |
| NORFOLK SOUTHN 3.8% DUE 08-01-2028                                                | **   | 73,093                        |
| NORFOLK SOUTHN 3.8% DUE 08-01-2028                                                | **   | 1,868,265                     |
| NORFOLK SOUTHN 3.95 DUE 10-01-2042                                                | **   | 299,486                       |
| NORFOLK SOUTHN CORP COM                                                           | **   | 11,346,004                    |
| NORITSU KOKI CO NPV                                                               | **   | 295,589                       |
| NOROO PAINT SHS                                                                   | **   | 29,612                        |
| NORTHEAST UTILS 3.15% DUE 01-15-2025                                              | **   | 973,976                       |
| NORTHEASTERN UNIV 2.894% 10-01-2050                                               | **   | 81,693                        |
| NORTHERN STAR RESOURCES LTD                                                       | **   | 660,005                       |
| *NORTHERN TRUST CORP 4.0% DUE 05-10-2027 BEO                                      | **   | 2,458,422                     |
| NORTHROP GRUMMAN 2.93% DUE 01-15-2025                                             | **   | 3,908,846                     |
| NORTHROP GRUMMAN CORP COM                                                         | **   | 33,198,616                    |
| NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050                                       | **   | 1,013,052                     |
| NORTHWEST NAT HLDG CO COM                                                         | **   | 2,546,715                     |
| NOV INC COM                                                                       | **   | 12,214,644                    |
| NOVABEV GROUP RUB100 RUB                                                          | **   | 42,848                        |
| NOVAGOLD RES INC COM NEW                                                          | **   | 74,908                        |
| NOVARTIS AG CHF0.49 (REGD)                                                        | **   | 10,850,735                    |
| NOVARTIS CAP CORP 3% DUE 11-20-2025                                               | **   | 335,539                       |
| NOVATEK MICROELECTRONICS CORP TWD10                                               | **   | 5,895,961                     |
| NOVATEK PJSC RUB0.1(RUB)                                                          | **   | 237,023                       |
| NOVO NORDISK A/S SER'B'DKK0.1                                                     | **   | 24,099,649                    |
| NOVOCURE LTD COM USD0.00                                                          | **   | 573,969                       |
| NOVOLIPETSK STEEL RUB1(RUB)                                                       | **   | 135,167                       |
| NRG ENERGY INC COM NEW                                                            | **   | 5,707,628                     |
| NSD CO LTD NPV                                                                    | **   | 123,070                       |
| NSW INC NPV                                                                       | **   | 88,793                        |
| *NT COLLECTIVE ALL COUNTRY WORLD EX-US INVESTABLE MARKET INDEX FUND - DC - NONLEN | **   | 7,053,422,344                 |
| *NT COLLECTIVE ALL COUNTRY WORLD INVESTABLE MARKET INDEX FUND - DC - TIER J       | **   | 1,241,654,238                 |

| Security Name, Maturity Date, and Rate                                         | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------------|------|-------------------------------|
| *NT COLLECTIVE S&P500 INDEX FUND-DC-NON LENDING (TIER J)                       | **   | 19,885,966,455                |
| NTT FIN CORP 1.162% 04-03-2026                                                 | **   | 535,183                       |
| NTT FIN CORP 1.162% 04-03-2026                                                 | **   | 1,397,934                     |
| NUCOR CORP 2.0% DUE 06-01-2025 REG                                             | **   | 1,105,136                     |
| NUCOR CORP COM                                                                 | **   | 3,749,866                     |
| NUCOR CORP FIXED 2.979% DUE 12-15-2055                                         | **   | 16,964                        |
| NURIX THERAPEUTICS INC COM                                                     | **   | 35,676                        |
| NUTANIX INC CL A CL A                                                          | **   | 2,772,458                     |
| NUTRIEN LTD 4.9% DUE 03-27-2028                                                | **   | 1,102,560                     |
| NUTRIEN LTD 5.95% DUE 11-07-2025 BEO                                           | **   | 1,244,595                     |
| NUTRIEN LTD FIXED 4.125% DUE 03-15-2035                                        | **   | 9,266                         |
| NUTRIEN LTD FIXED 5.25% DUE 01-15-2045                                         | **   | 195,884                       |
| NUVALENT INC CL A CL A                                                         | **   | 1,028,420                     |
| NUVEI CORP SUBORDINATE VTG SH SUBORDINATE VOTING SHARES (CAD)                  | **   | 528,561                       |
| NVIDIA CORP COM                                                                | **   | 148,426,348                   |
| NVIDIA CORP FIXED 3.7% DUE 04-01-2060                                          | **   | 672,689                       |
| NXP B V / NXP FDG LLC / NXP USA INC SR NT 2.7% 05-01-2025                      | **   | 1,160,292                     |
| NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041                     | **   | 649,924                       |
| NXP B V/NXP FDG LLC/NXP USA INC 4.3% 06-18-0209                                | **   | 933,647                       |
| NXP B V/NXP FUNDING LLC/NXP USA INC 3.875% 06-18-2026                          | **   | 1,364,511                     |
| NXP B V/NXP FUNDING LLC/NXP USA INC 2.5%DUE 05-11-2031                         | **   | 467,695                       |
| NXP SEMICONDUCTORS N V COM STK                                                 | **   | 29,209,784                    |
| NY N Y TAXABLE-BUILD AMER BDS-F-1 6.271 DUE 12-01-2037                         | **   | 7,168,379                     |
| NYKREDIT REALKREDI 1% CVD BDS 01/10/2053DKK                                    | **   | 8                             |
| NYKREDIT REALKREDI 1% SNR 01/10/2050 DKK0.01                                   | **   | 455,502                       |
| NYKREDIT REALKREDIT A/S 1.0% 01/10/2050                                        | **   | 371,337                       |
| NYMT LN TR 2022-CP1 2.0424% 07-25-2061                                         | **   | 593,067                       |
| NYO COML MTG TR FLTGT RT 6.54348% DUE 11-15-2038                               | **   | 2,305,788                     |
| O REILLY AUTOMOTIVE INC NEW 3.6% DUE 09-01-2027                                | **   | 54,013                        |
| O REILLY AUTOMOTIVE INC NEW COM USD0.01                                        | **   | 21,487,959                    |
| OAKTREE CLO 2019-1 LTD / OAKTREE SR SEC DNT CL A-1-R FLTGT 6.68942% 04-22-2030 | **   | 499,617                       |
| OBARA GROUP INCORPORATED                                                       | **   | 112,463                       |
| OBIC BUSINESS CONS NPV                                                         | **   | 109,803                       |
| OBIC CO LTD NPV                                                                | **   | 1,051,209                     |
| OBRASCON HUAR LAIN EUR0.25                                                     | **   | 64,813                        |
| OBX 2021-INV2 TR 2.5% DUE 10-25-2051                                           | **   | 1,392,429                     |
| OBX 2021-INV2 TR FLTGT RT 5% DUE 10-25-2051                                    | **   | 390,579                       |
| OBX 2021-NQM2 TR 1.101% 05-25-2061                                             | **   | 1,921,548                     |
| OBX 2022 INV3 TR 3% DUE 02-25-2052                                             | **   | 1,442,477                     |
| OBX 2023-NQM3 TR MTG BACKED NT CL A-1 144A 5.94871% 02-25-2063                 | **   | 2,709,544                     |
| OBX 2023-NQM7 TR MTG BKD NTS CL A-1 144A6.84399986267% 04-25-2063              | **   | 4,301,035                     |
| OCCIDENTAL PETE 3% DUE 02-15-2027                                              | **   | 2,198,649                     |
| OCCIDENTAL PETE 3.4% DUE 04-15-2026                                            | **   | 1,576,062                     |
| OCCIDENTAL PETE CORP 3.2% 08-15-2026                                           | **   | 848,250                       |
| OCCIDENTAL PETE CORP SR NT 5.55% 03-15-2026                                    | **   | 1,107,953                     |
| OCCIDENTAL PETROLEUM CORP 3.5% DUE 08-15-2029/08-08-2019 REG                   | **   | 1,560,416                     |
| OCEANAGOLD CORP COM NPV                                                        | **   | 263,516                       |
| OCHI HLDG CO LTD NPV                                                           | **   | 40,278                        |

| Security Name, Maturity Date, and Rate                                        | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------------|------|-------------------------------|
| OCP S A 5.625% DUE 04-25-2024                                                 | **   | 1,296,256                     |
| OCTAGON INVT PARTNERS 48 LTD / 6.72942% 10-20-2034                            | **   | 748,691                       |
| ODEBRECHT OIL & FINANCE ODEBRECHT OIL & FINANCE VAR RT 12-31-2099             | **   | 2,395                         |
| ODFJELL DRILLING LIMITED USD0.01                                              | **   | 14,991                        |
| ODFJELL SE COMMON STOCK                                                       | **   | 13,204                        |
| ODFJELL SE CONMMON STOCK                                                      | **   | 56,910                        |
| OGE ENERGY CORP COM                                                           | **   | 1,964,847                     |
| OH ST UNIV GEN RCPTS TAXABLE-SER A 4.8 DUE 06-01-2111                         | **   | 3,335,868                     |
| OIL STS INTL INC COM ISIN US6780261052                                        | **   | 8,053                         |
| OIS CHASUS33 11/02/2029 COP P 5.96% / R 1DCOOVI SWU00SKM6                     | **   | 96                            |
| OKAMURA CORP NPV                                                              | **   | 725,223                       |
| OKI ELECTRIC IND NPV                                                          | **   | 425,194                       |
| OKTA INC CL A CL A                                                            | **   | 211,569                       |
| OKUMA CORPORATION NPV                                                         | **   | 706,696                       |
| OKURA INDUSTRIAL NPV                                                          | **   | 30,785                        |
| OLD DOMINION FREIGHT LINE INC COM                                             | **   | 1,960,176                     |
| OLD NATL BANCORP IND COM                                                      | **   | 3,230,246                     |
| OLD REP INTL CORP FIXED 4.875% DUE 10-01-2024                                 | **   | 2,110,169                     |
| OLIN CORP COM                                                                 | **   | 9,435,855                     |
| OLLIES BARGAIN OUTLET HLDGS INC COM                                           | **   | 1,507,934                     |
| OLYMPIC CIRCUIT A CNY1                                                        | **   | 365,569                       |
| OLYMPIC STL INC COM                                                           | **   | 264,265                       |
| OLYMPUS CORP NPV                                                              | **   | 4,819,737                     |
| OMNICELL INC COM                                                              | **   | 468,569                       |
| OMNICOM GROUP INC COM                                                         | **   | 6,306,579                     |
| ON24 INC COM                                                                  | **   | 70,715                        |
| ONE GAS INC 5.1% 04-01-2029                                                   | **   | 1,441,366                     |
| ONE GAS INC COM                                                               | **   | 335,804                       |
| ONE GAS INC NT 1.1% 03-11-2024                                                | **   | 6,234,176                     |
| ONE NEW YORK PLAZA TR 2020-1NYP COML MTGPASSTHRU CTF CL A 6.39848% 01-15-2036 | **   | 571,118                       |
| ONE NEW YORK PLAZA TR 2020-1NYP COML MTGPASSTHRU CTF CL A 6.39848% 01-15-2036 | **   | 1,337,368                     |
| ONEMAIN DIRECT 5.41% DUE 11-14-2029                                           | **   | 1,650,862                     |
| ONEMAIN DIRECT 5.41% DUE 11-14-2029                                           | **   | 9,663,581                     |
| ONEMAIN FINL 5.84% DUE 09-15-2036                                             | **   | 9,489,683                     |
| ONEMAIN FINL ISSUANCE TR 2020-2 1.75% 09-14-2035                              | **   | 737,289                       |
| ONEMAIN FINL ISSUANCE TR 2021-1 AST BACKED NT CL A-2 FLTG 6.106% 06-16-2036   | **   | 2,841,693                     |
| ONEMAIN FINL ISSUANCE TR 2022-2 ASSET BACKED NT CL A 144A 4.89% 10-14-2034    | **   | 2,547,199                     |
| ONEMAIN HLDGS INC COM                                                         | **   | 1,201,808                     |
| ONEOK INC 5.55% 11-01-2026                                                    | **   | 1,099,237                     |
| ONEOK INC 5.65% 11-01-2028                                                    | **   | 3,628,903                     |
| ONEOK INC 5.8% 11-01-2030                                                     | **   | 614,284                       |
| ONEOK INC NEW 2.75% DUE 09-01-2024                                            | **   | 4,753,370                     |
| ONEOK INC NEW 4% DUE 07-13-2027                                               | **   | 1,093,537                     |
| ONEOK INC NEW 4.45% DUE 09-01-2049                                            | **   | 324,028                       |
| ONEOK INC NEW 5.2% DUE 07-15-2048                                             | **   | 141,205                       |
| ONEOK INC NEW 6.35% DUE 01-15-2031 REG                                        | **   | 1,602,941                     |
| ONEOK INC NEW FIXED 2.2% DUE 09-15-2025                                       | **   | 5,199,205                     |
| ONESPAWORLD HLDGS LTD COM USD0.0001                                           | **   | 3,429,966                     |

| Security Name, Maturity Date, and Rate                       | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------|------|-------------------------------|
| ONO PHARMACEUTICAL NPV                                       | **   | 1,188,577                     |
| ONTARIO PROV CDA PROV OF ON 2.5% 2.5% DUE 04-27-2026 BEO     | **   | 28,878,042                    |
| ONTO INNOVATION INC                                          | **   | 3,224,814                     |
| OOEDO ONSSEN REIT INV CORP                                   | **   | 53,659                        |
| OOH MEDIA LIMITED NPV                                        | **   | 233,756                       |
| OOMA INC COM                                                 | **   | 84,756                        |
| OOREDOO QARI                                                 | **   | 32,158                        |
| OPEN HOUSE GROUP CO LTD NPV                                  | **   | 474,734                       |
| OPEN TEXT CORP COM                                           | **   | 8,478,796                     |
| OPORTUN FDG XIV LLC 1.21% 03-08-2028                         | **   | 116,722                       |
| OPPLE LIGHTING CO LTD-A STOCK CONNECT                        | **   | 669,025                       |
| OPTIM CORPORATION NPV                                        | **   | 28,123                        |
| OPTION CARE HEALTH INC COM NEW COM NEW                       | **   | 4,259,326                     |
| OPTORUN CO LTD NPV                                           | **   | 175,849                       |
| ORACLE CORP 1.65% 03-25-2026                                 | **   | 3,987,854                     |
| ORACLE CORP 2.5% DUE 04-01-2025 REG                          | **   | 1,166,960                     |
| ORACLE CORP 2.65% DUE 07-15-2026                             | **   | 11,795,154                    |
| ORACLE CORP 3.6% DUE 04-01-2040 REG                          | **   | 4,002,481                     |
| ORACLE CORP 3.85% DUE 07-15-2036                             | **   | 166,742                       |
| ORACLE CORP 3.9% DUE 05-15-2035                              | **   | 61,665                        |
| ORACLE CORP 4.5% 05-06-2028                                  | **   | 235,194                       |
| ORACLE CORP 4.65% 05-06-2030                                 | **   | 3,596,171                     |
| ORACLE CORP 4.9% 02-06-2033                                  | **   | 2,467,779                     |
| ORACLE CORP 5.55% 02-06-2053                                 | **   | 2,842,260                     |
| ORACLE CORP COM                                              | **   | 22,034,975                    |
| ORACLE CORP FIXED 2.3% DUE 03-25-2028                        | **   | 2,780,598                     |
| ORACLE CORP FIXED 2.875% DUE 03-25-2031                      | **   | 70,964                        |
| ORACLE CORP FIXED 3.65% DUE 03-25-2041                       | **   | 578,568                       |
| ORACLE CORP FIXED 3.85% DUE 04-01-2060                       | **   | 6,774,047                     |
| ORACLE CORP JAPAN NPV                                        | **   | 92,524                        |
| ORBIA ADVANCE CORP S A B DE C V SR NT 144A 1.875% 05-11-2026 | **   | 1,377,069                     |
| ORGANON & CO COM                                             | **   | 2,166,389                     |
| ORICA LIMITED NPV                                            | **   | 2,316,924                     |
| ORIGIN MATLS INC COM                                         | **   | 9,616                         |
| ORION OFFICE REIT INC COM                                    | **   | 73,788                        |
| ORION S A COM NPV                                            | **   | 646,109                       |
| ORSERO NPV                                                   | **   | 96,728                        |
| ORTHOFIX MED INC COM USD0.10                                 | **   | 426,790                       |
| OSB GROUP PLC ORD GBP 0.0100                                 | **   | 687,912                       |
| OSCAR HEALTH INC CL A CL A                                   | **   | 2,286,841                     |
| OSCAR US FDG XIV LLC NT CL A-4 144A 2.82% 04-10-2029         | **   | 1,898,337                     |
| OSHKOSH CORPORATION                                          | **   | 8,065,162                     |
| OTIS WORLDWIDE CORP 2.056% DUE 04-05-2025 BEO                | **   | 384,558                       |
| OTIS WORLDWIDE CORP 2.565% DUE 02-15-2030 BEO                | **   | 285,401                       |
| OTIS WORLDWIDE CORP 5.25% 08-16-2028                         | **   | 1,683,263                     |
| OTIS WORLDWIDE CORP COM USD0.01 WI                           | **   | 4,961,380                     |
| OTP BANK NYRT HUF100                                         | **   | 793,777                       |

| Security Name, Maturity Date, and Rate                   | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------|------|-------------------------------|
| OTSUKA CORP NPV                                          | **   | 746,314                       |
| OUE REAL ESTATE INVESTMENT TRU UNITS                     | **   | 281,262                       |
| OUTFRONT MEDIA INC COM                                   | **   | 603,602                       |
| OUTOKUMPU OYJ SER'A'NPV                                  | **   | 160,485                       |
| OUTSET MED INC COM                                       | **   | 113,069                       |
| OVERSEA-CHINESE BANKING CORPORATION SGD0.5               | **   | 869,229                       |
| OVERSEAS PVT INVT 3.43% DUE 05-15-2030                   | **   | 3,992,134                     |
| OVINTIV INC 5.65% 05-15-2025                             | **   | 1,285,687                     |
| OVINTIV INC COM USD0.01                                  | **   | 6,064,913                     |
| OVS SPA NPV                                              | **   | 148,859                       |
| OWENS CORNING NEW COM STK                                | **   | 2,042,758                     |
| P A M TRANSN SVCS INC COM                                | **   | 15,377                        |
| PAC GAS & ELEC CO 4.2% DUE 06-01-2041                    | **   | 260,088                       |
| PAC GAS & ELEC CO 6.95% 03-15-2034                       | **   | 660,347                       |
| PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027              | **   | 4,996,814                     |
| PAC GAS & ELEC CO FIXED 2.95% DUE 03-01-2026             | **   | 568,507                       |
| PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026             | **   | 1,822,632                     |
| PAC GAS & ELEC CO FIXED 3.45% DUE 07-01-2025             | **   | 314,570                       |
| PAC GAS & ELEC CO FIXED 3.45% DUE 07-01-2025             | **   | 1,104,383                     |
| PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050             | **   | 257,129                       |
| PACCAR INC COM                                           | **   | 9,992,915                     |
| PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG | **   | 3,884,834                     |
| PACIFIC GAS & ELEC CO 4.0% 12-01-2046                    | **   | 220,175                       |
| PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042                | **   | 80,709                        |
| PACIFIC GAS & ELEC CO 6.1% 01-15-2029                    | **   | 3,899,480                     |
| PACIFIC GAS & ELEC CO 6.7% 04-01-2053                    | **   | 870,708                       |
| PACIFIC GAS & ELEC CO 6.75% 01-15-2053                   | **   | 403,966                       |
| PACIFIC GAS & ELECTRIC CO 6.4% 06-15-2033                | **   | 2,424,564                     |
| PACIFICORP 2.7% DUE 09-15-2030                           | **   | 902,342                       |
| PACKAGING CORP OF AMERICA 4.05% DUE 12-15-2049           | **   | 82,185                        |
| PAL GROUP HOLDINGS CO LTD                                | **   | 64,667                        |
| PALADIN ENERGY LTD NPV                                   | **   | 1,103,680                     |
| PALMER SQ EUR LN F BDS 15/05/2033 EUR '144A'             | **   | 828,011                       |
| PALO ALTO NETWORKS INC COM USD0.0001                     | **   | 27,168,474                    |
| PANAMA REP 4.5% DUE 04-16-2050 REG                       | **   | 138,432                       |
| PANAMA REP 6.875% 01-31-2036                             | **   | 299,142                       |
| PANAMA REP GLOBAL BD TBOND 3.16% 01-23-2030              | **   | 297,588                       |
| PANDORA A/S DKK0.01                                      | **   | 4,012,082                     |
| PAPA JOHNS INTL INC COM                                  | **   | 4,412,802                     |
| PAR PACIFIC HOLDINGS INC COM NEW COM NEW                 | **   | 1,335,906                     |
| PARADE TECHNOLOGIE TWD10                                 | **   | 860,201                       |
| PARAGON 28 INC COM                                       | **   | 1,155,990                     |
| PARAGON BANKING GR ORD GBP1                              | **   | 638,426                       |
| PARAMOUNT GLOBAL OM USD0.001 CL B                        | **   | 2,944,216                     |
| PARAS DEFENCE AND INR10                                  | **   | 123,895                       |
| PARIS MIKI HOLDINGS INC                                  | **   | 729                           |
| PARK 24 CO LTD NPV                                       | **   | 361,351                       |
| PARK HOTELS & RESORTS INC COM                            | **   | 1,629,195                     |

| Security Name, Maturity Date, and Rate                                            | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------------------|------|-------------------------------|
| PARKER-HANNIFIN CORP COM                                                          | **   | 2,426,968                     |
| PARTNERS GROUP HLG CHF0.01 (REGD)                                                 | **   | 1,568,044                     |
| PASCO CORP NPV                                                                    | **   | 33,784                        |
| PATTERSON-UTI ENERGY INC COM                                                      | **   | 6,181,801                     |
| PAWNEE EQUIP 5.17% DUE 02-15-2028                                                 | **   | 2,293,331                     |
| PAYLOCITY HLDG CORP COM                                                           | **   | 2,637,600                     |
| PAYONEER GLOBAL INC COM                                                           | **   | 409,813                       |
| PAYPAL HLDGS INC FIXED 1.65% DUE 06-01-2025                                       | **   | 820,947                       |
| PAYPAL HLDGS INC FIXED 2.3% DUE 06-01-2030                                        | **   | 17,509                        |
| PAYPAL HOLDINGS INC 4.4% DUE 06-01-2032 BEO                                       | **   | 99,466                        |
| PAYSAFE LTD COM                                                                   | **   | 220,333                       |
| PCA CORPORATION NPV                                                               | **   | 24,738                        |
| PCBL LTD NPV                                                                      | **   | 85,395                        |
| PCC ROKITA SA PLN1.00                                                             | **   | 50,459                        |
| PDF SOLUTIONS INC COM                                                             | **   | 1,597,037                     |
| PEACEHEALTH 1.375% DUE 11-15-2025                                                 | **   | 720,951                       |
| PEGASUS CO LTD NPV                                                                | **   | 35,511                        |
| PEGASYSTEMS INC COM                                                               | **   | 3,382,236                     |
| PELIKAN INTERNATIONAL CORP MYR1                                                   | **   | 4,595                         |
| PENNAR INDUSTRIES LTD                                                             | **   | 244,141                       |
| PENNSYLVANIA ST HIGHER ED ASSISTANCE AGYSTUDENT LN REV FLTGT RT 0% 10-25-2036 BEO | **   | 1,563,412                     |
| PENNYMAC FINL SVCS INC NEW COM                                                    | **   | 1,236,208                     |
| PENSKE AUTOMOTIVE GROUP INC COM STK                                               | **   | 1,286,969                     |
| PEPPERDINE UNIV FIXED 3.301% DUE 12-01-2059                                       | **   | 172,643                       |
| PEPSICO INC 1.625% DUE 05-01-2030                                                 | **   | 25,590                        |
| PEPSICO INC 2.25% DUE 03-19-2025                                                  | **   | 106,861                       |
| PEPSICO INC 2.625% DUE 03-19-2027                                                 | **   | 104,346                       |
| PEPSICO INC 5.25% 11-10-2025                                                      | **   | 592,602                       |
| PEPSICO INC COM                                                                   | **   | 20,206,714                    |
| PEPSICO INC FLTGT RT 11-12-2024                                                   | **   | 551,284                       |
| PERELLA WEINBERG PARTNERS COM USD0.0001 CL A                                      | **   | 102,390                       |
| PERENTI LIMITED NPV                                                               | **   | 285,424                       |
| PERFECT WORLD CO LTD 'A' CNY1 (STOCK CONNECT LINE)                                | **   | 1,471,561                     |
| PERFORMANCE FOOD GROUP CO COM                                                     | **   | 3,633,072                     |
| PERION NETWORK LTD PERION NETWORK LTD                                             | **   | 33,957                        |
| PERMIAN RES CORP CL A                                                             | **   | 6,978,677                     |
| PERNOD RICARD NPV EUR 1.55                                                        | **   | 6,484,840                     |
| PERRIGO COMPANY LIMITED COM EUR0.001                                              | **   | 13,427,234                    |
| PERSOL HOLDINGS CO NPV                                                            | **   | 657,884                       |
| PERSONALIS INC COM                                                                | **   | 11,380                        |
| PERTAMINA GEOTHERM IDR500                                                         | **   | 159,835                       |
| PERU REP 2.78% 12-01-2060                                                         | **   | 351,090                       |
| PERUSAHAAN 3% DUE 06-30-2030                                                      | **   | 1,426,000                     |
| PETCO HEALTH & WELLNESS CO INC CL A COM CL A COM                                  | **   | 78,084                        |
| PETMED EXPRESS INC COM STK                                                        | **   | 60,480                        |
| PETRO-CDA 7.875% DUE 06-15-2026                                                   | **   | 212,107                       |
| PETROCHINA COMPANY LIMITED H CNY1                                                 | **   | 6,412,540                     |
| PETROL BRASILEIROS PRF NPV                                                        | **   | 99,662                        |

| Security Name, Maturity Date, and Rate                                    | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------------|------|-------------------------------|
| PETROLEOS MEXICANOS 6.5% 03-13-2027                                       | **   | 4,472,912                     |
| PFIZER INC 1.7% DUE 05-28-2030                                            | **   | 759,088                       |
| PFIZER INC 2.625% DUE 04-01-2030                                          | **   | 1,029,771                     |
| PFIZER INC COM                                                            | **   | 16,815,750                    |
| PFIZER INVESTMENT ENTER 4.45% 05-19-2026                                  | **   | 6,947,126                     |
| PFIZER INVESTMENT ENTER 4.65% 05-19-2025                                  | **   | 2,424,494                     |
| PFS FING CORP 2022-D PREM FIN AST BKD NT4.27% 08-15-2027                  | **   | 687,543                       |
| PFS FING CORP 5.52% DUE 10-15-2028                                        | **   | 2,064,211                     |
| PG& E CORP COM                                                            | **   | 20,195,187                    |
| PG&E RECOVERY FDG LLC SR SECD NT CL A-3 2.822% 07-15-2048                 | **   | 139,187                       |
| PG&E WILDFIRE 3.594% DUE 06-01-2032                                       | **   | 674,075                       |
| PG&E WILDFIRE 4.263% DUE 06-01-2038                                       | **   | 906,485                       |
| PG&E WILDFIRE 4.263% DUE 06-01-2038                                       | **   | 3,606,954                     |
| PG&E WILDFIRE 4.722% DUE 06-01-2039                                       | **   | 2,944,782                     |
| PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054  | **   | 934,009                       |
| PGT INC COM                                                               | **   | 8,446,308                     |
| PHA CO LTD                                                                | **   | 64,695                        |
| PHARMARESEARCH CO LTD                                                     | **   | 184,923                       |
| PHATHOM PHARMACEUTICALS INC COM                                           | **   | 177,487                       |
| PHEAA STUDENT LN TR 2021-1 STUD LN AST BACKED NT 144A 5.98912% 05-25-2070 | **   | 1,858,635                     |
| PHILIP MORRIS INTL 2.1% DUE 05-01-2030                                    | **   | 541,250                       |
| PHILIP MORRIS INTL 2.75% DUE 02-25-2026                                   | **   | 7,667,871                     |
| PHILIP MORRIS INTL 3.375% DUE 08-11-2025                                  | **   | 5,268,855                     |
| PHILIP MORRIS INTL 5% DUE 11-17-2025                                      | **   | 607,435                       |
| PHILIP MORRIS INTL INC 4.875% 02-15-2028                                  | **   | 3,358,562                     |
| PHILIP MORRIS INTL INC 4.875% 02-13-2026                                  | **   | 1,892,200                     |
| PHILIP MORRIS INTL INC 5.125% 02-15-2030                                  | **   | 407,413                       |
| PHILIP MORRIS INTL INC 5.125% DUE 11-17-2027                              | **   | 2,177,693                     |
| PHILIP MORRIS INTL INC 5.375% 02-15-2033                                  | **   | 410,729                       |
| PHILIPPINES(REP OF 6.25% BDS 14/01/2036 PHP                               | **   | 169,158                       |
| PHILLIPS 66 .9% DUE 02-15-2024                                            | **   | 1,438,041                     |
| PHILLIPS 66 3.85% DUE 04-09-2025                                          | **   | 2,302,333                     |
| PHILLIPS 66 5.3% DUE 06-30-2033                                           | **   | 1,105,598                     |
| PHILLIPS 66 CO 3.55% 10-01-2026                                           | **   | 289,362                       |
| PHILLIPS 66 CO FIXED 3.15% DUE 12-15-2029                                 | **   | 228,968                       |
| PHILLIPS 66 FIXED 1.3% DUE 02-15-2026                                     | **   | 1,900,293                     |
| PHISON ELECTRONICS TWD10                                                  | **   | 1,643,505                     |
| PHOENIX MILLS INR2                                                        | **   | 102,125                       |
| PHREESIA INC COM                                                          | **   | 1,122,775                     |
| PHX ENERGY SVCS CO COM NPV                                                | **   | 613,674                       |
| PHYSICIANS RLTY L P 2.625% 11-01-2031                                     | **   | 280,235                       |
| PIEDMONT NAT GAS 3.5% DUE 06-01-2029                                      | **   | 582,484                       |
| PIEDMONT NAT GAS 3.64% DUE 11-01-2046                                     | **   | 594,566                       |
| PING AN INSURANCE GROUP H CNY1                                            | **   | 756,024                       |
| PINNACLE FINL PARTNERS INC COM                                            | **   | 5,293,207                     |
| PINNACLE W. CAP CORP COM                                                  | **   | 2,022,152                     |
| PINTEREST INC CL A CL A                                                   | **   | 462,556                       |
| PIONEER NAT RES CO 1.125% DUE 01-15-2026 REG                              | **   | 603,607                       |

| Security Name, Maturity Date, and Rate                              | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------|------|-------------------------------|
| PIONEER NAT RES CO 1.125% DUE 01-15-2026 REG                        | **   | 4,102,672                     |
| PIONEER NAT RES CO 1.9% DUE 08-15-2030/08-11-2020 REG               | **   | 1,675,143                     |
| PIONEER NAT RES CO 2.15% DUE 01-15-2031                             | **   | 672,222                       |
| PIONEER NAT RES CO COM                                              | **   | 25,354,995                    |
| PIONEER NATURAL RESOURCES 5.1% DUE 03-29-2026                       | **   | 100,763                       |
| PIONEER NATURAL RESOURCES 5.1% DUE 03-29-2026                       | **   | 2,811,278                     |
| PIXART IMAGING TWD10                                                | **   | 446,588                       |
| PIZZA PIZZA RTY CO COM NPV                                          | **   | 456,581                       |
| PJT PARTNERS INC COM CL A COM CL A                                  | **   | 2,886,792                     |
| PLAINS ALL AMER PIPELINE BNDS 4.65% DUE 10-15-2025                  | **   | 1,924,550                     |
| PLAINS ALL AMERN 4.5% DUE 12-15-2026                                | **   | 1,411,203                     |
| PLAN & PLAN DESENV COM NPV                                          | **   | 115,732                       |
| PLAN B MEDIA PCL THB0.1(NVDR) GDR                                   | **   | 46,127                        |
| PLANET LABS PBC COM CL A COM USD0.0001 CL A                         | **   | 197,719                       |
| PLAYAGS INC COM                                                     | **   | 139,913                       |
| PLAYTECH PLC ORD NPV                                                | **   | 549,784                       |
| PLAYTIKA HLDG CORP COM                                              | **   | 222,979                       |
| PLAZA SA NPV                                                        | **   | 43,173                        |
| PNB HOUSING INR10                                                   | **   | 40,870                        |
| PNC FINANCIAL SERVICES 5.939% 08-18-2034                            | **   | 411,439                       |
| PNC FINANCIAL SERVICES GROUP COM STK                                | **   | 9,293,478                     |
| PNC FINL SVCS 2.55% DUE 01-22-2030                                  | **   | 2,557,513                     |
| PNC FINL SVCS 3.5% DUE 01-23-2024                                   | **   | 4,783,009                     |
| PNC FINL SVCS FLTG RT 5.812% DUE 06-12-2026                         | **   | 6,399,230                     |
| POLAND(REP OF) 3.875% SNR 14/02/2033 EUR                            | **   | 1,039,669                     |
| POLAND(REP OF) 4.25% SNR EMTN 14/02/43 EUR                          | **   | 233,431                       |
| POLYCAB INDIA LTD INR10                                             | **   | 80,282                        |
| POOL CORP COM STK                                                   | **   | 837,291                       |
| POONAWALLA FINCORP LIMITED INR2                                     | **   | 356,987                       |
| POP MART INTL GRP LTD                                               | **   | 840,751                       |
| POPULAR INC COM NEW COM USD6 (POST REV SPLIT)                       | **   | 2,141,206                     |
| PORSCHE FINL AUTO 5.79% DUE 01-22-2029                              | **   | 5,324,482                     |
| PORT AUTH N Y & N J 5.859% 12-01-2024 BEO TAXABLE                   | **   | 18,224,678                    |
| PORT MORROW ORE TRANSMISSION FACS REV 2.987% 09-01-2036 BEO TAXABLE | **   | 5,096,777                     |
| PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW                         | **   | 1,034,656                     |
| POSITIVO TECNOLOGIA SA                                              | **   | 8,454                         |
| POST HLDGS INC COM STK                                              | **   | 256,519                       |
| POSTAL SAVINGS BANK OF CHINA (LOCAL 1658)                           | **   | 448,543                       |
| POWELL INDS INC COM                                                 | **   | 938,012                       |
| POWER FINANCE CORP INR10                                            | **   | 839,985                       |
| POWER MECH PROJECT INR10                                            | **   | 62,007                        |
| POWERSCHOOL HLDGS INC CL A COM CL A COM                             | **   | 3,227,720                     |
| POWSZECHNA KASA OS PLN1.00                                          | **   | 897,295                       |
| POWSZECHNY ZAKLAD UBEZPIECZE                                        | **   | 977,568                       |
| PPG IND INC COM                                                     | **   | 16,379,912                    |
| PPL CORP COM ISIN US69351T1060                                      | **   | 13,184,746                    |
| PPL ELEC UTILS 4.125% DUE 06-15-2044                                | **   | 64,310                        |
| PRA GROUP INC COM                                                   | **   | 489,573                       |

