Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

2023

This Form is Open to Public Inspection

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:
- [X] a multiemployer plan
- [ ] a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)
- [ ] a single-employer plan
- [ ] a DFE (specify) ____

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

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

D Check box if filing under:
- [ ] Form 5558
- [ ] automatic extension
- [ ] the DFVC program
- [ ] special extension (enter description)

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

Part II Basic Plan Information—enter all requested information

1a Name of plan
NATIONAL ELECTRICAL ANNUITY PLAN

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 01/01/1974

2a Plan sponsor's name (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)
TRUSTEES OF THE NATIONAL ELECTRICAL ANNUITY PLAN

2400 RESEARCH BLVD., SUITE 500
ROCKVILLE, MD 20850-3266

2b Employer Identification Number (EIN) 52-6132372

2c Plan Sponsor's telephone number 301-556-4300

2d Business code (see instructions) 238210

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.	07/25/2024	PAUL A. NOBLE, UNION TRUSTEE
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	07/28/2024	DENNIS F. QUEBE, EMPLOYER TRUSTEE
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address [X] Same as Plan Sponsor

3b Administrator's EIN

3c Administrator's telephone number

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

a Sponsor's name

4b EIN

c Plan Name

4d PN

5	Total number of participants at the beginning of the plan year	**5**	163629
6	Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1)	Total number of active participants at the beginning of the plan year	**6a(1)**	84425
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	86141
b	Retired or separated participants receiving benefits	**6b**	790
c	Other retired or separated participants entitled to future benefits	**6c**	85480
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	172411
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	0
f	Total. Add lines **6d** and **6e**.	**6f**	172411
g(1)	Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)	**6g(1)**	163629
g(2)	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g(2)**	172411
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	1767

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

2C 2F 2G 2T

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

9a Plan funding arrangement (check all that apply)

- **(1)** [X] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] Trust
- **(4)** [ ] General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

- **(1)** [ ] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] Trust
- **(4)** [ ] General assets of the sponsor

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

a Pension Schedules

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

b General Schedules

- **(1)** [X] **H** (Financial Information)
- **(2)** [ ] **I** (Financial Information – Small Plan)
- **(3)** [X] **A** (Insurance Information) – Number Attached 8
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [X] **D** (DFE/Participating Plan Information)
- **(6)** [X] **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_____

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2023

This Form is Open to Public Inspection

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

A Name of plan
NATIONAL ELECTRICAL ANNUITY PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
TRUSTEES OF THE NATIONAL ELECTRICAL ANNUITY PLAN

D Employer Identification Number (EIN)
52-6132372

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
AMERICAN GENERAL LIFE INSURANCE COMPANY

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
25-0598210	60488	GA-IM-052122012	52482	01/01/2023	12/31/2023

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	**(b)** Total amount of fees paid
0	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

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	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	**4**	130810230
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	**6b**	
c	Premiums due but unpaid at the end of the year	**6c**	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	**6d**	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			**7b**	
c	Additions: (1) Contributions deposited during the year	**7c(1)**			
	(2) Dividends and credits	**7c(2)**			
	(3) Interest credited during the year	**7c(3)**			
	(4) Transferred from separate account	**7c(4)**			
	(5) Other (specify below)	**7c(5)**			
	▶				
	(6) Total additions			**7c(6)**	
d	Total of balance and additions (add lines **7b** and **7c(6)**)			**7d**	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	**7e(1)**			
	(2) Administration charge made by carrier	**7e(2)**			
	(3) Transferred to separate account	**7e(3)**			
	(4) Other (specify below)	**7e(4)**			
	▶				
	(5) Total deductions			**7e(5)**	
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			**7f**	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** ☐ Health (other than dental or vision)
- **b** ☐ Dental
- **c** ☐ Vision
- **d** ☐ Life insurance
- **e** ☐ Temporary disability (accident and sickness)
- **f** ☐ Long-term disability
- **g** ☐ Supplemental unemployment
- **h** ☐ Prescription drug
- **i** ☐ Stop loss (large deductible)
- **j** ☐ HMO contract
- **k** ☐ PPO contract
- **l** ☐ Indemnity contract
- **m** ☐ Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A
(Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2023

This Form is Open to Public Inspection

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

A Name of plan
NATIONAL ELECTRICAL ANNUITY PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
TRUSTEES OF THE NATIONAL ELECTRICAL ANNUITY PLAN

D Employer Identification Number (EIN)
52-6132372

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
04-1590850	65935	SYNGIC 30155	52482	07/28/2023	12/31/2023

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	**(b)** Total amount of fees paid
0	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	**4**	129561112
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	**6b**	
c	Premiums due but unpaid at the end of the year	**6c**	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	**6d**	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			**7b**	
c	Additions: (1) Contributions deposited during the year	**7c(1)**			
	(2) Dividends and credits	**7c(2)**			
	(3) Interest credited during the year	**7c(3)**			
	(4) Transferred from separate account	**7c(4)**			
	(5) Other (specify below)	**7c(5)**			
	▶				
	(6) Total additions			**7c(6)**	
d	Total of balance and additions (add lines **7b** and **7c(6)**)			**7d**	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	**7e(1)**			
	(2) Administration charge made by carrier	**7e(2)**			
	(3) Transferred to separate account	**7e(3)**			
	(4) Other (specify below)	**7e(4)**			
	▶				
	(5) Total deductions			**7e(5)**	
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			**7f**	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** ☐ Health (other than dental or vision)
- **b** ☐ Dental
- **c** ☐ Vision
- **d** ☐ Life insurance
- **e** ☐ Temporary disability (accident and sickness)
- **f** ☐ Long-term disability
- **g** ☐ Supplemental unemployment
- **h** ☐ Prescription drug
- **i** ☐ Stop loss (large deductible)
- **j** ☐ HMO contract
- **k** ☐ PPO contract
- **l** ☐ Indemnity contract
- **m** ☐ Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A
(Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2023

This Form is Open to Public Inspection

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

A Name of plan
NATIONAL ELECTRICAL ANNUITY PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
TRUSTEES OF THE NATIONAL ELECTRICAL ANNUITY PLAN

D Employer Identification Number (EIN)
52-6132372

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
METROPOLITAN TOWER LIFE INSURANCE COMPANY

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
13-5581829	65978	39821	52482	06/02/2023	12/31/2023

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	**(b)** Total amount of fees paid
0	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

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	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	**4**	131459593
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	**6b**	
c	Premiums due but unpaid at the end of the year	**6c**	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	**6d**	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			**7b**	
c	Additions: (1) Contributions deposited during the year	**7c(1)**			
	(2) Dividends and credits	**7c(2)**			
	(3) Interest credited during the year	**7c(3)**			
	(4) Transferred from separate account	**7c(4)**			
	(5) Other (specify below)	**7c(5)**			
	▶				
	(6) Total additions			**7c(6)**	
d	Total of balance and additions (add lines **7b** and **7c(6)**)			**7d**	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	**7e(1)**			
	(2) Administration charge made by carrier	**7e(2)**			
	(3) Transferred to separate account	**7e(3)**			
	(4) Other (specify below)	**7e(4)**			
	▶				
	(5) Total deductions			**7e(5)**	
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			**7f**	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** ☐ Health (other than dental or vision)
- **b** ☐ Dental
- **c** ☐ Vision
- **d** ☐ Life insurance
- **e** ☐ Temporary disability (accident and sickness)
- **f** ☐ Long-term disability
- **g** ☐ Supplemental unemployment
- **h** ☐ Prescription drug
- **i** ☐ Stop loss (large deductible)
- **j** ☐ HMO contract
- **k** ☐ PPO contract
- **l** ☐ Indemnity contract
- **m** ☐ Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A
(Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2023

This Form is Open to Public Inspection

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

A Name of plan
NATIONAL ELECTRICAL ANNUITY PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
TRUSTEES OF THE NATIONAL ELECTRICAL ANNUITY PLAN

D Employer Identification Number (EIN)
52-6132372

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
NEW YORK LIFE INSURANCE COMPANY

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
13-5582869	66915	GA-29363	52482	12/20/2023	12/31/2023

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	**(b)** Total amount of fees paid
0	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	**4**	100157999
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	**6b**	
c	Premiums due but unpaid at the end of the year	**6c**	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	**6d**	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			**7b**	
c	Additions: (1) Contributions deposited during the year	**7c(1)**			
	(2) Dividends and credits	**7c(2)**			
	(3) Interest credited during the year	**7c(3)**			
	(4) Transferred from separate account	**7c(4)**			
	(5) Other (specify below)	**7c(5)**			
	▶				
	(6) Total additions			**7c(6)**	
d	Total of balance and additions (add lines **7b** and **7c(6)**)			**7d**	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	**7e(1)**			
	(2) Administration charge made by carrier	**7e(2)**			
	(3) Transferred to separate account	**7e(3)**			
	(4) Other (specify below)	**7e(4)**			
	▶				
	(5) Total deductions			**7e(5)**	
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			**7f**	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** ☐ Health (other than dental or vision)
- **b** ☐ Dental
- **c** ☐ Vision
- **d** ☐ Life insurance
- **e** ☐ Temporary disability (accident and sickness)
- **f** ☐ Long-term disability
- **g** ☐ Supplemental unemployment
- **h** ☐ Prescription drug
- **i** ☐ Stop loss (large deductible)
- **j** ☐ HMO contract
- **k** ☐ PPO contract
- **l** ☐ Indemnity contract
- **m** ☐ Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2023

This Form is Open to Public Inspection

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

A Name of plan
NATIONAL ELECTRICAL ANNUITY PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
TRUSTEES OF THE NATIONAL ELECTRICAL ANNUITY PLAN

D Employer Identification Number (EIN)
52-6132372

Part I Information Concerning Insurance Contract Coverage, Fees, and Commissions

Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
PACIFIC LIFE INSURANCE COMPANY

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
95-1079000	67466	G-27871.01.0001	52482	01/01/2023	12/31/2023

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	**(b)** Total amount of fees paid
0	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	**4**	130946948
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	**6b**	
c	Premiums due but unpaid at the end of the year	**6c**	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	**6d**	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			**7b**	
c	Additions: (1) Contributions deposited during the year	**7c(1)**			
	(2) Dividends and credits	**7c(2)**			
	(3) Interest credited during the year	**7c(3)**			
	(4) Transferred from separate account	**7c(4)**			
	(5) Other (specify below)	**7c(5)**			
	▶				
	(6) Total additions			**7c(6)**	
d	Total of balance and additions (add lines **7b** and **7c(6)**)			**7d**	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	**7e(1)**			
	(2) Administration charge made by carrier	**7e(2)**			
	(3) Transferred to separate account	**7e(3)**			
	(4) Other (specify below)	**7e(4)**			
	▶				
	(5) Total deductions			**7e(5)**	
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			**7f**	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** ☐ Health (other than dental or vision)
- **b** ☐ Dental
- **c** ☐ Vision
- **d** ☐ Life insurance
- **e** ☐ Temporary disability (accident and sickness)
- **f** ☐ Long-term disability
- **g** ☐ Supplemental unemployment
- **h** ☐ Prescription drug
- **i** ☐ Stop loss (large deductible)
- **j** ☐ HMO contract
- **k** ☐ PPO contract
- **l** ☐ Indemnity contract
- **m** ☐ Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A
(Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2023

This Form is Open to Public Inspection

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

A Name of plan
NATIONAL ELECTRICAL ANNUITY PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
TRUSTEES OF THE NATIONAL ELECTRICAL ANNUITY PLAN

D Employer Identification Number (EIN)
52-6132372

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
22-1211670	68241	GA-64362	52482	01/01/2023	12/31/2023

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	**(b)** Total amount of fees paid
0	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	**4**	130945920
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	**6b**	
c	Premiums due but unpaid at the end of the year	**6c**	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	**6d**	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			**7b**	
c	Additions: (1) Contributions deposited during the year	**7c(1)**			
	(2) Dividends and credits	**7c(2)**			
	(3) Interest credited during the year	**7c(3)**			
	(4) Transferred from separate account	**7c(4)**			
	(5) Other (specify below)	**7c(5)**			
	▶				
	(6) Total additions			**7c(6)**	
d	Total of balance and additions (add lines **7b** and **7c(6)**)			**7d**	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	**7e(1)**			
	(2) Administration charge made by carrier	**7e(2)**			
	(3) Transferred to separate account	**7e(3)**			
	(4) Other (specify below)	**7e(4)**			
	▶				
	(5) Total deductions			**7e(5)**	
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			**7f**	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** ☐ Health (other than dental or vision)
- **b** ☐ Dental
- **c** ☐ Vision
- **d** ☐ Life insurance
- **e** ☐ Temporary disability (accident and sickness)
- **f** ☐ Long-term disability
- **g** ☐ Supplemental unemployment
- **h** ☐ Prescription drug
- **i** ☐ Stop loss (large deductible)
- **j** ☐ HMO contract
- **k** ☐ PPO contract
- **l** ☐ Indemnity contract
- **m** ☐ Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2023

This Form is Open to Public Inspection

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

A Name of plan
NATIONAL ELECTRICAL ANNUITY PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
TRUSTEES OF THE NATIONAL ELECTRICAL ANNUITY PLAN

D Employer Identification Number (EIN)
52-6132372

Part I Information Concerning Insurance Contract Coverage, Fees, and Commissions

Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
RGA REINSURANCE COMPANY

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
43-1235868	93572	RGA00117	52482	01/01/2023	12/31/2023

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	**(b)** Total amount of fees paid
0	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	**4**	130796974
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	**6b**	
c	Premiums due but unpaid at the end of the year	**6c**	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	**6d**	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			**7b**	
c	Additions: (1) Contributions deposited during the year	**7c(1)**			
	(2) Dividends and credits	**7c(2)**			
	(3) Interest credited during the year	**7c(3)**			
	(4) Transferred from separate account	**7c(4)**			
	(5) Other (specify below)	**7c(5)**			
	▶				
	(6) Total additions			**7c(6)**	
d	Total of balance and additions (add lines **7b** and **7c(6)**)			**7d**	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	**7e(1)**			
	(2) Administration charge made by carrier	**7e(2)**			
	(3) Transferred to separate account	**7e(3)**			
	(4) Other (specify below)	**7e(4)**			
	▶				
	(5) Total deductions			**7e(5)**	
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			**7f**	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** ☐ Health (other than dental or vision)
- **b** ☐ Dental
- **c** ☐ Vision
- **d** ☐ Life insurance
- **e** ☐ Temporary disability (accident and sickness)
- **f** ☐ Long-term disability
- **g** ☐ Supplemental unemployment
- **h** ☐ Prescription drug
- **i** ☐ Stop loss (large deductible)
- **j** ☐ HMO contract
- **k** ☐ PPO contract
- **l** ☐ Indemnity contract
- **m** ☐ Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2023

This Form is Open to Public Inspection

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

A Name of plan
NATIONAL ELECTRICAL ANNUITY PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
TRUSTEES OF THE NATIONAL ELECTRICAL ANNUITY PLAN

D Employer Identification Number (EIN)
52-6132372

Part I Information Concerning Insurance Contract Coverage, Fees, and Commissions

Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
STATE STREET BANK & TRUST COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
04-1867445	52399	220011	52482	01/01/2023	12/31/2023

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid
0	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	**4**	130944926
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	**6b**	
c	Premiums due but unpaid at the end of the year	**6c**	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	**6d**	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			**7b**	
c	Additions: (1) Contributions deposited during the year	**7c(1)**			
	(2) Dividends and credits	**7c(2)**			
	(3) Interest credited during the year	**7c(3)**			
	(4) Transferred from separate account	**7c(4)**			
	(5) Other (specify below)	**7c(5)**			
	▶				
	(6) Total additions			**7c(6)**	
d	Total of balance and additions (add lines **7b** and **7c(6)**)			**7d**	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	**7e(1)**			
	(2) Administration charge made by carrier	**7e(2)**			
	(3) Transferred to separate account	**7e(3)**			
	(4) Other (specify below)	**7e(4)**			
	▶				
	(5) Total deductions			**7e(5)**	
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			**7f**	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** ☐ Health (other than dental or vision)
- **b** ☐ Dental
- **c** ☐ Vision
- **d** ☐ Life insurance
- **e** ☐ Temporary disability (accident and sickness)
- **f** ☐ Long-term disability
- **g** ☐ Supplemental unemployment
- **h** ☐ Prescription drug
- **i** ☐ Stop loss (large deductible)
- **j** ☐ HMO contract
- **k** ☐ PPO contract
- **l** ☐ Indemnity contract
- **m** ☐ Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**2023** **This Form is Open to Public Inspection.**

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

A Name of plan
NATIONAL ELECTRICAL ANNUITY PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
TRUSTEES OF THE NATIONAL ELECTRICAL ANNUITY PLAN

D Employer Identification Number (EIN)
52-6132372

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

AFL-CIO HOUSING INVESTMENT TRUST

52-6220193

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

GREAT GRAY TRUST COMPANY

52-6328901

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

GROSVENOR CAPITAL MANAGEMENT, L.P.

36-3795985

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

GCM CUSTOMIZED FUND INVESTMENT GRP

80-0952472

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

PNC BANK

22-1146430

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

INVESCO ADVISORS

46-3793325

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

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

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

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

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

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

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

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

NATIONAL ELECTRICAL BENEFIT FUND

53-0181657

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 56	AFFILIATED BENEFIT FUND	5573811	Yes [X] No [ ]	Yes [ ] No [X]	1100	Yes [ ] No [X]

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

RBC GLOBAL ASSET MANAGEMENT

41-1460668

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	3136207	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

CHEVY CHASE TRUST

52-2037618

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	2852795	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

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

ULLICO INFRASTRUCTURE FUND

52-6435649

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1442355	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NATIONAL REAL ESTATE ADVISORS

26-2237421

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	SUBSIDIARY OF AFFILIATED	1366593	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

BLACKROCK FINANCIAL MANAGEMENT

13-3806691

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1337463	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

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

PACIFIC INVESTMENT MANAGEMENT CO LL

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1183485	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

NEWTOWER TRUST COMPANY

30-0872552

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1100578	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

MACKAY SHIELDS

13-5582869

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1006817	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

BANK OF NEW YORK MELLON

13-5160382

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19 59 62 72	NONE	919097	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

MOSAIC

52-0821478

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
36 50	NONE	826011	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PRINCIPAL GLOBAL INVESTORS

42-1520348

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	794210	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

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

LAZARD ASSET MANAGEMENT LLC

05-0530199

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	637672	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

LORD ABBETT & CO

13-5620131

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	637396	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

T ROWE PRICE

52-0556948

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	431751	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

PGIM

22-2540245

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	415277	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PAYDEN & RYGEL

95-3921788

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	367302	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MELLON INVESTMENTS

25-6078093

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	231085	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

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

POTTS-DUPRE, HAWKINS & KRAMER, CHAR

52-1660807

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	170851	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SEGAL MARCO ADVISORS

13-2646110

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 51	NONE	156952	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

WITHUMSMITH+BROWN, PC

22-2027092

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	147568	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

LEGACY PROFESSIONALS, LLP

32-0043599

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	84155	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NOVAK FRANCELLA, LLC

61-1436956

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	41632	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MADDIN HAUSER ROTH & HELLER PC

38-3024220

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	28529	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

FRANK C BLACKBURN, M.D., LLC

1420 15TH STREET NW
WASHINGTON, DC 20005

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	16275	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

THE LAW OFFICE OF KIRSTEN DOOLITTLE

20-8569325

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	11659	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

O'DONOGHUE & O'DONOGHUE, LLP

53-0120528

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	10113	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

AMERICANEAGLE.COM

36-3130008

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	7715	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SOVOS COMPLIANCE

46-1379693

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	5463	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

EBERTS & HARRISON

52-0816262

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
53	NONE	0	Yes [X] No [ ]	Yes [ ] No [X]	38730	Yes [ ] No [X]

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
EBERTS & HARRISON	53	38370

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
VARIOUS 52-0816262	COMMISSIONS

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
AFFILIATED BENEFIT FUND	13 56	1100

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
VARIOUS 53-0181657	MEAL EXPENSES INCURRED DURING INVESTMENT MANAGER MEETINGS

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

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

(complete as many entries as needed)

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

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

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

OMB No. 1210-0110

2023

This Form is Open to Public Inspection.