| Security Name, Maturity Date, and Rate                                     | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------|------|-------------------------------|
| PREMIER FOODS ORD GBP0.10                                                  | **   | 54,991                        |
| PREMIER INVS NPV                                                           | **   | 747,394                       |
| PRIMA MARINE PCL THB1 (NVDR)                                               | **   | 43,308                        |
| PRIMARIS REAL TR UNIT SER A                                                | **   | 798,173                       |
| PRIMERICA INC 2.8% 11-19-2031                                              | **   | 1,695,630                     |
| PRIMO WATER CORPORATION CANADA COM NPV                                     | **   | 6,785,518                     |
| PRIMORIS SVCS CORP COM                                                     | **   | 1,195,062                     |
| PRIN FINL GROUP 3.7% DUE 05-15-2029                                        | **   | 23,585                        |
| PRIOR S.A                                                                  | **   | 680,663                       |
| PRIVIA HEALTH GROUP INC COM                                                | **   | 729,337                       |
| PRKCM 2022-AFC1 TR FLTGT RT 4.1% DUE 04-25-2057                            | **   | 3,162,323                     |
| PRKCM 2023-AFC4 TR 7.225% DUE 11-25-2058                                   | **   | 1,511,522                     |
| PRO MEDICUS NPV                                                            | **   | 364,024                       |
| PROASSURANCE CORP COM                                                      | **   | 1,259,951                     |
| PROCORE TECHNOLOGIES INC COM                                               | **   | 1,702,535                     |
| PROCTER & GAMBLE CO 3.0% DUE 03-25-2030 REG                                | **   | 468,519                       |
| PROCTER & GAMBLE COM NPV                                                   | **   | 3,366,463                     |
| PROG HOLDINGS INC COM                                                      | **   | 659,094                       |
| PROGRESS RESDNTL 2.393% DUE 12-17-2040                                     | **   | 1,713,610                     |
| PROGRESS RESDNTL 2.409% DUE 05-17-2038                                     | **   | 806,768                       |
| PROGRESS RESDNTL 2.425% DUE 07-17-2038                                     | **   | 1,124,525                     |
| PROGRESS RESIDENTIAL 2021-SFR6 TR SINGLEFAMILY RENT PASS 1.524% 07-17-2038 | **   | 3,343,193                     |
| PROGRESSIVE CORP 4.35 DUE 04-25-2044                                       | **   | 81,883                        |
| PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO                                | **   | 487,645                       |
| PROGRESSIVE CORP OH COM                                                    | **   | 30,037,022                    |
| PROLOGIS INC COM                                                           | **   | 33,901,789                    |
| PROLOGIS L P 4.875% 06-15-2028                                             | **   | 806,864                       |
| PROLOGIS L P FIXED 2.125% DUE 10-15-2050                                   | **   | 473,225                       |
| PROLOGIS L P SR NT 3.375% 12-15-2027                                       | **   | 477,768                       |
| PROLOGIS LP 3.0% DUE 04-15-2050                                            | **   | 143,990                       |
| PROSPERITY BANCSHARES INC COM                                              | **   | 4,412,271                     |
| PROSUS N.V. 1.207% 19/01/2026                                              | **   | 312,571                       |
| PROSUS N.V. 4.193% 01-19-2032                                              | **   | 5,361,760                     |
| PROTECTOR FORS ASA NOK1                                                    | **   | 208,435                       |
| PROTHENA CORP PLC USD0.01                                                  | **   | 128,099                       |
| PROTO CORPORATION NPV                                                      | **   | 75,761                        |
| PROTO LABS INC COM                                                         | **   | 179,995                       |
| PROVID HLTH & SVCS 2.746% DUE 10-01-2026                                   | **   | 1,410,610                     |
| PRS REIT PLC (THE) ORD GBP0.01                                             | **   | 19,719                        |
| PRUDENTIAL GBP0.05                                                         | **   | 3,669,335                     |
| PSP SWISS PROPERTY CHF0.10 (REGD)                                          | **   | 1,296,234                     |
| PT BANK DANAMON 'A' IDR50000 & 'B' IDR500                                  | **   | 155,566                       |
| PTC INC COM                                                                | **   | 2,321,019                     |
| PTC INDIA FINANCIA INR10                                                   | **   | 197,489                       |
| PTC INDIA LTD INR10                                                        | **   | 162,283                       |
| PTC THERAPEUTICS INC COM                                                   | **   | 1,350,082                     |
| PTT EXPLORTN & PRD THB1(FOREIGN)                                           | **   | 1,035,430                     |
| PTT EXPLORTN & PRD THB1(NVDR)                                              | **   | 2,317,891                     |

| Security Name, Maturity Date, and Rate                                      | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------------|------|-------------------------------|
| PTT PUBLIC COMPANY THB10(NVDR)                                              | **   | 484,522                       |
| PUB STORAGE COM                                                             | **   | 5,339,025                     |
| PUB SVC ELEC & GAS FIXED 3.65% DUE 09-01-2028                               | **   | 4,969,298                     |
| PUB SVC ENTERPRISE .8% DUE 08-15-2025                                       | **   | 1,167,513                     |
| PUBLIC JOINT STOCK COMPANY MAGNIT RUB0.01(RUB)                              | **   | 182,882                       |
| PUBLIC SERVICE CO OF OKLAHOMA 5.25% 01-15-2033                              | **   | 504,435                       |
| PUBLIC SERVICE ENTERPRISE GROUP INC 5.85% DUE 11-15-2027 BEO                | **   | 476,042                       |
| PUBLIC SERVICE ENTERPRISE GROUP INC 1.6%DUE 08-15-2030 BEO                  | **   | 1,440,047                     |
| PUBLIC STORAGE 2.3% DUE 05-01-2031 BEO                                      | **   | 285,167                       |
| PUBLIC STORAGE 5.125% 01-15-2029                                            | **   | 2,244,356                     |
| PUBLIC SVC CO OKLA 2.2% DUE 08-15-2031                                      | **   | 1,660,733                     |
| PUBLIC SVC ELEC GAS CO 3.75 DUE 03-15-2024 REG                              | **   | 1,603,124                     |
| PUBLIC SVC ENTERPRISE GROUP INC 2.875% DUE 06-15-2024                       | **   | 296,144                       |
| PUBLICIS GROUPE SA EUR0.40                                                  | **   | 446,044                       |
| PUBMATIC INC CL A COM CL A COM                                              | **   | 156,886                       |
| PUGET ENERGY INC FIXED 2.379% DUE 06-15-2028                                | **   | 111,834                       |
| PULMONX CORPORATION COM                                                     | **   | 211,089                       |
| PURE STORAGE INC CL A CL A                                                  | **   | 2,874,588                     |
| PUT BOND OPT BNPAFRPP 23/05/2025 FRANCE (GOVT OF) 0 97 3175SQ653            | **   | 164,300                       |
| PUT SWO USD BARCGB33 P 5.5% / R 1DSOFR 317U47CA8 03/26/2024                 | **   | 66                            |
| PUT SWO USD BOFAUS6S P 2.18% / R 1DSOFR 317U750I5 01/11/2024                | **   | 75,742                        |
| PUT SWO USD BOFAUS6S P 4.75% / R 1DSOFR 317U3E1A6 07/15/2024                | **   | 2,323                         |
| PUT SWO USD CHASUS33 P 5.5% / R 1DSOFR 317U44JA8 03/26/2024                 | **   | 80                            |
| PUT SWO USD DEUTGB2L P 4.75% / R 1DSOFR 317U3DIA0 07/10/2024                | **   | 1,635                         |
| PUT SWO USD GSCMUS33 P 2.697% / R 1DSOFR 317U388O2 04/02/2024               | **   | 64,958                        |
| PUT SWO USD GSCMUS33 P 2.697% / R 1DSOFR 317U388O2 04/02/2024               | **   | 6,187                         |
| PUT SWO USD GSCMUS33 P 2.721% / R 1DSOFR 317U460O3 04/08/2024               | **   | 1,487                         |
| PUT SWO USD GSCMUS33 P 5.5% / R 1DSOFR 317U43TA9 03/26/2024                 | **   | 67                            |
| PUT SWO USD MSCSUS33 P 5.5% / R 1DSOFR 317U44AA7 03/26/2024                 | **   | 75                            |
| PUT SWO USD NGFPUS33 P 2.785% / R 1DSOFR 317U478O3 04/08/2024               | **   | 2,275                         |
| PUT SWO USD NGFPUS33 P 2.835% / R 1DSOFR 317U477O4 04/08/2024               | **   | 2,253                         |
| PUT SWO USD NGFPUS33 P 4.75% / R 1DSOFR 317U39LA5 06/20/2024                | **   | 8,540                         |
| PUT SWO USD PNBPU33CHA P 5.5% / R 1DSOFR 317U43UA7 03/26/2024               | **   | 70                            |
| PUUILO OYJ NPV                                                              | **   | 50,537                        |
| PVA TEPLA AG ORD NPV                                                        | **   | 218,994                       |
| PVPTL ABU DHABI GOVT INT'L 3.125% 10-11-2027                                | **   | 5,014,537                     |
| PVPTL BANK OF NOVA SCOTIA 1.188% 10-13-2026                                 | **   | 11,172,972                    |
| PVPTL COMM MORTGAGE TRUST SER 2016-787S CL A BNDS 3.545% 02-10-2036         | **   | 1,679,272                     |
| PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028                         | **   | 196,756                       |
| PVPTL MID-ATLANTIC INTST TRANSMISSION LLC 4.1% DUE 05-15-2028               | **   | 1,507,537                     |
| PVPTL ONEMAIN DIRECT AUTO RECEIVABLES TR 2021-SR 21-1A CL A .87% 07-14-2028 | **   | 12,397,535                    |
| PVPTL PFP III CL 21-8 CL A FLT 06-14-2024                                   | **   | 552,399                       |
| PVPTL PFP III CL 21-8 CL A FLT 06-14-2024                                   | **   | 3,535,351                     |
| PVT PL BNP PARIBAS SR NON PFD 4.705% 01-10-2025                             | **   | 2,589,777                     |
| PVT PLBNP PARIBAS SR NON PFD 5.198% 01-10-2030                              | **   | 1,422,603                     |
| PVTL INTESA SANPAOLO S P A 8.248% 11-21-2033                                | **   | 217,345                       |
| PVTPL 1166 AVE OF THE AMERS COML MTG TR II 2005-C6 COML 5.6896% 10-13-2037  | **   | 965,280                       |
| PVTPL 7-ELEVEN INC .95% DUE 02-10-2026 BEO                                  | **   | 878,367                       |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL 7-ELEVEN INC 1.8% DUE 02-10-2031 BEO                                       | **   | 2,014,494                     |
| PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO                                       | **   | 238,880                       |
| PVTPL 7-ELEVEN INC SR NT .8% 02-10-2024                                          | **   | 6,776,307                     |
| PVTPL AATHENE GLOBAL FDG MEDIUM TERM SR SECD NT 2.55% 06-29-2025                 | **   | 258,054                       |
| PVTPL AB BSL CLO 4 LTD/AB BSL CLO LLC SER 23-4A CL A FLTG RT 04-20-2036          | **   | 803,986                       |
| PVTPL ABN AMRO BANK NV 6.575% 10-13-2026                                         | **   | 406,206                       |
| PVTPL AES CORP SR SECD 1ST LIEN NT 144A 3.3% DUE 07-15-2025/05-27-2020 BEO       | **   | 1,282,874                     |
| PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.2% DUE 09-16-2040               | **   | 228,374                       |
| PVTPL AIA GROUP LTD TRANCHE # 3.6% 04-09-2029                                    | **   | 250,896                       |
| PVTPL AIB GROUP PLC 6.608% 09-13-2029                                            | **   | 305,706                       |
| PVTPL AIB GROUP PLC FIXED 4.263% 04-10-2025 BEO                                  | **   | 497,371                       |
| PVTPL AIMCO CLO SER 2017-A/AIMCO CLO SER201 SR SECD NT CL A-R FLTG 04-20-2034    | **   | 1,344,673                     |
| PVTPL AIR CANADA AIR CANADA 2017-1AA PTT3.3% DUE 07-15-2031 BEO                  | **   | 440,392                       |
| PVTPL AIR CDA 2013-1 PASS THRU 4.125 DUE 11-15-2026 BEO                          | **   | 151,040                       |
| PVTPL AIR CDA PASS THRU TR 2017-1 PVTPL AIR CANADA BNDS 3.55% DUE 07-15-2031     | **   | 266,363                       |
| PVTPL AIRCASTLE LTD 2.85% DUE 01-26-2028BEO                                      | **   | 1,607,102                     |
| PVTPL ALIGNED DATA CTRS ISSUER LLC 21-1A CL A2 1.937% DUE 08-15-2046 BEO         | **   | 2,652,949                     |
| PVTPL ALIMENTATION COUCHE-TARD 3.8% DUE 01-25-2050                               | **   | 247,897                       |
| PVTPL ALLEGRO CLO SER 14-1RA CL A1 FLTG 10-21-2028                               | **   | 1,716,801                     |
| PVTPL AMERICAN TRANSMISSION SYSTEMS 2.65% 01-15-2032                             | **   | 237,326                       |
| PVTPL AMSR TRUST 21-SFR2 C 958609% 08-17-2026                                    | **   | 1,931,762                     |
| PVTPL ANCHORAGE CAP CLO 16 LTD/ANCHORAGE CAP SR 20-16A CL A1R FLTG RT 01-19-2035 | **   | 9,960,084                     |
| PVTPL ANGLO AMERN CAP PLC GTD NT 3.625% 09-11-2024                               | **   | 196,762                       |
| PVTPL ANGLO AMERN CAP PLC GTD NT 3.625% 09-11-2024                               | **   | 2,459,520                     |
| PVTPL ANTOFAGASTA PLC 2.375% DUE 10-14-2030/10-14-2020 BEO                       | **   | 245,211                       |
| PVTPL ANZ NEW ZEALAND INTL LTD 3.45% 01-21-2028                                  | **   | 236,898                       |
| PVTPL APA INFRASTRUCTURE LTD 4.25% DUE 07-15-2027                                | **   | 127,177                       |
| PVTPL APIDOS CLO 17-26A A1AR FLTG 07-18-2029 USD                                 | **   | 1,452,007                     |
| PVTPL APIDOS CLO SER 13-15A CLS A1RR FLTG RT 04-20-2031                          | **   | 827,844                       |
| PVTPL APIDOS CLO SR 13-12A CL AR VAR RT 04-15-2031                               | **   | 488,187                       |
| PVTPL APIDOS CLO SR 16-25A CL A1R FLTG RATE 10-20-2031                           | **   | 1,014,810                     |
| PVTPL APIDOS CLO XXII 15-22A CL A-1R FLTG 144A FLTG RT DUE 04-20-2031            | **   | 975,258                       |
| PVTPL AQUA FIN TR 2021-A SR 21-A CL A 1.54% DUE 07-17-2046 BEO                   | **   | 1,851,983                     |
| PVTPL ARBOR RLTY COML REAL ESTATE NTS 2021-FL4 SR 21-FL4 CL A 11-15-2036         | **   | 988,483                       |
| PVTPL ARES LXIII CLO LTD CL A-1A FLTG 04-20-2035                                 | **   | 798,888                       |
| PVTPL ARES XLII CLO LTD SR NT CL A-R FLTG RT DUE 01-22-2028 BEO                  | **   | 684,791                       |
| PVTPL ARES XLIV CLO LTD SR NT CL A-1-R FLTG 144A 3C7 VAR RT DUE 04-15-2034 BEO   | **   | 1,836,175                     |
| PVTPL ASHTEAD CAPITAL 2.45% 08-12-2031                                           | **   | 1,223,305                     |
| PVTPL ATHENE GLOBAL FDG MEDIUM TERM SR SECD NT 1.45% 01-08-2026                  | **   | 460,707                       |
| PVTPL ATLAS SR LN FD XIV LTD/ATLAS SR LN FD SR 19-14A CL AR VAR RT 07-20-2032    | **   | 7,728,468                     |
| PVTPL ATRIUM XIII/ATRIUM XIII LLC SR 13A CL A-1FLTG 11-21-2030                   | **   | 482,615                       |
| PVTPL AVIATION CAP GROUP LLC SR NT 144A 3.5% DUE 11-01-2027/07-01-2027 BEO       | **   | 368,683                       |
| PVTPL AVIATION CAP GROUP LLC SR NT 144A 5.5% DUE 12-15-2024/07-10-2020 BEO       | **   | 2,711,672                     |
| PVTPL AVIS BUDGET RENT CAR FDG AESOP LLC SR 2023-8 CL A 6.02% DUE 02-20-2030     | **   | 3,297,779                     |
| PVTPL AVIS BUDGET RENT CAR FDG AESOP LLC SR 2023-8 CL A 6.02% DUE 02-20-2030     | **   | 3,503,890                     |
| PVTPL AVIS BUDGET RENT CAR FDG AESOP LLC SER 20-1A CL A 2.33% DUE 08-20-2026     | **   | 3,919,495                     |
| PVTPL AVIS BUDGET RENT CAR FDG AESOP LLC SER 21-2A CL A 1.66% DUE 02-20-2028     | **   | 7,566,638                     |
| PVTPL AVIS BUDGET RENTAL CAR FNDG AESOP SER 23-3A CL A 5.24% DUE 02-22-2028      | **   | 7,161,678                     |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027                                 | **   | 901,624                       |
| PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027                                 | **   | 655,162                       |
| PVTPL AVOLON HLDGS FDG LTD 3.95% 07-01-2024                                      | **   | 286,091                       |
| PVTPL AVOLON HLDGS FDG LTD 6.375% DUE 05-04-2028                                 | **   | 449,070                       |
| PVTPL AXIS EQUIPMENT FINANCE RECEIVABLES 22-2A CL A2 5.3% DUE 06-21-2028         | **   | 576,263                       |
| PVTPL BACARDI LTD GTD NT 144A 4.7% DUE 05-15-2028/04-30-2018 BEO                 | **   | 1,372,762                     |
| PVTPL BAE SYS PLC 1.9% DUE 02-15-2031/09-15-2020 BEO                             | **   | 329,310                       |
| PVTPL BAIN CAP CR CLO 2022-1 LTD CL A-1 FLTG 04-18-2035                          | **   | 8,468,487                     |
| PVTPL BAIN CAP CR SER 18-1A CL A1 FLTG 04-23-2031                                | **   | 10,309,554                    |
| PVTPL BALBOA BAY LN FDG 2020-1 LTD CL A-R FLTG 20-2032                           | **   | 10,494,729                    |
| PVTPL BANCO DE CREDITO DEL PERU 4.65% 09-17-2024                                 | **   | 157,187                       |
| PVTPL BANCO SANTANDER CHILE MEDIUM TERM NTS BO 2.7 DUE 01-10-2025/01-10-2020 REG | **   | 486,450                       |
| PVTPL BANK OF AMERICA AUTO TRUST SER 23-2A CL A2 5.85% 08-17-2026                | **   | 2,338,753                     |
| PVTPL BANK OF IRELAND GROUP 2.029% 09-30-2027                                    | **   | 565,318                       |
| PVTPL BANK OF NOVA SCOTIA 3.186% DUE 06-03-2025 BEO                              | **   | 7,658,924                     |
| PVTPL BARINGS CLO LTD SR 18-3A CL A1 FLTG 07-20-2029                             | **   | 623,028                       |
| PVTPL BAYER US FIN II LLC 2.85% DUE 04-15-2025 BEO                               | **   | 1,342,295                     |
| PVTPL BAYER US FIN II LLC 5.5% DUE 08-15-2025 BEO                                | **   | 2,968,573                     |
| PVTPL BAYER US FINANCE LLC 6.25% 01-21-2029                                      | **   | 1,401,699                     |
| PVTPL BDS 2021-FL10 LTD/BDS 2021-FL10 LLC 3RD PRY SEC D CL B FLTG 12-18-2036     | **   | 4,773,706                     |
| PVTPL BDS 2021-FL10 LTD/BDS 2021-FL10 LLC SR SEC D NT CL A FLTG 12-18-2036       | **   | 984,110                       |
| PVTPL BENEFIT STR PARTNERS CLO IV LTD/BENEFIT VAR RT DUE 01-20-2032 BEO          | **   | 3,498,981                     |
| PVTPL BENEFIT STR PARTNERS CLO XIX LTD SR 19-19A CL A FLTG RATE DUE 01-15-2033   | **   | 4,999,261                     |
| PVTPL BERRY GLOBAL INC 5.5% DUE 04-15-2028                                       | **   | 708,995                       |
| PVTPL BLACKSTONE HLDGS FIN CO L L C 5.9% DUE 11-03-2027/11-03-2022 BEO           | **   | 1,217,901                     |
| PVTPL BLUEMOUNTAIN CLO SER 18-2A CLS A VAR RT 08-15-2031                         | **   | 967,114                       |
| PVTPL BLUEMOUNTAIN CLO XXII LTD 18-1A CL A-1 FLTG RT 07-15-2031                  | **   | 692,537                       |
| PVTPL BMW US CAP LLC 1.25% DUE 08-12-2026 BEO                                    | **   | 2,351,897                     |
| PVTPL BMW US CAP LLC SR NT 5.05% 08-11-2028                                      | **   | 3,057,944                     |
| PVTPL BMW US CAP LLC SR NT 5.3% 08-11-2025                                       | **   | 4,203,838                     |
| PVTPL BNP PARIBAS 2.219% DUE 06-09-2026/06-09-2025 REG                           | **   | 4,515,766                     |
| PVTPL BNP PARIBAS 3.132% DUE 01-20-2033 REG                                      | **   | 851,774                       |
| PVTPL BNP PARIBAS 3.375% 01-09-2025                                              | **   | 577,657                       |
| PVTPL BNP PARIBAS 5.125% DUE 01-13-2029                                          | **   | 1,703,773                     |
| PVTPL BNP PARIBAS 5.894% 12-05-2034                                              | **   | 2,239,785                     |
| PVTPL BNP PARIBAS MEDIUM TERM NTS BOOK ENTRY 5.335% 06-12-2029                   | **   | 2,061,027                     |
| PVTPL BNP PARIBAS SR 2.159% 09-15-2029                                           | **   | 5,832,889                     |
| PVTPL BNP PARIBAS SR NON PFD 1.904% 09-30-2028                                   | **   | 1,511,144                     |
| PVTPL BNP PARIBAS SR NON PFD 1.904% 09-30-2028                                   | **   | 2,933,397                     |
| PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028                                 | **   | 1,023,605                     |
| PVTPL BOC AVIATION PTE LTD GLOBAL MEDIUM TERM 3.5% 10-10-2024                    | **   | 605,603                       |
| PVTPL BPCE SA 3.116% 10-19-2032                                                  | **   | 816,815                       |
| PVTPL BPCE SA 6.612% 10-19-2027                                                  | **   | 2,625,328                     |
| PVTPL BPCE SA 6.612% 10-19-2027                                                  | **   | 2,059,081                     |
| PVTPL BPCE SA 7.003% 10-19-2034                                                  | **   | 978,396                       |
| PVTPL BPCE SR NON PFD VAR RT 10-06-2026                                          | **   | 4,510,744                     |
| PVTPL BPCE SUB NTS BOOK ENTRY 5.15 DUE 07-21-2024 BEO                            | **   | 3,965,080                     |
| PVTPL BRITISH AWYS PASS THRU 3.8% 09-20-2031                                     | **   | 356,595                       |

| Security Name, Maturity Date, and Rate                                            | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL BRITISH AWYS PASS THRU CTFS 3.3% FIXED 06-15-2034 BEO                       | **   | 111,638                       |
| PVTPL BRITISH AWYS PASS THRU TR 2018-1A 4.125% 09-20-2031                         | **   | 310,624                       |
| PVTPL BROADCOM INC 1.95% DUE 02-15-2028/01-19-2021 BEO                            | **   | 449,055                       |
| PVTPL BROADCOM INC 2.45% DUE 02-15-2031/01-19-2021 BEO                            | **   | 620,514                       |
| PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO                                      | **   | 1,737,253                     |
| PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO                                      | **   | 1,824,486                     |
| PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO                                       | **   | 9,501,354                     |
| PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO                                       | **   | 1,623,676                     |
| PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO                                       | **   | 5,403,536                     |
| PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO       | **   | 74,657                        |
| PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO       | **   | 3,756,393                     |
| PVTPL BROADCOM INC NT 4.926% 05-15-2037                                           | **   | 97,017                        |
| PVTPL BSPRT 2022-FL9 ISSUER LLC SR SECD NT CL A FLTGT 07-15-2039                  | **   | 2,490,408                     |
| PVTPL BUSINESS JET SECS 2020-1 LLC SECD NT CL A 144A 2.981% DUE 11-15-2035 BEO    | **   | 47,070                        |
| PVTPL BUSINESS JET SECS 2020-1 LLC SECD NT CL A 144A 2.981% DUE 11-15-2035 BEO    | **   | 974,351                       |
| PVTPL BUSINESS JET SECS 2021-1 LLC SECD NT CL A 144A 2.162% DUE 04-15-2036 BEO    | **   | 741,284                       |
| PVTPL BUSINESS JET SECS 2022-1 LLC SER 22-1A CL A 4.455% 06-15-2037               | **   | 1,523,198                     |
| PVTPL CADILLAC FAIRVIEW CORP 2.5% DUE 10-15-2031 BEO                              | **   | 1,646,481                     |
| PVTPL CAIXABANK S A 6.684% 09-13-2027                                             | **   | 1,538,275                     |
| PVTPL CAIXABANK S A 6.684% 09-13-2027                                             | **   | 805,031                       |
| PVTPL CAMERON LNG LLC 2.902% 07-15-2031                                           | **   | 2,530,819                     |
| PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035                                       | **   | 98,034                        |
| PVTPL CANTOR FITZGERALD LP 7.2% 12-12-2028                                        | **   | 718,448                       |
| PVTPL CANYON CAPITAL CLO LTD SER 20-1A CL AR FLTGT 07-15-2034                     | **   | 3,673,659                     |
| PVTPL CAPITAL AUTOMOTIVE REIT SR 23-1A CL A1 5.75% 09-15-2053                     | **   | 1,937,502                     |
| PVTPL CARGILL INC 3.625% 04-22-2027                                               | **   | 679,602                       |
| PVTPL CARLYLE GLOBAL MKT SER 14-3RA CL A1A FLTGT 07-27-2031                       | **   | 4,551,505                     |
| PVTPL CARLYLE GLOBAL MKT STRAT CLO SER 12-3A CLS A1A2 FLTGT RT DUE 01-14-2032 BEO | **   | 273,293                       |
| PVTPL CARLYLE US CLO 2017-2 LTD/CARLYLE US C SER 17-2A CL AIR FLTGT RT 07-20-2031 | **   | 943,541                       |
| PVTPL CARLYLE US CLO 2021-4 LTD CL A-2 FLTGT DUE 04-20-2034 BEO                   | **   | 2,578,923                     |
| PVTPL CATAMARAN CLO SER 2014-1A CL A-1A FLTGT 04-20-2030                          | **   | 2,429,399                     |
| PVTPL CATSKILL PK CLO LTD/CATSKILL PK CLO LL SR SECD NT CL A-2 FLTGT 04-20-2029   | **   | 2,492,824                     |
| PVTPL CAYUGA PK CLO LTD SER 20-1A CL AR FLTGT 07-17-2034                          | **   | 748,522                       |
| PVTPL CBAM 2018-8 LTD LLC NT CL A-1 FLTGT 3C7 10-20-2029 BEO                      | **   | 7,024,895                     |
| PVTPL CF HIPPOLYTA ISSUER LLC SER 20-1 CL A1 1.69% DUE 07-15-2060 BEO             | **   | 332,531                       |
| PVTPL CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028                                | **   | 377,779                       |
| PVTPL CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028                                | **   | 4,769,458                     |
| PVTPL CHENIERE ENERGY PARTNERS LP 5.95% 06-30-2033                                | **   | 1,231,092                     |
| PVTPL CHESAPEAKE FUNDING II LLC SER 23-2A CL A1 6.16% DUE 10-15-2035              | **   | 2,032,777                     |
| PVTPL CHILE ELECTRICITY LUX MPC 6.01% 07-20-2024                                  | **   | 409,964                       |
| PVTPL CIFIC FDG 2014-II-R LTD SER-14-2RA CL-A1 FLTGT 04-24-2030 BEO               | **   | 597,864                       |
| PVTPL CIFIC FDG 2017-IV LTD SER 17-4A CL AIR FLTGT 10-24-2030                     | **   | 421,222                       |
| PVTPL CIFIC FDG 2018-IV LTD/CIFIC FDG 2018-IV SER 18-4A CLS A1 VAR RT 10-17-2031  | **   | 613,486                       |
| PVTPL CIFIC FDG 2019-VI LTD SER 19-6A CLS A2 VAR RT 01-16-2033                    | **   | 2,003,505                     |
| PVTPL CIFIC FDG 2019-VI LTD SR 19-6A CL A1 FLTGT 01-16-2033                       | **   | 613,749                       |
| PVTPL CIFIC FDG SER 18-2A CL A1 FLTGT 04-20-2031                                  | **   | 4,443,335                     |
| PVTPL CIFIC FUNDING LTD SR 14-3A CL AIR2 FLTGT RT 10-22-2031                      | **   | 1,249,950                     |
| PVTPL CIFIC FUNDING LTD SR 20-3A CL AIR FLTGT RT 10-20-2034                       | **   | 719,092                       |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL CITIZENS AUTO RECEIVABLES TR 2023-2 5.74% 10-15-2030                       | **   | 1,481,425                     |
| PVTPL CLNC 2019-FL1 LTD/CLNC SER 19-FL1 CLS A VAR RT 10-19-2038                  | **   | 10,113                        |
| PVTPL CMO 1166 AVE OF THE AMERS COML 2005-C6A CL D 144A 5.6896 10/13/2037        | **   | 437,314                       |
| PVTPL CMO 1166 AVE OF THE AMERS COML 2005-C6A CL F 144A 5.6896 10/13/2037        | **   | 326,541                       |
| PVTPL CMO 280 PK AVE 2017-280P MTG TR COML CTF CL A VAR DUE 09-15-2034           | **   | 768,406                       |
| PVTPL CMO ARBOR MULTIFAMILY MTG SECS SER 20-MF1 CL A5 2.7563% DUE 05-15-2053 BEO | **   | 1,061,136                     |
| PVTPL CMO AREIT 2021-CRE5 LTD/AREIT AREIT 2021-C SR NT CL A VAR RT 07-17-2026    | **   | 1,564,572                     |
| PVTPL CMO AREIT 2021-CRE5 LTD/AREIT AREIT 2021-C SR NT CL A VAR RT 07-17-2026    | **   | 5,215,240                     |
| PVTPL CMO ARROYO MTG TR 2022-2 SR 22-2 CL A1 4.95% DUE 07-25-2057 BEO            | **   | 4,169,694                     |
| PVTPL CMO ASHFORD HOSPITALITY TR SER-2018-KEYS CL-A VAR 05-15-2035 BEO           | **   | 945,837                       |
| PVTPL CMO BBCCRE TRUST SER 2015-GTP CL A 3.966% 08-10-2033                       | **   | 1,023,100                     |
| PVTPL CMO BENCHMARK 2020-IG3 MTG TR SR 20-IG3 CL A2 2.475% UE 09-15-2048         | **   | 8,600,360                     |
| PVTPL CMO BFLD TR SER 2019-DPLO CL A 144A FLTG 10-15-2034                        | **   | 1,110,748                     |
| PVTPL CMO BX COML MTG TR 2019-XL COML MTG PASSTHRU CTF CL A 144A 10-15-2036      | **   | 142,433                       |
| PVTPL CMO BX COML MTG TR 2020-VIVA CL D VAR RT DUE 03-09-2044 BEO                | **   | 3,400,032                     |
| PVTPL CMO BX COML MTG TR 2021-VINO 15/05/2038 VAR RT DUE 05-15-2038 BEO          | **   | 1,832,059                     |
| PVTPL CMO BX COML MTG TR SR 2019-XL CL D FLTG RT 10-15-2036                      | **   | 2,092,913                     |
| PVTPL CMO BX TR 2021-ARIA BX 2021-ARIA AVAR RT DUE 10-15-2036 BEO                | **   | 3,909,608                     |
| PVTPL CMO BX TR 2021-VIEW VAR RT DUE 06-15-2023 BEO                              | **   | 1,424,897                     |
| PVTPL CMO BX TR 2021-VIEW VAR RT DUE 06-15-2023 BEO                              | **   | 1,883,807                     |
| PVTPL CMO BX TRUST SR 19-OC11 CL B 3.605% 12-09-2041                             | **   | 963,914                       |
| PVTPL CMO BXMT 2021-FL4 LTD/BXMT SER 21-FL4 CL D FLTG RT 05-15-2038              | **   | 2,418,489                     |
| PVTPL CMO BXMT LTD SR 20-FL3 CL A VAR RTDUE 03-15-2037 BEO                       | **   | 3,099,756                     |
| PVTPL CMO CAMB COML MTG TR 2019-LIFE CL A VAR RT 12-15-2037                      | **   | 2,850,140                     |
| PVTPL CMO CITIGROUP COML MTG TR SER 21-KEYS CL A FLTG 10-15-2036                 | **   | 1,969,188                     |
| PVTPL CMO COLONY MTG CAP LTD SR 19-IKPR CL A FLTG 11-15-2038                     | **   | 952,156                       |
| PVTPL CMO COMM 2014-277P MTG TR COML MTGPASSTHRU CTF CL A 3.731 08-10-2049       | **   | 695,625                       |
| PVTPL CMO CREDIT SUISSE MORTGAGE TRUST SER 2014-USA CL A2 3.953% DUE 09-15-2037  | **   | 1,734,272                     |
| PVTPL CMO CSMC 2017-RPL3 TR CL A-1 FLTG 08-25-2057                               | **   | 1,521,523                     |
| PVTPL CMO CSMC 2017-RPL3 TR MTG BACKED NT CL B-2 VAR 144A VAR RT DUE 08-01-2057  | **   | 3,006,362                     |
| PVTPL CMO CSMC 2019-AFC1 TR MTG BACKED NT CL A-1 144A VAR RT DUE 07-25-2049 BEO  | **   | 1,984,644                     |
| PVTPL CMO CSMC 2022-ATH3 TR VAR RT DUE 08-25-2067 BEO                            | **   | 3,571,453                     |
| PVTPL CMO CSMC TR SR 2017-CHOP CL A VAR RT 07-15-2032                            | **   | 934,179                       |
| PVTPL CMO EQUUS 2021-EQAZ MTG TR SR 21-EQAZ CL B VAR RT DUE 10-15-2036 BEO       | **   | 1,163,804                     |
| PVTPL CMO FREMF 2015-K48 MTG TR FLTG RT DUE 06-25-2025 BEO                       | **   | 433,645                       |
| PVTPL CMO FREMF 2016-K59 MTG TR 144A CL B VAR RT DUE 11-25-2049 BEO              | **   | 168,922                       |
| PVTPL CMO FREMF MORTGAGE TRUST SER 2014-K37 CL B FLTG RT 01-25-2047              | **   | 1,742,748                     |
| PVTPL CMO GREAT WOLF TR 2019-WOLF SER 19-WOLF CLS A VAR RT DUE 12-15-2029 BEO    | **   | 997,198                       |
| PVTPL CMO GS MTG SECS CORP SER 2017-GPTX CL B 3.103915% FIXED 05-10-2034         | **   | 163,645                       |
| PVTPL CMO GS MTG SECS CORP TR 2015-590M CL A FLTG RT 10-10-2035 BEO              | **   | 1,693,783                     |
| PVTPL CMO GS MTG SECS CORP TR 2018-HART VAR RT 10-15-2031                        | **   | 396,341                       |
| PVTPL CMO GS MTG SECS CORP TR SER 2019-70P CLS C VAR RT 10-15-2036               | **   | 1,206,604                     |
| PVTPL CMO HERO FDG 2016-3 NT CL A-1 144A3.07999992371% DUE 09-20-2042 BEO        | **   | 13,069                        |
| PVTPL CMO J P MORGAN CHASE COML MOTGAGE SECS SER 20-MKST CL A FRN 12-15-2036 BEO | **   | 3,840,138                     |
| PVTPL CMO MADISON AVENUE TRUST SER 2017-330MC CLS A VAR 144A 08-15-2034          | **   | 2,691,891                     |
| PVTPL CMO MANHATTAN WEST 2020-1MW MTG TRSR 20-0MW CL A 2.13% 09-10-2040          | **   | 441,976                       |
| PVTPL CMO MORGAN STANLEY CAP I TR SRS 20-CNP CL A VAR RT DUE 04-05-2042          | **   | 1,155,215                     |
| PVTPL CMO MORGAN STANLEY SR 21-230P CL AVAR RT DUE 12-15-2038                    | **   | 1,857,012                     |

| Security Name, Maturity Date, and Rate                                            | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL CMO MSDB TR 2017-712F CL A VAR RT DUE 07-11-2039 BEO                        | **   | 5,893,775                     |
| PVTPL CMO NEW ORL HOTEL TR 2019-HNLASER 19-HNLA CLS A VAR RT DUE 04-15-2032 BEO   | **   | 1,735,877                     |
| PVTPL CMO NEW RESIDENTIAL MTG LN SER 19-RPL3 CL A1 FRN 07-25-2059 BEO             | **   | 237,280                       |
| PVTPL CMO NEW RESIDENTIAL MTG LN SER 21-NQM3 CL A-3 VAR 11-27-2056                | **   | 771,135                       |
| PVTPL CMO NEW RESIDENTIAL MTG LN TR 20-RPL1 CL A-1 VAR RT DUE 11-25-2059          | **   | 207,443                       |
| PVTPL CMO NEW RESIDENTIAL MTG LN TR SER 16-3A CL A1B 144A VAR 09-01-2056          | **   | 849,494                       |
| PVTPL CMO ONE MKT PLAZA TR SER 2017-1MKT CL A 144A 3.6139% 02-10-2032 BEO         | **   | 9,427,600                     |
| PVTPL CMO OPG TR 2021-PORT SR 21-PORT CLA FLTGT RT 10-15-2036                     | **   | 2,726,655                     |
| PVTPL CMO PEPPER RESIDENTIAL SECURITIES TRUST SER 25A CL A1U FLTGT DUE 03-12-2061 | **   | 18,466                        |
| PVTPL CMO PRPM SER 23-NQM3 CL A1 STEP 11-25-2068                                  | **   | 501,327                       |
| PVTPL CMO READY CAP MTG SR 21-FL6 CL A FLTGT RT 07-25-2036                        | **   | 1,313,225                     |
| PVTPL CMO READY CAP MTG SR 21-FL6 CL A FLTGT RT 07-25-2036                        | **   | 3,151,739                     |
| PVTPL CMO RREADY CAP MTG TR SER 2019-5 CLS A 3.7768% 02-25-2052                   | **   | 16,431                        |
| PVTPL CMO SFO COML MTG TR 2021-555 SFO 2021-555 A VAR RT DUE 05-15-2038 BEO       | **   | 7,202,920                     |
| PVTPL CMO SG RESIDENTIAL MTG TR 2022-1 CL A-1 VAR 03-27-2062                      | **   | 3,195,604                     |
| PVTPL CMO SMB PRIVATE ED LN TR 2022-B 0%DUE 12-31-2049                            | **   | 1,237,185                     |
| PVTPL CMO SMB PRIVATE ED LN TR 2022-B 0%DUE 12-31-2049                            | **   | 4,589,269                     |
| PVTPL CMO SMB PRIVATE ED LN TR 2022-B 0%DUE 12-31-2049 BEO                        | **   | 1,582,649                     |
| PVTPL CMO SMB PRIVATE ED LN TR 2022-B 0%DUE 12-31-2049 BEO                        | **   | 5,327,054                     |
| PVTPL CMO TOWD PT MTG TR 2019-4 SER 19-4CLS A1 VAR RT DUE 07-25-2059 BEO          | **   | 771,331                       |
| PVTPL CMO TOWD PT MTG TR 2022-4 TPMT 2022-4 A1 VAR RT DUE 09-25-2062 BEO          | **   | 8,167,834                     |
| PVTPL CMO UBS-BAMLL TR 2012-WRM CTF CL A144A 3.663 DUE 06-10-2030 BEO             | **   | 4,501                         |
| PVTPL CMO UWM MTG TR 2021-INV3 CL A3 VAR RT DUE 11-25-2051 BEO                    | **   | 1,975,592                     |
| PVTPL CMO VERUS SECURITIZATION TR 2021-3SER 21-3 CL A2 VAR RT DUE 06-25-2066 BEO  | **   | 830,746                       |
| PVTPL CMO VERUS SECURITIZATION TRUST SER 23-5 CL A1 STEP UP DUE 06-25-2068        | **   | 4,142,388                     |
| PVTPL CMO VMC FIN 2021-FL4 LLC VMC 2021-FL4 C VAR RT DUE 06-16-2036 BEO           | **   | 6,622,350                     |
| PVTPL CMO WFRBS COML MTG TR 2013-C11 COML PASS THRU CTF CL D VAR RT 03-15-45      | **   | 296,618                       |
| PVTPL CMO WSTN TR 2023-MAUI CLA VAR RT 08-05-2027                                 | **   | 2,038,038                     |
| PVTPL CNO GLOBAL FDG 1.65% 01-06-2025                                             | **   | 1,774,353                     |
| PVTPL CNO GLOBAL FDG MEDIUM TERM NTS BOOK ENTRY 1.75% 10-07-2026                  | **   | 406,652                       |
| PVTPL COCA-COLA EUROPEAN PARTNERS PLC 1.5% DUE 01-15-2027 BEO                     | **   | 632,041                       |
| PVTPL COLLEGE AVE STUDENT LNS 2023-A LLC SER 23-A CL A1 FLTGT RT 05-25-2055       | **   | 2,568,110                     |
| PVTPL COLLEGE AVE STUDENT LNS SR 23-B CL A1A 6.5% 06-25-2054                      | **   | 2,603,089                     |
| PVTPL COLUMBIA PIPELINES HLDG CO LLC SR NT 6.042% 08-15-2028                      | **   | 6,211,859                     |
| PVTPL COLUMBIA PIPELINES OPER CO LLC 6.036% 11-15-2033                            | **   | 2,339,179                     |
| PVTPL CONTINENTAL RES INC 5.75% DUE 01-15-2031/11-25-2020 BEO                     | **   | 1,888,932                     |
| PVTPL CONTINENTAL RESOURCES 2.268% 11-15-2026                                     | **   | 1,725,920                     |
| PVTPL COOPERATIEVE RABOBANK UA 5.564% 02-28-2029                                  | **   | 3,161,243                     |
| PVTPL COREVEST AMERN FIN 2019-3 TR SER 19-3 CLS A 2.772% DUE 10-15-2052 BEO       | **   | 417,863                       |
| PVTPL COREVEST AMERN FIN 2022-1 TR SR 22-1 CL A VAR RT 12-31-2049                 | **   | 1,952,666                     |
| PVTPL COX COMMUNICATIONS INC NEW NT 3.5% 08-15-2027                               | **   | 7,000,360                     |
| PVTPL COX COMMUNICATIONS INC NEW NT 144A3.35% DUE 09-15-2026/09-13-2016 BEO       | **   | 1,920,455                     |
| PVTPL CPS AUTO RECEIVABLES TR 2022-C NT CL B 144A 4.88% DUE 04-15-2030 BEO        | **   | 2,031,288                     |
| PVTPL CREDICORP CAP SOCIEDAD TIT SA 10.1% 12-15-2043                              | **   | 432,129                       |
| PVTPL CREDIT ACCEP AUTO LN TR 2023-2 SER 23-2A CL A 5.92% 05-16-2033              | **   | 3,001,584                     |
| PVTPL CREDIT ACCEP AUTO LN TR SER 23-3A CL A 6.39% 08-15-2033                     | **   | 1,222,245                     |
| PVTPL CREDIT AGRICOLE S A 6.316% 10-03-2029                                       | **   | 482,516                       |
| PVTPL CREDIT AGRICOLE S A 6.316% 10-03-2029                                       | **   | 2,386,355                     |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL CREDIT AGRICOLE S A LONDON 4.125% 01-10-2027                               | **   | 485,228                       |
| PVTPL CREDIT AGRICOLE S A VAR RT 01-26-2027                                      | **   | 506,587                       |
| PVTPL CREDIT AGRICOLE S A VAR RT 01-26-2027                                      | **   | 3,222,813                     |
| PVTPL CREDIT AGRICOLE S.A.(LONDON BRANCH) 5.589% 07-05-2026                      | **   | 467,990                       |
| PVTPL CREDIT AGRICOLE SA 5.568% 02-28-2025                                       | **   | 3,890,171                     |
| PVTPL CRH AMER FIN INC GTD NT 144A 3.4% DUE 05-09-2027/05-09-2017 BEO            | **   | 382,921                       |
| PVTPL CVS LEASE BACKED PASS THRU CTF 8.353% DUE 07-10-2031                       | **   | 90,068                        |
| PVTPL CVS LEASE BACKED PASS THRU SER 2013 TR 4.704 01-10-2036                    | **   | 218,780                       |
| PVTPL CYMABAY THERAPEUTICS INC COM                                               | **   | 899,804                       |
| PVTPL DAIMLER TRUCK FIN NORTH AMER LLC 5.2% DUE 01-17-2025                       | **   | 834,597                       |
| PVTPL DAIMLER TRUCK FIN NORTH AMER LLC GTD NT 144A 3.5% 04-07-2025               | **   | 1,238,024                     |
| PVTPL DAIMLER TRUCKS 1.625% 12-13-2024                                           | **   | 3,852,885                     |
| PVTPL DANSKE BANK A/S 4.298% DUE 04-01-2028                                      | **   | 397,598                       |
| PVTPL DANSKE BK A/S 3.244% 12-20-2025                                            | **   | 379,960                       |
| PVTPL DANSKE BK A/S 5.375% DUE 01-12-2024                                        | **   | 2,199,497                     |
| PVTPL DANSKE BK A/S MEDIUM TERM NTS BOOKENTRY .976 DUE 09-10-2025/09-10-2024 REG | **   | 2,789,278                     |
| PVTPL DIAMOND ISSUER LLC 2021-1 SECD CL A 2.305% 11-20-2051                      | **   | 1,498,470                     |
| PVTPL DLLAD LLC SER 23-1A CL A2 5.19% 04-20-2026                                 | **   | 1,040,055                     |
| PVTPL DLLMT 2023-1 LLC NT CL A-2 144A 5.78% DUE 11-20-2025 BEO                   | **   | 900,128                       |
| PVTPL DRYDEN 75 CLO LTD/DRYDEN 75 CLO LLC SR SECD NT CL A-R2 FLTG 04-15-2034     | **   | 1,670,037                     |
| PVTPL DRYDEN 78 CLO LTD/DRYDEN 78 CLO LLC SER 20-78A CLS A VAR RT 04-17-2033     | **   | 409,107                       |
| PVTPL DRYDEN 80 CLO LTD/DRYDEN 80 CLO LLC SR SECD NT CL A-R 01-17-2033 BEO       | **   | 498,771                       |
| PVTPL DRYDEN 87 CLO LTD SER 21-87A CL A-1 FLTG 3C7 05-20-2034 BEO                | **   | 4,103,970                     |
| PVTPL DT AUTO OWNER TRUST SER 23-2A CL A 5.88% DUE 04-15-2027                    | **   | 893,238                       |
| PVTPL DT AUTO OWNER TRUST SER 23-3A CL A6.57% 08-16-2027                         | **   | 349,266                       |
| PVTPL DT MIDSTREAM 10YR 144A NEW ISSUE 4.3% 04-15-2032                           | **   | 341,073                       |
| PVTPL EAST OHIO GAS CO 1.3% DUE 06-15-2025/06-16-2020 BEO                        | **   | 1,951,317                     |
| PVTPL ECMC GROUP STUDENT LN TR SR 17-2A CL A FLTG RT 05-25-2067                  | **   | 2,499,905                     |
| PVTPL ELECTRICITE DE FRANCE 5.7% 05-23-2028                                      | **   | 1,139,209                     |
| PVTPL ELEMENT FLEET MGMT CORP 1.6% DUE 04-06-2024 BEO                            | **   | 103,661                       |
| PVTPL ELEMENT FLEET MGMT CORP SR NT 144A3.85% DUE 06-15-2025/06-02-2020 BEO      | **   | 2,169,868                     |
| PVTPL ELEVATION CLO 2021-15 LTD/ELEVATION CL SR SECD NT 01-25-2035               | **   | 4,975,796                     |
| PVTPL ELMWOOD CLO II LTD SER 19-2A CL A-R FLTG DUE 04-20-2034 BEO                | **   | 16,495,595                    |
| PVTPL ENEL FIN AMER LLC 2.875% 07-12-2041                                        | **   | 1,363,848                     |
| PVTPL ENEL FIN INTL N V 6.8% DUE 10-14-2025 BEO                                  | **   | 205,064                       |
| PVTPL ENEL FIN INTL N V 6.8% DUE 10-14-2025 BEO                                  | **   | 1,727,661                     |
| PVTPL ENTERPRISE FLEET FING 2021-1 LLC CL A-2 0.44% DUE 12-21-2026 BEO           | **   | 108,249                       |
| PVTPL ENTERPRISE FLEET FING 2023-2 LLC SRS 23-2 CLS A2 5.56% 04-22-2030          | **   | 3,409,446                     |
| PVTPL ENTERPRISE FLEET FING LLC SR 23-3 CL A2 6.4% 03-20-2030                    | **   | 3,311,269                     |
| PVTPL EQUATE PETROCHEMICAL B V GLOBAL MEDIUM T 2.625% DUE 04-28-2028             | **   | 2,192,706                     |
| PVTPL ERAC USA FIN LLC GTD NT 144A 3.8% DUE 11-01-2025/11-09-2015 BEO            | **   | 2,458,148                     |
| PVTPL ERAC USA FIN LLC GTD NT 144A 3.8% DUE 11-01-2025/11-09-2015 BEO            | **   | 1,463,773                     |
| PVTPL ERAC USA FIN LLC NT 144A 3.85% DUE11-15-2024/05-22-2014 BEO                | **   | 335,036                       |
| PVTPL ERAC USA FIN LLC NT 144A 3.85% DUE11-15-2024/05-22-2014 BEO                | **   | 2,463,499                     |
| PVTPL EXPERIAN FIN PLC 2.75% DUE 03-08-2030                                      | **   | 3,026,440                     |
| PVTPL F&G GLOBAL FDG MEDIUM TERM NTS BOOK ENTR 1.75% DUE 06-30-2026 BEO          | **   | 316,805                       |
| PVTPL FED DES CAISSES DESJARDINS QUEBEC 1.2% 10-14-2026                          | **   | 7,289,685                     |
| PVTPL FEDERATION DES CAISSES DESJARDINS DU QUE 5.278% DUE 01-23-2026             | **   | 3,555,176                     |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL FHLMC MULTICLASS SR 2022-DNA4 CL M1A FLTG RT 05-27-2042                    | **   | 2,613,792                     |
| PVTPL FIRST FNDTN INC COM                                                        | **   | 169,342                       |
| PVTPL FIRST INVS AUTO OWNER TR 2023-1 SR 23-1A CL A 6.44% 10-16-2028             | **   | 3,307,769                     |
| PVTPL FIRSTKEY HOMES 2020-SFR1 TR 1.339%09/17/2025 1.339% DUE 08-17-2037 BEO     | **   | 4,608,298                     |
| PVTPL FIRSTKEY HOMES 2020-SFR2 TRUST SER20-SFR2 CL A 1.266% 10-19-2037           | **   | 1,453,000                     |
| PVTPL FLAGSHIP CREDIT AUTO TRUST SER 22-3 CL D 6.0% DUE 07-17-2028 BEO           | **   | 1,471,544                     |
| PVTPL FLAGSHIP CREDIT AUTO TRUST SER 23-2 CL A2 5.76% DUE 04-15-2027             | **   | 849,573                       |
| PVTPL FORD CR AUTO OWNER TR 2020-REV1 SER 20-1 CLS A 2.04% 08-15-2031            | **   | 4,444,977                     |
| PVTPL FORD CR AUTO OWNER TR 2023-REV2 SER 23-2 CL A 5.28% 02-15-2036             | **   | 11,106,248                    |
| PVTPL FORD CR AUTO OWNER TR SER 19-1 CL A 3.52% 07-15-2030                       | **   | 1,468,694                     |
| PVTPL FORT CRE 2022-FL3 ISSUER LLC NT CLA FLTG 12-17-2026                        | **   | 486,002                       |
| PVTPL FORTRESS CR BSL VII LTD SER 19-1A CL A2 FLTG 07-23-2032 BEO                | **   | 501,065                       |
| PVTPL FREDDIE MAC STACR REMIC TR SER 21-DNA2 CL M2 FLTG RT 08-25-2033            | **   | 1,004,708                     |
| PVTPL FREDDIE MAC-STACR 2021-DNA5 M2FLTG 01-25-2034 USD                          | **   | 3,684,607                     |
| PVTPL FS RIALTO 2022-FL4 ISSUER LLC SR 22-FL4 CL A VAR RT DUE 01-19-2039 BEO     | **   | 3,954,584                     |
| PVTPL GA GLOBAL FDG 01-06-2027                                                   | **   | 136,248                       |
| PVTPL GA GLOBAL FDG TR MEDIUM TERM NTS BOOK EN 3.85% DUE 04-11-2025 BEO          | **   | 1,739,206                     |
| PVTPL GAIF BD ISSUER PTY LTD SR NT 144A 3.4% DUE 09-30-2026/09-30-2016 BEO       | **   | 70,939                        |
| PVTPL GALAXY XXVI CLO LTD/GALAXY XXVI CLO LL SR NT CL A 144A 3C7 11-22-2031      | **   | 1,470,144                     |
| PVTPL GLENCORE FDG LLC 4.125% 03-12-2024                                         | **   | 2,710,021                     |
| PVTPL GLENCORE FDG LLC 1.625% DUE 09-01-2025/08-01-2025 BEO                      | **   | 236,088                       |
| PVTPL GLENCORE FDG LLC 5.7% DUE 05-08-2033/05-08-2023 BEO                        | **   | 727,730                       |
| PVTPL GLENCORE FDG LLC 6.125% 10-06-2028                                         | **   | 4,713,265                     |
| PVTPL GM FINANCIAL REVOLVING RECEIVABLES SER 23-2 CL A 5.77% 08-11-2036          | **   | 11,120,630                    |
| PVTPL GOLUB CAP PARTNERS CLO 57 M SR 21-57A CL A1 VAR RT DUE 10-25-2034 BEO      | **   | 991,019                       |
| PVTPL GOLUB CAPITAL PARTNERS CLO LTD SER 23-66A CL A FLTG RT 04-25-2036          | **   | 1,001,458                     |
| PVTPL GOODGREEN 2017-1 TR NT CL A 144A 3.74% DUE 10-15-2052 BEO                  | **   | 54,636                        |
| PVTPL GOODGREEN 2017-2 NT CL A 144A 3.26% DUE 10-15-2053 BEO                     | **   | 114,285                       |
| PVTPL GOODMAN US FIN FOUR LLC 4.625% DUE05-04-2032 BEO                           | **   | 1,864,930                     |
| PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028                               | **   | 1,031,528                     |
| PVTPL GPMT 2021-FL3 LTD/GPMT 2021-FL3 LLC SR SECD NT CL A FLTG 07-16-2035        | **   | 994,233                       |
| PVTPL GPMT LTD SR 21-FL4 CL A FLTG RT 11-15-2036                                 | **   | 2,952,338                     |
| PVTPL GRAPHIC PACKAGING INTL 0.821% DUE 04-15-2024 BEO                           | **   | 1,558,694                     |
| PVTPL GREENWOOD PK CLO LTD SER 18-1A CL A2 FLTG 04-15-2031                       | **   | 1,971,096                     |
| PVTPL GREYSTONE COMMERCIAL REAL ESTA SER 19-FL2 CL 1 FLTG 09-15-2037             | **   | 1,473,154                     |
| PVTPL GREYWOLF CLO V LTD VAR RT SR 15-1A CL A-1-R 01-25-2031                     | **   | 1,392,161                     |
| PVTPL GRIPPEN PARK CLO LTD SER 17-1A CL A FLTG RATE DUE 01-20-2030               | **   | 724,027                       |
| PVTPL GUARDIAN LIFE INSURANCE CORP 3.7% 01-22-2070                               | **   | 68,328                        |
| PVTPL GULFSTREAM NAT GAS SYS LLC GULFSTREAM NAT 6.19% DUE 11-01-2025 BEO         | **   | 4,897,885                     |
| PVTPL HALSEYPOINT CLO 3 LTD/HALSEYPOINT CLO VAR RT DUE 11-30-2032 BEO            | **   | 500,000                       |
| PVTPL HALSEYPOINT CLO 3 LTD/HALSEYPOINT CLO VAR RT DUE 11-30-2032 BEO            | **   | 1,000,001                     |
| PVTPL HALSEYPOINT CLO 6 LTD/HALSEYPOINT SER 22-6A CL A1 FLTG RT DUE 10-30-2034   | **   | 2,343,085                     |
| PVTPL HALSEYPOINT CLO I LTD/HALSEYPOINT CLO SER 19-1A CLS A1A1 VAR RT 01-20-2033 | **   | 539,249                       |
| PVTPL HERO FDG 2017-3 NT CL A2 3.95% 09-20-2048                                  | **   | 253,624                       |
| PVTPL HERO FDG SER 2017-1A NT CL A2 4.46% 09-20-2047 BEO                         | **   | 45,455                        |
| PVTPL HERTZ VEH FING III LLC SR 23-3A CL A 5.94% 02-25-2028                      | **   | 4,075,120                     |
| PVTPL HERTZ VEH FING III LLC SR 23-1A CLA 5.49% 06-25-2027                       | **   | 7,527,794                     |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL HERTZ VEH FING III LLC SR 23-4A CL A 6.15% 03-25-2030                      | **   | 1,037,263                     |
| PVTPL HYUNDAI AUTO LEASE SECURITIZATION 4.94% SER 23-A CL A4 11-16-2026          | **   | 1,046,600                     |
| PVTPL HYUNDAI AUTO LEASE SECURITIZATION T SER 23-B CL A3 5.15% 06-15-2026        | **   | 445,189                       |
| PVTPL HYUNDAI AUTO LEASE SECURITIZATION TR 202 SER 23-A 5.05% DUE 01-15-2026     | **   | 982,428                       |
| PVTPL HYUNDAI CAP AMER 1.3% 01-08-2026                                           | **   | 2,322,621                     |
| PVTPL HYUNDAI CAP AMER 1.65% 09-17-2026                                          | **   | 2,182,094                     |
| PVTPL HYUNDAI CAP AMER 1.8% 10-15-2025                                           | **   | 300,742                       |
| PVTPL HYUNDAI CAP AMER 1.8% 10-15-2025                                           | **   | 1,484,914                     |
| PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 1.5% DUE 06-15-2026               | **   | 397,393                       |
| PVTPL HYUNDAI CAPITAL AMERICA 5.65% 06-26-2026                                   | **   | 601,158                       |
| PVTPL HYUNDAI CAPITAL AMERICA 5.95% 08-21-2026                                   | **   | 600,285                       |
| PVTPL HYUNDAI CAPITAL AMERICA 6.25% 11-03-2025                                   | **   | 1,125,501                     |
| PVTPL ICG US CLO 2015-2R LTD/ICG US CLO 2015-2RA CL A1 VAR RT DUE 01-16-2033     | **   | 1,268,806                     |
| PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 144A 6.125 DUE 07-27-2027/07-27-2022 BEO | **   | 1,849,551                     |
| PVTPL ING GROEP N V 1.4% DUE 07-01-2026                                          | **   | 470,436                       |
| PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC 1.23% DUE 10-01-2025                | **   | 5,152,295                     |
| PVTPL INTESA SANPAOLO S P A 144A BD 5.017% DUE 06-26-2024 REG                    | **   | 3,176,616                     |
| PVTPL INTESA SANPAOLO S P A 7.2% 11-28-2033                                      | **   | 961,316                       |
| PVTPL INTESA SANPAOLO S.P.A. 3.25% DUE 09-23-2024 BEO                            | **   | 1,276,158                     |
| PVTPL J G WENTWORTH XXII LLC 3.82 DUE 12-15-2048 BEO                             | **   | 366,544                       |
| PVTPL J P MORGAN MTG SER 18-4 CL A1 VAR 10-25-2048                               | **   | 297,117                       |
| PVTPL J P MORGAN MTG TR SER 18-3 CLS A1 FLTG 04-25-2018                          | **   | 822,140                       |
| PVTPL J P MORGAN MTG TR SER 21-14 CL A11 FLTG DUE 05-25-2052                     | **   | 1,551,425                     |
| PVTPL JACK IN THE BOX FDG LLC 2022-1 SR SECD NT CL A-2-I 3.445% 02-26-2052       | **   | 719,301                       |
| PVTPL JACKSON NATIONAL LIFE GLOBAL FUNDING NEW ISSUE 3YR 3YR 1.75% 01-12-2025    | **   | 2,032,635                     |
| PVTPL JAPAN FIN ORGANIZATION FOR MUNICIPALITIE .625% DUE 09-02-2025              | **   | 465,895                       |
| PVTPL JBS USA LUX S.A/JBS USA FOOD COMPAN 6.75% 03-15-2034                       | **   | 965,668                       |
| PVTPL JERSEY CENT PWR & LT CO SR NT 144A 4.7% DUE 04-01-2024/01-01-2024 BEO      | **   | 2,623,460                     |
| PVTPL KAYNE CLO 7 LTD/KAYNE CLO 7 LLC SER 20-7A CLS A1 VAR RT 04-17-2033         | **   | 1,588,658                     |
| PVTPL KAYNE CLO SER 19-6A CL A1 FLTG 144A 01-20-2033                             | **   | 5,094,529                     |
| PVTPL KBC GROUP NV 5.796% 01-19-2029                                             | **   | 4,966,527                     |
| PVTPL KBC GROUP NV 6.324% 09-21-2034                                             | **   | 740,722                       |
| PVTPL KEYSpan GAS EAST CORP SR NT 144A 2.742% DUE 08-15-2026/08-05-2016 BEO      | **   | 587,662                       |
| PVTPL KKR CLO 32 LTD/KKR CLO 32 LLC 0.0% 15/01/2032 VAR RT DUE 01-15-2032 BEO    | **   | 980,830                       |
| PVTPL KKR GROUP FIN CO LLC 3.25% 12-15-2051                                      | **   | 970,050                       |
| PVTPL KREF 2022-FL3 LTD CL A FLTG 02-15-2039                                     | **   | 3,322,684                     |
| PVTPL KUBOTA CREDIT OWNER TRUST SER 23-1A CL A3 5.02% 05-17-2027                 | **   | 1,102,978                     |
| PVTPL LCM XV LTD PARTNERSHIP/LCM XV LLC VAR RT DUE 07-20-2030 BEO                | **   | 291,342                       |
| PVTPL LCM XXV LTD/LCM XXV LLC SR SECD NTCL AR FLTG 07-20-2030                    | **   | 311,022                       |
| PVTPL LIBERTY MUT GROUP INC 4.569% DUE 02-01-2029 BEO                            | **   | 173,151                       |
| PVTPL LIBERTY MUT GROUP INC 4.569% DUE 02-01-2029 BEO                            | **   | 6,531,792                     |
| PVTPL LOANCORE 2021-CRE6 ISSUER LTD SER 21-CRE6 CL A FLTG 11-15-2038             | **   | 1,955,818                     |
| PVTPL LSEGA FING PLC 1.375% DUE 04-06-2026/04-06-2021 BEO                        | **   | 1,666,963                     |
| PVTPL LUNDIN ENERGY AB 2.0% DUE 06-15-2026 BEO                                   | **   | 285,818                       |
| PVTPL LUNDIN ENERGY AB 2.0% DUE 06-15-2026 BEO                                   | **   | 2,790,877                     |
| PVTPL MACQUARIE GROUP LTD 1.201% DUE 10-14-2025 BEO                              | **   | 2,706,575                     |
| PVTPL MACQUARIE GROUP LTD SR MEDIUM 3.763% 11-28-2028                            | **   | 135,663                       |
| PVTPL MADISON PK FDG LIX LTD CL A FLTG 01-18-2034                                | **   | 11,242,850                    |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL MADISON PK FDG XXI LTD/MADISON PK FDG SR 16-21A CL AB VAR RT 10-15-2032    | **   | 598,373                       |
| PVTPL MADISON PK FDG XXII LTD SER 16-22A CL A1R FRN 01-15-2033 BEO               | **   | 3,097,023                     |
| PVTPL MADISON PK FDG XXXIII LTD CL A-R FLTG 10-15-2032                           | **   | 3,489,134                     |
| PVTPL MAGNETITE CLO LTD SR 15-12A CL ARR FLTG 10-15-2031                         | **   | 776,147                       |
| PVTPL MAGNETITE LTD SER 16-17A CL AR FLTG 07-20-2031                             | **   | 3,476,574                     |
| PVTPL MAPS LTD SER 19-1A CL A 4.458% 03-15-2044                                  | **   | 2,756,561                     |
| PVTPL MARATHON CLO X LTD SR 17-10A CL A-2 FLTG RT 11-15-2029 BEO                 | **   | 2,503,465                     |
| PVTPL MARS INC DEL 3.2% 04-01-2030                                               | **   | 351,392                       |
| PVTPL MASSMUTUAL GLOBAL FDG II MEDIUM TERM NTS 2.95% 01-11-2025                  | **   | 488,839                       |
| PVTPL MERCEDES-BENZ FIN NORTH AMER LLC 4.8% DUE 03-30-2028                       | **   | 303,176                       |
| PVTPL MERCEDES-BENZ FIN NORTH AMER LLC 4.95% 03-30-2025                          | **   | 1,850,799                     |
| PVTPL MERCEDES-BENZ FIN NORTH AMER LLC 5.1% 08-03-2028                           | **   | 1,118,204                     |
| PVTPL MERCEDES-BENZ FINANCE NORTH AMERI 5.375% 08-01-2025                        | **   | 3,358,076                     |
| PVTPL METROPOLITAN LIFE GLOBAL FDG 2.8% 03-21-2025                               | **   | 2,858,176                     |
| PVTPL MF1 2021-FL6 LTD SER 21-FL6 CL A FLTG 07-16-2036                           | **   | 4,363,636                     |
| PVTPL MF1 MULTIFAMILY HOUSING MORTGAGE LO SR 22-FL8 CL A FLTG RT 02-19-2037      | **   | 490,215                       |
| PVTPL MF1 MULTIFAMILY HOUSING MORTGAGE LO SR 22-FL8 CL A FLTG RT 02-19-2037      | **   | 4,902,147                     |
| PVTPL MIDOCEAN CR CLO SER 17-7A CL BR FLTG 07-15-2029                            | **   | 1,746,027                     |
| PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027                 | **   | 1,404,040                     |
| PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027                 | **   | 351,010                       |
| PVTPL MONDELEZ INTL HLDGS NETH B V 4.25%DUE 09-15-2025 BEO                       | **   | 4,830,075                     |
| PVTPL MONONGAHELA PWR CO 3.55% DUE 05-15-2027 BEO                                | **   | 2,202,966                     |
| PVTPL MOUNTAIN VIEW CLO 2017-1 LTD SER 17-1A CL AR FRN 10-16-2029 BEO            | **   | 1,158,227                     |
| PVTPL MOUNTAIN VIEW CLO 2017-2 LTD SR 17-2A CL AR FLTG RT 01-16-2031             | **   | 7,957,062                     |
| PVTPL MRCD MORTGAGE TRUST SER 19-PARK CL A 2.71752% 12-15-2036                   | **   | 435,000                       |
| PVTPL MVW OWNER TRUST SER 19-2A CL B 2.44% 10-20-2038                            | **   | 282,695                       |
| PVTPL MYERS PK CLO LTD SER 18-1A CL B1 FLTG DUE 10-20-2030                       | **   | 1,236,926                     |
| PVTPL NASSAU 2017-I LTD/NASSAU 2017-I LLC FLTG RT SR 17-1A CL A1AS 10-15-2029    | **   | 675,264                       |
| PVTPL NATIONAL SECS CLEARING CORP 5.0% 05-30-2028                                | **   | 600,583                       |
| PVTPL NATIONAL SECS CLEARING CORP SR NT 144A 1.5% DUE 04-23-2025/04-23-2020 BEO  | **   | 671,013                       |
| PVTPL NATIONWIDE BLDG SOC MEDIUM TERM SRNTS B 10.5% 10-13-2026                   | **   | 988,306                       |
| PVTPL NATWEST MARKETS PLC .8% DUE 08-12-2024 BEO                                 | **   | 2,651,241                     |
| PVTPL NAVIENT PRIVATE ED LN TR 2023-B SR 23-BA CL A1A 6.48% 03-15-2072           | **   | 1,202,241                     |
| PVTPL NAVIENT PRIVATE ED REFI LN SER 20-BA CL A2 2.12% 01-15-2069 BEO            | **   | 601,069                       |
| PVTPL NAVIENT PRIVATE ED REFI LN TR 2019-FA CL A2 2.6% DUE 08-15-2068            | **   | 890,983                       |
| PVTPL NAVIENT PRIVATE ED REFI LN TR 2021-F SR 21-FA CL A 1.11% 02-18-2070        | **   | 4,423,242                     |
| PVTPL NAVIENT PRIVATE ED REFI LN TR SR 2019-C CL A-2 02-15-2068                  | **   | 570,165                       |
| PVTPL NAVIENT PVT ED LN TR 2015-B NT CL A-3 FLTG RATE 144A VAR RT DUE 07-16-2040 | **   | 1,087,843                     |
| PVTPL NAVIENT PVT ED REFI LN TR 2018-C NT CL A-2 3.52% DUE 06-16-2042            | **   | 197,237                       |
| PVTPL NAVIENT PVT ED REFI LN TR 2020-G SER 20-GA CL A 1.17% DUE 09-16-2069 BEO   | **   | 451,988                       |
| PVTPL NAVIENT PVT ED REFI LN TR 2023-A NT CL A 144A 5.51 DUE 10-15-2071BEO       | **   | 1,994,502                     |
| PVTPL NAVIENT STUDENT LN TR 2017-4 FLTG VAR RT DUE 09-27-2066 BEO                | **   | 2,054,718                     |
| PVTPL NAVIENT STUDENT LOAN TRUST SER 21-A CL A 0.84% DUE 05-15-2069 BEO          | **   | 281,390                       |
| PVTPL NBN CO LTD 5.75% 10-06-2028                                                | **   | 816,859                       |
| PVTPL NBN CO LTD GLOBAL MEDIUM TERM NTS BOOK ENTRY 1.625% 01-08-2027             | **   | 2,257,901                     |
| PVTPL NELNET STUD LN TR 2015-2 AB NT CL A-2 144A VAR RT DUE 9-25-42 BEO          | **   | 1,218,920                     |
| PVTPL NELNET STUDENT LN TR SER 17-3A CL A FLTG 02-25-2066                        | **   | 3,679,786                     |
| PVTPL NELNET STUDENT LN TR SER 2015-1 CLS A VAR DUE 04-25-2041                   | **   | 2,174,089                     |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL NELNET STUDENT LN TR SR 12-21 CL A FLTG RT 12-26-2033                      | **   | 1,370,460                     |
| PVTPL NESTLE HLDGS INC 4.125% DUE 10-01-2027/09-13-2022 BEO                      | **   | 1,810,975                     |
| PVTPL NEUBERGER BERMAN LN ADVISERS SR 18-29A CL A-1 FLTG VAR 10-19-2031          | **   | 819,649                       |
| PVTPL NEW YORK LIFE GLOBAL FDG 2.35% 07-14-2026                                  | **   | 42,402                        |
| PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050                                  | **   | 401,663                       |
| PVTPL NEW YORK ST ELEC & GAS CORP 5.65% 08-15-2028                               | **   | 769,678                       |
| PVTPL NEW YORK ST ELEC & GAS CORP 5.65% 08-15-2028                               | **   | 880,512                       |
| PVTPL NEW YORK ST ELEC & GAS CORP SR NT 144A 3.25% DUE 12-01-2026/11-29-2016 BEO | **   | 91,489                        |
| PVTPL NGPL PIPECO LLC 3.25% DUE 07-15-2031 BEO                                   | **   | 130,396                       |
| PVTPL NISSAN MOTOR ACCEPTANCE CORP 2.75%03-09-2028                               | **   | 1,589,366                     |
| PVTPL NISSAN MTR ACCEP CO LLC NT 1.85% 09-16-2026                                | **   | 269,961                       |
| PVTPL NISSAN MTR LTD 3.522% DUE 09-17-2025 BEO                                   | **   | 1,636,840                     |
| PVTPL NORDEA BANK ABP 5.375% DUE 09-22-2027 BEO                                  | **   | 711,945                       |
| PVTPL NORTHERN NAT GAS CO DEL SR BD 144A4.3% 01-15-2049                          | **   | 209,039                       |
| PVTPL NORTHWESTERN MUT GLOBAL FDG .8% DUE 01-14-2026 BEO                         | **   | 1,148,706                     |
| PVTPL NRG ENERGY INC 2% DUE 12-02-2025/12-02-2020 BEO                            | **   | 5,480,005                     |
| PVTPL NRG ENERGY INC 2.45% DUE 12-02-2027/12-02-2020 BEO                         | **   | 428,433                       |
| PVTPL NTT FIN CORP SR NT 144A 4.372% DUE07-27-2027/07-27-2022 BEO                | **   | 1,194,131                     |
| PVTPL NUVEEN LLC 4.0% 11-01-2028                                                 | **   | 2,184,762                     |
| PVTPL OCIN V 6.7% 03-16-2033                                                     | **   | 204,635                       |
| PVTPL OCP CLO SER 17-14A CL A1A FLTG 11-20-2030                                  | **   | 569,273                       |
| PVTPL OCTAGON INVT PARTNERS XXI LTD/OCTAGON SR SECD NT 02-14-2031                | **   | 8,366,307                     |
| PVTPL OCTAGON LN FDG LTDSR 14-1A NT CL AA-RR FLTG 11-18-2031                     | **   | 1,227,915                     |
| PVTPL OCTANE RECEIVABLES TR 23-1A CL C 6.37% 09-20-2029                          | **   | 4,436,837                     |
| PVTPL OHA CR FDG 7 LTD/OHA CR FDG 7 LLC SER 20-7A CL AR FLTG RT 02-24-2037       | **   | 750,102                       |
| PVTPL ONCOR ELEC DELIVERY CO LLC SR SECDNT 144A 4.3% 05-15-2028                  | **   | 1,606,284                     |
| PVTPL ONCOR ELEC DELIVERY CO LLC SR SECDNT 4.95% 09-15-2052                      | **   | 1,283,529                     |
| PVTPL ONEMAIN DIRECT AUTO RECEIVABLE TR 2019-1 SER 19-1A CLS A 3.63% 09-14-2027  | **   | 12,142,330                    |
| PVTPL ORBIA ADVANCE CORP SAB DE CV 2.875% DUE 05-11-2031 BEO                     | **   | 1,183,267                     |
| PVTPL ORGANON FIN I LLC 4.125% DUE 04-30-2028 BEO                                | **   | 184,142                       |
| PVTPL OWL ROCK CLO I LTD SER 20-3A CLS A1L FLTG RT 04-20-2032                    | **   | 1,491,723                     |
| PVTPL OZLM XVI LTD / OZLM XVI LLC 16/05/2030 VAR RT DUE 05-16-2030 BEO           | **   | 3,730,895                     |
| PVTPL OZLM XXIV LTD / OZLM XXIV LLC 20/07/2032 VAR RT DUE 07-20-2032 BEO         | **   | 3,968,660                     |
| PVTPL PARK AEROSPACE HLDGS LTD 144A 5.5% DUE 02-15-2024 BEO                      | **   | 139,739                       |
| PVTPL PENNSYLVANIA ELEC CO 5.15% 03-30-2026                                      | **   | 599,244                       |
| PVTPL PENNSYLVANIA ELEC CO FIXED 3.6%06-01-2029 BEO                              | **   | 232,144                       |
| PVTPL PENNSYLVANIA HIGHER ED ASSISTANCE A VAR RT DUE 11-25-2065                  | **   | 95,085                        |
| PVTPL PENNSYLVANIA HIGHER ED ASSISTANCE A VAR RT DUE 11-25-2065                  | **   | 641,827                       |
| PVTPL PENSKE TRUCK LEASING CO L P / PTL FIN CORP 5.55% 05-01-2028                | **   | 91,458                        |
| PVTPL PENSKE TRUCK LEASING CO L P / PTL FIN CORP 5.55% 05-01-2028                | **   | 2,921,582                     |
| PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO 1.7% DUE 06-15-2026 BEO             | **   | 1,066,661                     |
| PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO 6.05% 08-01-2028                    | **   | 921,739                       |
| PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO SR NT 144A 1.2 DUE 11-15-2025 BEO   | **   | 5,546,830                     |
| PVTPL PENSKE TRUCK LEASING CO L P/PTL 3.95%03-10-2025                            | **   | 98,171                        |
| PVTPL PENSKE TRUCK LEASING/ PTL 2.7% DUE 11-01-2024                              | **   | 994,633                       |
| PVTPL PETRONAS CAP LTD 2.48% DUE 01-28-2032                                      | **   | 170,450                       |
| PVTPL POINT AU ROCHE PARK CLO, LTD SER 21-1A A FLTG 07-20-2034                   | **   | 3,345,776                     |
| PVTPL PORSCHE FINL AUTO SECURITIZATION TR SR 23-1A CLS A4 4.72% 06-23-2031       | **   | 1,347,392                     |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL PPIB CAP INC C 2.75% 11-02-2027                                            | **   | 237,041                       |
| PVTPL PRINCIPAL LIFE GLOBAL FDG II 1.25% DUE 08-16-2026 REG                      | **   | 1,323,833                     |
| PVTPL PRINCIPAL LIFE GLOBAL FDG II 1.375% DUE 01-10-2025 BEO                     | **   | 480,117                       |
| PVTPL PRINCIPAL LIFE GLOBAL FDG II .875% DUE 01-12-2026 REG                      | **   | 5,133,703                     |
| PVTPL PRKCM TRUST SER 23-AFC3 CL A1 6.584% 09-25-2058                            | **   | 1,971,341                     |
| PVTPL PROGRESS RESIDENTIAL SER 2019- SFR4 CLS A 2.687% 11-19-2035                | **   | 969,145                       |
| PVTPL PROGRESS RESIDENTIAL SER 20-SFR1 CL A 1.73% 04-17-2037 BEO                 | **   | 1,897,031                     |
| PVTPL PROGRESS RESIDENTIAL TR SR 2019-SFR4 CL D 3.136% 10-17-2024                | **   | 827,874                       |
| PVTPL PROSUS N V 3.257% DUE 01-19-2027/01-19-2022 BEO                            | **   | 554,141                       |
| PVTPL PROTECTIVE LIFE GF 5.467% 12-08-2028                                       | **   | 1,315,466                     |
| PVTPL PROTECTIVE LIFE GLOBAL 1.303% 09-20-2026                                   | **   | 498,470                       |
| PVTPL PT FREEPORT INDONESIA NT 4.763% DUE 04-14-2027                             | **   | 221,063                       |
| PVTPL QATAR ST 4.5% 04-23-2028                                                   | **   | 1,840,686                     |
| PVTPL RABOBANK NEDERLAND GLOBAL MED TM NT TRANCHE # TR 00088 4.655% 8-22-2028    | **   | 3,202,775                     |
| PVTPL RACE PT IX CLO LTD/RACE PT IX CLO CORP SR SECD NT CL 10-15-2030            | **   | 1,569,474                     |
| PVTPL RAD CLO 5 LTD/RAD CLO 5 LLC SR 19-5A CL AR VAR RT DUE 07-24-2032 BEO       | **   | 500,047                       |
| PVTPL RAD CLO 5 LTD/RAD CLO 5 LLC SR 19-5A CL AR VAR RT DUE 07-24-2032 BEO       | **   | 2,700,251                     |
| PVTPL READY CAP MTG FING 2022-FL9 LLC NTCL A FLTG 144A VAR RT DUE 06-25-2037 BEO | **   | 1,349,686                     |
| PVTPL RECETTE CLO LTD/RECETTE CLO LLC SRSECD NT CL A-RR FLTG 144A 01-20-2033     | **   | 955,688                       |
| PVTPL REGATTA VIII FUNDING LTD SER 17-1A CL B FLT 10-17-2030                     | **   | 1,051,388                     |
| PVTPL RENEW 2017-1 FDG NT CL A 144A 3.67% DUE 09-20-2052 BEO                     | **   | 24,296                        |
| PVTPL RGA GLOBAL FDG 2.7% 01-18-2029                                             | **   | 2,042,052                     |
| PVTPL ROCHE HLDGS INC 5.338% 11-13-2028                                          | **   | 1,680,038                     |
| PVTPL ROCKFORD TOWER CLO 2018-2 LTD SER 2018-2A CLS A FLTG 10-20-2031            | **   | 2,499,906                     |
| PVTPL ROMARK CLO-II LTD SER 2018-2A CLS A1 CLS A1 FLTG 144A 3C7 DUE 07-25-2031   | **   | 1,684,973                     |
| PVTPL ROMARK WM-R LTD SER 2018-1A CL A-1 FLTG 04-20-2031                         | **   | 7,018,943                     |
| PVTPL ROYAL BANK OF CANADA 4.851% 12-14-2026                                     | **   | 403,139                       |
| PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 5.0% DUE 01-18-2053                | **   | 376,527                       |
| PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM TBOND 4.875% 07-18-2033            | **   | 2,856,974                     |
| PVTPL SAUDI INTERNATIONAL BOND 4.75% DUE 01-18-2028                              | **   | 504,642                       |
| PVTPL SBA TOWER TR 2.836% 144A 15/01/2050 2.836% DUE 01-15-2050 REG              | **   | 1,834,781                     |
| PVTPL SBA TOWER TR 2.836% 144A 15/01/2050 2.836% DUE 01-15-2050 REG              | **   | 4,828,371                     |
| PVTPL SBA TOWER TR 2020-1C SECD TOWER REV SECS 144A 1.884% DUE 07-15-2050        | **   | 1,577,581                     |
| PVTPL SCENTRE GROUP TR 1/2 3.25% 10-28-2025                                      | **   | 385,688                       |
| PVTPL SCHLUMBERGER HLDGS CORP 3.9% DUE 05-17-2028 BEO                            | **   | 242,955                       |
| PVTPL SFS AUTO RECEIVABLES SECURITIZATION 5.47% 12-20-2029                       | **   | 3,245,965                     |
| PVTPL SFS AUTO RECEIVABLES SECURITIZATION 5.47% 12-20-2029                       | **   | 1,217,237                     |
| PVTPL SFS AUTO RECEIVABLES SECURITIZATION TR 2 SER 23-1A CL B 01-22-2030         | **   | 503,891                       |
| PVTPL SFS AUTO RECEIVABLES SECURITIZATION TR 2 SER 23-1A CL C 5.97% 02-20-2031   | **   | 803,776                       |
| PVTPL SLM STUD LN TR 2004-3 STUD LN BKD NT CL 144A A-6B VAR RT DUE 10-25-2064    | **   | 2,729,043                     |
| PVTPL SMB PRIVATE ED LN TR SER 20-A CL 2A2 2.23% 09-15-2037 BEO                  | **   | 701,762                       |
| PVTPL SMB PRIVATE EDUCATION LN TR 2023-C NT CL A-1A 5.67% 11-15-2052             | **   | 841,654                       |
| PVTPL SMB PRIVATE EDUCATION LOAN TRUST 20SR 23-A CLS A1B 01-15-2053              | **   | 1,604,640                     |
| PVTPL SMB PVT ED LN TR 2016-B LN BACKED NT CL A-2A 144A 2.43 DUE 02-17-2032 BEO  | **   | 348,567                       |
| PVTPL SMB PVT ED LN TR 2019-B SER 19-B CL A2B FLTG RT VAR RT DUE 06-15-2037 BEO  | **   | 2,290,419                     |
| PVTPL SMB PVT ED LN TR 2022-C DUE 05-16-2050 BEO                                 | **   | 1,760,918                     |
| PVTPL SMBC AVIATION CAP FIN DAC 5.7% 07-25-2033                                  | **   | 3,039,329                     |
| PVTPL SMITHFIELD FOODS INC FIXED 5.2% 04-01-2029 BEO                             | **   | 134,123                       |