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

A Name of plan
NATIONAL ELECTRICAL ANNUITY PLAN

B Three-digit plan number (PN) ▶ 001

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
TRUSTEES OF THE NATIONAL ELECTRICAL ANNUITY PLAN

D Employer Identification Number (EIN)
52-6132372

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

a Name of MTIA, CCT, PSA, or 103-12 IE: IBEW-NECA EQUITY INDEX FUND

b Name of sponsor of entity listed in (a): CHEVY CHASE TRUST COMPANY

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)
31-1772714-003	C	4581600133

a Name of MTIA, CCT, PSA, or 103-12 IE: IBEW-NECA STABLE VALUE POOLED INVES

b Name of sponsor of entity listed in (a): INVESCO NATIONAL TRUST COMPANY

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)
93-6223188-001	C	1264589827

a Name of MTIA, CCT, PSA, or 103-12 IE: AFL-CIO BUILDING INVESTMENT TRUST

b Name of sponsor of entity listed in (a): PNC BANK, N.A.

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
52-6328901-001	C	149696649

a Name of MTIA, CCT, PSA, or 103-12 IE: NEW TOWER TRUST CO MULTI-EMPLOYER P

b Name of sponsor of entity listed in (a): NEW TOWER TRUST COMPANY

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)
52-6218800-001	C	242972774

a Name of MTIA, CCT, PSA, or 103-12 IE: ASB ALLEGIANCE REAL ESTATE FUND

b Name of sponsor of entity listed in (a): CHEVY CHASE TRUST COMPANY

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)
52-6257033-006	C	376931661

a Name of MTIA, CCT, PSA, or 103-12 IE: EB DV NON-SL MID CAP STOCK INDEX FU

b Name of sponsor of entity listed in (a): THE BANK OF NEW YORK MELLON

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)
25-6078093-236	C	1345290229

a Name of MTIA, CCT, PSA, or 103-12 IE: ULLICO INFRASTRUCTURE TAX EXEMPT FU

b Name of sponsor of entity listed in (a): ULLICO INVESTMENT ADVISORS INC

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)
90-0622302-001	E	112720531

a Name of MTIA, CCT, PSA, or 103-12 IE: EB TEMPORARY INVESTMENT FUND

b Name of sponsor of entity listed in (a): THE BANK OF NEW YORK MELLON

c EIN-PN 25-6078093-023	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 12163992

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Information on Participating Plans (to be completed by DFEs, other than DCGs)

(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

SCHEDULE G (Form 5500)

Department of Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Financial Transaction Schedules

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

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

OMB No. 1210-0110

2023

This Form is Open to Public Inspection.

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

A Name of plan
NATIONAL ELECTRICAL ANNUITY PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
TRUSTEES OF THE NATIONAL ELECTRICAL ANNUITY PLAN

D Employer Identification Number (EIN)
52-6132372

Part I Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible

Complete as many entries as needed to report all loans or fixed income obligations in default or classified as uncollectible. Check box (a) if obligor is known to be a party in interest. Attach Overdue Loan Explanation for each loan listed. See Instructions.

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐	SHORESTEIN PROPERTIES	NOV 2019 FLOATING RATE NOTE MATURES NOV 2024. DEFAULTED IN AUG 2023 COLLATERAL IS 1407 BROADWAY

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
140000	0	9100	140000	0	0

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐		

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐		

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

Part II Schedule of Leases in Default or Classified as Uncollectible

Complete as many entries as needed to report all leases in default or classified as uncollectible. Check box (a) if lessor or lessee is known to be a party in interest. Attach Overdue Lease Explanation for each lease listed. (See instructions)

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

Part III Nonexempt Transactions

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price

(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price

(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price

(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price

(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price

(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price

(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

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

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

OMB No. 1210-0110

2023

This Form is Open to Public Inspection

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

A Name of plan
NATIONAL ELECTRICAL ANNUITY PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
TRUSTEES OF THE NATIONAL ELECTRICAL ANNUITY PLAN

D Employer Identification Number (EIN)
52-6132372

Part I Asset and Liability Statement

1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	96785052	100098824
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	309451949	408189119
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	246639126	97808998
(2) U.S. Government securities	1c(2)	1830807880	1904134833
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	832218573	733521213
(B) All other	1c(3)(B)	927419166	845816678
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	1765801	0
(B) Common	1c(4)(B)	1082757400	1421135099
(5) Partnership/joint venture interests	1c(5)	164333879	147272381
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)	5616837	5060829
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	7309781474	8210148303
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	101009519	112720531
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	217836021	273765192
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)	98000000	1015623702
(15) Other	1c(15)	559212674	531897465

			(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:			
	(1) Employer securities	1d(1)		
	(2) Employer real property	1d(2)		
e	Buildings and other property used in plan operation	1e	177759	151926
f	Total assets (add all amounts in lines 1a through 1e)	1f	13783813110	15807345093
	Liabilities			
g	Benefit claims payable	1g		
h	Operating payables	1h	5247100	4527999
i	Acquisition indebtedness	1i		
j	Other liabilities	1j	1170593679	1171186923
k	Total liabilities (add all amounts in lines 1g through1j)	1k	1175840779	1175714922
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	12607972331	14631630171

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.

			(a) Amount	(b) Total
	Income			
a	**Contributions:**			
	(1) Received or receivable in cash from: **(A)** Employers	2a(1)(A)	1123733532	
	(B) Participants	2a(1)(B)	0	
	(C) Others (including rollovers)	2a(1)(C)	0	
	(2) Noncash contributions	2a(2)	0	
	(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		1123733532
b	**Earnings on investments:**			
	(1) Interest:			
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	6032493	
	(B) U.S. Government securities	2b(1)(B)	46025379	
	(C) Corporate debt instruments	2b(1)(C)	70692244	
	(D) Loans (other than to participants)	2b(1)(D)	0	
	(E) Participant loans	2b(1)(E)	0	
	(F) Other	2b(1)(F)	52439545	
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		175189661
	(2) Dividends: **(A)** Preferred stock	2b(2)(A)	0	
	(B) Common stock	2b(2)(B)	11678672	
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	10466614	
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		22145286
	(3) Rents	2b(3)		0
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	11411161456	
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)	11408727385	
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		2434071
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)	-12933007	
	(B) Other	2b(5)(B)	263140294	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		250207287

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	**2b(6)**		904718714
(7) Net investment gain (loss) from pooled separate accounts	**2b(7)**		
(8) Net investment gain (loss) from master trust investment accounts	**2b(8)**		
(9) Net investment gain (loss) from 103-12 investment entities	**2b(9)**		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	**2b(10)**		9162025
c Other income	**2c**		21306577
d Total income. Add all **income** amounts in column (b) and enter total	**2d**		2508897153
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	**2e(1)**	460011233	
(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)**		460011233
f Corrective distributions (see instructions)	**2f**		
g Certain deemed distributions of participant loans (see instructions)	**2g**		
h Interest expense	**2h**		
i Administrative expenses:			
(1) Salaries and allowances	**2i(1)**	0	
(2) Contract administrator fees	**2i(2)**	5652117	
(3) Recordkeeping fees	**2i(3)**	0	
(4) IQPA audit fees	**2i(4)**	212804	
(5) Investment advisory and investment management fees	**2i(5)**	16927598	
(6) Bank or trust company trustee/custodial fees	**2i(6)**	924151	
(7) Actuarial fees	**2i(7)**	1000	
(8) Legal fees	**2i(8)**	227206	
(9) Valuation/appraisal fees	**2i(9)**	0	
(10) Other trustee fees and expenses	**2i(10)**	0	
(11) Other expenses	**2i(11)**	1283204	
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	**2i(12)**		25228080
j Total expenses. Add all **expense** amounts in column (b) and enter total	**2j**		485239313
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	**2k**		2023657840
l Transfers of assets:			
(1) To this plan	**2l(1)**		0
(2) From this plan	**2l(2)**		0

Part III Accountant's Opinion

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

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

(1) [X] Unmodified **(2)** [ ] Qualified **(3)** [ ] Disclaimer **(4)** [ ] Adverse

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

(1) [ ] DOL Regulation 2520.103-8 **(2)** [ ] DOL Regulation 2520.103-12(d) **(3)** [X] 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: WITHUMSMITH+BROWN PC **(2)** EIN: 22-2027092

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

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

Part IV Compliance Questions

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

During the plan year:

		Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	**4a**		X	
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	**4b**		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	**4c**		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	**4d**		X	
e Was this plan covered by a fidelity bond?	**4e**	X		5000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	**4f**		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4g**	X		2669112313
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4h**		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	**4i**	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	**4j**	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	**4k**		X	
l Has the plan failed to provide any benefit when due under the plan?	**4l**		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	**4m**		X	
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	**4n**			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? [ ] Yes [X] No

If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.

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

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

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

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

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

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

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

OMB No. 1210-0110

2023

This Form is Open to Public Inspection.

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

A Name of plan
NATIONAL ELECTRICAL ANNUITY PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
TRUSTEES OF THE NATIONAL ELECTRICAL ANNUITY PLAN

D Employer Identification Number (EIN)
52-6132372

Part I Distributions

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

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

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

EIN(s): _____ _____

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

3	Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year	3	3136

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

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

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

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

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

6 a	Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)	6a	1123733532
b	Enter the amount contributed by the employer to the plan for this plan year	6b	1123733532
c	Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount)	6c	0

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

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

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

Part III Amendments

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

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

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

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

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

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

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

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

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

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

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

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

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

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

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

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

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

a Enter the percentage of plan assets held as:

Public Equity: _____% Private Equity: _____% Investment-Grade Debt and Interest Rate Hedging Assets: _____%

High-Yield Debt: _____% Real Assets: _____% Cash or Cash Equivalents: _____% Other: _____%

b Provide the average duration of the Investment-Grade Debt and Interest Rate Hedging Assets:

☐ 0-5 years ☐ 5-10 years ☐ 10-15 years ☐ 15 years or more

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

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

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

☐ Yes.

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

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

☐ No. Other. Provide explanation._____

Part VII IRS Compliance Questions

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

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

☐ Design-based safe harbor method

☐ "Prior year" ADP test

☐ "Current year" ADP test

☒ N/A

22 If the plan sponsor is an adopter of a pre-approved plan that received a favorable IRS Opinion Letter, enter the date of the Opinion Letter 01 / 01 / 2023 (MM/DD/YYYY) and the Opinion Letter serial number_____.



NATIONAL ELECTRICAL ANNUITY PLAN
Financial Statements
December 31, 2023 and 2022
With Independent Auditor's Reports

withum
ADVISORY TAX AUDIT

National Electrical Annuity Plan
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December 31, 2023 and 2022

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withum
ADVISORY TAX AUDIT

INDEPENDENT AUDITOR'S REPORT

To the Trustees of
National Electrical Annuity Plan:

Opinion

We have audited the financial statements of the National Electrical Annuity 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 statements of changes in net assets available for benefits for the years then ended, 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 National Electrical Annuity Plan as of December 31, 2023 and 2022, and the changes in its net assets available for benefits for the years then ended 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 National Electrical Annuity 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 these 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 National Electrical Annuity Plan's ability to continue as a going concern for one year from the date the financial statements are available to be issued.

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

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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 National Electrical Annuity 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 National Electrical Annuity 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.

Withum Smith + Brown, PC

July 9, 2024

27-8

National Electrical Annuity Plan
Statements of Net Assets Available for Benefits
December 31, 2023 and 2022

	2023	2022
Assets		
Investments		
Investments held		
Equity securities		
Commingled equity index funds	$ 5,926,890,362	$ 4,729,951,655
Corporate stocks	1,162,594,095	750,965,420
Registered investment companies	140,800,571	42,247,766
Other equity securities	132,276,177	117,601,828
Total equity securities	7,362,561,205	5,640,766,669
Fixed income		
Commingled fixed income funds	1,397,554,446	1,458,290,278
Corporate and other bonds	1,517,125,014	1,781,503,495
U.S. government and agency securities	1,781,962,675	1,621,738,934
Total fixed income	4,696,642,135	4,861,532,707
Commingled real estate funds	1,139,281,690	1,447,932,136
Temporary cash investments	14,703,805	148,999,524
Total investments held	13,213,188,835	12,099,231,036
Investments on loan under securities lending agreement		
Corporate stocks	258,541,004	333,557,781
U.S. government and agency securities	122,172,158	209,068,946
Corporate bonds	113,744,215	73,523,110
Total investments on loan	494,457,377	616,149,837
Total investments - at fair value	13,707,646,212	12,715,380,873
Investments - at contract value		
Fully benefit-responsive investment contracts	1,015,623,702	98,000,000
Total investments	14,723,269,914	12,813,380,873
Invested securities lending collateral received as cash	480,366,007	463,823,808
Due from broker for securities sold	379,748,727	288,355,115
Employer contributions receivable	100,098,824	96,785,052
Accrued interest and dividends	28,440,392	21,096,834
Prepaid expenses and other assets	151,926	177,759
Cash	95,269,303	100,193,669
Total assets	15,807,345,093	13,783,813,110
Liabilities		
Accounts payable and accrued expenses	4,527,999	5,247,100
Obligation to refund securities lending collateral received as cash	480,366,007	463,823,808
Due to broker for securities purchased	681,847,887	688,235,973
Due to National Electrical Benefit Fund	198,447	317,214
Short sale liability	8,774,582	18,216,684
Total liabilities	1,175,714,922	1,175,840,779
Net assets available for benefits	$ 14,631,630,171	$ 12,607,972,331

The Notes to Financial Statements are an integral part of these statements.

National Electrical Annuity Plan
Statements of Changes in Net Assets Available for Benefits
Years Ended December 31, 2023 and 2022

	2023	2022
Additions		
Investment income		
Net appreciation (depreciation) in fair value	$ 1,175,952,834	$ (1,602,411,420)
Interest	163,393,945	114,231,470
Dividends	28,185,958	20,196,535
Other	17,630,884	656,933
Total investment income (loss)	1,385,163,621	(1,467,326,482)
Investment expenses	(19,602,085)	(19,141,310)
Net investment income (loss)	1,365,561,536	(1,486,467,792)
Employer contributions	1,123,733,532	1,113,492,791
Total additions, net	2,489,295,068	(372,975,001)
Deductions		
Benefits paid	460,011,233	510,270,869
Administrative expenses	5,625,995	5,994,082
Total deductions	465,637,228	516,264,951
Change in net assets available for benefits	2,023,657,840	(889,239,952)
Net assets available for benefits		
Beginning of year	12,607,972,331	13,497,212,283
End of year	$ 14,631,630,171	$ 12,607,972,331

The Notes to Financial Statements are an integral part of these statements.

1. PLAN DESCRIPTION

The following brief description of the National Electrical Annuity Plan (the "Plan") is provided for general information purposes. Participants should refer to the Summary Plan Description for complete information.

General

The Plan was established in 1973 as a result of a collective bargaining agreement between the International Brotherhood of Electrical Workers ("IBEW") and the National Electrical Contractors Association, Inc. ("NECA"), and is designed to provide retirement and disability benefits for eligible participants. The Plan is a multiemployer defined contribution money purchase pension plan and is subject to the provisions of the Employee Retirement Income Security Act of 1974 ("ERISA").

Employer Contributions

Employer contributions are made on behalf of covered employees based on the covered employer's agreement with a local union, IBEW or the Plan, but in no event shall the contribution be less than twenty-five cents per hour of covered employment.

Eligibility

Under current provisions of the Plan, individuals become eligible to participate in the Plan upon the completion of 160 hours of service between the date on which they begin working in covered employment and the last day of the following calendar year. Separate accounts are established for each individual participant and are credited with contributions made on their behalf and the net investment income (loss) of the Plan, net of administrative expenses and participant distributions made. Participants who have met the eligibility requirement are vested in the full amount of their individual account.

If the individual does not satisfy the eligibility requirement in an eligibility computation period, any employer contributions made on the individual's behalf will be credited against administrative expenses and the individual will have no rights to those contributions.

Reciprocity

The Plan is a party to an electrical industry reciprocal agreement that provides for employer contributions to be remitted to/from other participating plans when members work for employers outside of their local jurisdiction. Reciprocity agreements allow for participants to have their contributions remitted to other plans, while also allowing other plans to remit the funds to the Plan. During the years ended December 31, 2023 and 2022, the Plan had received $85,239,835 and $81,658,957, respectively, of reciprocity income and made $93,904,115 and $97,865,084, respectively, of reciprocity payments, both of which are included in employer contributions on the statements of changes in net assets available for benefits. As of December 31, 2023 and 2022, the Plan has an obligation of $14,175,307 and $17,243,492, respectively, for payments due to other plans, and has an estimated receivable due from other plans of $13,466,467 and $14,804,855 respectively, both of which are included in employer contributions receivable on the statements of net assets available for benefits.

Investment Program

Under the Life Stage Program, investments are held in various investment strategy funds that allow a participant's account to be allocated to an investment portfolio deemed appropriate for the participant's age group (under 30, 30, 40, 50, 60 and over) based on factors such as level of risk and potential investment return. Each participant may elect to have his or her balance placed in either the investment strategy fund that corresponds to the participant's age or in one of the other investment strategy funds.

Retirement Benefits
A participant may elect to retire any time after attaining age 55. Participants may elect to receive their entire account balance under one or both of the alternative payment options described below:

- The participant may receive any portion of his or her account in a lump-sum payment. The payment may be paid directly to the participant, paid to an insurance company designated by the participant to purchase an annuity, or directly rolled over into an eligible retirement plan (such as an IRA).

- If the participant's account balance is in excess of $10,000 at the time of retirement, the participant may elect to receive any portion of his or her account in fixed monthly payments, with the option for either a 5-year, 10-year, 15-year or 20-year payout period.

If no such election is made, benefits are paid to unmarried participants in the form of a single life annuity, and to married participants in the form of a joint and survivor annuity.

Disability Benefits
Participants who become totally disabled as defined in the Plan have the same payment options as those described above for retirees. Disabled participants may also choose to leave their account balance in the Plan to accrue income.

Early Withdrawals
Participants who have not yet attained age 55 may withdraw the money in their account if the total contributions made to the Plan on their behalf are less than $10,000 and they have not worked in covered employment in the preceding three years. In this event, the participants shall receive the value of the payments made on their behalf plus the earnings credited to their account. If total contributions made to the Plan on behalf of a participant exceed $10,000, the participant is not allowed to withdraw the money and must wait until he or she is eligible for a retirement or disability benefit. If a participant dies prior to receiving a benefit, the participant's surviving spouse or designated beneficiary will receive the benefit.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting
The financial statements have been prepared using the accrual basis of accounting, in accordance with accounting principles generally accepted in the United States of America ("U.S. GAAP").

Accounting Estimates
The preparation of financial statements in conformity with U.S. GAAP requires management to make estimates and assumptions which affect the reported amounts of assets and liabilities, and changes therein, disclosure of contingent assets and liabilities, at the date of the financial statements, and changes therein. Actual results may differ from these estimates.

Investment Valuation and Income Recognition
Investments, other than the fully-benefit responsive investment contracts, are reported at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The fully benefit-responsive investment contracts are presented at contract value. See Note 3 for fair value measurements and Note 4 for discussion of the fully benefit-responsive investment contracts. Investment policies, guidelines and procedures have been established by the Trustees of the Plan and may be modified or amended only at the direction of the Trustees. In establishing and determining the reasonableness of investment valuations, the Plan enlists the assistance of independent appraisers, fiduciaries and investment managers who review the performance of investments to ensure adherence to those policies, guidelines and procedures.

Investments are monitored by management, as assisted by the Plan's independent fiduciary, to review pricing models and methodologies, to analyze changes in fair value from period to period, to report valuations and changes in valuations to the Trustees and to verify compliance with the presentation of investments in accordance with U.S. GAAP. See Note 3 for discussion of fair value measurements.

Purchases and sales of securities are reflected on a trade-date basis, dividend income is recognized as of the ex-dividend date and other income from investments is recognized as earned on the accrual basis.

In accordance with the policy of presenting investments at fair value, net appreciation or depreciation (net unrealized and realized gain or loss) in value is reported on the statement of changes in net assets available for benefits for the period in which it occurs.

Employer Contributions Receivable
Contributions from employers are accrued based upon subsequent cash receipts and an estimation of amounts due based on historical remittance trends. Effective January 1, 2023, the carrying amount of contributions receivable is reduced by an allowance for credit losses that reflects management's best estimate of the amounts that will not be collected. Factors which influence management's judgement in determining the appropriate allowance for credit losses include past collection experience, industry standards, current economic conditions, and expected future economic conditions. As of January 1, 2023 and December 31, 2023, the allowance was $0. As of December 31, 2022, the allowance for doubtful accounts was $0.

Recently Adopted Accounting Standards
In June 2016, the Financial Accounting Standards Board ("FASB") issued an Accounting Standards Update ("ASU") 2016-13, *Financial Instruments - Credit Losses* (Topic 326), amending the accounting for credit losses on financial statements. This methodology replaced the incurred loss methodology with the expected credit losses using a wide range of reasonable and supportable information. The amendment affects loans, debt securities, trade receivables, net investments in leases, off-balance-sheet credit exposure and other financial instruments recorded at amortized cost.