| Security Name, Maturity Date, and Rate                                       | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL SOCIAL PROFESSIONAL LOAN PROGRAM LLC SR 21-B CL AFX 1.14% 02-15-2047   | **   | 3,246,327                     |
| PVTPL SOCIETE GENERALE 1.792% 06-09-2027                                     | **   | 4,188,307                     |
| PVTPL SOCIETE GENERALE 2.889% 06-09-2032/                                    | **   | 338,866                       |
| PVTPL SOCIETE GENERALE 3.06% DUE 01-19-2028/01-21-2027 BEO                   | **   | 184,410                       |
| PVTPL SOCIETE GENERALE 3.337% 01-21-2033                                     | **   | 168,011                       |
| PVTPL SOCIETE GENERALE 3.875% 03-28-2024                                     | **   | 6,349,355                     |
| PVTPL SOCIETE GENERALE 6.446% 01-10-2029                                     | **   | 414,109                       |
| PVTPL SOCIETE GENERALE 6.447% 01-12-2027                                     | **   | 8,345,869                     |
| PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 1.488% DUE 12-14-2026         | **   | 736,569                       |
| PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN DUE 01-10-2034/01-10-2023 BEO | **   | 2,644,428                     |
| PVTPL SOFI CONSUMER LOAN PROGRAM SER 23-15 CL A 5.81% 05-15-2031             | **   | 1,160,848                     |
| PVTPL SOFI PROFESSIONAL LN PROGRAM SER 19-C CL A2FX 2.8% 11-16-2048          | **   | 868,621                       |
| PVTPL SOFI PROFESSIONAL LN PROGRAM 2016-F LLC CL A-2 3.02% DUE 02-25-2040    | **   | 148,042                       |
| PVTPL SOFI PROFESSIONAL LN PROGRAM 2018-A LLC SER 18-A CL A2B 02-25-2042     | **   | 278,322                       |
| PVTPL SOFI PROFESSIONAL LN PROGRAM SR 20-A CL A2FX 2.54% 05-15-2046          | **   | 2,538,667                     |
| PVTPL SOLRR AIRCRAFT 2021-1 LTD/SOLRR AIRCRA SR 21-1 CL A 2.636% 10-15-2046  | **   | 2,375,715                     |
| PVTPL SOUND PT CLO XVII LTDCL A-1-R FLTG 144A VAR RT 10-20-2030              | **   | 391,163                       |
| PVTPL SOUTHERN NAT GAS CO L L C 03-15-2047                                   | **   | 252,971                       |
| PVTPL SP POWERASSETS LTD GLOBAL MEDIUM TERM NT 3% DUE 09-26-2027 BEO         | **   | 1,964,808                     |
| PVTPL STANDARD CHARTERED PLC 03-30-2026                                      | **   | 1,512,056                     |
| PVTPL STANDARD CHARTERED PLC 1.822% 11-23-2025                               | **   | 288,925                       |
| PVTPL STANDARD CHARTERED PLC 2.608% 01-12-2028                               | **   | 182,895                       |
| PVTPL STANDARD CHARTERED PLC 3.265% DUE 02-18-2036/11-18-2030 BEO            | **   | 1,229,082                     |
| PVTPL STANDARD CHARTERED PLC 6.296% 07-06-2034                               | **   | 420,440                       |
| PVTPL STANDARD CHARTERED PLC 7.776% DUE 11-16-2025/11-16-2022 BEO            | **   | 356,716                       |
| PVTPL STANDARD CHARTERED PLC NT FIXED RESET 6.187% 07-06-2027                | **   | 1,118,124                     |
| PVTPL STANDARD CHARTERED PLC NT FIXED RATE RESET .991% 01-12-2025            | **   | 399,416                       |
| PVTPL STANDARD CHARTERED PLC NT FLTG RATE 11-23-2025                         | **   | 1,989,716                     |
| PVTPL STARWOOD COMMERCIAL MORTGAGE TRUSTSER 21-FL2 CL A FLTG RT 04-18-2038   | **   | 487,545                       |
| PVTPL STELLANTIS FINANCE US INC 2.0% DUE01-29-2027                           | **   | 545,187                       |
| PVTPL SUMITOMO MITSUI TR BK LTD 5.65% 09-14-2026                             | **   | 540,863                       |
| PVTPL SUMITOMO MITSUI TRUST BANK LTD 5.65% DUE 03-09-2026                    | **   | 711,651                       |
| PVTPL SUMITOMO MITSUI TRUST BANK LTD 5.65% DUE 03-09-2026                    | **   | 1,170,552                     |
| PVTPL SUNTORY HLDGS LTD 2.25% 10-16-2024                                     | **   | 1,362,201                     |
| PVTPL SWEDBANK AB MEDIUM TERM NTS BOOK ENTRY 1 6.136% 09-12-2026             | **   | 1,764,187                     |
| PVTPL SYMPHONY CLO XIX LTD/SYMPHONY CLO XIX SR SECD NT CL A FLTG 04-16-2031  | **   | 715,138                       |
| PVTPL TCI-FLATIRON CLO 2016-1 LTD CL A-R-3 FLTG 01-17-2032                   | **   | 2,333,727                     |
| PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030               | **   | 1,639,742                     |
| PVTPL TESLA AUTO LEASE TRUST 6.18% 09-21-2026                                | **   | 1,515,108                     |
| PVTPL THL CR WIND RIV CLO LTD SR 18-2A CL A2 FLTG RATE 07-15-2030            | **   | 1,552,529                     |
| PVTPL TICP CLO LTD SER 17-9A CL A FLTG RT 01-20-2031 BEO                     | **   | 745,061                       |
| PVTPL TMS ISSUER S A R L 5.78% 08-23-2032                                    | **   | 417,000                       |
| PVTPL TOWD POINT ASSET TRUST SER21-SL1 CL A2 FLTG 11-20-2061                 | **   | 1,349,791                     |
| PVTPL TOWD PT MTG TR FLTG RT SER 19-HY2 CL A1 12-25-2048 BEO                 | **   | 98,405                        |
| PVTPL TOWD PT MTG TR SER 18-2 CL A1 VAR 03-25-2058                           | **   | 109,477                       |
| PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTG 12-25-2048                     | **   | 133,651                       |
| PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTG 12-25-2048                     | **   | 2,673,024                     |
| PVTPL TOYOTA AUTO LN EXTD NT TR 2019-1 NT CL A 144A 2.56% DUE 11-25-2031 BEO | **   | 493,703                       |

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|------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL TOYOTA AUTO LOAN EXTENDED NOTE SER 23-1A CL A 4.93% DUE 06-25-2036     | **   | 974,401                       |
| PVTPL TOYOTA AUTO LOAN EXTENDED NOTE SER 23-1A CL A 4.93% DUE 06-25-2036     | **   | 7,987,058                     |
| PVTPL TRAFIGURA SECURITISATION FIN PLC SER 2021-1 NT CL A-2 144A 01-15-2025  | **   | 1,248,095                     |
| PVTPL TRANS-ALLEGHENY INTST LINE CO 3.85% NTS 06-01-2025                     | **   | 964,664                       |
| PVTPL TRINITAS CLO LTD SR 17-7A CL A1R FLTGT RT 01-25-2035                   | **   | 3,229,150                     |
| PVTPL TRINITAS CLO XXV LTD/TRINITAS CLO XXV SR 23-25A CL A1 FLTGT 01-23-2037 | **   | 999,458                       |
| PVTPL TRITON CONTAINER INTL LTD 1.15% 06-07-2024                             | **   | 165,871                       |
| PVTPL TRIUMPH RAIL LLC GREEN SECD RAILCAR EQUIP NT 144A 2.15 DUE             | **   | 1,565,859                     |
| PVTPL TRTX 2021-FL4 ISSUER LTD SER 21-FL4 CL A FLTGT 03-15-2038              | **   | 2,361,067                     |
| PVTPL TSMC GLOBAL LTD 1.375% DUE 09-28-2030/09-28-2020 BEO                   | **   | 406,170                       |
| PVTPL UBS GROUP AG 1.305% 02-02-2027                                         | **   | 2,018,074                     |
| PVTPL UBS GROUP AG 11/02/2032 2.095% DUE02-11-2032/02-11-2031 BEO            | **   | 627,192                       |
| PVTPL UBS GROUP AG 2.593% 09-11-2025                                         | **   | 3,526,929                     |
| PVTPL UBS GROUP AG 2.746% DUE 02-11-2033BEO                                  | **   | 320,481                       |
| PVTPL UBS GROUP AG 3.869% 01-12-2018                                         | **   | 1,179,273                     |
| PVTPL UBS GROUP AG 4.282% 01-09-2017                                         | **   | 1,501,301                     |
| PVTPL UBS GROUP AG 4.488% 05-12-2026                                         | **   | 1,303,087                     |
| PVTPL UBS GROUP AG 4.49% 08-05-2025 BEO                                      | **   | 4,324,760                     |
| PVTPL UBS GROUP AG 4.49% 08-05-2025 BEO                                      | **   | 1,658,540                     |
| PVTPL UBS GROUP AG 4.988% 08-05-2033 BEO                                     | **   | 4,840,647                     |
| PVTPL UBS GROUP AG 5.711% 01-12-2027                                         | **   | 3,467,432                     |
| PVTPL UBS GROUP AG 6.327% 12-22-2027                                         | **   | 515,591                       |
| PVTPL UBS GROUP AG 6.373% 07-15-2026                                         | **   | 303,387                       |
| PVTPL UBS GROUP AG 6.537% 08-12-2033                                         | **   | 1,920,805                     |
| PVTPL UBS GROUP AG 9.016% 11-15-2033                                         | **   | 369,403                       |
| PVTPL UBS GROUP AG 9.016% 11-15-2033                                         | **   | 775,747                       |
| PVTPL UBS GROUP AG VAR RT 05-14-2032                                         | **   | 213,353                       |
| PVTPL UBS GROUP AG VAR RT 05-14-2032                                         | **   | 4,446,273                     |
| PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028                        | **   | 6,658,068                     |
| PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO                                | **   | 1,648,284                     |
| PVTPL UPSTART SECURITIZATION TR 2021-5 CL A 1.31% DUE 11-20-2031 BEO         | **   | 416,373                       |
| PVTPL UPSTART SECURITIZATION TRUST SER 21-4 CL A .84% DUE 09-20-2031         | **   | 129,306                       |
| PVTPL VENTURE CDO LTD SER 18-34A CL A 144A FLTGT 10-15-2031                  | **   | 1,113,671                     |
| PVTPL VENTURE CDO LTD SER 19-36A CL A1AR FLTGT 04-20-2032                    | **   | 2,296,760                     |
| PVTPL VENTURE CDO LTD SR 14-17A CL ARR FLTGT 04-15-2027                      | **   | 27,872                        |
| PVTPL VENTURE CLO LTD SER 13-14A CL ARR FLTGT 08-28-2029                     | **   | 211,515                       |
| PVTPL VERALTO CORP SR NT 5.5% 09-18-2026                                     | **   | 1,625,131                     |
| PVTPL VIBRANT CLO VI LTD SER 17-6A CL AR FLTGT 06-20-2029                    | **   | 68,444                        |
| PVTPL VISTRA OPERATIONS CO LLC 3.55% DUE 07-15-2024                          | **   | 5,678,733                     |
| PVTPL VISTRA OPERATIONS CO LLC 3.7% 01-30-2027                               | **   | 2,913,651                     |
| PVTPL VITERRA INC 2.0% DUE 04-21-2026 BEO                                    | **   | 3,714,781                     |
| PVTPL VOLKSWAGEN GROUP AMER FIN LLC 5.65% 09-12-2028                         | **   | 3,147,784                     |
| PVTPL VOLKSWAGEN GROUP AMER FIN LLC FLTGT RT 09-12-2025                      | **   | 3,481,739                     |
| PVTPL VOYA CLO 2014-2 LTD/VOYA CLO SER 14-2A CLS A1R FLTGT RT 04-17-2030     | **   | 2,530,540                     |
| PVTPL VOYA CLO 2016-3 LTD/VOYA CLO SER 16-3A CL A1R FLTGT DUE 10-18-2031 BEO | **   | 1,000,337                     |
| PVTPL VOYA CLO 2017-3 LTD/VOYA CLO 2017-3 LL SR SECD NT CL 04-20-2034        | **   | 1,067,557                     |
| PVTPL VOYA CLO LTD SER 18-3A CL A1A FLTGT 10-15-2031                         | **   | 5,497,746                     |
| PVTPL WELLFLEET CLO LTD SER 15-1A CL AR4 VAR RT DUE 07-20-2029 BEO           | **   | 126,231                       |

| Security Name, Maturity Date, and Rate                                         | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL WENDYS FDG LLC SER 21-1A CL A-2-I 144A 2.37% 06-15-2051                  | **   | 2,649,237                     |
| PVTPL WESTLAKE AUTOMOBILE RECEIVABLE 2023-3 SR 23-3A CL B 5.92% 09-15-2028     | **   | 1,808,866                     |
| PVTPL WESTLAKE AUTOMOBILE RECEIVABLES TR SR 20-1A CL D 2.55% 06-16-2025        | **   | 684,124                       |
| PVTPL WESTLAKE AUTOMOBILE RECEIVABLES TRSER 22-3A CL A3 5.49% DUE 07-15-2026   | **   | 897,878                       |
| PVTPL WHITEBOX CLO II LTD/WHITEBOX CLO II LL SR 20-2A CL A1R VAR RT 10-24-2034 | **   | 1,950,770                     |
| PVTPL WIND RIVER CLO LTD SER 22-1A CL A FLTG RT DUE 07-20-2035 BEO             | **   | 3,690,770                     |
| PVTPL WISE CLO 2023-2 LTD/WISE CLO 2023-2 LL SER 23-2A CL A FLTG 01-15-2037    | **   | 1,749,428                     |
| PVTPLCUTWATERSER 15 -1A CLSS AR FLTG RT 01-15-2029 BEO                         | **   | 142,525                       |
| PVTPLGOLUB CAPITAL PARTNERS CLO LTD SR 15-25A CL AR FLTG RT 05-05-2030         | **   | 299,206                       |
| Q2 HLDGS INC COM                                                               | **   | 349,581                       |
| QANTAS AIRWAYS NPV                                                             | **   | 1,408,636                     |
| QB NET HOLDINGS CO NPV                                                         | **   | 25,536                        |
| QIAGEN NV EUR0.01                                                              | **   | 4,545,085                     |
| QOL HOLDINGS CO LTD                                                            | **   | 35,260                        |
| QUAKER CHEM CORP COM                                                           | **   | 2,287,649                     |
| QUALCOMM INC COM                                                               | **   | 8,542,571                     |
| QUALITY HOUSES CO THB1(NVDR)                                                   | **   | 33,660                        |
| QUALYS INC COM USD0.001                                                        | **   | 7,114,954                     |
| QUANTA SVCS INC 2.9% DUE 10-01-2030                                            | **   | 175,981                       |
| QUANTA SVCS INC COM                                                            | **   | 605,966                       |
| QUANTERIX CORP COM                                                             | **   | 341,313                       |
| QUE PROV CDA MEDIUM TERM NTS BOOK ENT TRANCHE # TR 00050 7.14 2-27-26          | **   | 543,146                       |
| QUEBEC PROV CDA 2.75% DUE 04-12-2027 BEO                                       | **   | 869,389                       |
| QUEBEC PROV CDA PROVINCE OF QUEBEC 2.5% 04-20-2026 REG 2.5% DUE 04-20-2026 REG | **   | 13,920,505                    |
| QUESS CORP LTD INR10                                                           | **   | 234,629                       |
| QUEST DIAGNOSTICS INC 2.95% DUE 06-30-2030 BEO                                 | **   | 224,126                       |
| QUEST DIAGNOSTICS INC 4.2% 06-30-2029                                          | **   | 2,996,913                     |
| R&D COMPUTER CO LTD NPV                                                        | **   | 2,517                         |
| RABOBANK NEDERLAND 1.339% DUE 06-24-2026                                       | **   | 1,280,275                     |
| RACKSPACE TECHNOLOGY INC COM                                                   | **   | 98,678                        |
| RADIANT OPTO-ELECT TWD10                                                       | **   | 1,014,060                     |
| RAIFFEISEN BK INTL NPV (REGD)                                                  | **   | 1,439,604                     |
| RAJESH EXPORTS INR1                                                            | **   | 244,715                       |
| RAKUS CO LTD NPV                                                               | **   | 296,496                       |
| RAMACO RES INC CL A                                                            | **   | 217,739                       |
| RAMBUS INC DEL COM                                                             | **   | 1,522,794                     |
| RAMELIUS RESOURCES NPV                                                         | **   | 375,586                       |
| RAMI LEVI CHAIN ILS0.01                                                        | **   | 222,597                       |
| RANDSTAD N.V. EUR0.10                                                          | **   | 2,132,864                     |
| RANGE RES CORP COM                                                             | **   | 397,425                       |
| RANPAK HLDGS CORP CL A COM CL A COM                                            | **   | 107,408                       |
| RAPT THERAPEUTICS INC COM                                                      | **   | 892,612                       |
| RATNAMANI METALS & TUBES LTD                                                   | **   | 91,181                        |
| RAYDIUM SEMI-CONDU TWD10                                                       | **   | 443,688                       |
| RAYENCE CO LTD KRW500                                                          | **   | 43,429                        |
| RAYONIER ADVANCED MATLS INC COM                                                | **   | 211,398                       |
| RB GLOBAL INC COM NPV                                                          | **   | 5,950,334                     |
| RBL BANK LIMITED INR10                                                         | **   | 103,485                       |

| Security Name, Maturity Date, and Rate                                | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------|------|-------------------------------|
| RE/MAX HLDGS INC CL A CL A                                            | **   | 234,501                       |
| REA GROUP LIMITED NPV                                                 | **   | 1,132,741                     |
| REALKREDIT DANMARK 1% CVD BDS 01/10/50 DKK0.01                        | **   | 227,475                       |
| REALTEK SEMICOND TWD10                                                | **   | 4,270,931                     |
| REALTY INCOME CORP .75% DUE 03-15-2026                                | **   | 502,185                       |
| REALTY INCOME CORP 3% DUE 01-15-2027                                  | **   | 21,840                        |
| REALTY INCOME CORP 3.25% DUE 01-15-2031 REG                           | **   | 1,551,331                     |
| REALTY INCOME CORP 4.6% DUE 02-06-2024                                | **   | 2,666,178                     |
| REC LTD                                                               | **   | 4,118,004                     |
| RECORD PLC ORD GBP0.00025                                             | **   | 20,972                        |
| RECRUIT HLDGS CO L NPV                                                | **   | 1,674,952                     |
| REDCARE PHARMACY N.V NPV 144A                                         | **   | 249,749                       |
| REDDE NORTHGATE PL ORD GBP0.50                                        | **   | 231,625                       |
| REDFIN CORP COM                                                       | **   | 817,808                       |
| REESE PK CLO LTD / REESE PK CLO LLC 6.7056% 10-15-2034                | **   | 1,888,821                     |
| REGAL REXNORD CORPORATION COM STK USD0.01                             | **   | 2,619,954                     |
| REGENCY CTRS CORP COM                                                 | **   | 2,371,867                     |
| REGENCY CTRS L P 2.95% DUE 09-15-2029                                 | **   | 291,752                       |
| REGENCY CTRS L P FIXED 3.7% DUE 06-15-2030                            | **   | 1,396,349                     |
| REGENERON PHARMACEUTICALS INC COM                                     | **   | 16,117,500                    |
| REGENXBIO INC COM                                                     | **   | 335,557                       |
| REGIONAL SAB DE CV COM SER 'A' MXN3.33                                | **   | 804,906                       |
| REGIONS FINL CORP NEW COM                                             | **   | 1,282,801                     |
| REINSURANCE GROUP AMER INC 6.0% 09-15-2033                            | **   | 630,228                       |
| REINSURANCE GROUP AMER INC COM NEW STK                                | **   | 8,195,937                     |
| REITMANS(CANADA) CLASS'A'NON VTG NPV                                  | **   | 81,567                        |
| RELAY THERAPEUTICS INC COM                                            | **   | 521,092                       |
| RELiance IND 2.875% DUE 01-12-2032                                    | **   | 5,287,196                     |
| RELiance INDS INR10(100%DEMAT)                                        | **   | 1,516,419                     |
| RELiance STD LIFE GLOBAL FDG II MED TRANCHE # TR 71 5.243% 02-02-2026 | **   | 4,078,292                     |
| RELiance STL & 2.15% DUE 08-15-2030                                   | **   | 763,957                       |
| RELiance STL & ALUM CO COM                                            | **   | 663,960                       |
| RELX PLC                                                              | **   | 8,896,349                     |
| REMITLY GLOBAL INC COM                                                | **   | 2,478,633                     |
| RENAISSANCE RE HLDGS LTD COM                                          | **   | 9,884,280                     |
| RENEW HOLDINGS ORD GBP0.10                                            | **   | 437,123                       |
| RENEW WIND ENERGY AP 2 PVT LTD / SR SEC DNT 144A 4.5% 07-14-2028      | **   | 1,601,187                     |
| REORG/LIVENT CORP MERGER ARCADIUM LITHIUM 2T1RAW4 01-04-2024          | **   | 740,884                       |
| REORG/QIAGEN EXCHANGE QIAGEN 0002T1WAR4 01-30-2024                    | **   | 751,035                       |
| REP SERVICES INC FIXED 2.5% DUE 08-15-2024                            | **   | 1,346,854                     |
| REPAY HLDGS CORP CL A CL A                                            | **   | 2,243,270                     |
| REPCO HOME FIN LTD INR10                                              | **   | 163,932                       |
| REPLIGEN CORP COM STK USD0.01                                         | **   | 4,408,876                     |
| REPUBLIC OF GUATEMALA 5.375% DUE 04-24-2032 REG                       | **   | 193,412                       |
| REPUBLIC OF ITALY 2.375% DUE 10-17-2024                               | **   | 2,733,354                     |
| REPUBLIC OF PERU T BOND 8.2% 08-12-2026                               | **   | 286,743                       |
| REPUBLIC OF POLAND 4.875% DUE 10-04-2033                              | **   | 202,180                       |
| REPUBLIC OF POLAND 5.5% DUE 04-04-2053                                | **   | 936,302                       |

| Security Name, Maturity Date, and Rate            | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------|------|-------------------------------|
| REPUBLIC OF SERBIA 1.0% 23/09/2028                | **   | 1,683,300                     |
| REPUBLIC SERVICES INC 5.0% DUE 04-01-2034         | **   | 235,928                       |
| REPUBLIC SVCS INC 3.2% DUE 03-15-2025             | **   | 2,236,916                     |
| REPUBLIC SVCS INC COM                             | **   | 1,202,359                     |
| RESDNTL MTG SEC 32A A CMO 20/06/2070              | **   | 1,573,581                     |
| RESIDEO TECHNOLOGIES INC COM USD0.001             | **   | 729,746                       |
| RESMED INC COM                                    | **   | 1,220,654                     |
| RESOURCE ALAM INDONESIA COM                       | **   | 18,296                        |
| RESOURCES CONNECTION INC COM                      | **   | 114,621                       |
| REV GROUP INC COM                                 | **   | 240,371                       |
| REVOLUTION MEDICINES INC COM                      | **   | 431,319                       |
| REX AMERICAN RESOURCES CORP                       | **   | 214,222                       |
| REXEL EUR5                                        | **   | 2,018,481                     |
| REXFORD INDUSTRIAL REALTY INC 5.0% DUE 06-15-2028 | **   | 1,202,118                     |
| REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025     | **   | 1,180,252                     |
| RH COM                                            | **   | 178,677                       |
| RIBBON COMMUNICATIONS INC COM STK USD0.0001       | **   | 56,022                        |
| RICOH CO LTD NPV                                  | **   | 405,606                       |
| RIDLEY CORP LTD NPV                               | **   | 24,011                        |
| RIGEL PHARMACEUTICALS INC COM NEW STK             | **   | 150,088                       |
| RIGHTMOVE COM STCK                                | **   | 496,729                       |
| RIKEN VITAMIN CO NPV                              | **   | 118,900                       |
| RINGCENTRAL INC CL A CL A                         | **   | 208,453                       |
| RINGKJOBING LNDGBK DKK1                           | **   | 239,487                       |
| RIO TINTO ORD GBP0.10                             | **   | 4,586,843                     |
| RIOCAN REAL ESTATE UNIT                           | **   | 74,842                        |
| RIPON MORTGAGES 28/08/2056                        | **   | 4,446,102                     |
| RISO KAGAKU CORP NPV                              | **   | 48,964                        |
| RITHM CAPITAL CORP                                | **   | 727,468                       |
| RIYADH CABLES GROUP CO. SAR10                     | **   | 238,319                       |
| RLI CORP COM                                      | **   | 1,137,111                     |
| RLJ LODGING TR L P COM REIT                       | **   | 693,929                       |
| RMAC SECS NO 1 PLC FRN M/BKD 06/2044 GBP'A2A'     | **   | 1,656,996                     |
| RMAC SECS NO 1 PLC FRN M/BKD 06/2044 GBP'A2A'     | **   | 818,397                       |
| RMAC SECS NO 1 PLC FRN M/BKD 06/2044 GBP'A3A'     | **   | 549,406                       |
| RMAC SECS NO 1 PLC FRN MTG 06/44 EUR REGS'A2C'    | **   | 393,926                       |
| RMR GROUP INC CL A CL A                           | **   | 43,305                        |
| ROBERT HALF INC COM USD0.001                      | **   | 1,157,467                     |
| ROBINHOOD MKTS INC COM CL A COM CL A              | **   | 2,350,237                     |
| ROCHE HLDGS AG GENUSSSCHEINE NPV                  | **   | 21,053,465                    |
| ROCKET PHARMACEUTICALS INC COM USD0.01            | **   | 318,851                       |
| ROCKWELL AUTOMATION                               | **   | 3,394,478                     |
| ROCKWOOL A/S SER'B'DKK10                          | **   | 1,464,062                     |
| ROGERS CABLE INC 8.75% DUE 05-01-2032             | **   | 77,236                        |
| ROGERS COMMUNICATIONS INC 3.2% 03-15-2027         | **   | 3,486,953                     |
| ROGERS COMMUNICATIONS INC 3.8% 03-15-2032         | **   | 230,319                       |
| ROGERS COMMUNICATIONS INC 4.55% 03-15-2052        | **   | 568,578                       |
| ROJANA INDUSTRIAL THB1(NVDR)                      | **   | 46,241                        |

| Security Name, Maturity Date, and Rate                               | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------|------|-------------------------------|
| ROKU INC COM CL A COM CL A                                           | **   | 1,609,733                     |
| ROLLS ROYCE HLDGS ORD GBP0.20                                        | **   | 6,495,988                     |
| ROMANIA BDS 144A 2.625% 02/12/2040                                   | **   | 74,549                        |
| ROMANIA(REP OF) 1.375% MTN 02/12/29 EUR1000                          | **   | 328,852                       |
| ROMANIA(REP OF) 1.75% MTN 13/07/30 EUR1000                           | **   | 179,063                       |
| ROMANIA(REP OF) 1.75% MTN 13/07/30 EUR1000                           | **   | 268,594                       |
| ROMANIA(REP OF) 2% SNR MTN 14/04/33 EUR1000                          | **   | 82,988                        |
| ROMANIA(REP OF) 2% SNR MTN 14/04/33 EUR1000                          | **   | 33,195                        |
| ROMANIA(REP OF) 2.75% SNR MTN 14/04/41 EUR                           | **   | 74,459                        |
| ROMANIA(REP OF) 2.875% MTN 13/04/42 EUR1000                          | **   | 224,827                       |
| ROMANIA(REP OF) 6.625% SNR MTN 27/09/29 EUR                          | **   | 355,071                       |
| ROMANIA(REPUBLIC OF) 144A 6.375% 18/09/2033                          | **   | 234,079                       |
| ROPER TECHNOLOGIES 1% DUE 09-15-2025                                 | **   | 1,607,916                     |
| ROPER TECHNOLOGIES FIXED 2% DUE 06-30-2030                           | **   | 63,771                        |
| ROPER TECHNOLOGIES FIXED 2.35% DUE 09-15-2024                        | **   | 1,017,363                     |
| ROPER TECHNOLOGIES INC 4.2% 09-15-2028                               | **   | 245,856                       |
| ROSNEFT OIL CO RUB0.01(RUB)                                          | **   | 123,874                       |
| ROSS STORES INC FIXED 4.6% DUE 04-15-2025                            | **   | 1,635,277                     |
| ROTORK ORD GBP0.005                                                  | **   | 478,546                       |
| ROUND ONE CORP NPV                                                   | **   | 193,547                       |
| ROYAL BK CDA 1.6% DUE 01-21-2025                                     | **   | 1,545,662                     |
| ROYAL BK CDA 6% DUE 11-01-2027                                       | **   | 3,753,286                     |
| ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NTS BOOK ENTRY 5.2% 07-20-2026 | **   | 1,594,637                     |
| ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NT1.15% 07-14-2026             | **   | 961,881                       |
| ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NT1.15% DUE 06-10-2025         | **   | 900,509                       |
| ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NT3.875% 05-04-2032            | **   | 4,678,598                     |
| ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NT5.2% 08-01-2028              | **   | 3,384,506                     |
| ROYAL BK SCOTLAND GROUP PLC 4.892% 05-18-2029                        | **   | 393,099                       |
| ROYAL BK SCOTLAND GROUP PLC 4.892% 05-18-2029                        | **   | 6,181,475                     |
| ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG ORD SH                    | **   | 10,607,421                    |
| ROYAL GOLD INC COM STK USD0.01                                       | **   | 3,282,854                     |
| RPM INTERNATIONAL INC 2.95% 01-15-2032                               | **   | 219,401                       |
| RPM INTL INC                                                         | **   | 1,451,190                     |
| RS TECHNOLOGIES CO LTD COMMON STOCK                                  | **   | 301,063                       |
| RTX CORP 5.75% 01-15-2029                                            | **   | 2,604,871                     |
| RTX CORP 5.75% 11-08-2026                                            | **   | 3,933,910                     |
| RTX CORP 6.0% 03-15-2031                                             | **   | 4,064,401                     |
| RTX CORPORATION 5.0% 02-27-2026                                      | **   | 827,539                       |
| RTX CORPORATION 2.375% 03-15-2032                                    | **   | 542,231                       |
| RTX CORPORATION 2.25% DUE 07-01-2030                                 | **   | 1,868,115                     |
| RTX CORPORATION 3.15% DUE 12-15-2024                                 | **   | 421,237                       |
| RTX CORPORATION 3.95% 08-16-2025                                     | **   | 2,380,549                     |
| RTX CORPORATION 4.125% 11-16-2028                                    | **   | 136,849                       |
| RTX CORPORATION 5.375% 02-27-2053                                    | **   | 652,661                       |
| RTX CORPORATION COMSTK                                               | **   | 12,767,319                    |
| RUMO SA COM NPV                                                      | **   | 666,635                       |
| RUSH ENTERPRISES INC CL A CL A                                       | **   | 6,633,564                     |
| RUSSEL METALS INC COM NPV                                            | **   | 1,396,729                     |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| RUSSIA (GOVT OF) 1.125% 20/11/2027                                               | **   | 91,686                        |
| RUTGERS ST UNIV N J 3.915% 05-01-2119 BEO TAXABLE                                | **   | 3,736,288                     |
| RXO LLC COM                                                                      | **   | 884,066                       |
| RXSIGHT INC COM                                                                  | **   | 2,229,293                     |
| RYAN SPECIALTY HOLDINGS INC CL A COM USD0.001 CL A                               | **   | 1,688,191                     |
| RYDER SYS INC COM                                                                | **   | 2,908,602                     |
| RYDER SYSTEM INC 2.85% 03-01-2027                                                | **   | 1,467,665                     |
| RYDER SYSTEM INC 5.25% 06-01-2028                                                | **   | 1,644,264                     |
| RYERSON HLDG CORP COM STOCK                                                      | **   | 475,497                       |
| RYMAN HOSPITALITY PPTYS INC COM                                                  | **   | 2,017,730                     |
| S&P GLOBAL INC 2.3% 08-15-2060                                                   | **   | 361,217                       |
| S&P GLOBAL INC 2.45% 03-01-2027                                                  | **   | 1,530,698                     |
| S&P GLOBAL INC 2.7% 03-01-2029                                                   | **   | 1,332,687                     |
| S&P GLOBAL INC 2.9% 03-01-2032                                                   | **   | 505,049                       |
| S&P GLOBAL INC COM                                                               | **   | 11,184,362                    |
| S.P.APPARELS LTD INR10                                                           | **   | 12,530                        |
| SABINE PASS 5.625% DUE 03-01-2025                                                | **   | 676,367                       |
| SABINE PASS 5.625% DUE 03-01-2025                                                | **   | 4,609,318                     |
| SABINE PASS 5.75% DUE 05-15-2024                                                 | **   | 589,261                       |
| SABINE PASS FIXED 4.2% DUE 03-15-2028                                            | **   | 293,890                       |
| SABINE PASS LIQUEFACTION LLC 5.0% 03-15-2027                                     | **   | 594,790                       |
| SABRA HLTH CARE 3.9% DUE 10-15-2029                                              | **   | 1,170,481                     |
| SAF HOLLAND                                                                      | **   | 234,885                       |
| SAFEHOLD OPER PARTNERSHIP LP 2.85% 01-15-2032                                    | **   | 527,945                       |
| SAGE GROUP GBP0.01051948                                                         | **   | 657,042                       |
| SAGE THERAPEUTICS INC COM                                                        | **   | 674,869                       |
| SAIA INC COM STK                                                                 | **   | 5,607,025                     |
| SALES TAX SECURITIZATION CORP ILL 3.238%01-01-2042 BEO TAXABLE                   | **   | 6,682,929                     |
| SALESFORCE COM INC 3.7% DUE 04-11-2028                                           | **   | 147,065                       |
| SALESFORCE INC COM USD0.001                                                      | **   | 54,401,037                    |
| SALESFORCE.COM INC .625% DUE 07-15-2024 BEO                                      | **   | 2,355,111                     |
| SAMSARA INC CL A CL A                                                            | **   | 2,683,852                     |
| SAMSUNG ELECTRONIC KRW100                                                        | **   | 9,303,643                     |
| SAN DIEGO CALIF REDEV AGY SUCCESSOR AGY TX ALLOCATION 3.5 09-01-2028 BEO TAXABLE | **   | 1,253,918                     |
| SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051                                       | **   | 1,412,690                     |
| SAN DIEGO GAS & ELEC CO 4.95% 08-15-2028                                         | **   | 4,533,269                     |
| SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049                                      | **   | 165,475                       |
| SANDOZ GROUP AG CHF0.05                                                          | **   | 215,670                       |
| SANDS CHINA LTD 4.3% 01-08-2026                                                  | **   | 1,728,557                     |
| SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025                                      | **   | 197,243                       |
| SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028                                        | **   | 198,423                       |
| SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028                                        | **   | 327,398                       |
| SANGAMO THERAPEUTICS INC COM                                                     | **   | 27,851                        |
| SANGETSU CORP NPV                                                                | **   | 57,171                        |
| SANLAM LTD ZAR0.01                                                               | **   | 263,473                       |
| SANOFI SPONSORED ADR                                                             | **   | 2,894,286                     |
| SANSAN INC NPV                                                                   | **   | 190,546                       |
| SANSIRI THB1.07(NVDR)                                                            | **   | 140,630                       |

| Security Name, Maturity Date, and Rate                                   | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------|------|-------------------------------|
| SANTA ANA CALIF PENSION OBLIG 1.665% 08-01-2028 BEO TAXABLE              | **   | 3,940,628                     |
| SANTA ANA CALIF PENSION OBLIG 1.869% 08-01-2029 BEO TAXABLE              | **   | 2,522,165                     |
| SANTA ANA CALIF PENSION OBLIG 2.089% 08-01-2030 BEO TAXABLE              | **   | 1,354,287                     |
| SANTANDER DR AUTO .95% DUE 09-15-2027                                    | **   | 671,809                       |
| SANTANDER DR AUTO 1.48% DUE 01-15-2027                                   | **   | 4,123,949                     |
| SANTANDER DR AUTO 2.22% DUE 09-15-2026                                   | **   | 2,637,406                     |
| SANTANDER DR AUTO 4.14% DUE 02-16-2027                                   | **   | 929,310                       |
| SANTANDER DR AUTO 4.96% DUE 11-15-2028                                   | **   | 4,781,196                     |
| SANTANDER DR AUTO 5% DUE 11-15-2029                                      | **   | 6,408,455                     |
| SANTANDER DR AUTO 5.21% DUE 07-15-2027                                   | **   | 1,791,357                     |
| SANTANDER DR AUTO 5.61% DUE 07-17-2028                                   | **   | 306,501                       |
| SANTANDER DR AUTO 5.77% DUE 11-15-2030                                   | **   | 2,431,622                     |
| SANTANDER DR AUTO 6.02% DUE 09-15-2028                                   | **   | 4,537,789                     |
| SANTANDER DR AUTO 6.31% DUE 07-15-2027                                   | **   | 2,403,852                     |
| SANTANDER DR AUTO 6.43% DUE 02-18-2031                                   | **   | 3,825,026                     |
| SANTANDER DR AUTO RECEIVABLES TR 6.69% 03-17-2031                        | **   | 1,358,557                     |
| SANTANDER DR AUTO RECEIVABLES TR ASSET BACKED NT CL C .9% 06-15-2026     | **   | 75,378                        |
| SANTANDER DR AUTO RECEIVABLES TR ASSET BACKED NT CL C .9% 06-15-2026     | **   | 1,053,959                     |
| SANTANDER DR AUTO RECEIVABLES TR ASSET BACKED NT CL D 1.35% 07-15-2027   | **   | 5,296,951                     |
| SANTANDER DRIVE AUTO REC TST 2026 NT CL D 1.13% 11-16-2026               | **   | 2,454,113                     |
| SANTANDER DRIVE AUTO RECEIVABLES TR SER 23-1 CL A2 5.36% DUE 05-15-2026  | **   | 327,105                       |
| SANTANDER DRIVE AUTO RECEIVABLES TR SER 23-4 CL B 5.77% DUE 12-15-2028   | **   | 856,866                       |
| SANTANDER DRIVE AUTO RECEIVABLES TR SER 23-4 CL C 6.04% DUE 12-15-2031   | **   | 3,763,394                     |
| SANTANDER DRIVE AUTO RECEIVABLES TR 2022AUTO LN NT CL C 4.86% 08-15-2029 | **   | 4,688,788                     |
| SANTANDER HLDGS FIXED 3.5% DUE 06-07-2024                                | **   | 890,387                       |
| SANTANDER HLDGS USA INC 2.49% 01-06-2028                                 | **   | 1,833,428                     |
| SANTANDER RETAIL 2.84% DUE 05-20-2025                                    | **   | 121,864                       |
| SANTANDER UK GROUP FLTGT RT 1.089% DUE 03-15-2025                        | **   | 2,482,477                     |
| SANTANDER UK GROUP FLTGT RT 2.896% DUE 03-15-2032                        | **   | 2,481,044                     |
| SANTANDER UK GROUP FLTGT RT 6.833% DUE 11-21-2026                        | **   | 4,456,284                     |
| SANTANDER UK GROUP HLDGS PLC 1.53% 08-21-2026                            | **   | 4,701,289                     |
| SANTANDER UK GROUP HLDGS PLC 2.469% DUE 01-11-2028 BEO                   | **   | 638,178                       |
| SANTANDER UK GROUP HLDGS PLC NT FXD/FLTGT 1.673% 06-14-2027              | **   | 363,760                       |
| SANTANDER UK GROUP HOLDINGS PLC 6.534% DUE 01-10-2029                    | **   | 931,816                       |
| SANTANDER UK PLC 144A FLTGT 12/02/2027                                   | **   | 766,222                       |
| SANTEN PHARM CO NPV                                                      | **   | 744,457                       |
| SANWA HOLDINGS NPV                                                       | **   | 200,228                       |
| SANYO DENKI CO NPV                                                       | **   | 102,291                       |
| SANYO SHOKAI NPV                                                         | **   | 67,300                        |
| SAO MARTINHO SA COM NPV                                                  | **   | 43,027                        |
| SAP SE                                                                   | **   | 25,157,625                    |
| SAPPE THB1(NVDR)                                                         | **   | 292,958                       |
| SAPPI ZARI                                                               | **   | 91,922                        |
| SAREPTA THERAPEUTICS INC COM                                             | **   | 524,483                       |
| SATO HOLDINGS NPV                                                        | **   | 87,053                        |
| SAUDI ARABIAN COOP SAR10                                                 | **   | 96,167                        |
| SAUDI NATIONAL BANK SAR10                                                | **   | 1,221,176                     |
| SAUDI STEEL PIPE C COM STK                                               | **   | 190,623                       |

| Security Name, Maturity Date, and Rate                             | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------|------|-------------------------------|
| SAUDI TELECOM SAR10                                                | **   | 2,742,596                     |
| SAVARA INC COM                                                     | **   | 122,773                       |
| SB TECHNOLOGY CORP NPV                                             | **   | 139,825                       |
| SBA TOWER TR 2.328% DUE 07-15-2052                                 | **   | 1,678,636                     |
| SBA TOWER TR 2.328% DUE 07-15-2052                                 | **   | 2,032,033                     |
| SBERBANK OF RUSSIA                                                 | **   | 670,464                       |
| SBERBANK OF RUSSIA SPON ADR                                        | **   | 1,065                         |
| SBNA AUTO LEASE TR 6.51% DUE 04-20-2027                            | **   | 2,140,725                     |
| SCALES CORP LT NPV                                                 | **   | 68,788                        |
| SCANSOURCE INC COM                                                 | **   | 87,221                        |
| SCENTRE GROUP TR 1 FIXED 3.5% DUE 02-12-2025                       | **   | 24,461                        |
| SCF EQUIP LEASING 6.17% DUE 05-20-2032                             | **   | 3,334,892                     |
| SCHINDLER-HLDG AG CHF0.10 (PTG CERT)                               | **   | 1,430,735                     |
| SCHLUMBERGER FIN CDA LTD 1.4% DUE 09-17-2025/09-18-2020 REG        | **   | 957,749                       |
| SCHLUMBERGER INVT SA 4.5% 05-15-2028                               | **   | 719,689                       |
| SCHNEIDER ELECTR INR2                                              | **   | 338,990                       |
| SCHNEIDER ELECTRIC EUR4.00                                         | **   | 15,091,571                    |
| SCHOLAR ROCK HLDG CORP COM                                         | **   | 233,364                       |
| SCHOLASTIC CORP COM                                                | **   | 369,498                       |
| SCHWAB CHARLES .9% DUE 03-11-2026                                  | **   | 3,457,112                     |
| SCHWAB CHARLES 3.2% DUE 01-25-2028                                 | **   | 306,982                       |
| SCHWAB CHARLES 3.2% DUE 03-02-2027                                 | **   | 85,642                        |
| SCHWAB CHARLES 3.85% DUE 05-21-2025                                | **   | 1,196,928                     |
| SCHWAB CHARLES CORP NEW 3.625% DUE 04-01-2025                      | **   | 6,284,622                     |
| SCHWAB CHARLES CORP NEW 5.875% 08-24-2026                          | **   | 1,429,017                     |
| SCHWAB CHARLES CORP NEW 6.136% 08-24-2034                          | **   | 727,169                       |
| SCHWAB CHARLES CORP NEW SR NT FIXED TO FLTG RATE 5.643% 05-19-2029 | **   | 1,016,357                     |
| SCHWAB(CHARLES)CORP 1.95% 12-01-2031 BEO                           | **   | 6,984,259                     |
| SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001                   | **   | 2,393,533                     |
| SCOR SE EUR7.876972                                                | **   | 676,068                       |
| SCORPIO TANKERS INC COM USD0.01 (POST REV SPLIT)                   | **   | 796,054                       |
| SCOTTS MIRACLE-GRO CLASS'A'COM NPV                                 | **   | 5,000,678                     |
| SCREEN HOLDINGS CO LTD NPV                                         | **   | 2,724,826                     |
| SE GYUNG HITECH CO KRW500                                          | **   | 104,604                       |
| SEA SONIC ELECTRON TWD10                                           | **   | 130,125                       |
| SEACOAST BKG CORP FLA COM NEW COM NEW                              | **   | 4,312,544                     |
| SEADRILL LIMITED                                                   | **   | 97,728                        |
| SEAGATE TECHNOLOGY HOLDINGS PLC                                    | **   | 4,297,014                     |
| SEALED AIR CORP NEW COM STK                                        | **   | 4,741,246                     |
| SECRETARIA TESOIRO 0% GTD 01/07/24 BRL1000'LTN                     | **   | 12,225,754                    |
| SECUREWORKS CORP CL A CL A                                         | **   | 11,491                        |
| SEGA SAMMY HLDGS I NPV                                             | **   | 330,112                       |
| SEI INVTs CO COM                                                   | **   | 81,598                        |
| SEIKO GROUP CORPORATION NPV                                        | **   | 284,725                       |
| SEJONG INDUSTRIAL KRW500                                           | **   | 40,804                        |
| SEKISUI HOUSE REIT REIT                                            | **   | 225,317                       |
| SEMBCORP INDUSTRIE NPV                                             | **   | 384,030                       |

| Security Name, Maturity Date, and Rate                               | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------|------|-------------------------------|
| SEMLER SCIENTIFIC INC COM                                            | **   | 92,035                        |
| SEMPRA 5.4% 08-01-2026                                               | **   | 584,919                       |
| SEMPRA 6% DUE 10-15-2039                                             | **   | 190,138                       |
| SEMPRA ENERGY 3.3% 04-01-2025                                        | **   | 1,966,209                     |
| SENSATA TECHNOLOGIES B V HOLDING                                     | **   | 2,230,381                     |
| SENSORTEK TECHNOLO TWD10                                             | **   | 84,749                        |
| SENTINELONE INC CL A COM CL A COM                                    | **   | 1,959,655                     |
| SEOYON CO LTD                                                        | **   | 101,681                       |
| SERBIA (REPUBLIC) 1.65% SNR MTN 03/03/33EUR                          | **   | 245,816                       |
| SERBIA (REPUBLIC) 3.125% 15/05/2027                                  | **   | 1,482,715                     |
| SERCO GROUP GBP0.02                                                  | **   | 237,435                       |
| SERCOMM CORP TWD10                                                   | **   | 1,099,998                     |
| SERVICEMASTER FDG LLC / 2020-1 SR SECD NT CL A-2-1 2.841% 01-30-2051 | **   | 2,201,719                     |
| SERVICENOW INC COM USD0.001                                          | **   | 43,049,262                    |
| SEVEN & I HOLDINGS NPV                                               | **   | 4,020,240                     |
| SEVEN GROUP HLDGS NPV                                                | **   | 1,301,740                     |
| SEVERSTAL PJSC GDR EACH REPR 1 ORD 'REGS'                            | **   | 994                           |
| SFO COML MTG TR FLTGT RT 7.24748% DUE 05-15-2038                     | **   | 2,976,702                     |
| SFS GROUP AG CHF0.1 (REGD)                                           | **   | 271,008                       |
| SG COML MTG SECS 3.055% DUE 10-10-2048                               | **   | 3,078,204                     |
| SHAKE SHACK INC CL A CL A                                            | **   | 1,068,736                     |
| SHANGHAI ALLIST PH A CNY1                                            | **   | 229,146                       |
| SHANGHAI PUDONG CONSTRUCTION CO LTD (STOCK CONNECT LINE)             | **   | 280,645                       |
| SHARKNINJA COM USD0.0001                                             | **   | 2,346,554                     |
| SHAWCOR LTD NEW COM NPV                                              | **   | 312,720                       |
| SHELL INTL FIN B V 2.75% DUE 04-06-2030                              | **   | 1,719,796                     |
| SHELL INTL FIN B V 3.25% DUE 04-06-2050                              | **   | 890,491                       |
| SHELL INTL FIN B V 4% DUE 05-10-2046                                 | **   | 146,277                       |
| SHELL INTL FIN B V 4.125% DUE 05-11-2035                             | **   | 149,723                       |
| SHELL PLC ORD EUR0.07                                                | **   | 945,844                       |
| SHELTER GROWTH CRE 2022-FL4 ISSUER 3.416% 06-19-2037                 | **   | 1,609,649                     |
| SHENZHEN FUANNA BEDDING & FURNISHIN 'A'CNY1 (STOCK CONNECT)          | **   | 439,167                       |
| SHENZHEN LAIBAO HI 'A'CNY1(STOCK CONNECT)                            | **   | 577,978                       |
| SHERWIN-WILLIAMS 3.45% DUE 06-01-2027                                | **   | 52,153                        |
| SHERWIN-WILLIAMS CO 4.25% DUE 08-08-2025BEO                          | **   | 473,360                       |
| SHERWIN-WILLIAMS CO COM                                              | **   | 6,192,151                     |
| SHIBAURA MACHINE CO LTD                                              | **   | 721,549                       |
| SHIBAURA MECHATRON NPV                                               | **   | 817,393                       |
| SHIFT4 PMTS INC CL A CL A                                            | **   | 2,083,899                     |
| SHIKOKU ELEC POWER NPV                                               | **   | 350,103                       |
| SHILCHAR TECH INR10                                                  | **   | 8,681                         |
| SHIMOJIMA CO LTD NPV                                                 | **   | 52,989                        |
| SHIN ZU SHING CO TWD10                                               | **   | 325,948                       |
| SHINDENGEN ELECTRC NPV                                               | **   | 32,239                        |
| SHIN-ETSU CHEMICAL NPV                                               | **   | 3,542,310                     |
| SHINNIHONSEIYAKU C NPV                                               | **   | 96,439                        |
| SHINSHO CORP NPV                                                     | **   | 60,434                        |
| SHINYOUNG SECUR KRW5000                                              | **   | 57,056                        |

| Security Name, Maturity Date, and Rate                                       | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------------|------|-------------------------------|
| SHIONOGI & CO LTD NPV                                                        | **   | 800,445                       |
| SHIRE ACQUISITIONS 3.2% DUE 09-23-2026                                       | **   | 4,041,195                     |
| SHOALS TECHNOLOGIES GROUP INC CL A CL A                                      | **   | 351,903                       |
| SHOCKWAVE MED INC COM                                                        | **   | 2,766,550                     |
| SHOUGANG FUSHAN INTL ENERGY HKD0.10                                          | **   | 89,994                        |
| SHRIRAM FINANCE LIMITED                                                      | **   | 807,564                       |
| SHYFT GROUP INC COM                                                          | **   | 188,677                       |
| SIEGFRIED HLDG AG CHF14.60 (REGD)                                            | **   | 133,778                       |
| SIERRA TIMESHARE 2020-2 RECEIVABLES VACATION TIMESHARE LN 2.32% 07-20-2037   | **   | 283,496                       |
| SIERRA TIMESHARE 2021-1 RECEIVABLES VACATION TIMESHARE LN BKD .99 11-20-2037 | **   | 561,266                       |
| SIGMA HEALTHCARE LIMITED NPV RIGHTS 19/01/2024                               | **   | 23,865                        |
| SIGMAXYZ HOLDINGS INC NPV                                                    | **   | 244,786                       |
| SIGNIFY NV EUR0.01                                                           | **   | 559,299                       |
| SIKA AG CHF0.01 (REG)                                                        | **   | 4,281,512                     |
| SILICON LABORATORIES INC COM                                                 | **   | 1,613,694                     |
| SILVER LAKE RES NPV                                                          | **   | 1,035,236                     |
| SILVERCORP METALS COM NPV                                                    | **   | 505,229                       |
| SIMON PTY GROUP L FIXED 2.45% 09-13-2029                                     | **   | 423,250                       |
| SIMON PTY GROUP L FIXED 3.25% 09-13-2049                                     | **   | 145,012                       |
| SIMON PTY GROUP L P 6.25% 01-15-2034                                         | **   | 544,620                       |
| SIMON PROPERTY GROUP INC COM                                                 | **   | 63,190                        |
| SIMPLO TECHNOLOGY TWD10                                                      | **   | 27,370                        |
| SIMPLY GOOD FOODS CO COM                                                     | **   | 122,166                       |
| SIMPSON MFG INC COM                                                          | **   | 460,304                       |
| SIMULATIONS PLUS INC COM                                                     | **   | 3,760,790                     |
| SINFONIA TECH CO LTD                                                         | **   | 137,409                       |
| SINGAPORE AIRLINES NPV                                                       | **   | 2,216,008                     |
| SINGAPORE EXCHANGE NPV                                                       | **   | 1,266,103                     |
| SINGAPORE(GOVT OF) 2.25% SNR 01/08/36 SGD1000                                | **   | 273,671                       |
| SINGAPORE(GOVT OF) 3.375% SNR 01/09/33 SGD1000                               | **   | 72,180                        |
| SINKO INDUSTRIES NPV                                                         | **   | 73,862                        |
| SIRIUS REAL ESTATE ORD NPV                                                   | **   | 635,390                       |
| SITEONE LANDSCAPE SUPPLY INC COM                                             | **   | 3,414,125                     |
| SITIO ROYALTIES CORP COM CL A                                                | **   | 6,299,693                     |
| SJVN LTD INR10                                                               | **   | 75,274                        |
| SK HYNIX INC 000660                                                          | **   | 2,259,671                     |
| SKAN GROUP AG CHF0.01 (REGD)                                                 | **   | 98,018                        |
| SKANDINAVISKA ENSKILDA BANKEN AB 3.7% 06-09-2025                             | **   | 1,631,900                     |
| SKECHERS U S A INC CL A CL A ISIN #US8305661055                              | **   | 4,188,749                     |
| SKF AB SER'B'NPV                                                             | **   | 337,090                       |
| SKYLINE CHAMPION CORPORATION COM USD0.0277                                   | **   | 8,464,006                     |
| SKYWARD SPECIALTY INS GROUP INC COM                                          | **   | 306,953                       |
| SKYWEST INC COM                                                              | **   | 727,668                       |
| SL CORPORATION KRW500                                                        | **   | 150,656                       |
| SLC STUD LN TR FLTGT RT 5.7731% DUE 09-15-2039                               | **   | 1,406,928                     |
| SLC STUDENT LN TR 2010-1 NT CL IA-1 FLTGRATE 11-25-2042 REG                  | **   | 349,997                       |
| SLEEP NUMBER CORP COM                                                        | **   | 276,476                       |
| SLM CORP COM                                                                 | **   | 1,973,433                     |

| Security Name, Maturity Date, and Rate                                          | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------------------|------|-------------------------------|
| SLM PRIVATE CR STUDENT LN TR 2006-B A5 12-15-2039 BEO                           | **   | 2,017,470                     |
| SLM PRIVATE CR STUDENT LN TR 2007-A STUDLN BACKED NT A-4 FLTG 12-16-2041BEO     | **   | 4,768,806                     |
| SLM PRIVATE CR STUDENT LOAN TRUST 2004-A06-15-2033 REG                          | **   | 1,532,511                     |
| SLM STUDENT LN 3-7 3.8%-FRN A/BKD 15/12/33 EUR                                  | **   | 183,683                       |
| SMALL BUSINESS 5.67999982834% DUE 06-01-2028                                    | **   | 28,407                        |
| SMART GLOBAL HOLDINGS INC COMN STOCK                                            | **   | 558,246                       |
| SMART-CORE HOLDING USD0.00001                                                   | **   | 21,310                        |
| SMARTGROUP CORPORATION LIMITED NPV                                              | **   | 363,509                       |
| SMARTSHEET INC CL A CL A                                                        | **   | 4,613,291                     |
| SMB PRIVATE ED LN TR 2021-E PVT ED LN BKS NTS CL A-1A 1.68% 02-15-2051          | **   | 1,116,911                     |
| SMB PVT ED LN TR 4.48% DUE 05-16-2050                                           | **   | 2,517,225                     |
| SMC CORP NPV                                                                    | **   | 5,320,074                     |
| SMITH A O CORP COM                                                              | **   | 2,505,846                     |
| SMITHS NEWS PLC                                                                 | **   | 97,666                        |
| SMK CORP NPV                                                                    | **   | 45,432                        |
| SMRT 2022-MINI 6.684% 01-15-2039                                                | **   | 2,437,255                     |
| SMS CO LTD NPV                                                                  | **   | 135,741                       |
| SMUCKER J M CO 6.5% 11-15-2053                                                  | **   | 422,909                       |
| SNAP-ON INC COM                                                                 | **   | 625,627                       |
| SNC-LAVALIN GROUP COM NPV                                                       | **   | 504,602                       |
| SNOWFLAKE INC CL A CL A                                                         | **   | 12,192,531                    |
| SOBHA LTD INR10                                                                 | **   | 725,708                       |
| SOCIETE GENERALE 2.625% DUE 01-22-2025                                          | **   | 484,522                       |
| SOCIETE GENERALE 2.625% DUE 01-22-2025                                          | **   | 3,149,391                     |
| SOCIONEXT INC NPV                                                               | **   | 372,251                       |
| SODICK CO LTD NPV                                                               | **   | 217,697                       |
| SOFI PROFESSIONAL LN PROGRAM 2020-C POSTGRADUATE LN AST BKD NT 1.95% 02-15-2046 | **   | 506,995                       |
| SOFI TECHNOLOGIES INC COM                                                       | **   | 672,411                       |
| SOFTCREATE HLDGS C NPV                                                          | **   | 25,621                        |
| SOJITZ CORPORATION                                                              | **   | 668,719                       |
| SOLARIA ENERGIA Y COMSTK                                                        | **   | 252,488                       |
| SOLASTO CORPORATIO NPV                                                          | **   | 35,392                        |
| SOLENO THERAPEUTICS INC COM PAR                                                 | **   | 107,790                       |
| SOLID NPV                                                                       | **   | 26,446                        |
| SOLUM CO. LTD. KRW500                                                           | **   | 110,544                       |
| SONIC AUTOMOTIVE INC CL A                                                       | **   | 479,246                       |
| SONOCO PROD CO COM                                                              | **   | 3,579,535                     |
| SONOCO PRODS CO NT 2.25% 02-01-2027                                             | **   | 1,709,448                     |
| SONOS INC COM                                                                   | **   | 1,548,650                     |
| SONOVA HOLDING AG COMMON STOCK                                                  | **   | 4,346,582                     |
| SONY GROUP CORPORA NPV                                                          | **   | 7,352,766                     |
| SOPRA STERIA GROUP                                                              | **   | 1,154,116                     |
| SOUND PT CLO XV LTD / SOUND PT CLO SR SECD NT CL A-RR 144A 6.47741% 01-23-2029  | **   | 90,937                        |
| SOUTH AFRICA REP NT 5.375% DUE 07-24-2044 REG                                   | **   | 159,281                       |
| SOUTH AFRICA(REPUBLIC OF) 10.5% BDS 21/12/2026 ZAR1 'R186'                      | **   | 7,569,158                     |
| SOUTH32 LTD NPV                                                                 | **   | 2,103,663                     |
| SOUTHERN CALIF EDISON CO 1ST & REF MTG FLTG RT 04-01-2024                       | **   | 3,906,152                     |
| SOUTHERN CALIF EDISON CO 1ST & REF MTG SER 2021 1.1% 04-01-2024                 | **   | 98,895                        |