The Plan adopted the new standard effective January 1, 2023, using the modified retrospective approach. Upon adoption, there was no cumulative-effect adjustment to the opening balance of net assets.

Recognition of Benefits
Benefits are recognized when paid.

Subsequent Events
In preparing these financial statements, management of the Plan has evaluated events and transactions that occurred after December 31, 2023, for potential recognition or disclosure in the financial statements. These events and transactions were evaluated through July 9, 2024, the date that the financial statements were available to be issued, and no items have come to the attention of management of the Plan that require disclosure.

3. FAIR VALUE MEASUREMENTS

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

Level 1 - Inputs are unadjusted quoted prices in active markets for identical assets or liabilities that the reporting entity has the ability to access at the measurement date.

Level 2 - Inputs are quoted prices for similar assets or liabilities in active markets, quoted prices for identical or similar assets or liabilities in markets that are not active or inputs that are derived principally from or corroborated by observable market data by correlation or other means.

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

The classifications described above, and the disclosures presented below are not intended to indicate the level of risk in the portfolio or imply that an investment classified in one level is relatively riskier or lower quality than an investment classified in another level. For example, an investment classified as Level 3 does not necessarily signify that it is riskier than a Level 1 or Level 2 investment.

A financial instrument's level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement. Following is a description of the methodologies used for assets measured at fair value. The valuation methodology used at December 31, 2023 was not changed from the methodology used at December 31, 2022.

- Corporate stocks, registered investment companies and certain U.S. government and agency securities are valued based on quoted market prices.
- Temporary cash investments, certain U.S. government and agency securities, corporate and other bonds, and investments of securities lending collateral received as cash are valued using quoted prices of like assets, corroborated market data, indices and/or yield curves.
- Certain commingled fixed income funds, commingled equity index funds, and commingled real estate funds that are not publicly traded are valued using net asset value ("NAV") per share, which approximates fair value and is used as a practical expedient. NAV is based on the underlying assets' fair values which include a combination of quoted market prices and mathematical models.
- Certain commingled fixed income funds that are primarily invested in fully benefit responsive guaranteed investment contracts are valued at NAV as reported in the audited financial statements as a practical expedient to estimate fair value. The commingled fixed income funds use contract value to value the underlying investments in fully benefit responsive guaranteed investment contracts.

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.

During the years ended December 31, 2023 and 2022, there were no transfers into or out of Level 3.

As of December 31, 2023 and 2022, assets measured at fair value on a recurring basis are summarized by level within the fair value hierarchy as follows:

	2023			
	Level 1	**Level 2**	**Level 3**	**Total Fair Value**
Corporate stocks	$ 1,421,135,099	$ -	$ -	$ 1,421,135,099
Registered investment companies	140,800,571	-	-	140,800,571
Corporate and other bonds	-	1,630,869,229	-	1,630,869,229
U.S. government and agency securities	906,800,294	997,334,539	-	1,904,134,833
Temporary cash investments	-	14,703,805	-	14,703,805
Total investments in the fair value hierarchy	2,468,735,964	2,642,907,573	-	5,111,643,537
Investments measured at net asset value	-	-	-	8,596,002,675
Investments at fair value	2,468,735,964	2,642,907,573	-	13,707,646,212
Collateral received as cash for securities loaned	-	480,366,007	-	480,366,007
	$ 2,468,735,964	$ 3,123,273,580	$ -	$ 14,188,012,219

	2022			
	Level 1	**Level 2**	**Level 3**	**Total Fair Value**
Corporate stocks	$ 1,084,523,201	$ -	$ -	$ 1,084,523,201
Registered investment companies	42,247,766	-	-	42,247,766
Corporate and other bonds	-	1,855,026,605	-	1,855,026,605
U.S. government and agency securities	1,152,697,252	678,110,628	-	1,830,807,880
Temporary cash investments	-	148,999,524	-	148,999,524
Total investments in the fair value hierarchy	2,279,468,219	2,682,136,757	-	4,961,604,976
Investments measured at net asset value	-	-	-	7,753,775,897
Investments at fair value	2,279,468,219	2,682,136,757	-	12,715,380,873
Collateral received as cash for securities loaned	-	463,823,808	-	463,823,808
	$ 2,279,468,219	$ 3,145,960,565	$ -	$ 13,179,204,681

The following table summarizes investments measured at fair value (in millions) based on net asset value per share as of December 31, 2023 and 2022:

	2023		2022	
	Fair Value (in Millions)	Unfunded Commitments (in Millions)	Fair Value (in Millions)	Unfunded Commitments (in Millions)
Commingled equity index and fixed income funds (a)	$ 7,324	$ -	$ 6,188	$ -
Commingled real estate funds (b)	1,139	-	1,448	-
Other equity/ltd partnerships (c)	132	107	118	34
	$ 8,595	$ 107	$ 7,754	$ 34

(a) This category of investments includes equity investments in pooled funds that replicate a large cap index and a mid-cap index (about 80% in 2023 and about 76% in 2022), fixed income investments in a stable value fund and the AFL-CIO HIT (about 18% in 2023 and about 21% in 2022) and two investments in fixed income funds seeking maximum return (about 2% in 2023 and 3% in 2022). There are no restrictions on the redemption of the equity index funds. Of the fixed income funds, one stable value fund requires 12 months advanced notice for book value redemptions; however, monthly rebalancing of target date funds is permitted with 10-day notice. AFL-CIO HIT can be redeemed monthly with 15-day written notice before the last business day of the month. For the remaining two fixed income funds, written notification is required 3-5 business days in advance.

(b) This category includes five real estate funds that invest in U.S. real estate equity. The investment in the AFL-CIO Building Investment Trust (about 13% in 2023 and 16% in 2022) can be redeemed with one year redemption notice. The investment in the New Tower Multi-Employer Property Trust (about 21% in 2023 and 20% in 2022) can be redeemed within 45 calendar days of written notice. The investment in the ASB Allegiance Real Estate Fund (about 34% in 2023 and 34% in 2022) can be redeemed within 12 days after end of each calendar quarter, if the notice is received prior to quarter end. The investment in the INDURE Fund (about 11% in 2023 and about 11% in 2022) allows redemptions at any time; however, redemptions may take longer during periods of illiquidity in the real estate markets. The investment in Intercontinental U.S. Real Estate Investment Fund (about 21% in 2023 and 19% in 2022) can be redeemed at least 90 days prior to a calendar quarter end.

(c) This category generally is comprised of closed-end private infrastructure funds. This category was made up of three funds in 2023 and two funds in 2022. These infrastructure investments offer long-term growth prospects exceeding the public markets. These funds generally do not allow withdrawals, but distributions are made to the investors, usually upon the occurrence of events such as initial public offerings, mergers, buy-outs or corporate restructurings, expected over a period of 10 years from the final close.

4. FULLY BENEFIT-RESPONSIVE INVESTMENT CONTRACTS

During the year ended December 31, 2022, the Plan entered into five fully benefit-responsive investment contracts with T. Rowe Price Associates, Inc. (“T. Rowe Price”). During the year ended December 31, 2023, the Plan entered into three additional fully benefit-responsive investment contracts with T. Rowe Price. All investment contracts are synthetic investment contracts (“SICs”), which are held by the plan and the issuer of the contract and are non-transferable. SICs consist of a portfolio of underlying assets owned by the Plan, and a wrap contract issued by a financially responsible third party, typically an insurance company, bank or other financial institution.

The contracts meets the fully benefit-responsive investment contract criteria and therefore are reported at contract value. Contract value is the relevant measure for fully benefit-responsive investment contracts because this is the amount received by participants if they were to initiate permitted transactions under the terms of the Plan. Participants may ordinarily direct the withdrawal or transfer of all or a portion of their investment contract value.

The existence of certain conditions can limit the plan's ability to transact at contract value with the issuers of its investment contracts. Specifically, any event outside normal operation of the plan which causes a withdrawal from an investment contract may result in a negative market value adjustment with respect to such withdrawal. Examples of such events include, but are not limited to, partial or complete legal termination of the plan, tax disqualification, certain plan amendments if issuers' consent is not obtained, improper communications to participants, group terminations, group layoffs, early retirement programs, mergers, sales, spin-offs, and bankruptcy. More recently, contract issuers have included provisions that allow for contract termination at market value in the event an act of law or amendment has a material effect on the issuer of the contract. Plan management does not believe that any events that would limit the Plan's ability to transact at contract value with Plan participants or the issuer are probable of occurring.

In addition to the limitations noted above, issuers of investment contracts have certain rights to terminate a contract and settle at an amount which differs from contract value. For example, certain breaches by the plan or the investment manager of their obligations, representations, or warranties under the terms of an investment contract can result in its termination at market value, which may differ from contract value. Investment contracts may also provide for termination with no payment obligation from the issuer if the performance of the contract constitutes a prohibited transaction under ERISA or other applicable law.

As of December 31, 2023 and 2022, the following table summarizes each fully benefit-responsive contract measured at contract value:

Issuer	Contract Number	Contract Value 2023	Contract Value 2022
American General Life Insurance Company	GA-IM-0521-22012	$ 130,810,230	$ 19,600,000
Pacific Life Insurance Company	G-27871.01.0001	130,946,948	19,600,000
RGA Reinsurance Company	RGA00117	130,796,974	19,600,000
State Street Bank and Trust Company	2200011	130,944,926	19,600,000
Metropolitan Tower Life	GAC 39821	131,459,593	-
Mass Mutual Life	SYNGIC 30155	129,561,112	-
New York Life Insurance AC	GA-29363	100,157,999	-
The Prudential Insurance Company of America	GA-64362	130,945,920	19,600,000
		$ 1,015,623,702	$ 98,000,000

5. DERIVATIVES

Derivative contracts are instruments such as futures, forwards, swaps or option contracts, that derive their value from underlying assets, indices, reference rates or a combination of these factors. The investors enter into a contractual agreement to exchange cash or securities at a future date, the value of which is determined by the performance of the underlying asset during the life of the contract. Derivatives provide a flexible and low-cost way to structure portfolios and are used to manage risk as well as to capture market mis-pricings. The Plan uses derivative instruments for hedging purposes and not on a speculative basis.

Such contracts involve a risk that the market movement of the underlying financial instrument may not be in the direction forecasted. All changes in the value of open futures contracts are settled on a regular basis, usually daily. This daily settlement process acts to ensure performance of all parties to the contracts.

Futures Contracts
The Plan uses U.S. government bond and notes futures and money market futures to hedge against interest rate exposures. A futures contract represents a commitment for the future purchase or sale of an asset at a specified price on a specified date.

Swaps
The Plan uses credit default and interest rate swaps to hedge against credit risk and interest rate/yield curve exposures for bonds or notes held. Credit default swaps are used to synthetically add or reduce credit risk without buying or selling physical securities. Interest rate swaps are used to adjust interest rate duration and yield curve exposures by entering into an agreement to exchange a series of cash flows for a stated period of time. These swaps may be traded on a cleared or over-the-counter basis.

Futures Options
The Plan uses purchased options to hedge against interest rate and volatility exposures. Written options generate income in expected interest rate scenarios and may generate capital losses if unexpected interest rate environments are realized. Both written and purchased options will become worthless at expiration if the underlying instrument does not reach the strike price of the option.

At December 31, 2023 and 2022, the Plan's derivative activities are as follows:

		2023			
	Statements of Net Assets Available for Benefits Location	Number of Contracts / Par Value	Notional Fair Value	Notional Cost*	Fair Value
Asset derivatives					
Credit default and interest rate swaps	Assets - fixed income - corporate and other bonds	362,190,000	N/A	$ 6,351,921	$ 498,819
Written options	Assets - fixed income - corporate and other bonds	N/A	N/A	N/A	N/A
U.S. government bond and note futures	Assets - fixed income - corporate and other bonds	4,104	$ 507,952,188	493,630,719	14,321,469
Total assets		362,194,104	$ 507,952,188	$ 499,982,640	$ 14,820,288
Liability derivatives					
Credit default and interest rate swaps	Assets - fixed income - corporate and other bonds	362,190,000	N/A	$ 370,295	$ (1,365,265)
Written options	Liabilities - accounts payable - and accrued expenses	28,000,000	N/A	141,495	263,410
U.S. government bond and note futures	Assets - fixed income - corporate and other bonds	1,071	$ 129,916,133	125,783,866	4,132,267
Total liabilities		390,191,071	$ 129,916,133	$ 126,295,656	$ 3,030,412

		2022			
	Statements of Net Assets Available for Benefits Location	Number of Contracts / Par Value	Notional Fair Value	Notional Cost*	Fair Value
Asset derivatives					
Credit default and interest rate swaps	Assets - fixed income - corporate and other bonds	171,664,000	N/A	$ 3,285,920	$ 2,106,428
Written Options	Assets - fixed income - corporate and other bonds	56,300,000	N/A	405,465	18,463
U.S. government bond and note futures	Assets - fixed income - corporate and other bonds	3,913	$ 463,607,134	465,534,262	(1,927,128)
Total assets		227,967,913	$ 463,607,134	$ 469,225,647	$ 197,763
Liability derivatives					
Credit default and interest rate swaps	Assets - fixed income - corporate and other bonds	375,964,000	N/A	$ 1,974,385	$ -
Written options	Liabilities - accounts payable - and accrued expenses	21,900,000	N/A	441,803	23,140
U.S. government bond and note futures	Assets - fixed income - corporate and other bonds	1,042	$ 124,261,570	124,561,231	(299,660)
		397,865,042	$ 124,261,570	$ 126,977,419	$ (276,520)

* Swaps and options amounts included in this column represent cost basis.

During the years ended December 31, 2023 and 2022, the Plan recognized net investment income (losses), which includes realized and unrealized gains and losses and interest income, from hedging as follows:

	Statements of Changes in Net Assets Available for Benefits Location		
	2023		
	Net (Depreciation) Appreciation in Fair Value	Interest	Total Investment Income (Loss)
Asset derivatives			
Credit default and interest rate swaps	$ (12,453,205)	$ 7,700	$ (12,445,505)
Written options	(186,165)	-	(186,165)
U.S. government bond and note futures	(6,749,081)	-	(6,749,081)
Liability derivatives			
Credit default and interest rate swaps	1,557,542	12,287,247	13,844,789
Written options	376,668	-	376,668
U.S. government bond and note futures	6,436,294	-	6,436,294
	$ (11,017,947)	$ 12,294,947	$ 1,277,000

	Statements of Changes in Net Assets Available for Benefits Location		
	2022		
	Net (Depreciation) Appreciation in Fair Value	Interest	Total Investment Income (Loss)
Asset derivatives			
Credit default and interest rate swaps	$ (2,008,565)	$ 1,482,893	$ (525,672)
Written options	(387,002)	-	(387,002)
U.S. government bond and note futures	(64,833,133)	-	(64,833,133)
Liability derivatives			
Credit default and interest rate swaps	(240,206)	(255,129)	(495,335)
Written options	422,412	-	422,412
U.S. government bond and note futures	26,133,435	-	26,133,435
	$ (40,913,059)	$ 1,227,764	$ (39,685,295)

6. SECURITIES LENDING PROGRAM

The Trustees of the Plan have entered into an agreement with the bank that acts as custodian for the Plan's investments, which authorizes the bank to lend securities held in the Plan's accounts to third parties.

The bank must obtain collateral from the borrower in the form of cash, letters of credit issued by an entity other than the borrower, or acceptable securities and the value of collateral obtained must be at least 102% of the value of the securities loaned. Both the collateral and the securities loaned are marked-to-market on a daily basis so that at least 102% of the value of the loaned securities has been received from the borrower.

In the event that the loaned securities are not returned by the borrower, the bank will, at its own expense, either replace the loaned securities or, if unable to purchase those securities on the open market, credit the Plan's accounts with cash equal to the fair value of the loaned securities.

Although the Plan's securities lending activities are collateralized as described above, and although the terms of the securities lending agreement with the custodial bank require the bank to comply with government rules and regulations related to the lending of securities held by plans subject to ERISA, the securities lending program involves both market and credit risks. In this context, market risk refers to the possibility that the borrowers of securities will be unable to collateralize their loan upon a sudden material change in the fair value of the loaned securities or the collateral, or that the bank's investment of cash collateral received from the borrowers of the Plan's securities may be subject to unfavorable market fluctuations. Credit risk refers to the possibility that counter-parties involved in the securities lending program may fail to perform in accordance with the terms of their contracts.

At December 31, 2023 and 2022, collateral received for loaned securities at fair value was as follows:

	2023	2022
Received as cash and invested	$ 480,366,007	$ 463,823,808
Received in-kind	26,036,176	168,598,288
Total of collateral received	$ 506,402,183	$ 632,422,096

At December 31, 2023 and 2022, collateral received as cash was invested in a commingled securities lending ERISA portfolio. Investments of collateral are subject to both market and credit risk and the custodian bank is not responsible for investment losses. Collateral received in-kind had not been sold or re-pledged.

In the statements of net assets available for benefits, the fair value of loaned securities is separately identified, cash received as collateral and invested is reflected as an asset and the obligation to refund the cash collateral is reflected as a liability.

The custodian bank is authorized to invest and reinvest, on behalf of the Plan, any and all cash collateral in one or more investment vehicles approved in the agreement. When non-cash collateral is held, a fee is charged to the borrower of the securities. By contract, a portion of earnings from the cash collateral is rebated to or from the borrower of the securities and the balance of the earnings is divided between the custodial bank and the Plan. Other income reported on the statements of changes in net assets available for benefits includes $1,635,237 and $1,322,253 earned by the Plan through securities lending during 2023 and 2022, respectively. These amounts were determined as follows:

	2023	2022
Gross earnings on collateral	$ 25,585,884	$ 8,781,742
Rebate (to)/from securities borrower	(23,249,959)	(6,892,968)
Net earnings on collateral	2,335,925	1,888,774
Fees paid to custodial bank	700,688	566,521
Net earnings by the Plan	$ 1,635,237	$ 1,322,253

7. RELATED PARTY AND PARTY-IN-INTEREST TRANSACTIONS

The Plan receives certain administrative and investment services from the National Electrical Benefit Fund ("NEBF"), a defined benefit plan with common sponsors and Trustees, and the Plan reimburses NEBF for the cost of these services. The reimbursed costs include salaries and benefits, rent, data processing expense, and other administrative costs that are charged to the Plan based on an allocation of costs incurred by NEBF. The amount charged to the Plan totaled $5,652,117 and $5,333,783 for the years ended December 31, 2023 and 2022, respectively, and is included in investment expenses and administrative expenses on the statements of changes in net assets available for benefits. The Plan makes periodic payments during the year based on an estimate of those costs, resulting in an amount due to or from NEBF at the end of the year when the allocations are finalized.

Certain Plan investments are managed by The Bank of New York Mellon. The Bank of New York Mellon is the custodian for the Plan and, therefore, these transactions qualify as party-in-interest transactions.

8. WITHDRAWING PARTICIPANTS

As of December 31, 2023 and 2022, net assets available for benefits includes $1,856,773 and $1,235,907, respectively, representing the account balances of participants who had elected to withdraw from the Plan but had not yet been paid.

9. FORFEITURES

As described in Note 1, contributions received during an eligibility computation period for individuals who fail to satisfy the eligibility requirement are forfeited by the individual and credited against administrative expenses in computing participant balances. Amounts forfeited during the years ended December 31, 2023 and 2022, totaled $807,886 and $611,612, respectively.

10. PRIORITIES UPON TERMINATION

It is the intent of NECA and IBEW to continue the Plan in full force and effect. However, in the unlikely event that the Plan is terminated by mutual consent of NECA and IBEW, a participant's rights to benefits accrued to the date of termination or partial termination shall be nonforfeitable. In the event of a merger or consolidation with, or transfer of assets to, any other plan, each participant will be entitled to a benefit immediately after such merger, consolidation or transfer (if the Plan is then terminated) which is at least equal to the benefit the participant was entitled to immediately before such merger, consolidation or transfer.

11. TAX STATUS

The Internal Revenue Service ("IRS") has advised that the Plan qualifies under Section 401(a) of the Internal Revenue Code ("IRC") and is, therefore, exempt from federal income taxes under the provisions of IRC Section 501(a).

The Plan obtained its latest determination letter dated January 21, 2016, in which the IRS stated that the Plan, as then designed, was in compliance with the applicable requirements of the IRC. The Plan administrator believes that the Plan has been operated in compliance with the applicable requirements of the IRC and, therefore, believes that the Plan was qualified, and the related trust was tax-exempt as of the financial statement date.

U.S. GAAP requires plan management to evaluate tax positions taken by the Plan and recognize a tax liability if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. Management has evaluated the tax positions taken by the Plan and concluded that as of December 31, 2023 and 2022, there are no uncertain positions taken or expected to be taken that would require recognition of a liability in the financial statements. The Plan is subject to routine audits by taxing and regulatory jurisdictions. There are currently no audits for any tax periods in progress. In addition, there have been no tax related interest or penalties for periods presented in these consolidated financial statements.

12. RISKS AND UNCERTAINTIES

Due to various risks (e.g., interest rate, market, credit) associated with certain investment securities and the level of uncertainty related to changes in the value of investments, it is at least reasonably possible that changes in the values of investments will occur in the near term and that such changes could materially affect the amounts reported on the statements of net assets available for benefits.

Financial instruments that potentially subject the Plan to concentrations of credit risk include cash, accounts receivable, and investments. While management of the Plan attempts to limit any financial exposure by maintaining accounts at high quality financial institutions, cash, and investment balances regularly exceed the federally insured limit of $250,000 and $500,000, respectively. Any loss incurred or lack of access to such funds could have a significant adverse impact on the Plan's financial condition results of operations and cash flows. Credit risk associated with accounts receivable is considered limited due to the historically high collection rate of receivables.

SUPPLEMENTARY INFORMATION

withum
ADVISORY TAX AUDIT

REPORT ON SUPPLEMENTARY INFORMATION REQUIRED BY THE DEPARTMENT OF LABOR'S RULES AND REGULATIONS FOR REPORTING AND DISCLOSURE UNDER THE EMPLOYEE RETIREMENT INCOME SECURITY ACT OF 1974

INDEPENDENT AUDITOR'S REPORT

To the Trustees of
National Electrical Annuity Plan:

We have audited the financial statements of the National Electrical Annuity Plan (the "Plan") as of and for the years ended December 31, 2023 and 2022, and have issued our report thereon dated July 9, 2024 which contained an unmodified opinion on those financial statements. Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole.

The supplemental Schedule G, Part I - Explanations of Loans and Fixed Income Obligations in Default as of December 31, 2023, Schedule H, Line 4i - Schedule of Assets (Held at End of Year) as of December 31, 2023, Schedule H, Line 4i - Schedule of Assets (Acquired and Disposed of Within 2023) for the year ended December 31, 2023 and Schedule H, Line 4j - Schedule of Reportable Transactions 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 the Employee Retirement Income Security Act of 1974. Such information is the responsibility of the Plan's 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 audit 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 auditing standards generally accepted in the United States of America. In our opinion, the information is fairly stated in all material respects in relation to the financial statements as a whole.

WithumSmith+Brown, PC

July 9, 2024

National Electrical Annuity Plan
EIN #52-6132372
Form 5500 (2023)
Explanation of Loans and Fixed Income Obligations in Default

(a)	(b) Name and Address of Obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items	(d) Original Loan Amount	Amount Received Over Reporting Year		(g) Unpaid Balance at End Of Reporting Year	Amount Overdue	
				(e) Principal	(f) Interest		(h)Principal	(i) Interest
Parties involved are: Lord Abbett as bondholder. The master and special servicers charged administering the trust. And 1407 Broadway as collateral for the trust.	SHORENSTEIN PROPERTIES 90 HUDSON STREET JERSEY CITY, NJ 07302 BBCMS 2019-BWAY B	Floating rate loan issued in November 2019. Two year term, with three, one year extension options through November 2024. Loan rate is SOFR+1.76%. Collateral is 1407 Broadway, a 1.1 million square foot office on Broadway between 38th and 39th street. The Borrower defaulted in August 2023 and has since been in negotiations with the special servicer. The borrower is Shorenstein, a private real estate organization. The subject property has experienced occupancy declines in recent years, reporting 82% occupancy as of June 2023, compared to 94% at issuance in November 2019. Due to the rising interest rate environment and the floating rate nature of the loan, the debt service has significantly increased, presenting additional refinancing risks. Servicer continues to advance interest to class B.	140,000.00	-	$ 9,100.27	140,000.00	-	-

See Independent Auditor's Report on Supplementary Information.

National Electrical Annuity Plan
Schedule H - Line 4i - Schedule of Assets (Held at End of Year)
EIN: 52-132372
Plan No: 001
December 31, 2023

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Units	(d) Cost	(e) Current Value
	INTEREST-BEARING CASH				
	CASH COLLATERAL HELD AT MORGAN STANLEY		431,000	431,000	431,000
	FUTURES CASH COLLATERAL HELD AT GOLDMAN		2,523,000	2,523,000	2,523,000
	GS ICE CCP COLLAT	VAR RT 01/01/2049 DD 07/01/08	2,248,000	2,248,000	2,248,000
	MORG CCP COLLATERAL	VAR RT 01/01/2049 DD 07/01/08	439,000	439,000	439,000
	MORGAN STANLEY CASH COLLATERAL	VAR RT 01/01/2049 DD 07/01/08	301,000	301,000	301,000
	SWAP COLLATERAL WITH MORGAN STANLEY		390,000	390,000	390,000
	SWAP/ISDA GOLDMAN INTL (GST)	CASH COLLAT VAR RT 01/01/2049	10,000	10,000	10,000
	WELLS FARGO CASH COLLATERAL	VAR RT 01/01/2049 DD 07/01/08	100,000	100,000	100,000
	NON-CUSTODIED CASH			(5,363,068)	(5,363,068)
	BOSTON SAFE CASH			(9,369,180)	(9,369,180)
	PNC BANK DC ACCOUNTS			140,937	140,937
	PNC BANK - ROCKVILLE ACCOUNTS			95,269,303	95,269,303
	TRP CASH RESERVES TRUST		10,689,006	10,689,006	10,689,006
				97,808,998	**97,808,998**
	REAL ESTATE JOINT VENTURE/LTD PARTNERSHIP				
	IBEW-NECA Diversified Underwritten Real Estate Fund, LLC: assets detailed below:				
	10 Brookline; Brookline, MA		N/A	718,350	495,316
	1000 Spring; Atlanta GA		N/A	3,011,123	2,792,221
	1625 Mass Avenue; Washington DC		N/A	924,076	543,876
	2161 Hawkins; Charlotte, NC		N/A	4,008,335	3,826,557
	2620 Maple, Dallas, TX		N/A	2,222,628	2,811,645
	2929 Weslayan; Houston, TX		N/A	2,669,838	2,685,389
	300 Boylston (Equity); Chestnut Hill, MA		N/A	1,236,556	1,063,472
	311 West 42nd St, New York, NY		N/A	6,527,573	5,594,155
	3737 Buffalo Speedway (3333); Houston, TX		N/A	3,010,591	2,850,494
	700 S Flower Street; Los Angeles, CA		N/A	18,291,065	10,183,110
	711 S Hope Street; Los Angeles, CA		N/A	2,936,712	1,592,780
	Bainbridge Bethesda/The Monty; Bethesda, MD		N/A	1,850,842	2,083,240
	Bainbridge Shady Grove; Rockville, MD		N/A	2,174,994	2,437,731
	Catalyst Healthcare		N/A	15,544,789	15,092,563
	Confluence Apartments; Denver, CO		N/A	3,151,310	5,550,450
	East Market (Girard Square); Philadelphia, PA		N/A	8,246,000	10,979,500
	Eleven North Apartments, Nashville, TN		N/A	1,899,752	1,335,410
	Eleven North Land, Nashville, TN		N/A	1,348,178	1,121,745
	Journal Squared; Jersey City, NJ		N/A	6,511,107	13,218,133
	Legacy Village; Lyndhurst, OH		N/A	2,400,486	1,291,706
	Modomi Conners; Bend, OR		N/A	838,540	815,814
	Modomi Gateway; Portland, OR		N/A	655,538	534,164
	Modomi Medford; Medford, OR		N/A	172,485	124,800
	National Data Center Fund; Seattle, WA		N/A	7,975,197	24,728,256
	Northern Liberties; 200 Spring Garden		N/A	3,463,907	888,655
	Northern Liberties; 412 N. 2nd Street		N/A	779,442	466,665
	Northern Liberties; 428 N. 2nd Street		N/A	264,026	324,869
	Northern Liberties; 460 N. 2nd Street		N/A	155,442	193,270
	Sabey National Properties; New York, NY		N/A	2,125,515	2,340,610
	Safeway; San Francisco; San Francisco; CA		N/A	137,678	451,611
	Stephen Girard Building, Philadelphia PA		N/A	819,603	834,649
	Suffolk Downs Amaya; Revere, MA		N/A	3,682,911	4,020,799
	The Artisan; Cleveland, OH		N/A	1,070,832	1,354,640
	The Hepburn (Dupont DC); Washington, DC		N/A	2,379,218	3,088,440
				113,204,639	**127,716,735**
	NON-REAL ESTATE JOINT VENTURE/LTD PARTNERSHIP				
	ELECTRICAL WORKERS INFRASTRUCTURE FUND		N/A	15,989,970	19,555,646
				15,989,970	**19,555,646**
	COMMON/COLLECTIVE TRUST				
	AFL CIO BLDG INVT TR		27,476	94,923,866	149,696,649
	ASB ALLEGIANCE REAL ESTATE FUND		229,452	260,032,296	376,931,661
	NEW TOWER TRUST MULTI EMPLOYER PROPERTY TRUST		18,522	117,281,427	242,972,774
	INTERCONTINENTAL US REAL ESTATE INVESTMENT FUND		188,598	261,131,083	236,903,038
	IBEW-NECA EQUITY INDEX FUND		44,035,894	1,835,489,579	4,581,600,133
	DB NSL MID CAP STOCK INDEX FUND OF THE BANK OF NEW YORK MELLON		2,686,780	785,451,240	1,345,290,229
	EB TEMP INV FD	1.147% 12/31/2049 DD 11/01/01	12,163,992	12,163,992	12,163,992
	INVESCO NATIONAL TRUST COMPANY IBEW-NECA STABLE VALUE POOLED INV FUND		2,538,623	1,031,604,984	1,264,589,827
				4,398,078,467	**8,210,148,303**

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103-12 INVESTMENT ENTITY

ULLICO INFRASTRUCTURE FUND	N/A	99,257,233	112,720,531

REGISTERED INVESTMENT COMPANIES

PIMCO FDS SHORT TERM FLTG NAV PORT II	3,942,871	39,475,111	39,483,915
PIMCO FDS PAC INVT MGMT SER ASSET BKD SECS PORTFOLIO	6,291,048	76,330,483	72,347,052
LAZARD US CORP INC-INST	1,579,966	30,130,472	28,312,990
VANGUARD REAL ESTATE ETF	1,273,060	105,193,885	112,487,582
AFL HOUSING INVESTMENT TRUST	22,523	25,524,327	21,133,653
		276,654,278	**273,765,192**

VALUE OF FUNDS HELD IN INSURANCE COMPANY GENERAL ACCOUNT

TRP STABLE VALUE FUND	98,000,000	98,000,000	1,015,623,702
		98,000,000	**1,015,623,702**

CORPORATE BONDS - PREFERRED

ALLY AUTO RECEIVABLES TRU 3 A3	5.070% 04/15/2027 DD 12/14/22	1,500,000	1,497,246	1,499,445
AMERICAN EXPRESS CO	VAR RT 05/01/2026 DD 05/01/23	400,000	398,416	398,912
AMERICREDIT AUTOMOBILE RE 2 A3	4.380% 04/18/2028 DD 06/22/22	1,500,000	1,484,238	1,485,435
AMERICREDIT AUTOMOBILE REC 2 B	0.690% 01/19/2027 DD 06/16/21	2,300,000	2,218,242	2,221,800
APIDOS CLO XXX XXXA A1A 144A	VAR RT 10/18/2031 DD 09/11/18	1,390,000	1,391,390	1,391,373
ARBOR REALTY COMMER FL2 A 144A	VAR RT 05/15/2036 DD 06/10/21	2,650,000	2,583,305	2,630,496
BMW US CAPITAL LLC 144A	VAR RT 08/12/2024 DD 08/12/21	930,000	921,044	930,856
BANK OF MONTREAL	VAR RT 12/12/2024 DD 01/12/23	1,953,000	1,956,511	1,956,320
BANK OF NOVA SCOTIA/THE	5.250% 12/06/2024 DD 12/06/22	374,000	373,301	373,712
BANK OF AMERICA AUT 1A A2 144A	5.830% 05/15/2026 DD 07/31/23	1,500,000	1,501,875	1,502,070
BANK OF AMERICA NA	5.650% 08/18/2025 DD 08/18/23	1,870,000	1,870,000	1,893,356
CCG RECEIVABLES TRUS 1 A2 144A	0.540% 12/14/2027 DD 08/14/20	22,266	21,833	22,219
CCG RECEIVABLES TRUS 2 A2 144A	0.540% 03/14/2029 DD 10/20/21	784,431	749,045	761,392
CCG RECEIVABLES TRUS 1 A2 144A	5.820% 09/16/2030 DD 03/20/23	1,487,720	1,495,565	1,497,003
CIFC FUNDING 2017-I 2A AR 144A	VAR RT 04/20/2030 DD 06/10/21	1,523,843	1,523,843	1,522,089
CLNC 2019-FL1 LTD FL1 A 144A	VAR RT 08/20/2035 DD 10/22/19	1,101	1,071	1,100
CNH EQUIPMENT TRUST 2022- B A3	3.890% 08/16/2027 DD 08/23/22	1,550,000	1,520,938	1,523,495
CANADIAN IMPERIAL BANK OF COMM	VAR RT 10/02/2026 DD 10/03/23	750,000	751,973	751,965
CARMAX AUTO OWNER TRUST 2 4 A3	0.560% 09/15/2026 DD 09/22/21	2,573,332	2,478,742	2,479,148
CARMAX AUTO OWNER TRUST 2 4 A3	5.340% 08/16/2027 DD 10/31/22	1,167,000	1,168,413	1,170,454
CARMAX AUTO OWNER TRUST 3 A2A	5.720% 11/16/2026 DD 07/26/23	1,500,000	1,503,047	1,503,225
CARVANA AUTO RECEIVABLES P1 A3	3.350% 02/10/2027 DD 03/30/22	1,904,019	1,867,947	1,870,756
CENTERPOINT ENERGY INC	VAR RT 05/13/2024 DD 05/13/21	270,000	263,714	270,003
CITIGROUP INC	VAR RT 03/17/2026 DD 03/17/22	1,570,000	1,527,469	1,528,678
COMMONWEALTH BANK OF AUST 144A	VAR RT 01/10/2025 DD 01/10/23	250,000	250,000	250,200
COMMONWEALTH BANK OF AUST 144A	VAR RT 03/13/2026 DD 03/13/23	250,000	250,000	250,553
CONNECTICUT AVENU R03 1M1 144A	VAR RT 12/25/2041 DD 12/29/21	739,052	717,741	736,614
CONNECTICUT AVENU R01 1M1 144A	VAR RT 12/25/2041 DD 01/20/22	1,424,163	1,399,297	1,420,417
CREDIT AGRICOLE SA 144A	VAR RT 07/05/2026 DD 07/05/23	1,165,000	1,165,000	1,177,233
DAIMLER TRUCK FINANCE NOR 144A	VAR RT 12/13/2024 DD 12/14/21	895,000	882,801	894,642
DEWOLF PARK CLO LTD 1A AR 144A	VAR RT 10/15/2030 DD 10/15/21	1,522,914	1,502,479	1,522,487
EXETER AUTOMOBILE RECEIV 4A A2	6.070% 12/15/2025 DD 08/30/23	1,500,000	1,500,469	1,500,555
FLAGSHIP CREDIT AUTO 3 A 144A	0.360% 07/15/2027 DD 08/19/21	272,287	263,678	269,300
FREDDIE MAC STACR DNA3 M1 144A	VAR RT 10/25/2033 DD 04/23/21	306,100	303,621	305,221
FREDDIE MAC STACR DNA7 M1 144A	VAR RT 11/25/2041 DD 11/12/21	657,425	641,422	653,744
GA GLOBAL FUNDING TRUST 144A	VAR RT 09/13/2024 DD 09/14/21	1,105,000	1,073,441	1,097,663
GM FINANCIAL AUTOMOBILE L 1 A3	5.160% 04/20/2026 DD 02/16/23	1,500,000	1,498,418	1,499,895
GENERAL MOTORS FINANCIAL CO IN	VAR RT 10/15/2024 DD 10/15/21	925,000	899,072	923,418
GM FINANCIAL CONSUMER AUT 2 A4	0.820% 10/16/2026 DD 04/14/21	1,500,000	1,418,730	1,423,860
GOLDMAN SACHS GROUP INC/THE	VAR RT 08/10/2026 DD 08/10/23	930,000	930,000	929,907
HPEFS EQUIPMENT TRU 1A A3 144A	5.410% 02/22/2028 DD 03/22/23	1,500,000	1,502,695	1,504,380
HEWLETT PACKARD ENTERPRISE CO	5.900% 10/01/2024 DD 03/21/23	200,000	199,868	200,532
JPMORGAN CHASE & CO	VAR RT 11/19/2026 DD 11/19/20	750,000	694,718	694,800
JOHN DEERE OWNER TRUST 2	0.620% 12/15/2027 DD 03/10/21	1,500,000	1,447,324	1,449,660
JPMORGAN CHASE BANK NA	VAR RT 12/08/2026 DD 12/08/23	750,000	754,650	752,828
MADISON PARK FUND 13A AR2 144A	VAR RT 04/19/2030 DD 04/19/18	221,890	218,801	221,923
MAGNETITE XV LTD 15A AR 144A	VAR RT 07/25/2031 DD 06/13/18	1,690,445	1,691,713	1,691,635
MERCEDES-BENZ FINANCE NOR 144A	VAR RT 08/01/2025 DD 08/03/23	935,000	935,000	935,842
MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 02/20/2026 DD 02/22/23	355,000	355,000	355,046
MORGAN STANLEY	VAR RT 01/24/2025 DD 01/24/22	855,000	843,116	853,735
MORGAN STANLEY	VAR RT 02/18/2026 DD 02/18/22	400,000	399,931	400,084
NAVIENT PRIVATE EDUCA A A 144A	0.840% 05/15/2069 DD 01/28/21	319,284	276,311	281,391
NISSAN AUTO LEASE TRUST 2 A A3	3.810% 05/15/2025 DD 06/29/22	1,504,362	1,496,605	1,498,194
OCP CLO 2017-13 13A A1AR 144A	VAR RT 07/15/2030 DD 09/14/21	728,028	716,802	727,706
PENSKE TRUCK LEASING CO L 144A	4.000% 07/15/2025 DD 04/08/20	750,000	731,963	733,643
PUBLIC STORAGE OPERATING CO	VAR RT 04/23/2024 DD 04/23/21	605,000	600,723	604,964
PUBLIC STORAGE OPERATING CO	VAR RT 07/25/2025 DD 07/26/23	360,000	360,000	360,878
ROYAL BANK OF CANADA	4.950% 04/25/2025 DD 04/27/23	610,000	609,604	610,122
RYDER SYSTEM INC	4.625% 06/01/2025 DD 04/06/20	750,000	742,965	744,180
SANTANDER DRIVE AUTO RECE 3 A2	6.080% 08/17/2026 DD 07/26/23	1,041,496	1,043,286	1,043,370
SANTANDER DRIVE AUTO RECE 2 A2	5.870% 03/16/2026 DD 05/17/23	1,052,138	1,052,262	1,052,328
SANTANDER DRIVE AUTO RECE 2 A3	5.210% 07/15/2027 DD 05/17/23	1,066,000	1,063,252	1,063,836
SUMITOMO MITSUI FINANCIAL GROU	VAR RT 01/13/2026 DD 01/13/23	1,255,000	1,262,028	1,264,601
SUMITOMO MITSUI TRUST BAN 144A	VAR RT 03/09/2026 DD 03/09/23	225,000	225,000	226,166
TOYOTA AUTO RECEIVABLES C A2A	3.830% 08/15/2025 DD 08/16/22	586,305	583,351	583,925
TRANSCANADA PIPELINES LTD	VAR RT 03/09/2026 DD 03/09/23	260,000	260,000	260,359
VENTAS REALTY LP	2.650% 01/15/2025 DD 07/03/19	750,000	727,133	727,253
WESTLAKE AUTOMOBILE 4A A2 144A	6.230% 01/15/2027 DD 11/15/23	1,500,000	1,506,797	1,508,175
AEP TEXAS INC	4.700% 05/15/2032 DD 05/18/22	1,185,000	1,140,100	1,159,428
AMERICAN AIRLINES 2016-2 CLASS	3.200% 12/15/2029 DD 05/16/16	1,308,530	1,125,034	1,191,626
AMERICAN CREDIT ACCEP 3 D 144A	1.340% 11/15/2027 DD 07/29/21	2,310,000	2,148,350	2,233,978
AMERICAN CREDIT ACCEP 4 F 144A	5.220% 08/13/2027 DD 10/29/20	1,250,000	1,221,094	1,244,475