| Security Name, Maturity Date, and Rate                         | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------|------|-------------------------------|
| SOUTHERN CALIF EDISON CO 4.2% 03-01-2029                       | **   | 392,537                       |
| SOUTHERN CALIF EDISON CO 5.3% 03-01-2028                       | **   | 2,107,260                     |
| SOUTHERN CALIF EDISON CO 5.65% 10-01-2028                      | **   | 2,920,946                     |
| SOUTHERN CALIF EDISON CO 5.875% 12-01-2053                     | **   | 55,094                        |
| SOUTHERN CALIF EDISON CO DISC COML PAPER4/2 YRS 1&2 01-16-2024 | **   | 1,246,419                     |
| SOUTHERN CALIF EDISON CO SR NT 2.75% 02-01-2032                | **   | 1,807,168                     |
| SOUTHERN CO 3.7% DUE 04-30-2030 REG                            | **   | 1,509,570                     |
| SOUTHERN CO 5.7% 03-15-2034                                    | **   | 410,642                       |
| SOUTHERN CO COM STK                                            | **   | 14,792,305                    |
| SOUTHERN CO FIXED .6% DUE 02-26-2024                           | **   | 2,575,286                     |
| SOUTHERN CO GAS CAP 3.25% 06-15-2026                           | **   | 2,693,335                     |
| SOUTHERN COPPER CORP DEL RT 3.875% DUE 04-23-2025              | **   | 2,220,410                     |
| SOUTHERN CROSS ELE NPV                                         | **   | 23,692                        |
| SOUTHERN PWR CO 5.15% DUE 09-15-2041                           | **   | 56,919                        |
| SOUTHN CAL EDISON 1.2% DUE 02-01-2026                          | **   | 279,425                       |
| SOUTHN CAL EDISON 1.2% DUE 02-01-2026                          | **   | 1,583,406                     |
| SOUTHN CAL EDISON 2.85% DUE 08-01-2029                         | **   | 638,652                       |
| SOUTHN CAL EDISON 3.65% DUE 03-01-2028                         | **   | 335,701                       |
| SOUTHN CAL EDISON 4% DUE 04-01-2047                            | **   | 77,751                        |
| SOUTHN CAL EDISON CO 5.55 DUE 01-15-2036BEO                    | **   | 168,555                       |
| SOUTHN COPPER CORP 5.25% DUE 11-08-2042                        | **   | 2,616,477                     |
| SOUTHN NAT GAS CO 8% DUE 03-01-2032                            | **   | 97,153                        |
| SOUTHSTATE CORP COM                                            | **   | 952,765                       |
| SOUTHWEST GAS CORP 5.45% 03-23-2028                            | **   | 307,138                       |
| SOUTHWEST GAS HLDGS INC COM                                    | **   | 1,220,311                     |
| SOUTHWESTERN ELEC PWR CO 5.3% 04-01-2033                       | **   | 701,381                       |
| SOUTHWESTERN ELEC PWR CO SR NT SER N 1.65% 03-15-2026          | **   | 456,406                       |
| SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049                | **   | 191,551                       |
| SOUTHWESTN ELEC 3.9% DUE 04-01-2045                            | **   | 73,984                        |
| SOVOS BRANDS INC COM                                           | **   | 1,414,326                     |
| SPACE CO LTD NPV                                               | **   | 26,443                        |
| SPAIN(KINGDOM OF) 3.45% SNR 30/07/66 EUR1000                   | **   | 828,622                       |
| SPAIN(KINGDOM OF) TBOND 1.45% 31/10/2071                       | **   | 84,055                        |
| SPANDANA SPHOORTY INR10                                        | **   | 252,193                       |
| SPAR NORD BANK AS DKK10                                        | **   | 60,769                        |
| SPAREBANK 1 NORD-NORGE GRUNNFONDSBEVIS NOK50                   | **   | 390,497                       |
| SPAREBANK 1 SMN NOK25                                          | **   | 108,601                       |
| SPAREBANK 1 SR BK NOK25                                        | **   | 583,380                       |
| SPARTANNASH CO COM NPV                                         | **   | 276,157                       |
| SPECTRIS ORD GBP0.05                                           | **   | 993,844                       |
| SPEEDY HIRE ORD GBP0.05                                        | **   | 44,140                        |
| SPIRE MO INC 1ST MTG BD FLTG RATE SER 5.854712% 12-02-2024     | **   | 5,991,814                     |
| SPIRE MO INC SER 1ST MTG BD 4.8% 02-15-2033                    | **   | 499,989                       |
| SPIRIT AEROSYSTEMS 4.6% DUE 06-15-2028                         | **   | 1,415,107                     |
| SPIRIT AEROSYSTEMS HLDGS INC CL A                              | **   | 1,520,705                     |
| SPIRIT AIRLS CL AA PASS THRU CTFS 3.375%08-15-2031             | **   | 36,918                        |
| SPIRIT RLTY L P SR NT 2.7% 02-15-2032                          | **   | 839,324                       |
| SPOTIFY TECHNOLOGY S A COM EUR0.025                            | **   | 5,666,426                     |

| Security Name, Maturity Date, and Rate                            | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------|------|-------------------------------|
| SPRINT CAP CORP 6.875% DUE 11-15-2028                             | **   | 1,287,517                     |
| SPRINT CORP FIXED 7.625% DUE 03-01-2026                           | **   | 1,060,925                     |
| SPROUT SOCIAL INC COM CL A COM CL A                               | **   | 1,228,800                     |
| SPROUTS FMRS MKT INC COM                                          | **   | 745,128                       |
| SPS COMM INC COM                                                  | **   | 493,323                       |
| SPYRE THERAPEUTICS INC COM NEW COM USD0.0001 POST REV SPLIT       | **   | 134,048                       |
| SQUARE ENIX HOLDINGS CO LTD NPV                                   | **   | 165,199                       |
| SQUARESPACE INC CL A CL A                                         | **   | 2,179,749                     |
| SRA HOLDINGS INC NPV                                              | **   | 101,149                       |
| SREIT TR 2021-IND FLTGT RT 6.14748% DUE 10-15-2038                | **   | 1,959,869                     |
| SSAB AB SER'B'NPV                                                 | **   | 1,109,852                     |
| SSR MNG INC COM NPV                                               | **   | 117,585                       |
| STABILUS SE COMMON STOCK                                          | **   | 438,658                       |
| STAGWELL INC                                                      | **   | 165,312                       |
| STANDARD CHARTERED PLC NT FIXED RATE RESET 144A 1.456% 01-14-2027 | **   | 430,380                       |
| STANDEX INTL CORP COM                                             | **   | 582,997                       |
| STANLEY BLACK & DECKER INC COM                                    | **   | 9,728,577                     |
| STAR ASIA INVESTME REIT                                           | **   | 521,742                       |
| STARBUCKS CORP COM                                                | **   | 13,701,875                    |
| STARBUCKS CORP FIXED 2.55% DUE 11-15-2030                         | **   | 88,581                        |
| STARHILL GLOBAL REIT                                              | **   | 317,961                       |
| STARTS PROCEED INV REIT                                           | **   | 519,484                       |
| STARWOOD MTG 1.172% DUE 05-25-2065                                | **   | 232,830                       |
| STARWOOD MTG 1.431% DUE 05-25-2065                                | **   | 337,855                       |
| STARWOOD MTG 1.486% DUE 04-25-2065                                | **   | 79,538                        |
| STATE STR CORP 2.354% DUE 11-01-2025                              | **   | 1,768,401                     |
| STATE STR CORP 3.152% 03-30-2031                                  | **   | 673,905                       |
| STATE STR CORP COM                                                | **   | 10,526,814                    |
| STATE STR CORP FLTGT RT 4.821% DUE 01-26-2034                     | **   | 562,033                       |
| STATE STR CORP FLTGT RT 4.857% DUE 01-26-2026                     | **   | 1,719,241                     |
| STATE STREET CORP 5.684% 11-21-2029                               | **   | 645,662                       |
| STD CHARTERED PLC 2.678% DUE 06-29-2032                           | **   | 4,539,618                     |
| STD CHARTERED PLC 2.819% DUE 01-30-2026                           | **   | 666,185                       |
| STEADFAST GROUP NPV                                               | **   | 364,563                       |
| STEEL DYNAMICS INC 1.65% DUE 10-15-2027                           | **   | 173,669                       |
| STEEL DYNAMICS INC 3.25% DUE 10-15-2050                           | **   | 135,395                       |
| STEEL DYNAMICS INC 3.45% DUE 04-15-2030 BEO                       | **   | 92,119                        |
| STEELCASE INC CL A COM                                            | **   | 6,161,037                     |
| STELLA INTL HLDG HKD0.1                                           | **   | 31,846                        |
| STELLA JONES INC COM NPV                                          | **   | 1,134,634                     |
| STELLANTIS N.V COM EUR0.01                                        | **   | 12,114,947                    |
| STEP ENERGY SERVIC COM NPV                                        | **   | 84,726                        |
| STEPAN CO COM                                                     | **   | 4,005,611                     |
| STEPSTONE GROUP INC CL A CL A                                     | **   | 947,866                       |
| STEVANATO GROUP S.P.A. COM NPV                                    | **   | 1,664,717                     |
| STICHTING AK RABOBANK CERTIFICATEN 6.5% 31/12/2049                | **   | 464,959                       |
| STOCK CONNECT CHANGJIANG PUBLISHING AND MEDIA CO 'A'CNY1          | **   | 613,213                       |
| STOLT-NIELSEN LTD USD1                                            | **   | 1,473,780                     |

| Security Name, Maturity Date, and Rate                                     | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------|------|-------------------------------|
| STOREBRAND ASA SER'A'NOK5                                                  | **   | 662,588                       |
| STRABAG SE NPV (BR)                                                        | **   | 342,994                       |
| STRATTON MORT21 FRN M/BKD 07/2060 GBP 'A'                                  | **   | 667,325                       |
| STRIDE INC COM USD                                                         | **   | 797,636                       |
| STRIDES PHARMA SCIENCE LIMITED                                             | **   | 47,913                        |
| STRUCTURED ASSET INVT LN TR 2004-2 MTG PASSTHRU CTF CL A4 03-25-2034 REG   | **   | 182,885                       |
| STRUCTURED AST INVT LN TR 2004-7 MTG PASSTHRU CTF CL A8 VAR 08-25-2034 REG | **   | 2,709,317                     |
| STRYKER CORP                                                               | **   | 15,922,761                    |
| STRYKER CORP 4.85% 12-08-2028                                              | **   | 581,196                       |
| STYRENIX PERFORMAN INR10                                                   | **   | 22,310                        |
| SUBARU CORPORATION NPV                                                     | **   | 1,139,102                     |
| SULZER AG CHF0.01 (REGD)                                                   | **   | 699,835                       |
| SUMBER ALFARIA IDR10                                                       | **   | 249,911                       |
| SUMITOMO DENSETSU NPV                                                      | **   | 132,257                       |
| SUMITOMO MITSUI .948% DUE 01-12-2026                                       | **   | 3,379,545                     |
| SUMITOMO MITSUI 1.474% DUE 07-08-2025                                      | **   | 4,004,667                     |
| SUMITOMO MITSUI 2.632% DUE 07-14-2026                                      | **   | 142,146                       |
| SUMITOMO MITSUI FINL GROUP INC 5.464% 01-13-2026                           | **   | 947,986                       |
| SUMITOMO MITSUI FINL GROUP INC 5.464% 01-13-2026                           | **   | 353,586                       |
| SUMITOMO MITSUI FINL GROUP INC 5.52% 01-13-2028                            | **   | 512,208                       |
| SUMITOMO MITSUI FINL GROUP INC 5.52% 01-13-2028                            | **   | 4,143,763                     |
| SUMITOMO MITSUI FINL GROUP INC 5.716% 09-14-2028                           | **   | 541,073                       |
| SUMITOMO MITSUI FINL GROUP INC 5.88% 07-13-2026                            | **   | 7,099,401                     |
| SUMITOMO MITSUI FINL GROUP INC SUMIBK 2.696% 07-16-2024 BEO                | **   | 2,507,450                     |
| SUMITOMO OSAKA CEM NPV                                                     | **   | 776,316                       |
| SUMITOMO RIKO CO L NPV                                                     | **   | 208,234                       |
| SUMITOMO RUBBER NPV                                                        | **   | 1,061,685                     |
| SUMMERSET GROUP HOLDINGS LTD                                               | **   | 978,043                       |
| SUN INC NPV                                                                | **   | 58,303                        |
| SUNAC CHINA HLDGS HKD0.10                                                  | **   | 35,538                        |
| SUNCOR ENERGY INC 4% DUE 11-15-2047                                        | **   | 317,729                       |
| SUNCOR ENERGY INC COM NPV 'NEW'                                            | **   | 4,023,543                     |
| SUNCOR ENERGY INC NEW COM STK                                              | **   | 3,764,700                     |
| SUNG KWANG BEND KRW500                                                     | **   | 93,265                        |
| SUNING UNIVERSAL 'A'CNY1 (STOCK CONNECT)                                   | **   | 54,160                        |
| SUNNOVA ENERGY INTL INC COM                                                | **   | 261,766                       |
| SUNNY OPTICAL TECH HKD0.10                                                 | **   | 441,874                       |
| SUNOCO LOGISTICS 3.9% DUE 07-15-2026                                       | **   | 243,075                       |
| SUNOCO LOGISTICS PARTNER 4.0% 10-01-2027                                   | **   | 1,786,859                     |
| SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047                                  | **   | 458,331                       |
| SUNONWEALTH ELECTR TWD10                                                   | **   | 301,233                       |
| SUNPLUS INNOVATION TWD10                                                   | **   | 140,500                       |
| SUNREX TECHNOLOGY TWD10                                                    | **   | 158,707                       |
| SUPALAI PUBLIC CO THB1(NVDR)                                               | **   | 201,517                       |
| SUPER MICRO COMPUTER INC COM USD0.001                                      | **   | 1,732,849                     |
| SUPREMA INC                                                                | **   | 42,124                        |
| SUPREME INDUSTRIES INR2                                                    | **   | 445,430                       |
| SUPREMEX INC COM NPV                                                       | **   | 52,784                        |

| Security Name, Maturity Date, and Rate                       | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------|------|-------------------------------|
| SURGERY PARTNERS INC COM                                     | **   | 1,016,482                     |
| SURGUTNEFTEGAS PJS RUB1(RUB)                                 | **   | 58,564                        |
| SURMODICS INC COM                                            | **   | 88,694                        |
| SURYA SEMESTA TBK IDR125                                     | **   | 149,424                       |
| SUSCO PCL THB1(NVDR)                                         | **   | 96,527                        |
| SUTTER HEALTH 3.361% DUE 08-15-2050                          | **   | 6,112,514                     |
| SUZANO AUSTRIA FIXED 6% DUE 01-15-2029                       | **   | 4,406,070                     |
| SUZUKEN CO LTD NPV                                           | **   | 1,205,501                     |
| SUZUKI MOTOR CORP NPV                                        | **   | 25,676                        |
| SWATCH GROUP CHF2.25(BR)                                     | **   | 4,007,596                     |
| SWEETGREEN INC CL A CL A                                     | **   | 895,570                       |
| SWISS RE AG CHF0.10                                          | **   | 824,991                       |
| SWISSQUOTE GP HLDG CHF0.20 (REGD)(POST SUBD)                 | **   | 694,762                       |
| SYLVAMO CORP COM                                             | **   | 487,073                       |
| SYMBOTIC INC COM USD0.0001 CLASS A                           | **   | 1,737,007                     |
| SYNAPTICS INC COM                                            | **   | 4,214,572                     |
| SYNCHRONY CARD ISSUANCE TR SER 23-A2 CL A 5.74% 10-15-2029   | **   | 1,743,879                     |
| SYNCHRONY CARD ISSUANCE TR SER 23-A2 CL A 5.74% 10-15-2029   | **   | 7,591,002                     |
| SYNCHRONY FINL 4.5% DUE 07-23-2025                           | **   | 938,812                       |
| SYNCHRONY FINL 4.875% 06-13-2025                             | **   | 2,078,229                     |
| SYNDAX PHARMACEUTICALS INC COM                               | **   | 236,608                       |
| SYNEKTIK SA PLN0.50                                          | **   | 10,738                        |
| SYNOVUS FINL CORP COM NEW COM NEW                            | **   | 2,402,258                     |
| SYSCO CORP 6.0% 01-17-2034                                   | **   | 216,910                       |
| SYSCO CORP COM                                               | **   | 4,522,286                     |
| SYSTEM SUPPORT INC NPV                                       | **   | 36,905                        |
| SYSTEMS TECHNOLOGY KRW500                                    | **   | 124,771                       |
| SYSTEMA CORP NPV                                             | **   | 98,108                        |
| T RAD CO LTD JPY50                                           | **   | 70,024                        |
| T.K. CORPN KRW500                                            | **   | 329,518                       |
| TABOOLA COM LTD COM NPV                                      | **   | 376,498                       |
| TAC CONSUMER PCL THB0.25 (NVDR)                              | **   | 50,840                        |
| TAIKISHA LTD NPV                                             | **   | 286,860                       |
| TAIWAN PCB TECHVES TWD10                                     | **   | 86,062                        |
| TAIWAN SURFACE MOU TWD10                                     | **   | 187,485                       |
| TAJ GVK HOTELS INR2                                          | **   | 40,849                        |
| TAKARA & CO LTD                                              | **   | 38,601                        |
| TAKEDA FIXED 5% DUE 11-26-2028                               | **   | 507,896                       |
| TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050         | **   | 269,140                       |
| TAKE-TWO INTERACTIVE SOFTWARE INC 3.55% 04-14-2025           | **   | 1,756,884                     |
| TAKE-TWO INTERACTIVE SOFTWARE INC 3.7% 04-14-2027            | **   | 339,514                       |
| TAKE-TWO INTERACTIVE SOFTWARE INC 4.95% 04-14-2023           | **   | 2,185,886                     |
| TAKUMA CO LTD NPV                                            | **   | 109,132                       |
| TALANX AG NPV                                                | **   | 496,910                       |
| TANDEM DIABETES CARE INC COM NEW COM USD0.001(POST REV SPLT) | **   | 1,000,336                     |
| TANGER INC                                                   | **   | 1,034,039                     |
| TARGA RES CORP 4.2% 02-01-2033                               | **   | 198,166                       |
| TARGA RES FIXED 5.2% DUE 07-01-2027                          | **   | 2,648,164                     |

| Security Name, Maturity Date, and Rate                             | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------|------|-------------------------------|
| TARGA RES PARTNERS FIXED 6.15% DUE 03-01-2029                      | **   | 2,073,024                     |
| TARGET CORP 4.5% DUE 09-15-2032 BEO                                | **   | 5,140,116                     |
| TARGET CORP COM STK                                                | **   | 12,277,174                    |
| TATA CONSULTANCY S INR1                                            | **   | 3,140,070                     |
| TATNEFT PJSC RUB1(RUB)                                             | **   | 320,324                       |
| TATUNG TWD10                                                       | **   | 124,534                       |
| TAYLOR MORRISON HOME CORP COM USD0.00001                           | **   | 1,035,897                     |
| TC PIPELINES LP 4.375% DUE 03-13-2025                              | **   | 591,585                       |
| TCW CLO 2019-2 LTD FLTG RT 5.91904% DUE 10-20-2032                 | **   | 9,476,330                     |
| TE CONNECTIVITY LTD                                                | **   | 13,472,264                    |
| TEACHERS INS & 3.3% DUE 05-15-2050                                 | **   | 3,703,881                     |
| TEACHERS INS & 4.27% DUE 05-15-2047                                | **   | 131,136                       |
| TEAMVIEWER SE NPV                                                  | **   | 3,898,034                     |
| TECHNIP ENERGIES EUR0.01                                           | **   | 261,045                       |
| TECHNIPFMC PLC COM USD1                                            | **   | 3,146,774                     |
| TECHNOGYM S P A                                                    | **   | 216,355                       |
| TECHNOLOGY ONE NPV                                                 | **   | 1,140,928                     |
| TECNOGLASS INC COMMON STOCK                                        | **   | 6,081,578                     |
| TECSYS INC COM NPV                                                 | **   | 47,277                        |
| TEEKAY CORP COM                                                    | **   | 726,047                       |
| TEEKAY TANKERS LTD COM USD0.01 (POST REVSPILT)                     | **   | 684,589                       |
| TEIJIN LTD NPV                                                     | **   | 1,078,832                     |
| TEIKOKU ELECTRIC M NPV                                             | **   | 152,597                       |
| TELADOC HEALTH INC                                                 | **   | 3,294,198                     |
| TELECHIPS INC KRW500                                               | **   | 156,196                       |
| TELEDYNE TECHNOLOGIES INC NT .95% 04-01-2024                       | **   | 2,695,680                     |
| TELEDYNE TECHNOLOGIES INC NT 2.75% 04-01-2031                      | **   | 4,174,578                     |
| TELEFLEX INC COM                                                   | **   | 7,470,476                     |
| TELEFONICA FIXED 4.103% DUE 03-08-2027                             | **   | 215,602                       |
| TELIX PHARMACEUTIC NPV                                             | **   | 502,988                       |
| TELOS CORP MD COM                                                  | **   | 53,400                        |
| TEMAIRAZU INC NPV                                                  | **   | 49,269                        |
| TEMPLE & WEBSTER G NPV                                             | **   | 144,278                       |
| TENABLE HLDGS INC COM                                              | **   | 1,788,049                     |
| TENCENT HLDGS LTD HKD0.00002                                       | **   | 6,478,447                     |
| TENET HEALTHCARE CORP COM NEW .                                    | **   | 1,437,493                     |
| TENN VALLEY AUTHORITY 1.5% 09-15-2031                              | **   | 91,281                        |
| TENNANT CO COM                                                     | **   | 2,502,908                     |
| TENNESSEE VALLEY A 0% DUE 04-01-2026 REG                           | **   | 1,430,716                     |
| TENNESSEE VALLEY AUTH FED 0% CPN IO STRIPS DUE 09-15-2026          | **   | 1,574,301                     |
| TENNESSEE VALLEY AUTH FED BOOK ENTRY CPNGENERIC INT PMT 04-01-2028 | **   | 2,454,537                     |
| TENNESSEE VY AUTH GLOBAL POWER BD SER A 4.625% DUE 09-15-2060 REG  | **   | 44,198                        |
| TENNESSEE VY AUTH GLOBAL PWR BD SER A 4.25% DUE 09-15-2065 REG     | **   | 66,497                        |
| TENNESSEE VY AUTH TENN VALLEY AUTH 4.875% DUE 01-15-2048 REG       | **   | 319,392                       |
| TENNESSEE VY AUTHORITY 3.875% 03-15-2028                           | **   | 3,288,135                     |
| TERA PROBE INC NPV                                                 | **   | 387,977                       |
| TERADATA CORP DEL COM STK                                          | **   | 50,428                        |
| TERADYNE INC COM                                                   | **   | 1,736,320                     |

| Security Name, Maturity Date, and Rate                                 | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------|------|-------------------------------|
| TEREX CORP NEW COM                                                     | **   | 1,361,745                     |
| TERRASKY CO LTD COMSTK                                                 | **   | 42,928                        |
| TERUMO CORP NPV                                                        | **   | 4,442,339                     |
| TERWIN MTG TR 2003-6HE ASSET BKD CTF CL A-1 FLTG 11-25-2033 REG        | **   | 19,443                        |
| TESCO ORD GBP0.0633333                                                 | **   | 4,109,535                     |
| TESLA AUTO LEASE 5.89% DUE 06-22-2026                                  | **   | 436,800                       |
| TESLA INC COM USD0.001                                                 | **   | 39,909,118                    |
| TESS HOLDINGS CO L NPV                                                 | **   | 179,064                       |
| TETRA TECH INC NEW COM                                                 | **   | 2,534,498                     |
| TEXAS CAP BANCSHARES INC DEL COM                                       | **   | 1,249,233                     |
| TEXAS HEALTH RES FIXED 2.328% DUE 11-15-2050                           | **   | 265,231                       |
| TEXAS INSTRS INC 1.75% DUE 05-04-2030                                  | **   | 517,895                       |
| TEXAS INSTRS INC 3.875% 03-15-2039                                     | **   | 323,888                       |
| TEXAS INSTRUMENTS INC COM                                              | **   | 27,332,068                    |
| TEXAS NAT GAS SECURITIZATION FIN CORP RE0.0% SER 23-1 CL A1 04-01-2035 | **   | 101,914                       |
| TEXAS NAT GAS SECURITIZATION FIN CORP RE0.0% SER 23-1 CL A1 04-01-2035 | **   | 5,707,172                     |
| TEXAS ROADHOUSE INC COMMON STOCK                                       | **   | 6,953,909                     |
| TEXTRON INC 3.9% 09-17-2029                                            | **   | 1,451,623                     |
| TEXTRON INC COM                                                        | **   | 1,558,781                     |
| TEXTRON INC FIXED 2.45% DUE 03-15-2031                                 | **   | 597,653                       |
| TFI INTERNATIONAL COM NPV                                              | **   | 1,886,328                     |
| TG THERAPEUTICS INC COM                                                | **   | 257,959                       |
| THAI OIL PCL THB10(NVDR)                                               | **   | 217,945                       |
| THAILAND(KINGDOM) 3.39% GTD SNR 17/06/37THB                            | **   | 381,627                       |
| THANACHART CAPITAL PUBLIC COMPANY LTD THB10 (NVDR)                     | **   | 309,479                       |
| THE ANUP ENGINEERI INR10                                               | **   | 224,502                       |
| THE CIGNA GROUP                                                        | **   | 32,138,771                    |
| THE TRADE DESK INC COM CL A COM CL A                                   | **   | 7,287,749                     |
| THERAVANCE BIOPHARMA INC COM                                           | **   | 20,232                        |
| THERMO FISHER SCIENTIFIC 1.75% 10-15-2028                              | **   | 446,445                       |
| THERMO FISHER SCIENTIFIC INC COM USD1                                  | **   | 816,355                       |
| THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041                           | **   | 163,811                       |
| THERMO FISHER SCIENTIFIC INC 5.0% 12-05-2026                           | **   | 1,600,234                     |
| THERMON GROUP HLDGS INC                                                | **   | 466,533                       |
| THONBURI HEALTHCAR THB1 (NVDR)                                         | **   | 28,768                        |
| THOUGHTWORKS HLDG INC COM                                              | **   | 185,262                       |
| THUNGELA RESOURCES NPV (DI)                                            | **   | 392,886                       |
| THYSSENKRUPP AG NPV                                                    | **   | 840,402                       |
| TI FLUID SYSTEMS ORD GBP0.01                                           | **   | 468,180                       |
| TIAN DI SCIENCE & TECHNOLOGY 'A' CNY1 (STOCK CONNECT LINE)             | **   | 374,503                       |
| TIAN GE INTERACTIVE HOLDINGS LTD USD0.0001                             | **   | 38,350                        |
| TIME WARNER CABLE 6.75% DUE 06-15-2039                                 | **   | 318,402                       |
| TIMES PUB & MEDIA A CNY1 STOCK CONNECT                                 | **   | 117,455                       |
| TIS INC                                                                | **   | 868,320                       |
| TITAN CEMENT INTL NPV                                                  | **   | 96,959                        |
| TITAN INTL INC ILL COM                                                 | **   | 280,056                       |
| TJX COS INC COM NEW                                                    | **   | 23,887,403                    |
| TKC CORPORATION NPV                                                    | **   | 101,348                       |

| Security Name, Maturity Date, and Rate                                       | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------------|------|-------------------------------|
| T-MOBILE USA INC 2.05% DUE 02-15-2028                                        | **   | 203,186                       |
| T-MOBILE USA INC 2.05% DUE 02-15-2028                                        | **   | 2,795,845                     |
| T-MOBILE USA INC 2.25% DUE 02-15-2026                                        | **   | 4,269,595                     |
| T-MOBILE USA INC 2.55% 02-15-2031                                            | **   | 6,105,295                     |
| T-MOBILE USA INC 2.625% DUE 04-15-2026 BEO                                   | **   | 1,295,398                     |
| T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO                                     | **   | 341,731                       |
| T-MOBILE USA INC 3.5% 04-15-2025                                             | **   | 1,910,073                     |
| T-MOBILE USA INC 3.875% 04-15-2030                                           | **   | 4,925,839                     |
| T-MOBILE USA INC 4.95% DUE 03-15-2028                                        | **   | 692,648                       |
| T-MOBILE USA INC 5.05% 07-15-2033                                            | **   | 1,777,008                     |
| T-MOBILE USA INC 5.2% DUE 01-15-2033 BEO                                     | **   | 3,541,174                     |
| T-MOBILE USA INC FIXED 3.75% DUE 04-15-2027                                  | **   | 582,586                       |
| T-MOBILE USA INC FIXED 3.75% DUE 04-15-2027                                  | **   | 12,509,086                    |
| T-MOBILE USA INC SR SECD NT 1.5% 02-15-2026                                  | **   | 5,836,914                     |
| TMX GROUP LIMITED COM NPV                                                    | **   | 5,515,050                     |
| TN VY AUTH FED BOOK ENTRY CPNSTRIPS GENERIC INT PMT 09-15-2028 (UNDDATE) REG | **   | 618,581                       |
| TN VY AUTH FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 06-15-2035 (UNDDATE)  | **   | 260,352                       |
| TN VY AUTH FED ZERO CPN 0% DUE 03-15-2026                                    | **   | 1,867,109                     |
| TOA PAINT THAILAND THB1 (NVDR)                                               | **   | 207,974                       |
| TOBACCO SETTLEMENT FIN AUTH WEST VA AST BACKED 3.151 06-01-2032 BEO TAXABLE  | **   | 4,411,433                     |
| TOCALO CO LTD NPV                                                            | **   | 73,121                        |
| TOFU RESTAURANT CO TWD10                                                     | **   | 35,320                        |
| TOHO HOLDINGS CO.,LTD                                                        | **   | 381,667                       |
| TOHOKU ELEC POWER. NPV                                                       | **   | 1,070,583                     |
| TOKMANNI GROUP OYJ NPV                                                       | **   | 109,190                       |
| TOKYO SEIMITSU CO NPV                                                        | **   | 996,384                       |
| TOKYU REIT INC REIT                                                          | **   | 71,312                        |
| TOMEN DEVICES CORP NPV                                                       | **   | 216,712                       |
| TONG REN TANG TECH 'H'CNY1                                                   | **   | 274,295                       |
| TONG YANG INDUSTRY TWD10                                                     | **   | 601,750                       |
| TOPBUILD CORP COM                                                            | **   | 3,645,292                     |
| TOPGOLF CALLAWAY BRANDS CORP                                                 | **   | 1,301,355                     |
| TOPSPORTS INTL COM                                                           | **   | 843,260                       |
| TOREX GOLD RES INC COM NPV (POST REV SPLT)                                   | **   | 210,663                       |
| TORIDOLL HLDGS COR NPV                                                       | **   | 91,996                        |
| TORONTO DOMINION 3.766% DUE 06-06-2025                                       | **   | 1,616,719                     |
| TORONTO DOMINION 4.108% DUE 06-08-2027                                       | **   | 2,684,703                     |
| TORONTO DOMINION BANK 5.156% 01-10-2028                                      | **   | 2,018,855                     |
| TORONTO DOMINION BK 4.456% 06-08-2032                                        | **   | 1,313,887                     |
| TORONTO DOMINION BK ONT COVERED BD 144A 5.141% 09-13-2029                    | **   | 8,290,639                     |
| TORONTO DOMINION BK SR MEDIUM TERM BK NT 1.15% DUE 06-12-2025                | **   | 2,555,198                     |
| TORONTO DOMINION BK SR MEDIUM TERM BK NT.7% 09-10-2024                       | **   | 1,572,365                     |
| TORONTO DOMINION BK SR MEDIUM TERM BK NTS BOOK ENTRY 1.45% 01-10-2025        | **   | 1,542,959                     |
| TORONTO DOMINION FIXED 5.532% 07-17-2026                                     | **   | 1,962,369                     |
| TORONTO-DOMINION BANK 4.693% 09-15-2027                                      | **   | 2,117,614                     |
| TORONTO-DOMINION BANK MTN 2.8% DUE 03-10-2027                                | **   | 3,301,963                     |
| TORONTO-DOMINION COM NPV                                                     | **   | 5,326,803                     |
| TORRENT POWER INR10                                                          | **   | 230,472                       |

| Security Name, Maturity Date, and Rate                                          | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------------------|------|-------------------------------|
| TOSHIBA TEC CORP NPV                                                            | **   | 229,984                       |
| TOTAL CAP INTL 3.461% DUE 07-12-2049                                            | **   | 158,548                       |
| TOVIS CO LTD KRW500                                                             | **   | 115,363                       |
| TOWD POINT MORTGA FRN M/BKD 05/2045 GBP 'A'                                     | **   | 3,399,190                     |
| TOWD POINT MT19-13 FRN M/BKD 07/2045 GBP'A1'                                    | **   | 3,919,630                     |
| TOWD PT MTG FD 19 FRN M/BKD 10/2051 GBP 'A1'                                    | **   | 946,425                       |
| TOWD PT MTG TR 2020-1 MTG PASS THRU CTF CL A1 2.71% 01-25-2060                  | **   | 194,987                       |
| TOWD PT MTG TR 2020-2 ASSET BACKED NT CLA1A VAR RT 04-25-2060                   | **   | 238,908                       |
| TOYO ENG CORP NPV                                                               | **   | 151,282                       |
| TOYO TIRE CORPORATION                                                           | **   | 56,916                        |
| TOYODA GOSEI NPV                                                                | **   | 763,738                       |
| TOYOTA AUTO 2.35% DUE 01-15-2025                                                | **   | 78,168                        |
| TOYOTA AUTO RECEIVABLES 2022-B OWNER TR ASSET BACKED NT CL A-3 2.93% 09-15-2026 | **   | 6,409,585                     |
| TOYOTA AUTO RECEIVABLES OWNER TRUST SER 23-C CL A3 5.16% DUE 04-17-2028         | **   | 332,407                       |
| TOYOTA AUTO RECEIVABLES OWNER TRUST SER 23-D CL A3 5.54% DUE 08-15-2028         | **   | 2,645,452                     |
| TOYOTA AUTO RECEIVABLES SER 23-A CL A4 4.42% 08-15-2028                         | **   | 892,078                       |
| TOYOTA MOTOR CREDIT CORP 5.45% 11-10-2027                                       | **   | 414,547                       |
| TOYOTA MTR CORP 0.681% 03-25-2024                                               | **   | 1,797,015                     |
| TOYOTA MTR CORP 1.339% DUE 03-25-2026 BEO                                       | **   | 2,209,494                     |
| TOYOTA MTR CR CORP 4.625% DUE 01-12-2028                                        | **   | 845,153                       |
| TOYOTA MTR CR CORP 5.4% 11-20-2026                                              | **   | 4,806,679                     |
| TOYOTA MTR CR CORP 5.6% DUE 09-11-2025                                          | **   | 1,630,273                     |
| TPG PARTNERS LLC CL A COM                                                       | **   | 3,199,242                     |
| TPG SPECIALTY FIXED 3.875% DUE 11-01-2024                                       | **   | 1,514,943                     |
| TRAINLINE PLC ORD GBP0.01                                                       | **   | 219,194                       |
| TRANE TECHNOLOGIES PLC COM USD1                                                 | **   | 15,555,454                    |
| TRANSACTION CO LTD COMSTK                                                       | **   | 148,411                       |
| TRANSCANADA PIPELINES LIMITED 1.0% 10-12-2024                                   | **   | 905,401                       |
| TRANSCOSMOS INC NPV                                                             | **   | 53,465                        |
| TRANSMEDICS GROUP INC COM                                                       | **   | 2,093,381                     |
| TRANSUNION COM                                                                  | **   | 303,080                       |
| TRANSURBAN FIN CO 2.45% DUE 03-16-2031                                          | **   | 145,895                       |
| TRAVEL + LEISURE CO COM USD0.01                                                 | **   | 4,081,973                     |
| TRAVELERS COS INC COM STK                                                       | **   | 18,148,363                    |
| TRAVERE THERAPEUTICS INC COM                                                    | **   | 379,153                       |
| TRCNTNTL GAS PIPE 3.25% DUE 05-15-2030                                          | **   | 1,747,390                     |
| TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026                                          | **   | 1,875,150                     |
| TRELLEBORG AB SER'B'NPV                                                         | **   | 193,625                       |
| TREND MICRO INC NPV                                                             | **   | 2,345,031                     |
| TRI POINTE HOMES INC                                                            | **   | 437,119                       |
| TRICAN WELL SERVIC COM NPV                                                      | **   | 8,214                         |
| TRINET GROUP INC COM USD0.000025                                                | **   | 3,081,714                     |
| TRINITY HLTH CORP 3.434% DUE 12-01-2048                                         | **   | 181,316                       |
| TRINSEO PLC COM USD0.01                                                         | **   | 229,514                       |
| TRIP COM GROUP LTD USD0.00125                                                   | **   | 897,657                       |
| TRIPOD TECHNOLOGY TWD10                                                         | **   | 648,083                       |
| TRITON CONTAINER INTL LTD / TAL GTD SR NT 3.25% 03-15-2032                      | **   | 396,287                       |
| TRIUMPH FINANCIAL INC COM USD0.01                                               | **   | 2,954,633                     |

| Security Name, Maturity Date, and Rate                                 | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------|------|-------------------------------|
| TRIVENI TURBINE LTD                                                    | **   | 99,261                        |
| TROAX GROUP AB NPV                                                     | **   | 10,147                        |
| TRUEBLUE INC COM STK                                                   | **   | 218,564                       |
| TRUECAR INC COM                                                        | **   | 30,739                        |
| TRUIST FINANCIAL CORPORATION 7.161% 10-30-2029                         | **   | 232,449                       |
| TRUIST FINL CORP 1.887% DUE 06-07-2029                                 | **   | 1,007,717                     |
| TRUIST FINL CORP SR 4.26% 07-28-2026                                   | **   | 934,380                       |
| TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034                     | **   | 199,279                       |
| TRUIST FINL CORP SR MED TERM NTS BOOK EN6.047% 06-08-2027              | **   | 14,128,741                    |
| TRUIST FINL CORP VAR RT 1.267% DUE 03-02-2027                          | **   | 880,089                       |
| TRUSCO NAKAYAMA NPV                                                    | **   | 34,700                        |
| TRUSTEES OF 2.612% DUE 07-01-2026                                      | **   | 949,727                       |
| TRUSTEES OF 3.627% DUE 07-01-2046                                      | **   | 1,628,144                     |
| TRUSTPILOT GROUP P ORD GBP0.01                                         | **   | 475,519                       |
| TSANN KUEN COMSTK                                                      | **   | 25,964                        |
| TSC AUTO ID TECHNO TWD10                                               | **   | 103,846                       |
| TSMC ARIZ CORP 2.5% DUE 10-25-2031                                     | **   | 689,824                       |
| TSMC ARIZ CORP 2.5% DUE 10-25-2031                                     | **   | 2,172,947                     |
| TSMC ARIZONA CORP 1.75% 10-25-2026                                     | **   | 2,135,966                     |
| TSUBAKIMOTO CHAIN NPV                                                  | **   | 48,776                        |
| TSY INFL IX N/B .125% DUE 10-15-2024 REG                               | **   | 117,297                       |
| TSY INFL IX N/B TII 0 1/8 01/15/32 01-15-2032                          | **   | 8,014,827                     |
| TTFB COMPANY LTD SHS                                                   | **   | 88,244                        |
| TUI AG ORD REG SHS NPV                                                 | **   | 1,040,126                     |
| TULARE CNTY CALIF PENSION OBLIG 4.009% 06-01-2028 BEO TAXABLE          | **   | 966,526                       |
| TULARE CNTY CALIF PENSION OBLIG 4.109% 06-01-2029 BEO TAXABLE          | **   | 2,194,199                     |
| TUNG HO STEEL ENT TWD10                                                | **   | 188,899                       |
| TUPRAS(T PETR RAF) TRY1 (A SHARES)                                     | **   | 599,497                       |
| TURKIYE SINAI KALK TRY1                                                | **   | 126,273                       |
| TURNING PT BRANDS INC COM                                              | **   | 32,242                        |
| TUTOR PERINI CORP COM                                                  | **   | 208,472                       |
| TUYA INC SPON ADS EACH REP 1 CL A ORD SHS                              | **   | 97,440                        |
| TWILIO INC CL A CL A                                                   | **   | 263,724                       |
| TWIST BIOSCIENCE CORP COM                                              | **   | 815,822                       |
| TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041                   | **   | 620,033                       |
| TXC CORPN TWD10                                                        | **   | 234,529                       |
| TYC BROTHER IND TWD10                                                  | **   | 174,191                       |
| TYSON FOODS INC 4.875% DUE 08-15-2034                                  | **   | 93,255                        |
| U S BANCORP 5.775% 06-12-2029                                          | **   | 5,234,261                     |
| U S BANCORP 5.836% 06-12-2034                                          | **   | 826,815                       |
| U S BANCORP MEDIUM FIXED 1.45% 05-12-2025                              | **   | 1,551,545                     |
| U S BANCORP MEDIUM FIXED 3.375% DUE 02-05-2024                         | **   | 9,367,721                     |
| U S BANCORP MEDIUM TERM NTS- BOOK TRANCHE # TR 00195 2.215% 01-27-2028 | **   | 551,761                       |
| U S TREAS SEC STRIPPED INT PMT TINT 05/15/40                           | **   | 226,808                       |
| UBER TECHNOLOGIES INC COM USD0.00001                                   | **   | 28,575,684                    |
| UBS (SHENZHEN ENVIC) P-NOTE 12/07/2024                                 | **   | 811,255                       |
| UBS AG 5.125% 15/05/2024                                               | **   | 992,991                       |
| UBS AG LONDON BRH 1.25% 06-01-2026                                     | **   | 3,082,672                     |

| Security Name, Maturity Date, and Rate                | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------|------|-------------------------------|
| UBS AG LONDON BRH 5.65% 09-11-2028                    | **   | 518,980                       |
| UBS AG LONDON BRH 5.8% 09-11-2025                     | **   | 766,554                       |
| UBS AG LONDON BRH FLTG RT 09-11-2025                  | **   | 1,963,697                     |
| UBS GROUP AG 0.65%-FRN SNR EMTN 14/01/2028 EUR100000  | **   | 505,395                       |
| UBS GROUP AG 2.125% 13/10/2026                        | **   | 429,662                       |
| UBS GROUP AG 2.193% 06-05-2026                        | **   | 380,466                       |
| UBS GROUP AG 4.55% 04-15-2026                         | **   | 13,129,172                    |
| UBS GROUP AG 4.703% DUE 08-05-2027                    | **   | 2,583,706                     |
| UBS GROUP AG 6.442% 08-11-2028                        | **   | 1,558,646                     |
| UBS GROUP AG 6.442% 08-11-2028                        | **   | 2,116,641                     |
| UBS GROUP AG 7.75% 01/03/2029                         | **   | 2,549,119                     |
| UBS GROUP AG FLTG RT 1.364% DUE 01-30-2027            | **   | 495,305                       |
| UBS GROUP AG SR NT 3.75% 03-26-2025                   | **   | 734,866                       |
| UBS GROUP AG USD0.10 (REGD)                           | **   | 10,390,631                    |
| UDR INC CORP 3.2% 01-15-2030                          | **   | 454,730                       |
| UDR INC FIXED 1.9% DUE 03-15-2033                     | **   | 83,787                        |
| UDR INC MEDIUM TERM NTS BOOK ENTRY 2.1% 08-01-2032    | **   | 314,147                       |
| UGI CORP NEW COM                                      | **   | 5,116,234                     |
| U-HAUL HOLDING COMPANY                                | **   | 692,008                       |
| UIPATH INC CL A CL A                                  | **   | 428,117                       |
| UK(GOVT OF) 0.125% I/L SNR 22/03/24 GBP               | **   | 3,150,041                     |
| UK(GOVT OF) IDX/LKD GTD 22/03/2051 GBP                | **   | 131,211                       |
| UK(GOVT OF) IDX/LKD SNR 22/03/2068 GBP                | **   | 14,407                        |
| UK(GOVT OF) IDX/LKD SNR 22/11/2042 GBP                | **   | 198,803                       |
| ULKER BISKUVI SANA TRY1                               | **   | 76,512                        |
| ULTA BEAUTY INC COM STK USD0.01                       | **   | 860,422                       |
| ULTRAGENYX PHARMACEUTICAL INC COM                     | **   | 2,142,671                     |
| ULTRAPAR PARTICIPA COM NPV                            | **   | 1,198,997                     |
| UMB FINL CORP COM STK                                 | **   | 1,712,859                     |
| UMW HLDGS BERHAD NPV                                  | **   | 236,482                       |
| UNDER ARMOUR INC CL C COM                             | **   | 26,703                        |
| UNICREDIT SPA RCPT CL X 144A 1.982% 06-03-2027        | **   | 228,678                       |
| UNIFI INC COM                                         | **   | 18,788                        |
| UNIMICRON TECHNOLO TWD10                              | **   | 716,834                       |
| UNION ELEC CO 4.0% DUE 04-01-2048                     | **   | 287,330                       |
| UNION PAC CORP 2.891% DUE 04-06-2036                  | **   | 406,302                       |
| UNION PAC CORP 3.2% DUE 05-20-2041                    | **   | 521,796                       |
| UNION PAC CORP 3.75% 07-15-2025                       | **   | 9,850                         |
| UNION PAC CORP COM                                    | **   | 17,886,785                    |
| UNIPOL GRUPPO SPA NPV                                 | **   | 504,463                       |
| UNIQA INSURANCE GR NPV                                | **   | 39,695                        |
| UNISYS CORP COM NEW                                   | **   | 120,459                       |
| UNITED AIR 2019-1 AA PTT 4.15% 08-25-2031             | **   | 140,851                       |
| UNITED AIRLINES 2019-1A 2.7% 11-01-2033               | **   | 405,773                       |
| UNITED AIRLS INC 2018-1B PASS THRU TR 4.6% 09-01-2027 | **   | 115,862                       |
| UNITED ARROWS LTD NPV                                 | **   | 105,797                       |
| UNITED FIRE GROUP INC COM USD0.001                    | **   | 26,156                        |

| Security Name, Maturity Date, and Rate                                        | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------------|------|-------------------------------|
| UNITED MEXICAN STATES 6.338% DUE 05-04-2053                                   | **   | 712,614                       |
| UNITED MEXICAN STS 3.75% 01-11-2028                                           | **   | 598,550                       |
| UNITED MEXICAN STS 4.75% DUE 04-27-2032 REG                                   | **   | 1,924,688                     |
| UNITED MEXICAN STS BDS 2.659% DUE 05-24-2031/11-24-2020 REG                   | **   | 259,516                       |
| UNITED MEXICAN STS GLOBAL NT 3.25% DUE 04-16-2030 REG                         | **   | 633,058                       |
| UNITED PARCEL SVC INC CL B                                                    | **   | 4,761,082                     |
| UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025 | **   | 2,521,864                     |
| UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027                               | **   | 4,751,953                     |
| UNITED STATES OF AMER TREAS BILLS 0% T-BILL 01-02-2024                        | **   | 130,400,000                   |
| UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028                            | **   | 4,834,961                     |
| UNITED STATES OF AMER TREAS BONDS 4.25% 05-15-2039                            | **   | 4,857,523                     |
| UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051                             | **   | 5,908,359                     |
| UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' | **   | 244,266                       |
| UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052                           | **   | 320,063                       |
| UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052                            | **   | 6,410,320                     |
| UNITED STATES OF AMER TREAS BONDS 3.375% 05-15-2044                           | **   | 6,018,531                     |
| UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG                    | **   | 33,116,445                    |
| UNITED STATES OF AMER TREAS BONDS 3.5% 02-15-2053                             | **   | 1,855,781                     |
| UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053                           | **   | 213,684                       |
| UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042                             | **   | 7,217,891                     |
| UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042                             | **   | 50,525,234                    |
| UNITED STATES OF AMER TREAS BONDS 4.0% 08-15-2053                             | **   | 11,242,969                    |
| UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043                           | **   | 11,782,109                    |
| UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043                           | **   | 8,626,553                     |
| UNITED STATES OF AMER TREAS NOTES 2.25% 08-15-2027                            | **   | 52,569,051                    |
| UNITED STATES OF AMER TREAS NOTES 4.125% 05-31-2025                           | **   | 315,873                       |
| UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033                         | **   | 2,735,281                     |
| UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2025                           | **   | 79,345,496                    |
| UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2033                           | **   | 14,642,239                    |
| UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2033                           | **   | 17,004,206                    |
| UNITED STATES OF AMER TREAS NOTES 1.125%NTS 08-31-2028 USD                    | **   | 7,309,259                     |
| UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-31-2029 REG                    | **   | 33,082                        |
| UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032 REG                    | **   | 1,856,719                     |
| UNITED STATES OF AMER TREAS NOTES 3.5% 04-30-2030                             | **   | 3,914,844                     |
| UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028                            | **   | 3,961,094                     |
| UNITED STATES OF AMER TREAS NOTES 3.625%05-15-2026                            | **   | 3,899,818                     |
| UNITED STATES OF AMER TREAS NOTES 3.625%05-15-2026                            | **   | 114,791,812                   |
| UNITED STATES OF AMER TREAS NOTES 3.75% 06-30-2030                            | **   | 15,878,125                    |
| UNITED STATES OF AMER TREAS NOTES 3.75% 04-15-2026                            | **   | 18,095,945                    |
| UNITED STATES OF AMER TREAS NOTES 3.875% 12-31-2027                           | **   | 9,991,406                     |
| UNITED STATES OF AMER TREAS NOTES 3.875%04-30-2025                            | **   | 82,065,797                    |
| UNITED STATES OF AMER TREAS NOTES 4.0% 02-29-2028                             | **   | 200,820                       |
| UNITED STATES OF AMER TREAS NOTES 4.125%06-15-2026                            | **   | 67,667,929                    |
| UNITED STATES OF AMER TREAS NOTES 4.25% 09-30-2024                            | **   | 64,468,406                    |
| UNITED STATES OF AMER TREAS NOTES 4.375% 10-31-2024                           | **   | 2,987,227                     |
| UNITED STATES OF AMER TREAS NOTES 4.375% 10-31-2024                           | **   | 144,805,808                   |
| UNITED STATES OF AMER TREAS NOTES 4.375%08-31-2028                            | **   | 42,917,991                    |
| UNITED STATES OF AMER TREAS NOTES 4.375%12-15-2026                            | **   | 229,604,757                   |

| Security Name, Maturity Date, and Rate                                        | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------------|------|-------------------------------|
| UNITED STATES OF AMER TREAS NOTES 4.5% 11-15-2025                             | **   | 5,519,551                     |
| UNITED STATES OF AMER TREAS NOTES 4.5% 11-15-2025                             | **   | 37,171,666                    |
| UNITED STATES OF AMER TREAS NOTES 4.625% 03-15-2026                           | **   | 21,317,198                    |
| UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028                            | **   | 32,864,949                    |
| UNITED STATES OF AMER TREAS NOTES 4.625%10-15-2026                            | **   | 96,358,233                    |
| UNITED STATES OF AMER TREAS NOTES 4.875%11-30-2025                            | **   | 3,125,742                     |
| UNITED STATES OF AMER TREAS NOTES 5.0% 08-31-2025                             | **   | 484,500                       |
| UNITED STATES OF AMER TREAS NOTES DTD 10/31/2022 4.125% 10-31-2027            | **   | 5,035,156                     |
| UNITED STATES OF AMER TREAS NOTES DTD 10/31/2022 4.125% 10-31-2027            | **   | 8,922,297                     |
| UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032             | **   | 7,128,789                     |
| UNITED STATES OF AMER TREAS NOTES WIT 1 1/8 11/30/26 1.25% DUE 11-30-2026 BEO | **   | 203,500                       |
| UNITED STATES TREAS 2.25% DUE 02-15-2027 REG                                  | **   | 36,093                        |
| UNITED STATES TREAS 2.375% DUE 02-15-2042 REG                                 | **   | 4,621,875                     |
| UNITED STATES TREAS BDS 1.375% 11-15-2040                                     | **   | 16,722,875                    |
| UNITED STATES TREAS BDS 1.375% 11-15-2040                                     | **   | 5,343,325                     |
| UNITED STATES TREAS BDS 2.25% DUE 08-15-2046                                  | **   | 3,570,898                     |
| UNITED STATES TREAS BDS 2.875% DUE 11-15-2046                                 | **   | 321,688                       |
| UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG       | **   | 2,686,035                     |
| UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG                       | **   | 971,578                       |
| UNITED STATES TREAS BDS 1.875% 11-15-2051                                     | **   | 3,178,125                     |
| UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG                             | **   | 11,260,641                    |
| UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG                             | **   | 4,085,591                     |
| UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG                    | **   | 14,442,891                    |
| UNITED STATES TREAS BDS 2% 11-15-2041                                         | **   | 726,289                       |
| UNITED STATES TREAS BDS 2% 11-15-2041                                         | **   | 43,334,037                    |
| UNITED STATES TREAS BDS 2.0% 02-15-2052                                       | **   | 4,877,852                     |
| UNITED STATES TREAS BDS 2.25% 05-15-2041 REG                                  | **   | 229,406                       |
| UNITED STATES TREAS BDS 2.25% 05-15-2041 REG                                  | **   | 64,310,219                    |
| UNITED STATES TREAS BDS 2.25% 08-15-2049                                      | **   | 350,859                       |
| UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG                              | **   | 451,877                       |
| UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043                              | **   | 8,488,246                     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2048                                   | **   | 1,637,109                     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2048                                   | **   | 17,189,648                    |
| UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND                            | **   | 1,839,609                     |
| UNITED STATES TREAS BDS 3.625 DUE 08-15-2043                                  | **   | 276,832                       |
| UNITED STATES TREAS BDS 3.625 DUE 08-15-2043                                  | **   | 489,070                       |
| UNITED STATES TREAS BDS 4.375% DUE 11-15-2039                                 | **   | 1,045,234                     |
| UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG                             | **   | 169,836                       |
| UNITED STATES TREAS BDS DTD 3.125% 05-15-2048                                 | **   | 1,255,313                     |
| UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG                     | **   | 665,219                       |
| UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG                    | **   | 1,956,250                     |
| UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040                        | **   | 1,922,930                     |
| UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040                        | **   | 22,338,033                    |
| UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053                            | **   | 8,517,994                     |
| UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031                      | **   | 14,705                        |
| UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043                      | **   | 6,028,805                     |
| UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG               | **   | 4,708,422                     |
| UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050                      | **   | 658,969                       |

| Security Name, Maturity Date, and Rate                                 | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------|------|-------------------------------|
| UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052                   | **   | 1,784,320                     |
| UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043                | **   | 6,716,775                     |
| UNITED STATES TREAS BDS DTD 2.75% 08-15-2047                           | **   | 9,699,125                     |
| UNITED STATES TREAS BDS DTD 2.75% 11-15-2047                           | **   | 2,345,742                     |
| UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG        | **   | 1,225,859                     |
| UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG    | **   | 4,539,082                     |
| UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG    | **   | 44,901,996                    |
| UNITED STATES TREAS INFL INDEX NTS 0.5% 01-15-2028                     | **   | 5,056,542                     |
| UNITED STATES TREAS NTS .125% DUE 04-15-2025 REG                       | **   | 1,263,594                     |
| UNITED STATES TREAS NTS .125% DUE 07-15-2030                           | **   | 2,172,600                     |
| UNITED STATES TREAS NTS .625% DUE 07-15-2032 REG                       | **   | 8,634,238                     |
| UNITED STATES TREAS NTS 1.5% DUE 11-30-2028 BEO                        | **   | 40,491,451                    |
| UNITED STATES TREAS NTS 2.375% 03-31-2029                              | **   | 36,592,569                    |
| UNITED STATES TREAS NTS 2.75% 04-30-2025                               | **   | 11,773,615                    |
| UNITED STATES TREAS NTS 2.875% DUE 05-15-2028                          | **   | 3,839,062                     |
| UNITED STATES TREAS NTS 3.125% DUE 08-31-2029 REG                      | **   | 105,776                       |
| UNITED STATES TREAS NTS 3.625% 12-31-2029                              | **   | 15,442,758                    |
| UNITED STATES TREAS NTS 3.75% 12-31-2028                               | **   | 119,369                       |
| UNITED STATES TREAS NTS 4.25% 12-31-2025                               | **   | 111,848,369                   |
| UNITED STATES TREAS NTS 4.375% 08-15-2026                              | **   | 94,104,300                    |
| UNITED STATES TREAS NTS 4.625% 11-15-2026                              | **   | 149,175,338                   |
| UNITED STATES TREAS NTS 4.625% 09-15-2026                              | **   | 96,351,771                    |
| UNITED STATES TREAS NTS DTD 01/15/2023 3.875% 01-15-2026               | **   | 25,083,436                    |
| UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033                 | **   | 291,492                       |
| UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033                 | **   | 2,176,475                     |
| UNITED STATES TREAS NTS DTD 02/15/2023 4% 02-15-2026                   | **   | 134,156,060                   |
| UNITED STATES TREAS NTS DTD 05/31/2023 3.75% 05-31-2030                | **   | 6,947,500                     |
| UNITED STATES TREAS NTS DTD 06/15/2022 2.875% DUE 06-15-2025           | **   | 29,716,000                    |
| UNITED STATES TREAS NTS DTD 06/30/2021 1.25% 06-30-2028                | **   | 5,177,406                     |
| UNITED STATES TREAS NTS DTD 07/15/2023 4.5% 07-15-2026                 | **   | 57,282,404                    |
| UNITED STATES TREAS NTS DTD 10/31/2022 4% 10-31-2029                   | **   | 11,064,883                    |
| UNITED STATES TREAS NTS DTD 11/30/2023 4.375% 11-30-2030               | **   | 7,645,560                     |
| UNITED STATES TREAS NTS DTD 3.875% 11-30-2029                          | **   | 65,651,375                    |
| UNITED STATES TREAS NTS T NOTE 2.125% 05-31-2026                       | **   | 7,640,625                     |
| UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028                       | **   | 348,773                       |
| UNITED STATES TREAS NTS WIT 0 3/4 04/30/26 .75% DUE 04-30-2026 BEO     | **   | 2,193,361                     |
| UNITED STATES TREAS SEC STRIP DISC NT 02-15-2049                       | **   | 307,298                       |
| UNITED STATES TREAS SEC STRIPPED INT PMT00019 02-15-2039 (UNDDATE) REG | **   | 694,044                       |
| UNITED STATES TREAS SEC STRIPPED INT PMT00122 02-15-2040 (UNDDATE) REG | **   | 1,095,530                     |
| UNITED STATES TREAS SEC STRIPPED INT PMT00521 05-15-2029 (UNDDATE) REG | **   | 584,473                       |
| UNITED STATES TREAS SEC STRIPPED INT PMT00765 02-15-2038 (UNDDATE) REG | **   | 782,733                       |
| UNITED STATES TREAS SEC STRIPPED INT PMT00835 08-15-2032 (UNDDATE) BEO | **   | 1,779,160                     |
| UNITED STATES TREAS SEC STRIPPED INT PMT00839 08-15-2034 (UNDDATE) REG | **   | 1,635,404                     |
| UNITED STATES TREAS SEC STRIPPED INT PMT00882 05-15-2031               | **   | 1,166,787                     |
| UNITED STATES TREAS SEC STRIPPED INT PMT00888 05-15-2034 (UNDDATE) REG | **   | 1,108,584                     |
| UNITED STATES TREAS SEC STRIPPED INT PMT316 05-15-2027 (UNDDATE) REG   | **   | 674,021                       |
| UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2041             | **   | 2,358,838                     |
| UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2041             | **   | 391,567                       |

| Security Name, Maturity Date, and Rate                                   | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------|------|-------------------------------|
| UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 08-15-2041 (UNDDATE) REG | **   | 9,306                         |
| UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 08-15-2041 (UNDDATE) REG | **   | 2,003,210                     |
| UNITED STATES TREAS SEC STRIPPED INT PMTNT 194 08-15-2040 (UNDDATE) REG  | **   | 2,589,139                     |
| UNITED STATES TREAS TNOTE 2.0% 06-30-2024                                | **   | 2,131,256                     |
| UNITED STATES TREASURY 2.25% 11-15-2027                                  | **   | 2,822,930                     |
| UNITED STS STL CORP NEW COM                                              | **   | 523,912                       |
| UNITED STS TREAS BILLS DTD 07/13/2023 0%07-11-2024                       | **   | 27,296,218                    |
| UNITED STS TREAS NTS 0.125% 07-15-2031                                   | **   | 716,129                       |
| UNITED STS TREAS NTS .5% DUE 02-28-2026 REG                              | **   | 5,107,388                     |
| UNITED STS TREAS NTS .875% 06-30-2026                                    | **   | 3,145,266                     |
| UNITED STS TREAS NTS 1.25% 03-31-2028                                    | **   | 4,976,854                     |
| UNITED STS TREAS NTS DTD .875% 11-15-2030                                | **   | 3,291,562                     |
| UNITED THERAPEUTICS CORP DEL COM STK                                     | **   | 1,888,855                     |
| UNITEDHEALTH GROUP 1.25% DUE 01-15-2026                                  | **   | 309,106                       |
| UNITEDHEALTH GROUP 2.375% DUE 08-15-2024                                 | **   | 961,515                       |
| UNITEDHEALTH GROUP 3.875% DUE 08-15-2059                                 | **   | 130,879                       |
| UNITEDHEALTH GROUP 5.875% DUE 02-15-2053                                 | **   | 517,237                       |
| UNITEDHEALTH GROUP FIXED 2.95% DUE 10-15-2027                            | **   | 1,087,481                     |
| UNITEDHEALTH GROUP FIXED 3.875% DUE 12-15-2028                           | **   | 312,815                       |
| UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048                            | **   | 107,650                       |
| UNITEDHEALTH GROUP INC 2.0% 05-15-2030                                   | **   | 129,846                       |
| UNITEDHEALTH GROUP INC 2.3% DUE 05-15-2031 BEO                           | **   | 130,210                       |
| UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO                          | **   | 321,468                       |
| UNITEDHEALTH GROUP INC 3.375% DUE 04-15-2027 REG                         | **   | 1,158,926                     |
| UNITEDHEALTH GROUP INC 4.0% 05-15-2029                                   | **   | 1,538,836                     |
| UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG                          | **   | 27,562                        |
| UNITEDHEALTH GROUP INC 4.5% 04-15-2033                                   | **   | 7,480,113                     |
| UNITEDHEALTH GROUP INC COM                                               | **   | 73,167,221                    |
| UNITEDHEALTH GROUP INC SR NT 4.25% 01-15-2029                            | **   | 11,583,118                    |
| UNIV CALIF REGTS MED CTR POOLED REV 4.132% DUE 05-15-2032 REG            | **   | 1,770,158                     |
| UNIVANICH PALM OIL THB0.5(ALIEN MKT)                                     | **   | 29,117                        |
| UNIVERSAL DISPLAY CORP COM                                               | **   | 3,258,497                     |
| UNIVERSAL ELECTRS INC COM                                                | **   | 8,038                         |
| UNIVERSAL INS HLDGS INC COM                                              | **   | 147,623                       |
| UNIVERSAL SCIENTIFIC IND 'A'CNY1 (STOCK CONNECT)                         | **   | 1,234,829                     |
| UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE                      | **   | 564,832                       |
| UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE                      | **   | 7,589,460                     |
| UNIVERSITY MICH UNIV REVS TAXABLE-GEN-SER A 4.454% 04-01-2122            | **   | 6,273,918                     |
| UNIVERSITY PA TRUSTEES 3.61% DUE 02-15-2119 REG                          | **   | 2,157,551                     |
| UNIVERSITY VA UNIV REVS 3.227% 09-01-2119 BEO TAXABLE                    | **   | 4,025,947                     |
| UNUM GROUP                                                               | **   | 411,819                       |
| UPLAND SOFTWARE INC COM                                                  | **   | 5,076                         |
| UPWORK INC COM                                                           | **   | 686,384                       |
| URANIUM ENERGY CORP COM                                                  | **   | 651,840                       |
| URBAN OUTFITTERS INC COM                                                 | **   | 460,330                       |
| US AIRWAYS GROUP INC 5.9 DUE 10-01-2024                                  | **   | 1,299,386                     |
| US BANCORP                                                               | **   | 27,436,014                    |
| US FOODS HLDG CORP COM                                                   | **   | 1,387,866                     |

| Security Name, Maturity Date, and Rate                                  | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------|------|-------------------------------|
| US TREAS BDS DTD 02-15-2011 4.75% DUE 02-15-2041 REG                    | **   | 260,372                       |
| US TREAS SEC 0 DUE 11-15-2041                                           | **   | 9,193                         |
| US TREAS SEC 0 DUE 11-15-2041                                           | **   | 349,342                       |
| US TREAS SEC 4.5 DUE 08-15-2039 REG                                     | **   | 1,698,813                     |
| US TREAS SEC STRIPPED INT PMT 0 STRIP 15/11/2028 USD1000 11-15-2028 REG | **   | 1,656,302                     |
| US TREAS SEC STRIPPED INT PMT GENERIC TINT PMT 08-15-2028 REG           | **   | 4,181,845                     |
| US TREAS SEC STRIPPED INT PMT NT 200 0 11-15-2040 REG                   | **   | 1,776,988                     |
| US TREAS SEC STRIPPED INT PMT NT 200 0 11-15-2040 REG                   | **   | 394,617                       |
| US TREAS SEC STRIPPED INT PMT ZCP NT 2060 2-15-2041 REG                 | **   | 1,126,327                     |
| US TREAS SEC STRIPPED INT PMT ZCP NT 2060 2-15-2041 REG                 | **   | 1,036,294                     |
| US TREASURY 1.75% DUE 03-15-2025 REG                                    | **   | 109,691,543                   |
| US TREASURY N/B 2.25% 11-15-2024                                        | **   | 48,881                        |
| US TREASURY N/B 2.25% 11-15-2024                                        | **   | 889,632                       |
| US TREASURY N/B 3.125% DUE 08-31-2027 REG                               | **   | 106,979                       |
| USANA HEALTH SCIENCES INC CDT-SHS                                       | **   | 166,160                       |
| USD INTEREST BEARING DEPOSIT                                            | **   | 27,216,529                    |
| USIMINAS USI SD MG PRF'A'NPV                                            | **   | 416,535                       |
| UTAH ST 3.539% 07-01-2025 BEO TAXABLE                                   | **   | 3,174,945                     |
| UTD AIRLS INC 3.5% DUE 09-01-2031                                       | **   | 141,938                       |
| UTD AIRLS INC 3.7% DUE 09-01-2031                                       | **   | 465,079                       |
| UTD AIRLS PASS 3.1% DUE 01-07-2030                                      | **   | 311,693                       |
| UTD AIRLS PASS 3.1% DUE 01-07-2030                                      | **   | 2,702,375                     |
| UTD CONTL HLDGS FIXED 4.15% DUE 04-11-2024                              | **   | 1,746,013                     |
| UTD STATES TREAS 2.125% DUE 09-30-2024                                  | **   | 165,423,497                   |
| UTD STATES TREAS 2.75% DUE 07-31-2027                                   | **   | 144,082                       |
| UTD STATES TREAS 2.75% DUE 07-31-2027                                   | **   | 26,290,168                    |
| UTD STATES TREAS ZERO CPN 0% DUE 02-15-2030                             | **   | 3,939,991                     |
| UTD STATES TREAS ZERO CPN 0% DUE 05-15-2039                             | **   | 2,130,513                     |
| UTD STATES TREAS ZERO CPN 0% DUE 05-15-2044                             | **   | 370,737                       |
| UTD STATES TREAS ZERO CPN 0% DUE 08-15-2030                             | **   | 2,923,905                     |
| UTD STATES TREAS ZERO CPN 0% DUE 08-15-2042                             | **   | 39,841                        |
| UTD STATES TREAS ZERO CPN 0% DUE 08-15-2042                             | **   | 194,778                       |
| UTD STATES TREAS ZERO CPN 0% DUE 11-15-2042                             | **   | 8,746                         |
| UTD STATES TREAS ZERO CPN 0% DUE 11-15-2043                             | **   | 3,764,800                     |
| UTD STATES TREAS ZERO CPN 0% DUE 11-15-2043                             | **   | 1,296,764                     |
| UTD TRACTORS IDR250                                                     | **   | 2,283,366                     |
| UWM MTG TR 2.5% DUE 12-25-2051                                          | **   | 1,428,381                     |
| UWM MTG TR FLTG RT 3% DUE 01-25-2052                                    | **   | 1,508,456                     |
| UWM MTG TR FLTG RT 5% DUE 11-25-2051                                    | **   | 2,150,407                     |
| V F CORP COM                                                            | **   | 3,837,550                     |
| V TECHNOLOGY NPV                                                        | **   | 28,232                        |
| VA ELEC & PWR CO 4.45 02-15-2044                                        | **   | 104,528                       |
| VA ELEC & PWR CO 3.15% DUE 01-15-2026                                   | **   | 3,878,125                     |
| VA ELEC & PWR CO 3.8% DUE 04-01-2028                                    | **   | 160,109                       |
| VAIL RESORTS INC COM                                                    | **   | 1,536,984                     |
| VAL NATL BANCORP COM                                                    | **   | 2,972,621                     |
| VALARIS LTD COM USD0.40                                                 | **   | 476,767                       |
| VALE OVERSEAS LTD 6.25% DUE 08-10-2026                                  | **   | 1,687,495                     |