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AMERICAN CREDIT ACCEP 1 D 144A	2.460% 03/13/2028 DD 01/27/22	1,850,000	1,742,914	1,779,626
ARIZONA PUBLIC SERVICE CO	3.350% 05/15/2050 DD 05/22/20	1,065,000	704,221	756,533
ARIZONA PUBLIC SERVICE CO	2.200% 12/15/2031 DD 08/16/21	1,605,000	1,228,884	1,307,947
BAT INTERNATIONAL FINANCE PLC	4.448% 03/16/2028 DD 03/16/22	525,000	487,741	516,464
BBCMS 2018-TALL MO TALL C 144A	VAR RT 03/15/2037 DD 03/28/18	835,000	645,038	678,212
BNP PARIBAS SA 144A	VAR RT 12/31/2049 DD 08/16/22	570,000	562,875	581,850
BPCE SA 144A	VAR RT 10/19/2029 DD 10/19/23	575,000	575,000	605,975
BPCE SA 144A	5.125% 01/18/2028 DD 01/18/23	490,000	489,059	489,245
BX COMMERCIAL MORT VIV2 C 144A	VAR RT 03/09/2044 DD 07/01/20	830,000	650,230	709,891
BX TRUST 2019-OC11 OC11 C 144A	3.856% 12/09/2041 DD 12/01/19	465,000	384,020	413,371
BX TRUST 2021-ARIA ARIA C 144A	VAR RT 10/15/2036 DD 10/28/21	3,700,000	3,447,142	3,574,607
BX COMMERCIAL MORT VOLT C 144A	VAR RT 09/15/2036 DD 09/29/21	1,735,000	1,635,395	1,671,829
BANK OF AMERICA CORP	VAR RT 02/13/2031 DD 02/13/20	1,200,000	978,144	1,031,880
BANK OF AMERICA CORP	VAR RT 04/22/2032 DD 04/22/21	760,000	610,280	642,854
BANK OF AMERICA CORP	VAR RT 06/14/2029 DD 06/14/21	700,000	590,268	617,512
BANK OF AMERICA CORP	VAR RT 10/20/2032 DD 10/20/21	1,015,000	797,831	843,150
BANK OF AMERICA CORP	VAR RT 04/02/2026 DD 03/22/22	1,790,000	1,710,864	1,741,169
TRUIST BANK	VAR RT 09/17/2029 DD 09/16/19	1,485,000	1,389,381	1,382,283
CF HIPPOLYTA ISSUER 1 A2 144A	1.990% 07/15/2060 DD 07/23/20	871,839	721,465	743,339
CF HIPPOLYTA ISSUER 1 B1 144A	2.280% 07/15/2060 DD 7/23/2020	1,619,014	1,414,095	1,481,705
CF HIPPOLYTA ISSUER 1A B1 144A	1.980% 03/15/2061 DD 03/18/21	2,535,184	2,122,498	2,150,749
CALIFORNIA INSTITUTE OF TECHNO	3.650% 09/01/2119 DD 11/25/19	875,000	562,284	626,561
CALPINE CORP 144A	5.125% 03/15/2028 DD 12/27/19	660,000	589,321	632,841
CITIGROUP COMMERCI SMRT A 144A	VAR RT 10/12/2040 DD 05/01/23	1,205,000	1,241,150	1,220,786
CITIGROUP INC	VAR RT 12/31/2049 DD 10/27/21	1,505,000	1,228,727	1,291,742
CITIGROUP INC	VAR RT 11/03/2032 DD 11/03/21	1,195,000	930,057	986,855
COMISION FEDERAL DE ELECT 144A	4.688% 05/15/2029 DD 02/15/22	1,010,000	893,274	948,895
CONNECTICUT AVENU R03 1M2 144A	VAR RT 12/25/2041 DD 12/29/21	953,933	910,353	940,530
CONNECTICUT AVENU R01 1B1 144A	VAR RT 10/25/2041 DD 10/27/21	3,095,000	3,040,861	3,119,977
UBS GROUP AG 144A	VAR RT 09/11/2025 DD 09/11/19	710,000	627,960	694,621
DELL INTERNATIONAL LLC / EMC C	3.375% 12/15/2041 DD 06/15/23	1,770,000	1,193,493	1,339,094
DEUTSCHE BANK AG/NEW YORK NY	VAR RT 05/28/2032 DD 05/28/21	495,000	376,507	414,384
DROP MORTGAGE TRUS FILE A 144A	VAR RT 10/15/2043 DD 04/30/21	925,000	844,063	854,469
DUKE ENERGY PROGRESS LLC	5.350% 03/15/2053 DD 03/09/23	595,000	591,472	604,948
EXETER AUTOMOBILE RECEIVA 2A D	1.400% 04/15/2027 DD 06/02/21	2,085,000	1,917,893	1,968,615
FLAGSHIP CREDIT AUTO 2 C 144A	1.270% 06/15/2027 DD 05/20/21	1,650,000	1,530,689	1,567,434
FORD CREDIT AUTO OWNE 2 D 144A	2.600% 05/15/2034 DD 11/09/21	305,000	264,802	273,978
FORD CREDIT AUTO OWNE 2 B 144A	5.920% 02/15/2036 DD 08/08/23	1,185,000	1,184,870	1,215,905
FORD CREDIT AUTO OWNE 1 D 144A	6.260% 08/15/2035 DD 02/16/23	985,000	984,680	978,341
FORD MOTOR CREDIT CO LLC	6.800% 05/12/2028 DD 04/06/23	975,000	974,873	1,019,021
FREDDIE MAC STACR DNA1 M2 144A	VAR RT 01/25/2042 DD 01/21/22	945,000	937,309	943,252
FREDDIE MAC STACR DNA2 M2 144A	VAR RT 02/25/2042 DD 02/11/22	2,560,000	2,471,268	2,642,995
FREDDIE MAC STAC HQA1 M1B 144A	VAR RT 03/25/2042 DD 03/18/22	2,410,000	2,478,909	2,495,362
GLS AUTO RECEIVABLES 2A C 144A	1.080% 06/15/2026 DD 06/14/21	723,528	692,605	711,431
GLS AUTO RECEIVABLES 2A D 144A	1.420% 04/15/2027 DD 06/14/21	1,400,000	1,281,280	1,324,344
GM FINANCIAL REVOLVIN 2 B 144A	6.210% 08/11/2036 DD 11/15/23	1,495,000	1,494,809	1,557,132
GOLDMAN SACHS GROUP INC/THE	VAR RT 01/27/2032 DD 01/27/21	805,000	614,135	651,575
GOLDMAN SACHS GROUP INC/THE	VAR RT 03/09/2027 DD 03/08/21	995,000	872,545	917,589
GOLDMAN SACHS GROUP INC/THE	VAR RT 10/21/2027 DD 10/21/21	1,220,000	1,068,171	1,116,520
HSBC HOLDINGS PLC	VAR RT 05/22/2030 DD 05/22/19	1,395,000	1,224,531	1,304,283
HERTZ VEHICLE FINANC 1A B 144A	1.560% 12/26/2025 DD 06/30/21	1,055,000	966,876	1,016,250
HYUNDAI AUTO RECEIVABLES T A C	1.330% 11/15/2027 DD 04/28/21	1,280,000	1,134,682	1,199,450
IRON MOUNTAIN INC 144A	4.875% 09/15/2029 DD 09/09/19	150,000	130,830	142,068
J.P. MORGAN CHASE C 2NU B 144A	VAR RT 01/05/2040 DD 01/01/21	1,000,000	732,500	758,510
JPMORGAN CHASE & CO	VAR RT 06/01/2028 DD 05/27/20	1,335,000	1,169,086	1,221,872
MSWF COMMERCIAL MORTGAGE 2 AS	VAR RT 12/15/2056 DD 12/01/23	1,080,000	1,112,354	1,163,376
MVW 2021-1W LLC 1WA A 144A	1.140% 01/22/2041 DD 05/20/21	469,215	428,675	431,073
MILEAGE PLUS HOLDINGS LLC 144A	6.500% 06/20/2027 DD 07/02/20	910,000	904,797	912,630
MIZUHO FINANCIAL GROUP INC	VAR RT 05/22/2030 DD 02/22/22	770,000	667,621	702,363
MORGAN STANLEY CAPITAL UBS8 A4	3.809% 12/15/2048 DD 12/01/15	1,285,000	1,214,996	1,236,877
NATIONAL RURAL UTILITIES COOPE	5.800% 01/15/2033 DD 10/31/22	1,155,000	1,209,481	1,225,363
NAVIENT PRIVATE EDUC BA A 144A	0.940% 07/15/2069 DD 03/25/21	628,607	531,481	546,938
NEVADA POWER CO	5.900% 05/01/2053 DD 10/19/22	570,000	611,929	612,260
NEW ECONOMY ASSETS P 1 A1 144A	1.910% 10/20/2061 DD 10/29/21	1,350,000	1,142,168	1,181,871
NEW ECONOMY ASSETS P 1 B1 144A	2.410% 10/20/2061 DD 10/29/21	2,115,000	1,747,305	1,715,392
NISSAN MOTOR ACCEPTANCE C 144A	1.850% 09/16/2026 DD 09/16/21	2,565,000	2,143,673	2,308,167
NOMURA HOLDINGS INC	5.099% 07/03/2025 DD 07/06/22	1,915,000	1,895,046	1,902,265
NORDSTROM INC	4.250% 08/01/2031 DD 04/08/21	1,210,000	865,271	1,006,696
OBX 2022-NQM1 TRU NQM1 A1 144A	VAR RT 11/25/2061 DD 01/01/22	694,808	580,166	596,285
ORL TRUST 2023-GLK GLKS C 144A	VAR RT 10/19/2036 DD 10/26/23	775,000	771,719	774,272
ONE MARKET PLAZA T 1MKT A 144A	3.614% 02/10/2032 DD 02/01/17	1,685,000	1,554,800	1,533,350
PECO ENERGY CO	4.800% 10/15/2043 DD 09/23/13	995,000	879,222	921,032
PHILIP MORRIS INTERNATIONAL IN	5.625% 09/07/2033 DD 09/07/23	2,070,000	2,031,436	2,165,655
PIEDMONT NATURAL GAS CO INC	5.050% 05/15/2052 DD 05/13/22	1,075,000	977,046	1,001,320
RELIANCE STANDARD LIFE GL 144A	2.500% 10/30/2024 DD 10/30/19	1,850,000	1,749,952	1,800,402
SAN DIEGO GAS & ELECTRIC CO	5.350% 04/01/2053 DD 03/10/23	750,000	742,972	762,045
SOUTHERN CALIFORNIA EDISON CO	4.000% 04/01/2047 DD 03/24/17	1,100,000	862,983	900,284
SOUTHWESTERN ELECTRIC POWER CO	3.250% 11/01/2051 DD 11/03/21	1,580,000	1,047,208	1,069,534
TAPESTRY INC	7.850% 11/27/2033 DD 11/27/23	940,000	935,065	1,005,264
TEVA PHARMACEUTICAL FINANCE NE	3.150% 10/01/2026 DD 07/21/16	956,000	836,022	885,218
UNITED AIRLINES 2023-1 CLASS A	5.800% 07/15/2037 DD 06/20/23	680,000	680,000	690,778
VERUS SECURITIZATION 6 A1 144A	VAR RT 10/25/2066 DD 10/01/21	958,847	763,828	795,785
VIRGINIA ELECTRIC AND POWER CO	5.450% 04/01/2053 DD 03/30/23	540,000	536,366	558,322
VIRGINIA ELECTRIC AND POWER CO	5.700% 08/15/2053 DD 08/10/23	800,000	797,136	851,072
WFRBS COMMERCIAL MORTGA C21 AS	3.891% 08/15/2047 DD 08/01/14	2,230,000	2,122,804	2,107,127
WELLS FARGO BANK NA	5.850% 02/01/2037 DD 01/29/07	935,000	946,865	983,311
WELLS FARGO & CO	VAR RT 03/02/2033 DD 03/02/22	980,000	864,389	858,421
WELLS FARGO & CO	VAR RT 03/24/2028 DD 03/24/22	1,705,000	1,580,910	1,627,559
WELLS FARGO & CO	VAR RT 07/25/2034 DD 07/25/23	10,000	10,000	10,203
WESTPAC BANKING CORP	VAR RT 11/18/2036 DD 11/18/21	1,261,000	942,774	1,025,937
AEP TRANSMISSION CO LLC	4.250% 09/15/2048 DD 09/07/18	155,000	130,220	133,649
ABBVIE INC	4.700% 05/14/2045 DD 05/14/15	160,000	143,355	153,006

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ABBVIE INC	4.050% 11/21/2039 DD 05/21/20	292,000	252,803	264,648
ABU DHABI NATIONAL ENERGY 144A	2.000% 04/29/2028 DD 04/29/21	200,000	177,382	180,210
ADVOCATE HEALTH & HOSPITALS CO	2.211% 06/15/2030 DD 05/05/20	865,000	711,402	744,255
ALLEGRO CLO XI LTD 2A A1A 144A	VAR RT 01/19/2033 DD 01/17/20	1,750,000	1,718,599	1,752,681
ALTRIA GROUP INC	3.400% 02/04/2041 DD 02/04/21	440,000	292,112	323,554
AMERICREDIT AUTOMOBILE REC 3 C	1.410% 08/18/2027 DD 11/17/21	300,000	270,303	278,181
AMERICREDIT AUTOMOBILE REC 2 C	1.010% 01/19/2027 DD 06/16/21	300,000	272,880	281,001
AMGEN INC	5.250% 03/02/2033 DD 03/02/23	725,000	722,116	744,350
ANHEUSER-BUSCH COS LLC / ANHEU	4.900% 02/01/2046 DD 02/01/19	710,000	658,092	696,361
ELEVANCE HEALTH INC	2.875% 09/15/2029 DD 09/09/19	165,000	145,352	151,455
APPLE INC	4.375% 05/13/2045 DD 05/13/15	120,000	110,933	114,251
ARIZONA PUBLIC SERVICE CO	3.750% 05/15/2046 DD 05/06/16	450,000	319,509	343,431
ASCENSION HEALTH	2.532% 11/15/2029 DD 10/23/19	555,000	477,023	496,026
AVIS BUDGET RENTAL C 1A A 144A	2.330% 08/20/2026 DD 01/29/20	600,000	555,612	573,582
AVIS BUDGET RENTAL C 2A A 144A	1.660% 02/20/2028 DD 11/17/21	800,000	693,160	720,632
BBCMS MORTGAGE TRUST 202 C6 A3	2.390% 02/15/2053 DD 02/01/20	2,000,000	1,681,400	1,731,020
BBCMS MORTGAGE TRUST 202 C7 A4	1.786% 04/15/2053 DD 06/01/20	1,250,000	1,005,213	1,040,388
BBCMS MORTGAGE TRUST 2 5C23 A3	VAR RT 12/15/2056 DD 12/01/23	2,200,000	2,265,970	2,348,346
BHP BILLITON FINANCE USA LTD	5.250% 09/08/2033 DD 9/8/2023	830,000	823,003	862,677
BBCMS MORTGAGE TRUST 202 C8 A3	1.617% 10/15/2053 DD 10/01/20	1,340,000	1,143,422	1,162,932
BAIN CAPITAL CREDIT 1A A1 144A	VAR RT 04/23/2031 DD 04/23/18	1,900,207	1,874,564	1,898,629
BALBOA BAY LOAN FUN 1A AR 144A	VAR RT 01/20/2032 DD 12/23/21	1,000,000	975,479	999,498
BANK OF AMERICA CORP	3.248% 10/21/2027 DD 10/21/16	155,000	143,253	147,611
BANK OF AMERICA CORP	VAR RT 01/20/2028 DD 01/20/17	400,000	373,636	384,560
BANK OF AMERICA CORP	VAR RT 07/21/2028 DD 07/21/17	1,325,000	1,221,650	1,257,677
BANK OF AMERICA CORP	VAR RT 10/22/2030 DD 10/22/19	276,000	231,523	245,110
BANK OF AMERICA CORP	VAR RT 02/13/2031 DD 02/13/20	445,000	362,728	382,656
BANK OF AMERICA CORP	VAR RT 07/23/2031 DD 07/23/20	630,000	485,024	516,254
BANK OF AMERICA CORP	VAR RT 04/25/2034 DD 04/25/23	815,000	815,000	819,303
BANK 2020-BNK25 BN25 A4	2.399% 01/15/2063 DD 02/01/20	2,000,000	1,679,080	1,731,500
BANK 2021-BNK38 BN38 A4	2.275% 12/15/2064 DD 12/01/21	1,100,000	883,872	904,013
BANK 2020-BNK26 BN26 A3	2.155% 03/15/2063 DD 03/01/20	1,200,000	991,212	1,012,812
BANK 2021-BNK34 BN34 A4	2.156% 06/15/2063 DD 06/01/21	1,500,000	1,208,535	1,198,155
BANK 2020-BNK29 BN29 A3	1.742% 11/15/2053 DD 11/01/20	600,000	471,390	469,530
BANK 2021-BNK32 BN32 A4	2.349% 04/15/2054 DD 03/01/21	2,000,000	1,655,760	1,703,580
BATTALION CLO XV L 15A A1 144A	VAR RT 01/17/2033 DD 02/25/20	1,250,000	1,223,870	1,248,070
BATTALION CLO VII 8A A1R2 144A	VAR RT 07/18/2030 DD 02/13/20	2,150,253	2,108,071	2,148,232
BENCHMARK 2020-B16 MORT B16 A4	2.483% 02/15/2053 DD 02/01/20	2,000,000	1,700,900	1,741,520
BENCHMARK 2021-B24 MORT B24 A3	2.010% 03/15/2054 DD 03/01/21	600,000	514,962	519,276
BENCHMARK 2020-B21 MORT B21 A4	1.704% 12/17/2053 DD 11/01/20	600,000	478,428	491,412
BENCHMARK 2021-B31 MORT B31 A4	2.420% 12/15/2054 DD 12/01/21	1,200,000	977,520	997,308
BENCHMARK 2023-B40 MORT B40 A2	6.930% 12/15/2056 DD 12/01/23	800,000	823,998	845,168
BERKSHIRE HATHAWAY FINANCE COR	2.850% 10/15/2050 DD 10/15/20	280,000	188,454	196,946
BLUEMOUNTAIN FUJI 2A A1AR 144A	VAR RT 10/20/2030 DD 12/22/21	885,382	874,093	885,120
BNP PARIBAS SA 144A	VAR RT 06/09/2026 DD 06/09/20	660,000	612,770	630,109
BNP PARIBAS SA 144A	VAR RT 09/15/2029 DD 09/15/21	200,000	163,534	174,116
BNP PARIBAS SA 144A	VAR RT 01/20/2033 DD 01/20/22	200,000	158,456	170,354
BOC AVIATION LTD 144A	3.500% 10/10/2024 DD 04/10/19	295,000	284,764	290,492
BOF VII AL FUNDIN CAR3 A2 144A	6.291% 07/26/2032 DD 06/29/23	486,131	486,124	489,184
BOF VII AL FUNDING CAR3 B 144A	6.632% 07/26/2032 DD 06/29/23	162,045	162,044	163,001
BP CAPITAL MARKETS AMERICA INC	2.939% 06/04/2051 DD 12/04/20	430,000	285,253	299,246
CIGNA GROUP/THE	4.375% 10/15/2028 DD 04/15/19	600,000	579,792	594,822
CIGNA GROUP/THE	4.500% 02/25/2026 DD 02/25/20	570,000	561,809	566,061
COMM 2014-UBS3 MORTGAG UBS3 A4	3.819% 06/10/2047 DD 06/01/14	390,000	378,667	385,776
COMM 2015-PC1 MORTGAGE PC1 A5	3.902% 07/10/2050 DD 07/01/15	698,000	669,110	678,463
COMM 2015-CCRE26 MORTG CR26 A4	3.630% 10/10/2048 DD 10/01/15	1,275,000	1,211,263	1,227,736
CVS HEALTH CORP	3.250% 08/15/2029 DD 08/15/19	320,000	282,704	298,323
CARMAX AUTO OWNER TRUST 20 2 C	1.340% 02/16/2027 DD 04/21/21	300,000	271,329	281,184
CARMAX AUTO OWNER TRUST 20 4 C	1.380% 07/15/2027 DD 09/22/21	200,000	176,070	184,834
CARLYLE US CLO 2021 5A A1 144A	VAR RT 07/20/2034 DD 07/08/21	1,500,000	1,447,924	1,501,078
CHARTER COMMUNICATIONS OPERATI	4.800% 03/01/2050 DD 10/24/19	935,000	680,643	724,681
CITIGROUP INC	VAR RT 04/24/2025 DD 04/24/19	265,000	256,759	262,983
CITIGROUP INC	VAR RT 05/25/2034 DD 05/25/23	130,000	130,000	134,762
CITIGROUP COMMERCIAL M GC46 A4	2.477% 02/15/2053 DD 02/01/20	1,200,000	1,003,980	1,024,200
COMCAST CORP	3.999% 11/01/2049 DD 10/19/17	310,000	246,097	259,597
CONNECTICUT AVENU R08 1M1 144A	VAR RT 10/25/2043 DD 11/20/23	124,668	124,668	124,941
CONOCOPHILLIPS CO	5.050% 09/15/2033 DD 08/17/23	780,000	778,495	803,002
CREDIT AGRICOLE SA/LONDON 144A	VAR RT 06/16/2026 DD 06/16/20	770,000	702,425	730,530
UBS GROUP AG 144A	VAR RT 06/05/2026 DD 06/05/20	385,000	329,083	366,197
CROWN POINT CLO 11 11A A 144A	VAR RT 01/17/2034 DD 12/23/21	1,000,000	962,005	996,048
DBJPM 20-C9 MORTGAGE TRU C9 A4	1.644% 08/15/2053 DD 08/01/20	1,300,000	1,055,262	1,070,498
DAIMLER TRUCK FINANCE NOR 144A	1.625% 12/13/2024 DD 12/14/21	1,245,000	1,156,020	1,199,209
DANSKE BANK A/S 144A	VAR RT 09/22/2026 DD 09/22/23	415,000	415,000	422,217
DIAGEO CAPITAL PLC	2.125% 04/29/2032 DD 04/29/20	365,000	291,376	305,085
DUKE ENERGY OHIO INC	5.250% 04/01/2033 DD 03/22/23	45,000	44,975	46,434
ELFI GRADUATE LOAN PR A A 144A	1.730% 08/25/2045 DD 06/25/20	226,242	195,324	198,933
ELEVATION CLO 2021 13A A1 144A	VAR RT 07/15/2034 DD 06/28/21	1,000,000	973,249	993,285
ENTERGY ARKANSAS LLC	2.650% 06/15/2051 DD 09/11/20	680,000	415,235	428,998
ENTERPRISE PRODUCTS OPERATING	3.700% 01/31/2051 DD 01/15/20	185,000	134,393	147,785
EXPERIAN FINANCE PLC 144A	2.750% 03/08/2030 DD 12/10/19	310,000	257,117	271,548
FMC CORP	5.650% 05/18/2033 DD 05/18/23	890,000	844,316	885,532
FORD CREDIT AUTO OWNE 2 B 144A	1.910% 05/15/2034 DD 11/09/21	100,000	86,050	90,940
FORD CREDIT AUTO OWNE 2 A 144A	1.060% 04/15/2033 DD 10/09/20	300,000	268,863	279,726
FORD CREDIT AUTO OWNE 1 A 144A	3.520% 07/15/2030 DD 1/18/2019	870,000	853,000	869,226
FORD CREDIT AUTO OWNE 1 B 144A	1.610% 10/17/2033 DD 04/13/21	140,000	123,725	128,538
FREDDIE MAC STAC DNA1 M1A 144A	VAR RT 01/25/2042 DD 01/21/22	284,886	275,776	283,954
GS MORTGAGE SECURITIES GC47 A4	2.125% 05/12/2053 DD 05/01/20	1,000,000	818,640	842,440
GS MORTGAGE SECURITIES GC45 A4	2.658% 02/13/2053 DD 01/01/20	2,000,000	1,707,120	1,759,080
GLS AUTO RECEIVABLES 4A B 144A	1.530% 04/15/2026 DD 12/17/21	175,814	168,151	174,185
GM FINANCIAL REVOLVIN 1 B 144A	1.490% 06/12/2034 DD 09/22/21	100,000	85,260	89,968
GS MORTGAGE SECURITIES GSA2 A4	1.721% 12/12/2053 DD 12/01/20	1,200,000	943,812	963,348
GENERAL MOTORS FINANCIAL CO IN	2.400% 10/15/2028 DD 10/15/21	1,540,000	1,279,093	1,368,567

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GEORGIA POWER CO	4.300% 03/15/2042 DD 03/06/12	290,000	250,476	257,294
GOLDMAN SACHS GROUP INC/THE	VAR RT 04/23/2029 DD 01/23/18	320,000	292,806	304,003
GOLDMAN SACHS GROUP INC/THE	VAR RT 09/10/2027 DD 06/10/21	2,145,000	1,852,744	1,945,451
HPS LOAN MANAGEME 16 A1RR 144A	VAR RT 04/20/2034 DD 06/21/21	1,000,000	977,685	998,162
HEALTH CARE SERVICE CORP 144A	2.200% 06/01/2030 DD 06/01/20	550,000	443,405	469,260
HERTZ VEHICLE FINANC 1A A 144A	1.210% 12/26/2025 DD 06/30/21	400,000	369,696	386,124
HERTZ VEHICLE FINANC 2A A 144A	1.680% 12/27/2027 DD 06/30/21	400,000	348,588	362,400
HERTZ VEHICLE FINANC 2A A 144A	2.330% 06/26/2028 DD 01/19/22	1,100,000	965,591	1,000,659
HERTZ VEHICLE FINANC 1A A 144A	5.490% 06/25/2027 DD 03/02/23	700,000	699,849	702,597
HERTZ VEHICLE FINANC 3A A 144A	5.940% 02/25/2028 DD 08/24/23	500,000	499,883	509,390
HOME PARTNERS OF AMER 3 A 144A	2.200% 01/17/2041 DD 12/22/21	355,426	299,770	309,281
HUNTINGTON BANCSHARES INC/OH	VAR RT 08/21/2029 DD 08/21/23	405,000	404,951	417,968
INTEL CORP	5.625% 02/10/2043 DD 02/10/23	70,000	69,958	75,079
JPMBB COMMERCIAL MORTGA C19 A4	3.997% 04/15/2047 DD 05/01/14	40,413	39,472	40,213
JPMORGAN CHASE & CO	VAR RT 01/23/2029 DD 01/23/18	1,915,000	1,740,850	1,816,397
JPMORGAN CHASE & CO	VAR RT 05/13/2031 DD 05/13/20	135,000	111,557	118,822
JPMORGAN CHASE & CO	VAR RT 04/22/2032 DD 04/22/21	415,000	333,668	351,683
JPMORGAN CHASE & CO	VAR RT 12/10/2025 DD 12/10/21	420,000	389,050	404,372
JPMORGAN CHASE & CO	VAR RT 07/24/2029 DD 07/24/23	310,000	310,000	314,848
LCM 34 LTD 34A A1 144A	VAR RT 10/20/2034 DD 09/29/21	2,000,000	1,977,500	1,991,272
AKER BP ASA 144A	3.100% 07/15/2031 DD 06/23/21	200,000	164,180	171,350
MSWF COMMERCIAL MORTGAGE 2 A2	6.890% 12/15/2056 DD 12/1/2023	1,000,000	1,029,971	1,050,200
MADISON PARK FUNDI 33A AR 144A	VAR RT 10/15/2032 DD 02/02/22	1,000,000	980,714	996,895
MARATHON PETROLEUM CORP	5.125% 12/15/2026 DD 12/15/18	165,000	164,196	166,869
MERCK & CO INC	2.750% 12/10/2051 DD 12/10/21	450,000	302,144	310,739
FIRSTENERGY PENNSYLVANIA 144A	5.200% 04/01/2028 DD 03/30/23	230,000	229,680	231,863
MICROSOFT CORP	2.921% 03/17/2052 DD 03/17/21	145,000	103,576	107,541
MIDAMERICAN ENERGY CO	3.650% 08/01/2048 DD 02/01/18	230,000	181,873	182,797
MYMICHIGAN HEALTH	3.409% 06/01/2050 DD 10/28/20	175,000	120,934	129,273
MILL CITY MORTGAGE 4 A1B 144A	VAR RT 04/25/2066 DD 11/01/18	279,605	265,013	270,250
MILL CITY MORTGAGE GS1 A1 144A	VAR RT 07/25/2059 DD 09/01/19	292,749	272,219	278,598
MORGAN STANLEY	VAR RT 07/22/2028 DD 07/24/17	1,550,000	1,427,519	1,481,087
MORGAN STANLEY	3.625% 01/20/2027 DD 01/20/17	50,000	47,209	48,506
MORGAN STANLEY	VAR RT 07/21/2032 DD 07/20/21	275,000	210,947	224,529
MORGAN STANLEY	VAR RT 07/20/2029 DD 07/21/23	350,000	350,000	356,944
MORGAN STANLEY CAPITAL I L4 A2	2.449% 02/15/2053 DD 02/01/20	2,300,000	1,915,992	1,997,711
MORGAN STANLEY CAPITAL I L7 A4	2.322% 10/15/2054 DD 10/01/21	800,000	636,648	664,160
NAVIENT PRIVATE EDUC DA A 144A	1.690% 05/15/2069 DD 06/11/20	77,140	69,391	70,223
NEXTERA ENERGY CAPITAL HOLDING	4.900% 02/28/2028 DD 02/09/23	715,000	713,520	721,735
NORTHERN STATES POWER CO/MN	2.600% 06/01/2051 DD 06/15/20	580,000	371,397	381,124
NORTHERN TRUST CORP	1.950% 05/01/2030 DD 05/01/20	570,000	469,697	490,445
BOC AVIATION USA CORP 144A	1.625% 04/29/2024 DD 04/29/21	200,000	189,596	197,460
OCP CLO 2015-9 LT 9A A1R2 144A	VAR RT 01/15/2033 DD 03/09/22	1,000,000	979,664	997,313
ONEMAIN DIRECT AUTO 1A A 144A	3.630% 09/14/2027 DD 03/15/19	1,300,000	1,248,234	1,272,986
ONEMAIN DIRECT AUTO 1A B 144A	1.260% 07/14/2028 DD 10/15/21	600,000	522,564	547,542
ONEMAIN DIRECT AUTO 1A C 144A	1.420% 07/14/2028 DD 10/15/21	400,000	339,976	363,720
ONEMAIN FINANCIAL IS 2A A 144A	1.750% 09/14/2035 DD 08/21/20	600,000	524,706	552,966
ONEMAIN FINANCIAL I 2A A1 144A	5.840% 09/15/2036 DD 08/22/23	1,000,000	999,799	1,020,400
ONTARIO TEACHERS' CADILLA 144A	2.500% 10/15/2031 DD 10/15/21	275,000	210,350	223,047
ORACLE CORP	4.300% 07/08/2034 DD 07/08/14	451,000	409,932	422,276
PNC BANK NA	2.700% 10/22/2029 DD 10/22/19	250,000	211,455	219,433
PPL ELECTRIC UTILITIES CORP	3.950% 06/01/2047 DD 05/11/17	300,000	245,043	254,556
PETROLEOS MEXICANOS	6.375% 01/23/2045 DD 07/23/14	290,000	179,693	188,999
PETROLEOS MEXICANOS	6.750% 09/21/2047 DD 09/21/16	243,000	154,968	159,228
PETROLEOS MEXICANOS	6.500% 03/13/2027 DD 03/13/18	50,000	45,621	46,593
PHILIP MORRIS INTERNATIONAL IN	5.125% 02/15/2030 DD 02/15/23	970,000	962,027	987,974
PHILIP MORRIS INTERNATIONAL IN	5.250% 09/07/2028 DD 09/07/23	450,000	444,978	463,302
PRESIDENT AND FELLOWS OF HARVA	5.625% 10/01/2038 DD 01/30/08	270,000	290,075	297,653
PRESIDENT AND FELLOWS OF HARVA	2.517% 10/15/2050 DD 04/21/20	205,000	134,265	139,060
PUBLIC SERVICE ELECTRIC AND GA	2.050% 08/01/2050 DD 08/06/20	295,000	165,884	172,723
PUBLIC SERVICE ELECTRIC AND GA	4.650% 03/15/2033 DD 03/27/23	430,000	429,600	430,886
QATARENERGY 144A	2.250% 07/12/2031 DD 07/12/21	200,000	165,492	170,058
REALTY INCOME CORP	3.250% 01/15/2031 DD 05/08/20	590,000	513,324	536,823
ROCHE HOLDINGS INC 144A	2.607% 12/13/2051 DD 12/13/21	365,000	237,341	247,025
SFS AUTO RECEIVABLES 1A C 144A	5.970% 02/20/2031 DD 06/30/23	100,000	99,996	100,472
SANTANDER CONSUMER A AA C 144A	1.030% 11/16/2026 DD 01/20/21	400,000	363,520	377,888
SANTANDER DRIVE AUTO RECEI 3 C	5.770% 11/15/2030 DD 07/26/23	300,000	299,951	303,954
SANTANDER DRIVE AUTO RECEI 2 C	0.900% 06/15/2026 DD 05/26/21	40,186	39,092	40,024
SANTANDER DRIVE AUTO RECEI 3 C	0.950% 09/15/2027 DD 07/21/21	160,245	154,130	158,821
SANTANDER DRIVE AUTO RECEI 1 C	5.090% 05/15/2030 DD 01/25/23	200,000	199,964	198,444
SANTANDER DRIVE AUTO RECEI 4 C	6.040% 12/15/2031 DD 08/23/23	500,000	499,875	508,565
CHARLES SCHWAB CORP/THE	1.650% 03/11/2031 DD 12/11/20	540,000	421,805	433,841
CHARLES SCHWAB CORP/THE	2.750% 10/01/2029 DD 04/01/21	173,000	151,401	156,030
SOFI PROFESSIONAL L C AFX 144A	1.950% 02/15/2046 DD 05/19/20	83,577	74,924	76,049
SOFI PROFESSIONAL A A2FX 144A	2.540% 05/15/2046 DD 01/17/20	313,665	284,077	292,923
SOUND POINT CLO XXI 2A AR 144A	VAR RT 07/15/2034 DD 06/04/21	1,750,000	1,723,663	1,740,006
DOMINION ENERGY SOUTH CAROLINA	5.100% 06/01/2065 DD 05/22/15	115,000	105,467	108,762
SOUTHERN CALIFORNIA EDISON CO	3.650% 02/01/2050 DD 01/09/20	60,000	44,101	46,648
SUMITOMO MITSUI FINANCIAL GROU	2.348% 01/15/2025 DD 01/15/20	680,000	643,314	660,110
SUMITOMO MITSUI FINANCIAL GROU	5.716% 09/14/2028 DD 09/14/23	560,000	560,000	580,462
TCW CLO 2019-2 LTD 2A A1R 144A	VAR RT 10/20/2032 DD 02/18/22	2,000,000	1,963,758	1,995,017
TEACHERS INSURANCE & ANNU 144A	3.300% 05/15/2050 DD 05/07/20	170,000	118,454	125,933
TOLL BROTHERS FINANCE CORP	4.350% 02/15/2028 DD 01/22/18	1,005,000	918,088	982,558
TOWD POINT MORTGAGE 4 M1 144A	VAR RT 07/25/2056 DD 09/01/16	490,000	464,731	474,751
TOWD POINT MORTGAGE 4 M2 144A	VAR RT 07/25/2056 DD 09/01/16	500,000	466,080	476,740
TOWD POINT MORTGAGE 6 A1 144A	VAR RT 03/25/2058 DD 10/01/18	275,313	259,948	263,381
TOYOTA AUTO LOAN EXT 1A A 144A	1.350% 05/25/2033 DD 06/08/20	200,000	183,098	189,844
TRUSTEES OF PRINCETON UNIVERSI	5.700% 03/01/2039 DD 01/21/09	370,000	401,979	417,956
TRUSTEES OF BOSTON UNIVERSITY	4.061% 10/01/2048 DD 08/17/18	180,000	150,068	157,786
US BANCORP	VAR RT 06/12/2034 DD 06/12/23	135,000	135,000	139,525
UNITEDHEALTH GROUP INC	4.750% 05/15/2052 DD 05/20/22	90,000	84,154	86,885
UNITEDHEALTH GROUP INC	5.050% 04/15/2053 DD 03/28/23	901,000	895,011	914,019