| Security Name, Maturity Date, and Rate               | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------|------|-------------------------------|
| VALE OVERSEAS LTD 6.875% DUE 11-21-2036              | **   | 3,655,550                     |
| VALERO ENERGY CORP COM STK NEW                       | **   | 1,614,210                     |
| VALERO ENERGY CORP NEW 2.8% 12-01-2031               | **   | 3,296,297                     |
| VALHI INC NEW COM NEW COM NEW                        | **   | 24,426                        |
| VALID SOLUCOES S.A COM NPV                           | **   | 21,818                        |
| VALMONT INDS INC COM                                 | **   | 4,361,033                     |
| VALOR HOLDINGS NPV                                   | **   | 55,406                        |
| VALUECOMMERCE CO.L NPV                               | **   | 132,153                       |
| VANDA PHARMACEUTICALS INC COM                        | **   | 120,236                       |
| VAR ENERGI ASA 5% 05-18-2027                         | **   | 6,282,080                     |
| VAREX IMAGING CORP COM                               | **   | 4,273,246                     |
| VARONIS SYS INC COM                                  | **   | 2,744,738                     |
| VAXCYTE INC COM                                      | **   | 1,254,116                     |
| VBG GROUP AB SER'B'NPV                               | **   | 222,267                       |
| VECTOR GROUP LTD COM STK                             | **   | 472,068                       |
| VEECO INSTRS INC DEL COM                             | **   | 372,391                       |
| VEEVA SYS INC CL A COM CL A COM                      | **   | 8,658,780                     |
| VENTAS RLTY LTD PARTNERSHIP 3.0% 01-15-2030 REG      | **   | 1,413,853                     |
| VENTAS RLTY LTD PARTNERSHIP 3.75 DUE 05-01-2024      | **   | 292,912                       |
| VERA BRADLEY INC COM STK                             | **   | 11,920                        |
| VERACYTE INC COM                                     | **   | 517,436                       |
| VERADIGM INC COM USD0.01                             | **   | 114,341                       |
| VERALTO CORP COM                                     | **   | 426,189                       |
| VERIS RESIDENTIAL INC COM STK USD0.01                | **   | 1,502,184                     |
| VERIZON .85% DUE 11-20-2025                          | **   | 1,595,888                     |
| VERIZON 2.65% DUE 11-20-2040                         | **   | 307,242                       |
| VERIZON 2.65% DUE 11-20-2040                         | **   | 1,171,136                     |
| VERIZON 3% DUE 03-22-2027                            | **   | 266,379                       |
| VERIZON 3.85% DUE 11-01-2042                         | **   | 50,387                        |
| VERIZON 3.875% DUE 02-08-2029                        | **   | 2,319,451                     |
| VERIZON 4% DUE 03-22-2050                            | **   | 308,812                       |
| VERIZON 4.862% DUE 08-21-2046                        | **   | 47,882                        |
| VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027         | **   | 2,021,326                     |
| VERIZON COMMUNICATIONS INC 1.68% 10-30-2030 USD      | **   | 330,079                       |
| VERIZON COMMUNICATIONS INC 3.15% DUE 03-22-2030      | **   | 860,396                       |
| VERIZON COMMUNICATIONS INC 4.329% 09-21-2028         | **   | 495,159                       |
| VERIZON COMMUNICATIONS INC 4.329% 09-21-2028         | **   | 1,259,684                     |
| VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032      | **   | 3,157,525                     |
| VERIZON FIXED 2.1% DUE 03-22-2028                    | **   | 115,893                       |
| VERIZON FIXED 2.1% DUE 03-22-2028                    | **   | 6,537,113                     |
| VERIZON FIXED 2.55% DUE 03-21-2031                   | **   | 1,147,589                     |
| VERIZON FIXED 3.5% DUE 11-01-2024                    | **   | 1,807,180                     |
| VERIZON FIXED 4.016% DUE 12-03-2029                  | **   | 836,377                       |
| VERIZON FIXED 4.016% DUE 12-03-2029                  | **   | 7,085,006                     |
| VERIZON MASTER TR SER 23-7 CL A1A 0.0567% 11-20-2029 | **   | 5,138,302                     |
| VEROS AUTO 7.12% DUE 11-15-2028                      | **   | 549,742                       |
| VERRA MOBILITY CORP                                  | **   | 1,047,105                     |
| VERTEX INC CL A CL A                                 | **   | 1,218,577                     |

| Security Name, Maturity Date, and Rate                                        | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------------|------|-------------------------------|
| VERTEX PHARMACEUTICALS INC COM                                                | **   | 17,644,785                    |
| VERUS SECURITIZATION TR 2021-3 MTG    BACKED NT CL A-3 144A 1.437% 06-25-2066 | **   | 2,071,376                     |
| VIACOM INC NEW 5.85% DUE 09-01-2043                                           | **   | 745,931                       |
| VIASAT INC COM                                                                | **   | 67,946                        |
| VIATRIS INC SR NT 1.65% 06-22-2025                                            | **   | 1,917,597                     |
| VIATRIS INC SR NT 2.7% 06-22-2030                                             | **   | 2,859,929                     |
| VIATRIS INC SR NT 3.85% 06-22-2040                                            | **   | 816,990                       |
| VIAVI SOLUTIONS INC COM NPV                                                   | **   | 1,407,444                     |
| VIBRA ENERGIA S.A. COM NPV                                                    | **   | 1,323,169                     |
| VICAT SA EUR4                                                                 | **   | 158,251                       |
| VICI PROPERTIES LP 4.75% 02-15-2028                                           | **   | 3,819,607                     |
| VICI PROPERTIES LP NEW ISSUE 3YR 4.375% 05-15-2025                            | **   | 7,139,130                     |
| VICTORIA GOLD CORP COM NPV(POST REV    SPLIT)                                 | **   | 45,394                        |
| VICTORY CAP HLDGS INC DEL CL A CL A                                           | **   | 707,157                       |
| VIKING THERAPEUTICS INC COM                                                   | **   | 520,466                       |
| VIMEO INC COM                                                                 | **   | 144,307                       |
| VIR BIOTECHNOLOGY INC COM                                                     | **   | 75,953                        |
| VIRGINIA ELEC & PWR CO 3.75%        05-15-2027                                | **   | 1,821,944                     |
| VIRTU FINL INC CL A CL A                                                      | **   | 715,340                       |
| VISA INC 1.9% DUE 04-15-2027 REG                                              | **   | 185,961                       |
| VISA INC 3.15% DUE 12-14-2025                                                 | **   | 644,094                       |
| VISA INC 4.3% DUE 12-14-2045                                                  | **   | 346,116                       |
| VISA INC COM CL A STK                                                         | **   | 38,485,197                    |
| VISION INC NPV                                                                | **   | 246,907                       |
| VISTEON CORP COM NEW COM NEW                                                  | **   | 1,611,210                     |
| VISTRA CORP COM USD0.01                                                       | **   | 5,161,102                     |
| VISUAL PHOTONICS TWD10                                                        | **   | 251,022                       |
| VITAL KSK HOLDINGS NPV                                                        | **   | 95,528                        |
| VIVA BIOTECH HOLDI USD0.000025                                                | **   | 58,090                        |
| VIVA ENERGY GROUP NPV                                                         | **   | 6,706,765                     |
| VMWARE INC 1.4% 08-15-2026                                                    | **   | 228,785                       |
| VMWARE INC 1.4% 08-15-2026                                                    | **   | 9,020,525                     |
| VMWARE INC 3.9% 08-21-2027                                                    | **   | 8,328,528                     |
| VMWARE INC SR NT 1.8% 08-15-2028                                              | **   | 114,097                       |
| VODAFONE GROUP PLC 5.625% DUE        02-10-2053                               | **   | 202,691                       |
| VODAFONE QATAR QAR1                                                           | **   | 448,414                       |
| VOLKSWAGEN AUTO 5.8% DUE 04-20-2028                                           | **   | 2,234,207                     |
| VOLKSWAGEN AUTO LN 5.48% DUE 12-20-2028                                       | **   | 8,288,966                     |
| VOLKSWAGEN AUTO LN ENHANCED TR 2023-1    SER 23-1 CL A2A 5.5% 12-21-2026      | **   | 2,628,586                     |
| VOLKSWAGEN AUTO LOAN ENHANCED TRUST    SER 23-1 CL A3 5.02% 06-20-2028        | **   | 2,348,048                     |
| VOLKSWAGEN GROUP 4.35% DUE 06-08-2027                                         | **   | 2,711,095                     |
| VOLTAMP TRANSFORME INR10                                                      | **   | 165,025                       |
| VOLUTION GRP PLC ORD GBP0.01                                                  | **   | 186,853                       |
| VOLVO AB SER'B'NPV                                                            | **   | 10,769,123                    |
| VORONOI INC KRW500                                                            | **   | 15,681                        |
| VOSSLOH AG ORD NPV                                                            | **   | 30,445                        |
| VOYA FINL INC COM                                                             | **   | 968,544                       |
| VSTRONG AUTO 6.87% DUE 11-15-2027                                             | **   | 2,427,474                     |

| Security Name, Maturity Date, and Rate                                   | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------|------|-------------------------------|
| VT HOLDINGS CO LTD NPV                                                   | **   | 94,980                        |
| VTEX COM USD0.0001 CL A                                                  | **   | 31,180                        |
| VULCAN MATERIALS CO COM                                                  | **   | 10,088,828                    |
| W P CAREY INC 2.25% DUE 04-01-2033                                       | **   | 663,137                       |
| W P CAREY INC 2.4% DUE 02-01-2031                                        | **   | 76,186                        |
| W VA UNIV HLTH SYS 3.129% DUE 06-01-2050                                 | **   | 279,105                       |
| WAH LEE INDUSTRIAL TWD10                                                 | **   | 125,296                       |
| WAJAX CORP COM                                                           | **   | 208,419                       |
| WALLENUS WILHELMSEN LOGISTICS ASA                                        | **   | 255,019                       |
| WALMART INC 1.5% DUE 09-22-2028 BEO                                      | **   | 259,303                       |
| WALMART INC 1.8% DUE 09-22-2031 BEO                                      | **   | 178,229                       |
| WALMART INC 2.375% DUE 09-24-2029                                        | **   | 91,166                        |
| WALMART INC 3.95% DUE 09-09-2027 BEO                                     | **   | 1,010,131                     |
| WALMART INC 4.0% DUE 04-15-2026                                          | **   | 1,616,694                     |
| WALMART INC COM                                                          | **   | 4,532,910                     |
| WARBY PARKER INC CL A COM CL A COM                                       | **   | 692,381                       |
| WARNER BROS DISCOVERY INC                                                | **   | 6,955,581                     |
| WARNER MUSIC GROUP CORP CL A CL A                                        | **   | 5,199,607                     |
| WARNERMEDIA HLDGS INC 5.141% 03-15-2052                                  | **   | 1,725,714                     |
| WARNERMEDIA HLDGS INC SR NT 3.755% 03-15-2027                            | **   | 6,499,752                     |
| WARNERMEDIA HLDGS INC SR NT 4.279% 03-15-2032                            | **   | 293,255                       |
| WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042                               | **   | 2,654,537                     |
| WARNERMEDIA HOLDINGS INC. 6.412% 03-15-2026                              | **   | 810,350                       |
| WARPAINT LONDON ORD GBP0.25                                              | **   | 47,486                        |
| WARRIOR MET COAL INC COM                                                 | **   | 996,372                       |
| WASION HOLDINGS LTD                                                      | **   | 162,652                       |
| WASTE MANAGEMENT INC 4.875% 02-15-2029                                   | **   | 1,548,884                     |
| WAVESTONE EUR0.025                                                       | **   | 152,381                       |
| WAYFAIR INC CL A CL A                                                    | **   | 3,377,581                     |
| WEATHERFORD INTL LTD COMMON STOCK                                        | **   | 1,128,665                     |
| WEBLINK INTERNATIO TWD10                                                 | **   | 72,052                        |
| WEC ENERGY GROUP 5.15% DUE 10-01-2027                                    | **   | 220,302                       |
| WEC ENERGY GROUP INC 4.75% DUE 01-09-2026                                | **   | 8,945,588                     |
| WEC ENERGY GROUP INC 5.0% DUE 09-27-2025BEO                              | **   | 154,707                       |
| WEC ENERGY GROUP INC 5.6% 09-12-2026                                     | **   | 1,593,250                     |
| WEICHAI POWER CO H CNY1                                                  | **   | 405,801                       |
| WELL SHIN TECHNOLO TWD10                                                 | **   | 128,027                       |
| WELLFLEET CLO 2017-1 LTD / SR SECD NT CLA-1-R-R FLTG 6.46942% 04-20-2029 | **   | 752,424                       |
| WELLS FARGO & CO 2.393% 06-02-2028                                       | **   | 1,044,844                     |
| WELLS FARGO & CO 2.406% 10-30-2025                                       | **   | 6,108,559                     |
| WELLS FARGO & CO 2.572% 02-11-2031                                       | **   | 2,890,451                     |
| WELLS FARGO & CO 2.879% 10-30-2030                                       | **   | 160,231                       |
| WELLS FARGO & CO 3% DUE 10-23-2026                                       | **   | 237,445                       |
| WELLS FARGO & CO 3% DUE 10-23-2026                                       | **   | 3,352,716                     |
| WELLS FARGO & CO 3.75% DUE 01-24-2024                                    | **   | 3,764,898                     |
| WELLS FARGO & CO 4.1% DUE 06-03-2026                                     | **   | 344,387                       |
| WELLS FARGO & CO 4.4% DUE 06-14-2046                                     | **   | 101,158                       |
| WELLS FARGO & CO 4.478% 04-04-2031                                       | **   | 628,824                       |

| Security Name, Maturity Date, and Rate                                       | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------------|------|-------------------------------|
| WELLS FARGO & CO 4.48% DUE 01-16-2024                                        | **   | 8,299,391                     |
| WELLS FARGO & CO 4.75% DUE 12-07-2046                                        | **   | 115,284                       |
| WELLS FARGO & CO 4.808% 07-25-2028                                           | **   | 4,831,186                     |
| WELLS FARGO & CO 4.9% DUE 11-17-2045                                         | **   | 61,108                        |
| WELLS FARGO & CO 4.9% DUE 11-17-2045                                         | **   | 337,462                       |
| WELLS FARGO & CO MEDIUM TERM 3.068% 04-30-2041                               | **   | 455,023                       |
| WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051                               | **   | 4,577,210                     |
| WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034                        | **   | 327,013                       |
| WELLS FARGO & CO MEDIUM TERM SR NTS 2.188% 04-30-2026                        | **   | 1,083,075                     |
| WELLS FARGO & CO MEDIUM TERM SR NTS BOOK3.526% 03-24-2028                    | **   | 4,581,982                     |
| WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033               | **   | 26,278                        |
| WELLS FARGO & CO NEW COM STK                                                 | **   | 41,609,062                    |
| WELLS FARGO & CO VAR RT 3.908% DUE 04-25-2026                                | **   | 284,267                       |
| WELLS FARGO & COMPANY 2.164% 02-11-2026                                      | **   | 7,391,171                     |
| WELLS FARGO & COMPANY 3.584% 05-22-2028                                      | **   | 26,700,246                    |
| WELLS FARGO & COMPANY 4.54% 08-15-2026                                       | **   | 606,589                       |
| WELLS FARGO & COMPANY 4.897% 07-25-2033                                      | **   | 4,877,745                     |
| WELLS FARGO & COMPANY 5.389% 04-24-2034                                      | **   | 1,207,333                     |
| WELLS FARGO & COMPANY 5.389% 04-24-2034                                      | **   | 2,751,713                     |
| WELLS FARGO & COMPANY 5.557% 07-25-2034                                      | **   | 2,060,918                     |
| WELLS FARGO & COMPANY 5.557% 07-25-2034                                      | **   | 20,405                        |
| WELLS FARGO & COMPANY 5.574% 07-25-2029                                      | **   | 9,754,878                     |
| WELLS FARGO & COMPANY 6.303% 10-23-2029                                      | **   | 316,464                       |
| WELLS FARGO & COMPANY 6.303% 10-23-2029                                      | **   | 9,936,970                     |
| WELLS FARGO BANK NATL ASSOCIATION 5.55% 08-01-2025                           | **   | 3,943,230                     |
| WELLS FARGO BK N A 5.45% DUE 08-07-2026                                      | **   | 1,017,244                     |
| WELLS FARGO BK N A 5.45% DUE 08-07-2026                                      | **   | 4,618,286                     |
| WELLS FARGO BK N A CTF DEP 11-03-2023 FLTGT RT11-04-2024                     | **   | 6,608,362                     |
| WELLS FARGO COML 2.788% DUE 07-15-2048                                       | **   | 1,421,284                     |
| WELLS FARGO COML 3.247% DUE 07-15-2058                                       | **   | 5,050,129                     |
| WELLS FARGO COML 3.418% DUE 09-15-2050                                       | **   | 6,799,727                     |
| WELLS FARGO COML 3.426% DUE 03-15-2059                                       | **   | 2,602,574                     |
| WELLS FARGO COML 3.656% DUE 12-15-2048                                       | **   | 3,930,541                     |
| WELLS FARGO COML 3.783% DUE 02-15-2048                                       | **   | 845,233                       |
| WELLS FARGO COML 3.862% DUE 12-15-2039                                       | **   | 1,728,170                     |
| WELLS FARGO COML FLTGT RT 3.87366% DUE 06-15-2036                            | **   | 1,569,691                     |
| WELLS FARGO COML FLTGT RT 4.47728% DUE 12-15-2059                            | **   | 1,769,488                     |
| WELLS FARGO COML MTG TR 2016-C36 SR 16-C36 CL A3 2.807% 11-15-2059           | **   | 794,178                       |
| WELLS FARGO COML MTG TR 2016-NXS5 COML MTG PASSTHRU CTF CL 3.372% 01-15-2059 | **   | 3,828,159                     |
| WELLS FARGO COML MTG TR 2017-C40 SR 17-C40 CL A2 2.495% 10-15-2050           | **   | 534,944                       |
| WELLS FARGO COML MTG TR 2017-C40 CL A-SB 3.395% 10-15-2050 10-15-2050        | **   | 2,082,129                     |
| WELLS FARGO COML MTG TR 2017-C41 CL A-SB 3.39% 11-15-2050                    | **   | 4,802,483                     |
| WELLS FARGO COML MTG TR 2021-C59 COML MTG PASSTHRU CTF CL 1.354% 04-15-2054  | **   | 3,740,191                     |
| WELLS FARGO COML MTG TR 2021-C59 COML MTG PASSTHRU CTF CL 2.298% 04-15-2054  | **   | 1,532,380                     |
| WELLS FARGO COML MTG TR 2022-C62 COML MTG PASS THRU CTF CL 3.589% 04-15-2055 | **   | 8,211,377                     |
| WELLS FARGO COML SER 2018-C44 CL ASB 4.167% 05-15-2051                       | **   | 3,482,498                     |
| WELLTOWER INC 4% DUE 06-01-2025                                              | **   | 98,172                        |
| WELLTOWER INC 2.7% DUE 02-15-2027                                            | **   | 1,444,747                     |

| Security Name, Maturity Date, and Rate                                       | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------------|------|-------------------------------|
| WELLTOWER INC 3.1% DUE 01-15-2030                                            | **   | 225,875                       |
| WELLTOWER INC 3.625% DUE 03-15-2024                                          | **   | 2,458,331                     |
| WELLTOWER INC 4.25% DUE 04-01-2026                                           | **   | 2,560,674                     |
| WELSPUN CORP LTD INR5                                                        | **   | 114,519                       |
| WELSPUN LIVING LIMITED                                                       | **   | 383,505                       |
| WERNER ENTERPRISES INC COM                                                   | **   | 5,826,172                     |
| WESCO INTL INC COM                                                           | **   | 1,178,211                     |
| WEST PHARMACEUTICAL SVCS INC COM                                             | **   | 335,218                       |
| WESTAMERICA BANCORPORATION COM                                               | **   | 2,986,120                     |
| WESTAR ENERGY INC 3.1% DUE 04-01-2027                                        | **   | 171,281                       |
| WESTAR ENERGY INC FIXED 3.25% 09-01-2049                                     | **   | 106,086                       |
| WESTERN ALLIANCE BANCORPORATION COM                                          | **   | 1,949,884                     |
| WESTERN GAS PARTNERS LP 4.75% 08-15-2028                                     | **   | 1,005,598                     |
| WESTERN MIDSTREAM OPER LP 6.35% 01-15-2029                                   | **   | 6,794,897                     |
| WESTERN UN CO FIXED 1.35% DUE 03-15-2026                                     | **   | 1,652,345                     |
| WESTGOLD RESOURCES NPV                                                       | **   | 862,976                       |
| WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP 4.7% 09-15-2028                     | **   | 3,597,486                     |
| WESTLAKE 1.24% DUE 11-17-2025                                                | **   | 128,079                       |
| WESTLAKE 5.82% DUE 05-17-2027                                                | **   | 2,010,080                     |
| WESTLAKE 6.68% DUE 04-17-2028                                                | **   | 1,408,477                     |
| WESTLAKE 7.01% DUE 11-15-2028                                                | **   | 1,010,605                     |
| WESTN GAS PARTNERS 4.65% DUE 07-01-2026                                      | **   | 2,828,888                     |
| WESTPAC BKG CORP 4.184% DUE 05-22-2028                                       | **   | 6,160,908                     |
| WESTPAC BKG CORP 4.322% DUE 11-23-2031                                       | **   | 278,964                       |
| WESTPAC BKG FIXED 2.668% DUE 11-15-2035                                      | **   | 407,452                       |
| WESTROCK CO CORP BOND 3.75% 03-15-2025                                       | **   | 3,249,167                     |
| WEX INC COM                                                                  | **   | 4,838,653                     |
| WEYERHAEUSER CO 4.75% 05-15-2026                                             | **   | 796,453                       |
| WEYERHAEUSER CO FIXED 4% DUE 04-15-2030                                      | **   | 4,577,875                     |
| WEYERHAEUSER CO SR NT 4% 03-09-2052                                          | **   | 822,491                       |
| WFRBS COML MTG TR FLTGT RT 4.0689997673% DUE 09-15-2057                      | **   | 4,208,986                     |
| WFRBS COML MTG TR MTG PASS SER 2014-C20 CL C 4.513 05-15-2047                | **   | 934,638                       |
| WHA CORPORATION THB0.1(NVDR)                                                 | **   | 423,984                       |
| WHIRLPOOL CORP COM                                                           | **   | 2,856,968                     |
| WHITEBOX CLO III LTD / WHITEBOX CLO SERIES 21-3A CLASS A115 FLTGT 10-15-2034 | **   | 1,796,445                     |
| WHITEBOX CLO IV LTD / WHITEBOX CLO 7.46781% 04-20-2036                       | **   | 2,311,675                     |
| WI TREASURY N/B 28/02/2029 1.875% 02-28-2029                                 | **   | 6,352,773                     |
| WI TREASURY SEC 3% DUE 05-15-2045 REG                                        | **   | 505,299                       |
| WI TREASURY SEC 3.375% 05-15-2033                                            | **   | 7,693,750                     |
| WI TREASURY SEC 3.875% 05-15-2043                                            | **   | 9,568,750                     |
| WIHLBORGS FAST. AB NPV                                                       | **   | 180,778                       |
| WIJAYA KARYA BETON IDR100                                                    | **   | 14,046                        |
| WILEY JOHN & SONS INC CL A                                                   | **   | 357,837                       |
| WILL GROUP INC NPV                                                           | **   | 51,658                        |
| WILLFAR CNH                                                                  | **   | 206,241                       |
| WILLIAMS COMPANIES INC 2.6% 03-15-2031                                       | **   | 685,053                       |
| WILLIAMS COMPANIES INC 4.55 DUE 06-24-2024                                   | **   | 1,717,423                     |
| WILLIAMS COMPANIES INC 5.4% DUE 03-02-2026                                   | **   | 12,043,825                    |

| Security Name, Maturity Date, and Rate                                         | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------------|------|-------------------------------|
| WILLIAMS COS INC 5.3% 08-15-2028                                               | **   | 2,397,741                     |
| WILLIAMS PARTNERS 3.75% DUE 06-15-2027                                         | **   | 2,059,244                     |
| WILLIAMS PARTNERS 4.3% DUE 03-04-2024                                          | **   | 2,423,896                     |
| WILLIAMS PARTNERS 4.9% DUE 01-15-2045                                          | **   | 409,825                       |
| WILLIAMS PARTNERS 5.1% DUE 09-15-2045                                          | **   | 642,615                       |
| WILLIAMS PARTNERS 5.4% DUE 03-04-2044                                          | **   | 242,802                       |
| WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048                                   | **   | 273,545                       |
| WILLIAMS SONOMA INC COM                                                        | **   | 453,400                       |
| WILLSCOT MOBILE MINI HLDGS CORP COM                                            | **   | 2,996,185                     |
| WIND RIV 2019-3 CLO LTD / WIND RIV 1.16431% 04-15-2031                         | **   | 498,878                       |
| WIND RIV 2019-3 CLO LTD / WIND RIV 1.16431% 04-15-2031                         | **   | 6,585,192                     |
| WINGARC1ST INC NPV                                                             | **   | 447,138                       |
| WINGSTOP INC COM                                                               | **   | 1,182,834                     |
| WINNEBAGO INDS INC COM                                                         | **   | 9,881,070                     |
| WINPAK LTD COM NPV                                                             | **   | 60,547                        |
| WISCONSIN ST GEN FD ANNUAL APPROPRIATIONREV 2.483% 05-01-2027 BEO TAXABLE      | **   | 1,883,168                     |
| WISDOM TREE INC                                                                | **   | 219,452                       |
| WISTRON NEWEB CORP TWD10                                                       | **   | 1,632,158                     |
| WIX.COM LTD COM ILS0.01                                                        | **   | 5,695,826                     |
| WOLTERS KLUWER EUR0.12                                                         | **   | 5,681,336                     |
| WOLVERINE WORLD WIDE INC COM                                                   | **   | 255,312                       |
| WOODWARD INC COM                                                               | **   | 7,888,461                     |
| WORKDAY INC CL A COM USD0.001                                                  | **   | 1,014,244                     |
| WORKDAY INC SR NT 3.5% 04-01-2027                                              | **   | 266,278                       |
| WORKDAY INC SR NT 3.5% 04-01-2027                                              | **   | 1,774,866                     |
| WORKDAY INC SR NT 3.8% 04-01-2032                                              | **   | 745,710                       |
| WORKDAY INC SR NT 3.8% 04-01-2032                                              | **   | 3,038,767                     |
| WORKIVA INC COM CL A COM CL A                                                  | **   | 8,297,336                     |
| WORLD CO LTD NPV                                                               | **   | 660,179                       |
| WORLD FINL NETWORK CR CARD MASTER SER 2023-A AST BACKED NT CL 5.02% 03-15-2030 | **   | 1,036,235                     |
| WORLD KINECT CORPORATION COM USD0.01                                           | **   | 661,964                       |
| WORLD OMNI AUTO RECEIVABLES SER 22-B CL A3 3.25% 07-15-2027                    | **   | 1,446,020                     |
| WORLD OMNI AUTO RECEIVABLES TRUST SER 23-C CL A3 5.15% DUE 11-15-2028          | **   | 5,142,328                     |
| WORLD OMNI AUTOMOBILE LEASE SECURITIZATISR 23-A CL A-3 5.07% DUE 09-15-2026    | **   | 454,929                       |
| WORLDWIDE PLAZA TR 3.5263% DUE 11-10-2036 BEO                                  | **   | 1,364,690                     |
| WOWOW INC NPV                                                                  | **   | 25,757                        |
| WOWPRIME CORP TWD10                                                            | **   | 321,784                       |
| WP CAREY INC 2.45% 02-01-2032                                                  | **   | 1,875,712                     |
| WPIL INR10                                                                     | **   | 23,970                        |
| WRKCO INC 3% DUE 06-15-2033                                                    | **   | 215,842                       |
| WRKCO INC 3.9% DUE 06-01-2028                                                  | **   | 47,758                        |
| WT MICROELECTRONIC TWD10                                                       | **   | 282,253                       |
| WT MICROELECTRONIC TWD10 RIGHT 02/01/2024                                      | **   | 4,346                         |
| XCEL ENERGY INC COM                                                            | **   | 7,327,791                     |
| XD INC COM                                                                     | **   | 88,303                        |
| XEBIO HOLDINGS CO NPV                                                          | **   | 131,553                       |
| XENIA HOTELS & RESORTS INC COM                                                 | **   | 557,698                       |
| XENON PHARMACEUTICALS INC COMMON STOCK                                         | **   | 1,473,920                     |

| Security Name, Maturity Date, and Rate                     | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------|------|-------------------------------|
| XEROX HLDGS CORP COM NEW COM NEW                           | **   | 434,274                       |
| X-FAB SIL FOUND NPV                                        | **   | 27,585                        |
| XIAMEN JIHONG TECH 'A'CNY1                                 | **   | 1,001,061                     |
| XIANGPIAOPAO FOOD CO LTD A CNY1 (STOCK CONNECT LINE)       | **   | 457,590                       |
| XIANGYU MEDICAL CO CNY1 A (SHANGHAI STOCK CONN             | **   | 166,061                       |
| XINHUA WINSHARE PU 'H'CNY1                                 | **   | 331,989                       |
| XJ INTERNATIONAL HOLDINGS CO., LTD.                        | **   | 4,334                         |
| XP INC COM USD0.00001 CLASS A                              | **   | 1,732,951                     |
| XPERI INC COM                                              | **   | 132,725                       |
| XPO INC COM                                                | **   | 2,700,750                     |
| XPONENTIAL FITNESS INC COM CL A COM CL A                   | **   | 153,133                       |
| XYLEM INC COM                                              | **   | 2,934,363                     |
| YADEA GROUP HOLDIN USD0.00001                              | **   | 506,030                       |
| YAGEO CORP TWD10                                           | **   | 797,543                       |
| YALE UNIV FIXED .873% DUE 04-15-2025                       | **   | 15,808,863                    |
| YAMABIKO CORPO NPV                                         | **   | 61,546                        |
| YAMAZEN CORP NPV                                           | **   | 99,854                        |
| YANCOAL AUSTRALIA LTD                                      | **   | 1,678,646                     |
| YANGZIJANG SHIPBU NPV (SGD)                                | **   | 900,823                       |
| YDUQS PARTICIPAC COM NPV                                   | **   | 701,548                       |
| YE DIGITAL CORPORA NPV                                     | **   | 23,876                        |
| YELP INC COM                                               | **   | 963,464                       |
| YG ENTERTAINMENT INC                                       | **   | 29,167                        |
| YICHANG HEC CHANGJIANG PHARMACTL CO 'H' CNY1               | **   | 230,427                       |
| Y-MABS THERAPEUTICS INC COM                                | **   | 6,636                         |
| YOKOGAWA B HOLDING NPV                                     | **   | 115,171                       |
| YOKOWO CO LTD NPV                                          | **   | 77,830                        |
| YOROZU CORP NPV                                            | **   | 38,810                        |
| YOSSIX HOLDINGS CO LTD NPV                                 | **   | 117,604                       |
| YPSOMED HOLDING AG CHF11.60(REGD)                          | **   | 301,326                       |
| YTL CORP NPV                                               | **   | 692,534                       |
| YTL POWER INTL NPV                                         | **   | 884,108                       |
| YUEXIU TRANSPORT I HKD0.10                                 | **   | 35,922                        |
| YUM CHINA HLDGS INC COM                                    | **   | 2,174,665                     |
| YUTONG BUS CO LTD 'A'CNY1                                  | **   | 913,652                       |
| ZAMIL IND INV CO SAR10                                     | **   | 67,090                        |
| ZENITAKA CORP NPV                                          | **   | 36,885                        |
| ZENITRON CORP TWD10                                        | **   | 11,144                        |
| ZERIA PHARMACEUTIC NPV                                     | **   | 75,827                        |
| ZHEJIANG BAOXINIAO GARMENT CO., LTD. (STOCK CONNECT)       | **   | 237,631                       |
| ZHEJIANG CENTURY HUATONG GROUP CO 'A'CNY1 (STOCK CONNECT)  | **   | 229,499                       |
| ZHEJIANG MEORIENT COMMERCE&EXHIBITI A CNY1                 | **   | 261,745                       |
| ZHEJIANG PUBLISHIN A CNY1                                  | **   | 660,611                       |
| ZHEJIANG SEMIR GARMENT CO LTD 'A'CNY1 (STOCK CONNECT LINE) | **   | 132,974                       |
| ZHEJIANG SUPOR CO 'A'CNY1                                  | **   | 311,929                       |
| ZHENGZHOU COAL MNG MACH-H                                  | **   | 12,278                        |
| ZIGEXN CO LTD NPV                                          | **   | 93,409                        |
| ZILLOW GROUP INC COM USD0.0001                             | **   | 1,657,075                     |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| ZIMMER BIOMET HLDGS INC COM                                                      | **   | 4,308,180                     |
| ZIMMER BIOMET HLDGS INC NT 2.6% 11-24-2031                                       | **   | 522,098                       |
| ZIMVIE INC COM USD0.01 WI                                                        | **   | 169,832                       |
| ZINUS INC KRW500                                                                 | **   | 11,391                        |
| ZIONS BANCORPORATION N A                                                         | **   | 293,315                       |
| ZIPRECRUITER INC CL A CL A                                                       | **   | 666,088                       |
| ZOETIS INC 2% DUE 05-15-2030                                                     | **   | 198,155                       |
| ZOETIS INC COM USD0.01 CL 'A'                                                    | **   | 18,725,479                    |
| ZOETIS INC FIXED 5.4% DUE 11-14-2025                                             | **   | 1,176,652                     |
| ZOMATO LIMITED INR1.00                                                           | **   | 933,752                       |
| ZOOMINFO TECHNOLOGIES INC COM USD0.01                                            | **   | 1,171,619                     |
| ZOZO INC                                                                         | **   | 2,080,933                     |
| ZUMIEZ INC COM                                                                   | **   | 241,273                       |
| ZUORA INC CL A COM CL A COM                                                      | **   | 321,480                       |
| ZURICH INSURANCE GROUP AG CHF0.10                                                | **   | 7,380,203                     |
| ZYLOX-TONBRIDGE MEDICAL TECHNOLOGY 144A                                          | **   | 19,118                        |
| ZYMEWORKS DEL INC COM                                                            | **   | 140,109                       |
| ZYXEL GROUP CORPORATION TWD10                                                    | **   | 215,181                       |
| Metropolitan Life (wrap contract)                                                | **   | 119,114,721                   |
| Prudential (wrap contract)                                                       | **   | 136,599,486                   |
| RGA (wrap contract)                                                              | **   | 71,383,352                    |
| Royal Bank of Canada (wrap contract)                                             | **   | 122,603,504                   |
| Voya (wrap contract)                                                             | **   | 169,004,442                   |
| TOTAL                                                                            |      | <u>\$71,268,925,053</u>       |
| *PARTICIPANT LOANS (Interest from 3.25% to 9.50% maturing through December 2043) | **   | \$ 623,266,436                |
| *Party-in-interest                                                               |      |                               |

\*\*Cost information is not required for participant directed investment and therefore is not included.

(Concluded)

**THE BOEING COMPANY 401(k) RETIREMENT PLAN**

FORM 5500, SCHEDULE H, LINE 4(a) - SCHEDULE OF DELINQUENT PARTICIPANT CONTRIBUTIONS  
FOR THE YEAR ENDED DECEMBER 31, 2023

| Participant Contributions Transferred Late to Plan                                                  | Total That Constitute Nonexempt Prohibited Transactions |                                      |                                          |                                                  |
|-----------------------------------------------------------------------------------------------------|---------------------------------------------------------|--------------------------------------|------------------------------------------|--------------------------------------------------|
| Check here if Late Participant Loan Repayments are included:<br><input checked="" type="checkbox"/> | Contributions Not Corrected                             | Contributions Corrected Outside VFCP | Contributions Pending Correction in VFCP | Total Fully Corrected Under VFCP and PTE 2002-51 |
| \$22,372                                                                                            | \$—                                                     | \$22,372                             | \$—                                      | \$—                                              |

[illegible]