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UNIVERSITY OF CHICAGO/THE	2.761% 04/01/2045 DD 03/18/20	75,000	56,383	56,724
WELLS FARGO & CO	VAR RT 10/30/2030 DD 10/31/19	290,000	247,225	258,149
WELLS FARGO & CO	VAR RT 02/11/2031 DD 02/11/20	425,000	352,937	367,795
WELLS FARGO & CO	VAR RT 04/04/2051 DD 03/30/20	520,000	461,287	494,832
WELLS FARGO & CO	VAR RT 04/24/2034 DD 04/24/23	185,000	185,000	186,130
WELLS FARGO & CO	VAR RT 07/25/2029 DD 07/25/23	800,000	800,000	817,680
WELLS FARGO COMMERCIAL C39 A4	3.157% 09/15/2050 DD 08/01/17	2,000,000	1,842,266	1,876,360
WILLIAMS COS INC/THE	5.400% 03/02/2026 DD 03/02/23	795,000	796,439	803,324
PALMER SQUARE CLO 2A A1R2 144A	VAR RT 07/20/2030	1,001,183	981,165	1,000,233
BANK OF AMERICA CORP	VAR RT 07/22/2033 DD 07/22/22	10,425,000	9,917,738	10,326,692
BENCHMARK 2019-B15 MORT B15 A5	2.928% 12/15/2072 DD 12/01/19	6,144,000	5,302,550	5,327,217
BUSINESS JET SECURIT 1A A 144A	4.455% 06/15/2037 DD 05/16/22	2,722,594	2,555,835	2,581,999
BUSINESS JET SECURIT 1A A 144A	2.162% 04/15/2036 DD 03/15/21	1,280,283	1,124,153	1,184,300
COMM 2016-787S MOR 787S A 144A	3.545% 02/10/2036 DD 03/01/16	5,725,000	5,245,363	5,341,024
CITIBANK NA	5.803% 09/29/2028 DD 09/29/23	10,200,000	10,474,380	10,663,182
FLAGSTAR MORTGAGE 11IN A6 144A	VAR RT 11/25/2051 DD 10/01/21	2,999,700	2,567,403	2,603,890
GOLDMAN SACHS GROUP INC/THE	4.000% 03/03/2024 DD 03/03/14	3,900,000	3,848,754	3,888,573
JPMORGAN CHASE & CO	VAR RT 10/23/2029 DD 10/23/23	10,725,000	11,038,170	11,285,274
MANHATTAN WEST 2020 1MW A 144A	2.130% 09/10/2039 DD 08/01/20	6,205,000	5,318,753	5,484,910
NEW ECONOMY ASSETS P 1 A1 144A	1.910% 10/20/2061 DD 10/29/21	7,325,000	6,222,821	6,412,745
PROGRESS RESIDENTI SFR4 A 144A	1.558% 05/17/2038 DD 05/06/21	5,333,181	4,685,082	4,856,394
TRP - TRIP RAIL MASTE 2 A 144A	2.150% 06/19/2051 DD 06/15/21	2,493,338	2,126,643	2,225,579
WELLS FARGO & CO	VAR RT 10/23/2029 DD 10/23/23	10,050,000	10,287,180	10,601,544
AMMC CLO XII LTD 12A AR2 144A	VAR RT 11/10/2030 DD 07/02/21	182,801	178,465	182,482
APIDOS CLO XXVI 26A A1AR 144A	VAR RT 07/18/2029 DD 07/19/21	484,660	477,593	483,956
APIDOS CLO XXVII 27A A1R 144A	VAR RT 07/17/2030 DD 06/15/21	256,516	253,304	256,057
ATLAS SENIOR LOAN FU 8A A 144A	VAR RT 01/16/2030 DD 07/21/17	420,780	416,316	420,213
CIFC FUNDING 2017- 4A A1R 144A	VAR RT 10/24/2030 DD 06/17/21	759,353	750,386	758,783
CRESTLINE DENALI C 1A AR2 144A	VAR RT 10/23/2031 DD 09/22/21	295,041	289,435	295,080
ELLINGTON FINANCIAL 1 A1 144A	VAR RT 005/25/2065 DD 05/01/20	65,609	63,297	63,325
GS MORTGAGE SECURI GTWY A 144A	VAR RT 08/15/2039 DD 08/30/22	1,300,000	1,307,917	1,307,540
GALAXY XV CLO LTD 15A ARR 144A	VAR RT 10/15/2030 DD 06/09/21	696,246	678,677	695,488
HARBORVIEW MORTGAGE LO 11 2A1A	VAR RT 08/19/2045 DD 08/31/05	555,475	497,661	504,993
LCM XV LP 15A AR2 144A	VAR RT 07/20/2030 DD 04/06/21	174,630	170,307	174,344
LOANCORE 2022-CRE7 CRE7 A 144A	VAR RT 01/17/2037 DD 02/23/22	400,000	387,957	392,353
MF1 2021-FL6 LTD FL6 A 144A	VAR RT 07/16/2036 DD 06/24/21	482,464	463,159	474,308
MKS CLO 2017-1 LTD 1A AR 144A	VAR RT 07/20/2030 DD 03/18/21	625,992	608,546	625,346
ACAS CLO 2015-1 LT 1A AR3 144A	VAR RT 10/18/2028 DD 06/22/21	519,966	513,466	519,301
MILL CITY MORTGAGE GS2 A1 144A	VAR RT 08/25/2059 DD 10/01/19	600,632	561,945	566,780
MOUNTAIN VIEW CLO 9A A1R 144A	VAR RT 07/15/2031 DD 06/26/18	490,411	480,988	490,802
NEW RESIDENTIAL M RPL3 A1 144A	VAR RT 07/25/2059 DD 09/01/19	714,378	664,300	672,294
REGATTA VIII FUNDING 1A A 144A	VAR RT 10/17/2030 DD 09/27/17	454,845	449,873	454,866
CITIGROUP GLOBAL MAR 1 A1 144A	VAR RT 05/25/2032 DD 05/30/02	4,364	3,871	4,356
SOUND POINT CLO XVI 2A AR 144A	VAR RT 07/25/2030 DD 03/18/21	688,074	677,753	687,264
TRTX 2022-FL5 ISSUE FL5 A 144A	VAR RT 02/15/2039 DD 02/16/22	300,000	293,056	293,914
VENTURE XIV CLO L 14A ARR 144A	VAR RT 08/28/2029 DD 02/28/20	64,121	63,466	64,158
VENTURE XXIV CLO 24A ARR 144A	VAR RT 10/20/2028 DD 03/18/21	471,129	460,926	470,759
VENTURE XXVII CLO 27A AR 144A	VAR RT 07/20/2030 DD 02/19/21	899,662	876,688	899,144
VENTURE 36 CLO L 36A A1AR 144A	VAR RT 04/20/2032 DD 06/09/21	300,000	292,491	299,154
VERUS SECURITIZAT INV1 A1 144A	VAR RT 03/25/2060 DD 05/01/20	18,850	18,000	18,633
VOYA CLO 2015-1 LT 1A A1R 144A	VAR RT 01/18/2029 DD 12/21/17	324,038	320,695	324,041
THL CREDIT WIND RIV 3A AR 144A	VAR RT 07/15/2031 DD 09/14/21	200,000	194,635	198,618
AEP TEXAS RESTORATION FUN 1 A1	2.056% 02/01/2027 DD 09/18/19	736,847	717,321	725,249
ALLY AUTO RECEIVABLES TRU 3 A3	5.070% 04/15/2027 DD 12/14/22	700,000	698,715	699,741
AMERICREDIT AUTOMOBILE REC 2 B	0.690% 01/19/2027 DD 06/16/21	950,000	916,230	917,700
APIDOS CLO XXX XXXA A1A 144A	VAR RT 10/18/2031 DD 09/11/18	1,000,000	1,001,000	1,000,988
BMW US CAPITAL LLC 144A	VAR RT 08/12/2024 DD 08/12/21	1,795,000	1,777,714	1,796,651
BPCE SA 144A	VAR RT 01/14/2025 DD 01/14/22	1,045,000	1,023,933	1,042,586
BSPRT 2021-FL7 ISSU FL7 A 144A	VAR RT 12/15/2038 DD 12/21/21	500,000	495,547	493,357
BANK OF AMERICA CORP	VAR RT 02/13/2026 DD 02/13/20	902,000	865,965	866,741
CCG RECEIVABLES TRUS 1 A2 144A	0.540% 12/14/2027 DD 08/14/20	29,351	28,780	29,289
CCG RECEIVABLES TRUS 1 A2 144A	5.820% 09/16/2030 DD 03/20/23	279,691	281,166	281,437
CIFC FUNDING 2017-I 2A AR 144A	VAR RT 04/20/2030 DD 06/10/21	896,378	896,378	895,347
CNH EQUIPMENT TRUST 2022- B A3	3.890% 08/16/2027 DD 08/23/22	900,000	883,125	884,610
CARMAX AUTO OWNER TRUST 2 4 A3	0.560% 09/15/2026 DD 09/22/21	948,070	913,221	913,370
CARMAX AUTO OWNER TRUST 2 4 A3	5.340% 08/16/2027 DD 10/31/22	500,000	500,605	501,480
CARMAX AUTO OWNER TRUST 3 A2A	5.720% 11/16/2026 DD 07/26/23	1,000,000	1,002,031	1,002,150
CARVANA AUTO RECEIVABLES P1 A3	3.350% 02/10/2027 DD 03/30/22	902,154	885,062	886,393
CITIGROUP INC	VAR RT 03/17/2026 DD 03/17/22	930,000	904,806	905,522
CONNECTICUT AVENU R06 1M1 144A	VAR RT 05/25/2042 DD 06/10/22	832,742	845,629	856,117
DELL EQUIPMENT FINAN 3 A3 144A	5.930% 04/23/2029 DD 10/18/23	1,000,000	1,016,289	1,018,610
EXETER AUTOMOBILE RECEIV 4A A2	6.070% 12/15/2025 DD 08/30/23	900,000	900,281	900,333
FS RIALTO 2022-FL4 FL4 A 144A	VAR RT 01/19/2039 DD 03/31/22	500,000	495,469	496,784
FREDDIE MAC STACR DNA3 M1 144A	VAR RT 10/25/2033 DD 04/23/21	368,890	360,671	367,831
FREDDIE MAC STAC DNA1 M1A 144A	VAR RT 01/25/2042 DD 01/21/22	427,329	413,664	425,931
GENERAL MOTORS FINANCIAL CO IN	VAR RT 10/15/2024 DD 10/15/21	1,535,000	1,491,974	1,532,375
GM FINANCIAL CONSUMER AUT 2 A4	0.820% 10/16/2026 DD 04/14/21	1,000,000	945,820	949,240
HPEFS EQUIPMENT TRU 2A A2 144A	6.040% 01/21/2031 DD 09/27/23	1,007,000	1,013,530	1,014,260
JPMORGAN CHASE & CO	VAR RT 11/19/2026 DD 11/19/20	700,000	648,403	648,480
JDE PEET'S NV 144A	0.800% 09/24/2024 DD 09/24/21	670,000	612,226	644,259
JPMORGAN CHASE BANK NA	VAR RT 12/08/2026 DD 12/08/23	450,000	452,790	451,697
KREF 2022-FL3 LTD FL3 A 144A	VAR RT 02/17/2039 DD 02/10/22	500,000	495,703	493,370
KEURIG DR PEPPER INC	0.750% 03/15/2024 DD 03/15/21	1,420,000	1,348,389	1,405,885
MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 02/20/2026 DD 02/22/23	1,160,000	1,160,000	1,160,151
MORGAN STANLEY	VAR RT 02/18/2026 DD 02/18/22	450,000	449,923	450,095
NATWEST MARKETS PLC 144A	VAR RT 08/12/2024 DD 05/12/21	1,195,000	1,174,458	1,194,725
NAVIENT PRIVATE EDUC HA A 144A	1.310% 01/15/2069 DD 11/17/20	1,008,731	905,941	923,473
NAVIENT PRIVATE EDUC GA A 144A	1.170% 09/16/2069 DD 09/16/20	163,072	144,748	146,028
NAVIENT PRIVATE EDUCA A A 144A	0.840% 05/15/2069 DD 01/28/21	450,754	390,087	397,258
NAVIENT PRIVATE EDUC CA A 144A	1.060% 10/15/2069 DD 05/27/21	1,569,870	1,335,975	1,361,407
NEW RESIDENTIAL MOR 5A A1 144A	VAR RT 06/25/2057 DD 07/31/17	539,851	527,882	536,034
PENSKE TRUCK LEASING CO L 144A	4.000% 07/15/2025 DD 04/08/20	450,000	439,178	440,186

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PHILLIPS 66	0.900% 02/15/2024 DD 11/18/20	860,000	822,418	854,677
RYDER SYSTEM INC	4.625% 06/01/2025 DD 04/06/20	450,000	445,779	446,508
SANTANDER DRIVE AUTO RECE 6 A3	5.930% 07/17/2028 DD 11/21/23	1,000,000	1,015,234	1,018,460
SANTANDER DRIVE AUTO RECE 2 A3	5.210% 07/15/2027 DD 05/17/23	1,000,000	997,422	997,970
TOWD POINT MORTGAGE 5 A1 144A	VAR RT 02/25/2057 DD 10/30/17	112,657	110,662	113,778
TOYOTA LEASE OWNER T A A3 144A	4.930% 04/20/2026 DD 04/18/23	1,000,000	996,211	998,220
VENTAS REALTY LP	2.650% 01/15/2025 DD 07/03/19	465,000	450,822	450,897
AEP TEXAS INC	5.400% 06/01/2033 DD 05/24/23	646,000	644,953	657,208
ABU DHABI CRUDE OIL PIPEL 144A	4.600% 11/02/2047 DD 11/02/17	1,383,000	1,284,935	1,267,755
AMAZON.COM INC	4.700% 12/01/2032 DD 12/01/22	1,536,000	1,525,571	1,581,266
AMERICAN EXPRESS CREDIT AC 4 A	5.150% 09/15/2030 DD 09/19/23	2,185,000	2,184,116	2,247,600
AMERICAN TRANSMISSION SYS 144A	2.650% 01/15/2032 DD 12/01/21	1,700,000	1,410,350	1,440,903
AMGEN INC	5.250% 03/02/2030 DD 03/02/23	1,200,000	1,197,228	1,235,244
ANGEL OAK MORTGAGE T 1 A1 144A	VAR RT 12/25/2059 DD 01/01/20	26,337	24,602	24,643
APACHE CORP	4.750% 04/15/2043 DD 04/09/12	2,039,000	1,503,154	1,603,735
APIDOS CLO XX 20A A2RR 144A	VAR RT 07/16/2031 DD 07/16/18	1,000,000	958,152	994,979
BB-UBS TRUST TFT A 144A	2.892% 06/05/2030 DD 12/01/12	34,922	33,982	30,792
BMW VEHICLE LEASE TRUST 2 2 A3	5.990% 09/25/2026 DD 10/11/23	2,700,000	2,699,945	2,739,069
BMO 2023-C5 MORTGAGE TRU C5 A4	5.494% 06/15/2056 DD 06/01/23	997,000	1,006,970	1,031,147
BAIN CAPITAL CREDIT 2A AR 144A	VAR RT 10/17/2032 DD 10/07/21	1,230,000	1,203,247	1,231,874
BAIN CAPITAL CREDIT 2A A1 144A	VAR RT 07/19/2031 DD 07/12/18	958,125	939,760	958,446
BALLYROCK CLO 23 L 23A A1 144A	VAR RT 04/25/2036 DD 02/23/23	2,000,000	2,000,000	2,010,962
BANK OF AMERICA CORP	VAR RT 07/21/2028 DD 07/21/17	683,000	629,726	648,297
BANK OF AMERICA CORP	VAR RT 03/05/2029 DD 03/05/18	1,340,000	1,238,562	1,280,316
BANK OF AMERICA CORP	VAR RT 03/15/2025 DD 03/15/19	2,683,000	2,635,904	2,670,283
BANK OF AMERICA CORP	VAR RT 03/11/2027 DD 03/11/21	2,001,000	1,770,985	1,851,665
BANK OF AMERICA CORP	VAR RT 04/22/2032 DD 04/22/21	1,267,000	1,046,157	1,071,705
BANK5 2023-5YR4 5YR4 A3	6.500% 12/15/2056 DD 12/01/23	1,180,000	1,247,988	1,248,983
BANK OF NEW YORK MELLON CORP/T	VAR RT 07/26/2030 DD 07/26/22	985,000	952,909	979,149
BANK OF NEW YORK MELLON CORP/T	VAR RT 04/26/2034 DD 04/26/23	705,000	705,000	703,082
BANK 2022-BNK44 BNK44 A5	VAR RT 11/15/2055 DD 11/01/22	1,040,000	1,087,206	1,099,020
BAYER CORP/NJ 144A	6.650% 02/15/2028 DD 02/12/98	571,000	589,015	597,563
BLUEMOUNTAIN FUJI 1A A1R 144A	VAR RT 07/20/2029 DD 03/18/21	646,142	640,650	646,275
BLUEMOUNTAIN CLO X 31A A1 144A	VAR RT 04/19/2034 DD 06/04/21	1,200,000	1,176,360	1,195,255
CIGNA GROUP/THE	4.375% 10/15/2028 DD 04/15/19	335,000	323,717	332,109
CIM TRUST 2020-IN INV1 A2 144A	VAR RT 04/25/2050 DD 09/01/20	1,167,633	993,582	958,556
COMM 2015-LC21 MORTGAG LC21 AM	VAR RT 07/10/2048 DD 06/01/15	1,064,000	1,021,648	1,015,694
COMM 2014-CCRE17 MORTG CR17 AM	4.174% 05/10/2047 DD 05/01/14	1,280,000	1,241,900	1,209,434
CVS HEALTH CORP	5.050% 03/25/2048 DD 03/09/18	966,000	923,293	907,683
CAPITAL ONE MULTI-ASSET B3 B3	VAR RT 05/15/2028 DD 08/04/05	1,850,000	1,815,963	1,838,771
CAPITAL ONE MULTI-ASSET E A2 A	3.490% 05/15/2027 DD 06/14/22	3,640,000	3,516,179	3,571,968
CAPITAL ONE PRIME AUTO RE 1 A2	2.710% 06/16/2025 DD 05/04/22	757,325	747,397	754,637
CARLYLE GLOBAL MA 3A A1A2 144A	VAR RT 01/14/2032 DD 12/14/18	676,073	668,299	676,329
CARLYLE GLOBAL MAR 2RA A1 144A	VAR RT 05/15/2031 DD 05/24/18	788,955	782,644	788,185
CENTERPOINT ENERGY HOUSTON ELE	5.200% 10/01/2028 DD 09/18/23	1,956,000	1,953,809	2,020,392
CENTERPOINT ENERGY RESOURCES C	1.750% 10/01/2030 DD 10/01/20	1,168,000	923,760	970,795
CITIGROUP MORTGA INV1 A3B 144A	VAR RT 11/27/2051 DD 01/01/22	1,195,450	1,025,659	1,024,537
CITIZENS AUTO RECEIV 2 A3 144A	5.830% 02/15/2028 DD 09/15/23	2,945,000	2,944,842	2,987,320
CITIGROUP INC	VAR RT 03/20/2030 DD 03/20/19	1,000,000	904,090	949,300
CITIGROUP INC	VAR RT 04/24/2025 DD 04/24/19	909,000	885,884	902,083
CITIGROUP INC	VAR RT 05/24/2025 DD 05/24/22	523,000	512,817	519,862
CITIGROUP COMMERCIAL M GC36 AS	3.849% 02/10/2049 DD 02/01/16	239,443	221,279	209,395
COLUMBIA PIPELINE GROUP INC	4.500% 06/01/2025 DD 12/01/15	761,000	741,146	751,381
CONNECTICUT AVENU R07 2M1 144A	VAR RT 09/25/2043 DD 10/11/23	425,119	425,119	429,090
UBS GROUP AG 144A	VAR RT 08/11/2028 DD 08/12/22	1,767,000	1,778,388	1,836,090
UBS GROUP AG 144A	VAR RT 12/22/2027 DD 09/22/23	570,000	563,998	587,773
DANSKE BANK A/S 144A	VAR RT 09/22/2026 DD 09/22/23	2,738,000	2,738,000	2,785,614
DUKE ENERGY INDIANA LLC	5.400% 04/01/2053 DD 03/23/23	628,000	627,435	641,910
EASTERN GAS TRANSMISSION & STO	3.000% 11/15/2029 DD 05/15/22	1,500,000	1,297,995	1,347,900
ELMWOOD CLO VIII LT 1A A1 144A	VAR RT 01/20/2034 DD 03/10/21	650,000	635,175	650,632
EQUS 2021-EQAZ MOR EQAZ A 144A	VAR RT 10/15/2038 DD 11/03/21	494,990	477,665	485,041
FACTSET RESEARCH SYSTEMS INC	3.450% 03/01/2032 DD 03/01/22	924,000	779,801	828,699
F&G GLOBAL FUNDING 144A	2.300% 04/11/2027 DD 01/11/22	960,000	861,197	863,520
ELLINGTON FINANCIAL 1 A1 144A	VAR RT 005/25/2065 DD 05/01/20	68,349	65,941	65,971
FLAGSHIP CREDIT AUTO 3 A3 144A	4.550% 04/15/2027 DD 08/18/22	2,150,000	2,116,457	2,132,306
FLAGSTAR MORTGAG 11IN A20 144A	VAR RT 11/25/2051 DD 10/01/21	926,251	797,789	790,212
FREDDIE MAC STACR HQA3 A1 144A	VAR RT 11/25/2043 DD 11/13/23	2,033,985	2,033,985	2,048,508
FREDDIE MAC STAC HQA3 M1A 144A	VAR RT 08/25/2042 DD 08/12/22	823,799	822,698	837,531
GCAT 2020-NQM2 TR NQM2 A1 144A	VAR RT 004/25/2065 DD 07/01/20	158,171	140,740	145,071
GM FINANCIAL AUTOMOBILE LE 2 B	5.540% 05/20/2027 DD 05/17/23	1,480,000	1,479,841	1,479,556
GS MORTGAGE-BACKED PJ4 A2 144A	VAR RT 01/25/2051 DD 09/01/20	570,316	506,156	486,776
GS MORTGAGE-BACKED PJ6 A4 144A	VAR RT 01/25/2053 DD 09/01/22	1,351,129	1,119,327	1,152,689
GS MORTGAGE-BACKED PJ5 A6 144A	VAR RT 10/25/2052 DD 05/01/22	645,345	508,815	550,563
GOLDMAN SACHS GROUP INC/THE	VAR RT 09/29/2025 DD 09/29/17	1,903,000	1,844,026	1,871,011
GOLDMAN SACHS GROUP INC/THE	VAR RT 07/21/2032 DD 07/21/21	1,048,000	815,910	861,561
GREAT WOLF TRUST 2 WOLF A 144A	VAR RT 12/15/2036 DD 12/30/19	948,000	920,555	944,398
HSBC HOLDINGS PLC	VAR RT 03/11/2025 DD 03/11/19	1,075,000	1,051,275	1,070,625
HPEFS EQUIPMENT TRU 2A A2 144A	6.040% 01/21/2031 DD 09/27/23	2,035,000	2,034,844	2,049,672
HUMANA INC	5.950% 03/15/2034 DD 11/09/23	2,322,000	2,287,751	2,490,090
HYUNDAI CAPITAL AMERICA 144A	5.800% 06/26/2025 DD 06/26/23	618,000	620,215	621,387
INTUIT INC	5.500% 09/15/2053 DD 09/15/23	663,000	657,510	725,050
JP MORGAN MORTGAGE T 3 A3 144A	VAR RT 07/25/2051 DD 02/01/21	1,206,380	1,015,433	991,113
JPMBB COMMERCIAL MORTGA C26 AS	3.800% 01/15/2048 DD 12/01/14	1,600,000	1,510,807	1,534,880
JPMORGAN CHASE & CO	VAR RT 04/22/2032 DD 04/22/21	1,064,000	855,477	901,666
JPMORGAN CHASE & CO	VAR RT 01/25/2033 DD 01/25/22	1,389,000	1,157,038	1,192,498
JPMORGAN CHASE & CO	VAR RT 06/14/2025 DD 06/14/22	1,900,000	1,863,333	1,884,857
J.P. MORGAN CHASE MINN A 144A	VAR RT 11/15/2035 DD 12/07/18	225,000	214,803	213,813
J.P. MORGAN MORTGAGE 1 A2 144A	VAR RT 07/25/2052 DD 01/01/22	1,360,725	1,107,078	1,160,876
KKR CLO 29 LTD 29A A 144A	VAR RT 01/15/2032 DD 02/25/21	550,000	540,449	549,737
LENDING FUNDING TRUS 2A A 144A	2.320% 04/21/2031 DD 10/28/20	1,213,000	1,056,559	1,118,932
LENDMARK FUNDING TRU 2A B 144A	2.370% 04/20/2032 DD 10/22/21	1,695,000	1,353,966	1,435,173
LENDMARK FUNDING TRU 1A A 144A	1.900% 11/20/2031 DD 05/26/21	2,630,000	2,234,343	2,365,922

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LOANCORE 2022-CRE7 CRE7 A 144A	VAR RT 01/17/2037 DD 02/23/22	1,130,000	1,086,244	1,108,398
LOGAN CLO I LTD 1A A 144A	VAR RT 07/20/2034 DD 06/03/21	1,600,000	1,555,326	1,598,710
MFA 2020-NQM1 TRU NQM1 A1 144A	VAR RT 03/25/2065 DD 08/01/20	970,464	890,905	907,811
MACQUARIE GROUP LTD 144A	VAR RT 03/27/2029 DD 03/27/18	854,000	798,541	828,491
MERCEDES-BENZ AUTO RECEIV 2 A3	5.950% 11/15/2028 DD 10/25/23	2,265,000	2,264,806	2,329,688
METROPOLITAN LIFE GLOBAL 144A	4.050% 08/25/2025 DD 08/25/22	391,000	382,594	385,374
MIDAMERICAN ENERGY CO	5.850% 09/15/2054 DD 09/07/23	820,000	819,049	910,544
MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 04/17/2026 DD 04/19/23	670,000	670,000	671,481
MORGAN STANLEY BANK OF C23 XA	VAR RT 07/15/2050 DD 06/01/15	6,245,492	66,140	35,724
MORGAN STANLEY	VAR RT 01/23/2030 DD 01/23/19	725,000	678,528	706,890
MORGAN STANLEY	VAR RT 04/20/2028 DD 04/20/22	798,000	768,801	780,484
MOUNTAIN VIEW CLO 2 1A AR 144A	VAR RT 10/16/2029 DD 03/16/20	192,247	186,302	192,303
NAVIENT PRIVATE EDUC FA A 144A	1.220% 07/15/2069 DD 07/30/20	430,041	382,010	390,207
NEUBERGER BERMAN GROUP LL 144A	4.500% 03/15/2027 DD 03/14/17	822,000	780,325	788,249
NEUBERGER BERMAN L 35A A1 144A	VAR RT 01/19/2033 DD 12/19/19	590,000	585,398	589,562
NEW YORK LIFE GLOBAL FUND 144A	4.550% 01/28/2033 DD 01/31/23	1,062,000	1,060,057	1,048,863
NEXTERA ENERGY CAPITAL HOLDING	VAR RT 03/21/2024 DD 03/21/22	1,786,000	1,776,106	1,786,679
OCP CLO 2019-17 L 17A A1R 144A	VAR RT 07/20/2032 DD 07/20/21	2,920,000	2,844,003	2,909,111
OHIO EDISON CO	8.250% 10/15/2038 DD 10/20/08	467,000	558,009	592,413
ONCOR ELECTRIC DELIVERY C 144A	5.650% 11/15/2033 DD 11/13/23	1,082,000	1,080,117	1,155,479
ONEMAIN FINANCIAL IS 2A A 144A	3.570% 03/14/2033 DD 03/19/18	381,319	373,822	377,937
ORACLE CORP	6.125% 07/08/2039 DD 07/08/09	269,000	268,543	286,792
PFP 2023-10 LTD 10 A 144A	VAR RT 09/16/2038 DD 07/31/23	900,000	895,500	900,808
PARK AEROSPACE HOLDINGS L 144A	5.500% 02/15/2024 DD 02/03/17	864,000	852,993	862,384
PHILIP MORRIS INTERNATIONAL IN	5.625% 11/17/2029 DD 11/17/22	1,052,000	1,077,300	1,104,326
RTX CORP	6.400% 03/15/2054 DD 11/08/23	665,000	662,506	772,810
READYCAP COMMERCIAL M 6 A 144A	2.833% 10/25/2052 DD 11/18/19	100,097	92,131	95,850
ROYAL BANK OF CANADA	6.000% 11/01/2027 DD 10/25/22	1,279,000	1,331,708	1,340,904
SCF EQUIPMENT LEASIN 1A C 144A	1.540% 10/21/2030 DD 02/22/21	1,000,000	880,520	937,160
SCF EQUIPMENT LEASIN 2A B 144A	2.760% 08/20/2026 DD 10/31/19	703,794	677,859	698,565
SMB PRIVATE EDUCATI A A2A 144A	3.440% 07/15/2036 DD 03/13/19	1,877,129	1,786,295	1,806,662
SABINE PASS LIQUEFACTION LLC	5.625% 03/01/2025 DD 09/01/15	441,000	441,816	441,895
SANTANDER CONSUMER A BA C 144A	1.290% 04/15/2026 DD 08/26/20	1,104,184	1,064,235	1,095,759
SANTANDER DRIVE AUTO RECEI 5 B	4.430% 03/15/2027 DD 08/24/22	2,190,000	2,130,585	2,164,049
SANTANDER DRIVE AUTO RECEI 2 C	5.470% 12/16/2030 DD 05/17/23	1,345,000	1,306,331	1,341,328
SANTANDER DRIVE AUTO RECEI 6 B	4.720% 06/15/2027 DD 09/21/22	3,035,000	2,959,186	3,007,078
SERVICENOW INC	1.400% 09/01/2030 DD 08/11/20	663,000	514,928	546,126
SOUTHWEST GAS CORP	4.050% 03/15/2032 DD 03/22/22	774,000	681,917	726,476
STARWOOD MORTGAGE RE 1 A1 144A	VAR RT 02/25/2050 DD 01/01/20	7,130	6,750	6,701
STARWOOD MORTGAGE RE 3 A1 144A	VAR RT 004/25/2065 DD 07/01/20	173,145	158,506	160,850
STATE STREET CORP	VAR RT 08/04/2033 DD 08/04/22	891,000	825,939	839,643
T-MOBILE USA INC	3.875% 04/15/2030 DD 04/15/21	1,820,000	1,659,321	1,727,362
TORONTO-DOMINION BANK/THE	4.456% 06/08/2032 DD 06/08/22	28,000	26,682	27,251
TOWD POINT ASSET TR SL1 A 144A	VAR RT 01/25/2046 DD 06/06/18	13,207	13,130	13,183
US BANCORP	VAR RT 07/22/2033 DD 07/22/22	1,243,000	1,183,336	1,180,303
US BANCORP	VAR RT 02/01/2034 DD 02/01/23	787,000	787,000	755,189
VERUS SECURITIZATION 1 A1 144A	VAR RT 01/25/2060 DD 01/01/20	48,977	46,129	46,765
VERUS SECURITIZAT INV1 A1 144A	VAR RT 03/25/2060 DD 05/01/20	29,461	28,169	29,122
VERUS SECURITIZATION 4 A1 144A	VAR RT 05/25/2065 DD 07/01/20	162,140	144,649	152,178
VICI PROPERTIES LP / VICI 144A	5.625% 05/01/2024 DD 11/01/21	1,321,000	1,313,982	1,316,443
VISTA POINT SECURITI 2 A1 144A	VAR RT 04/25/2065 DD 07/01/20	113,721	99,376	104,017
WELLS FARGO BANK NA	5.850% 02/01/2037 DD 01/29/07	1,120,000	1,134,213	1,177,870
WELLS FARGO COMMERCIAL C29 XA	VAR RT 06/15/2048 DD 06/01/15	1,537,661	18,606	10,118
WELLS FARGO COMMERCIAL NXS3 AS	VAR RT 09/15/2057 DD 10/01/15	1,319,000	1,261,706	1,258,814
WELLS FARGO & CO	VAR RT 10/30/2025 DD 10/31/19	2,735,000	2,616,233	2,660,772
WELLS FARGO & CO	VAR RT 02/11/2026 DD 02/11/20	762,000	720,189	733,440
WELLS FARGO & CO	VAR RT 04/30/2026 DD 04/30/20	1,249,000	1,163,281	1,197,129
WELLS FARGO & CO	VAR RT 06/02/2028 DD 06/02/20	1,328,000	1,173,859	1,217,152
WELLS FARGO & CO	VAR RT 03/02/2033 DD 03/02/22	1,126,000	951,875	986,308
WELLS FARGO COMMERCIAL C45 A4	4.184% 06/15/2051 DD 07/01/18	770,000	729,124	740,432
AMGEN INC	5.250% 03/02/2030 DD 03/02/23	1,400,000	1,397,097	1,441,118
APIDOS CLO XXVI 26A A1AR 144A	VAR RT 07/18/2029 DD 07/19/21	1,615,532	1,591,978	1,613,186
APIDOS CLO XXVII 27A A1R 144A	VAR RT 07/17/2030 DD 06/15/21	1,197,072	1,182,084	1,194,933
ARBOR REALTY COMMER FL4 A 144A	VAR RT 11/15/2036 DD 12/13/21	1,000,000	967,009	989,982
AREIT 2021-CRE5 TR CRE5 A 144A	VAR RT 11/17/2038 DD 10/05/21	797,289	760,798	790,897
BAMLL COMMERCIAL MO RLJ A 144A	VAR RT 04/15/2036 DD 05/30/19	1,000,000	977,080	995,710
BAMLL COMMERCIAL MO AHT A 144A	VAR RT 03/15/2034 DD 04/05/19	1,000,000	971,250	991,460
BAMLL COMMERCIAL M 200P A 144A	3.218% 04/14/2033 DD 04/01/15	1,000,000	926,276	954,910
BPCE SA 144A	1.000% 01/20/2026 DD 01/20/21	1,300,000	1,142,081	1,196,793
BANCO SANTANDER SA	5.294% 08/18/2027 DD 08/18/22	1,400,000	1,375,209	1,405,642
BANK OF AMERICA CORP	VAR RT 10/01/2025 DD 09/18/17	4,000,000	3,806,263	3,921,720
BANK OF AMERICA CORP	VAR RT 02/07/2030 DD 02/07/19	2,500,000	2,251,089	2,368,725
BANK OF AMERICA CORP	VAR RT 07/22/2027 DD 04/22/21	1,000,000	967,250	994,120
BANK OF AMERICA CORP	VAR RT 04/27/2028 DD 04/27/22	3,000,000	2,872,627	2,933,430
BANK OF AMERICA CORP	VAR RT 11/10/2028 DD 11/10/22	1,200,000	1,230,112	1,252,524
BANK 2020-BNK27 BN27 A5	2.144% 04/15/2063 DD 06/01/20	2,600,000	2,125,556	2,142,166
BARCLAYS PLC	VAR RT 11/02/2028 DD 11/02/22	1,200,000	1,241,234	1,283,484
BENCHMARK 2019-B12 MORT B12 A5	3.116% 08/15/2052 DD 08/01/19	1,700,000	1,504,563	1,525,614
BENEFIT STREET PAR 17A AR 144A	VAR RT 07/15/2032 DD 08/10/21	2,000,000	1,955,450	1,991,517
BROOKFIELD FINANCE INC	4.250% 06/02/2026 DD 06/02/16	2,000,000	1,903,486	1,954,260
CIFC FUNDING 2017- 4A A1R 144A	VAR RT 10/24/2030 DD 06/17/21	843,725	833,762	843,092
CLNC 2019-FL1 LTD FL1 A 144A	VAR RT 08/20/2035 DD 10/22/19	1,223	(11,235)	1,222
CSAIL 2017-C8 COMMERCIA C8 ASB	3.186% 06/15/2050 DD 06/01/17	1,340,648	1,267,789	1,289,529
CSWF 2021-SOP2 SOP2 A 144A	VAR RT 06/15/2034 DD 06/29/21	532,773	506,617	491,915
CVS HEALTH CORP	5.125% 02/21/2030 DD 02/21/23	1,900,000	1,888,663	1,932,053
CENTEX HOME EQUITY LOAN T D M5	VAR RT 10/25/2035 DD 10/12/05	1,000,000	970,687	989,270
CITIGROUP COMMERCI KEYS A 144A	VAR RT 10/15/2036 DD 09/30/21	1,500,000	1,463,438	1,473,975
CITIGROUP INC	3.700% 01/12/2026 DD 01/12/16	3,800,000	3,618,792	3,710,814
CITIGROUP INC	VAR RT 10/27/2028 DD 10/27/17	1,300,000	1,171,236	1,230,463
CITIGROUP COMMERCIAL MO C4 AAB	3.297% 10/12/2050 DD 10/01/17	1,559,970	1,484,404	1,506,400
COMMONSPIRIT HEALTH	1.547% 10/01/2025 DD 10/28/20	500,000	449,995	468,305
UBS GROUP AG 144A	4.282% 01/09/2028 DD 01/09/17	1,200,000	965,358	1,162,296

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UBS GROUP AG 144A	VAR RT 09/11/2025 DD 09/11/19	1,200,000	1,052,739	1,174,008
UBS GROUP AG 144A	VAR RT 08/11/2028 DD 08/12/22	400,000	364,804	415,640
CREDIT SUISSE AG/NEW YORK NY	3.700% 02/21/2025 DD 04/07/22	2,000,000	1,851,821	1,959,140
DISCOVERY COMMUNICATIONS LLC	4.900% 03/11/2026 DD 03/11/16	1,000,000	964,865	997,480
ECMC GROUP STUDENT L 2A A 144A	VAR RT 11/25/2069 DD 09/10/20	1,238,799	1,193,379	1,234,736
ENERGY TRANSFER LP	2.900% 05/15/2025 DD 01/22/20	1,000,000	943,213	969,160
ENTERPRISE PRODUCTS OPERATING	2.800% 01/31/2030 DD 01/15/20	1,200,000	1,014,757	1,086,804
EQUIFIRST MORTGAGE LOAN T 2 M1	VAR RT 09/25/2033 DD 09/30/03	529,600	521,328	518,404
FS RIALTO 2022-FL4 FL4 A 144A	VAR RT 01/19/2039 DD 03/31/22	2,100,000	2,049,625	2,067,492
FORD MOTOR CREDIT CO LLC	3.375% 11/13/2025 DD 11/13/20	700,000	628,866	670,068
GA GLOBAL FUNDING TRUST 144A	2.250% 01/06/2027 DD 01/06/22	1,800,000	1,586,709	1,634,976
GCAT 2019-RPL1 TR RPL1 A1 144A	VAR RT 10/25/2068 DD 08/01/19	374,170	351,083	355,016
GALLATIN CLO VIII 1A A1R 144A	VAR RT 07/15/2031 DD 12/28/21	2,286,266	2,246,975	2,282,688
GOLDMAN SACHS GROUP INC/THE	VAR RT 03/09/2027 DD 03/08/21	900,000	792,527	829,980
GOLDMAN SACHS GROUP INC/THE	VAR RT 03/15/2028 DD 03/15/22	3,000,000	2,809,032	2,879,130
GOLDMAN SACHS GROUP INC/THE	3.750% 05/22/2025 DD 05/22/15	3,000,000	2,879,236	2,938,860
HSBC HOLDINGS PLC	VAR RT 09/22/2028 DD 09/22/20	900,000	756,367	801,864
HSBC HOLDINGS PLC	VAR RT 08/11/2028 DD 08/11/22	1,200,000	1,159,440	1,199,820
HPLY TRUST 2019-HIT HIT A 144A	VAR RT 11/15/2036 DD 05/31/19	765,683	746,410	760,821
HACKENSACK MERIDIAN HEALTH INC	2.675% 09/01/2041 DD 08/26/20	900,000	628,920	643,095
HERTZ VEHICLE FINANC 1A A 144A	1.210% 12/26/2025 DD 06/30/21	1,800,000	1,663,695	1,737,558
IMPERIAL BRANDS FINANCE P 144A	3.125% 07/26/2024 DD 07/26/19	300,000	281,913	295,029
JPMORGAN CHASE & CO	VAR RT 03/01/2025 DD 06/01/17	2,000,000	1,930,784	1,991,820
JPMORGAN CHASE & CO	VAR RT 04/22/2027 DD 04/22/21	2,400,000	2,112,312	2,215,464
JPMORGAN CHASE & CO	VAR RT 06/01/2029 DD 06/01/21	900,000	754,337	798,741
JPMORGAN CHASE & CO	VAR RT 07/25/2028 DD 07/25/22	1,800,000	1,758,852	1,801,854
KBC GROUP NV 144A	VAR RT 01/19/2029 DD 01/19/23	200,000	197,958	203,546
KKR CLO 18 LTD 18 AR 144A	VAR RT 07/18/2030 DD 10/18/21	280,985	277,484	280,789
KKR GROUP FINANCE CO XII 144A	4.850% 05/17/2032 DD 05/17/22	1,100,000	1,030,339	1,077,648
KREF 2022-FL3 LTD FL3 A 144A	VAR RT 02/17/2039 DD 02/10/22	1,200,000	1,158,322	1,187,339
LSEGA FINANCING PLC 144A	2.500% 04/06/2031 DD 04/06/21	900,000	746,683	772,317
LOEWS CORP	3.200% 05/15/2030 DD 05/08/20	400,000	353,822	365,748
MFA 2020-NQM2 TRU NQM2 A1 144A	VAR RT 04/25/2065 DD 10/01/20	272,334	244,390	251,002
MFA 2022-INV3 TRU NQM1 A1 144A	VAR RT 12/25/2066 DD 03/01/22	742,896	699,437	706,710
MKS CLO 2017-1 LTD 1A AR 144A	VAR RT 07/20/2030 DD 03/18/21	688,591	669,401	687,880
ACAS CLO 2015-1 LT 1A AR3 144A	VAR RT 10/18/2028 DD 06/22/21	974,936	957,614	973,689
MSWF COMMERCIAL MORTGAGE 2 A5	VAR RT 12/15/2056 DD 12/01/23	1,600,000	1,647,977	1,726,448
M360 2021-CRE3 LTD CRE3 A 144A	VAR RT 11/22/2038 DD 10/08/21	866,177	852,830	854,422
WARNERMEDIA HOLDINGS INC	6.412% 03/15/2026 DD 03/10/23	1,500,000	1,500,000	1,500,645
MARRIOTT INTERNATIONAL INC/MD	4.625% 06/15/2030 DD 06/01/20	700,000	650,194	687,904
MF1 2020-FL4 LTD FL4 A 144A	VAR RT 11/15/2035 DD 11/16/20	869,238	853,516	868,440
MILEAGE PLUS HOLDINGS LLC 144A	6.500% 06/20/2027 DD 07/02/20	560,000	548,625	561,618
MILL CITY MORTGAGE GS2 A1 144A	VAR RT 08/25/2059 DD 10/01/19	388,644	363,574	366,740
MITSUBISHI UFJ FINANCIAL GROUP	1.412% 07/17/2025 DD 07/17/20	1,200,000	1,090,620	1,132,596
MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 07/20/2032 DD 07/20/21	900,000	695,806	748,062
MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 09/13/2028 DD 09/13/22	1,300,000	1,290,247	1,318,382
MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 02/22/2029 DD 02/22/23	1,000,000	1,000,000	1,019,040
MIZUHO FINANCIAL GROUP INC	VAR RT 05/27/2029 DD 02/27/23	2,000,000	2,000,000	2,049,180
MIZUHO FINANCIAL GROUP INC	VAR RT 05/27/2034 DD 02/27/23	800,000	799,661	832,888
MIZUHO FINANCIAL GROUP INC	VAR RT 07/06/2029 DD 07/06/23	500,000	500,000	514,725
MORGAN STANLEY	4.000% 07/23/2025 DD 07/23/15	4,000,000	3,900,540	3,942,920
MORGAN STANLEY	VAR RT 01/24/2029 DD 01/23/18	2,500,000	2,268,629	2,386,050
MORGAN STANLEY	VAR RT 10/18/2028 DD 10/18/22	1,200,000	1,228,740	1,257,888
MORGAN STANLEY BANK OF C16 A5	3.892% 06/15/2047 DD 06/01/14	1,411,539	1,366,803	1,401,051
MORGAN STANLEY	VAR RT 05/04/2027 DD 04/22/21	900,000	792,247	829,602
MOUNTAIN VIEW CLO 2 1A AR 144A	VAR RT 10/16/2029 DD 03/16/20	386,304	376,349	386,416
NASSAU 2017-I LTD IA A1AS 144A	VAR RT 10/15/2029 DD 03/03/20	200,076	187,663	200,074
NEW RESIDENTIAL M RPL3 A1 144A	VAR RT 07/25/2059 DD 09/01/19	1,584,239	1,437,324	1,490,911
NOMURA HOLDINGS INC	1.851% 07/16/2025 DD 07/13/20	600,000	547,272	568,188
NOVASTAR MORTGAGE FUNDING 1 M5	VAR RT 06/25/2035 DD 02/22/05	24,102	23,921	24,102
OCP CLO 2014-7 LT 7A A1RR 144A	VAR RT 07/20/2029 DD 09/06/18	377,451	374,100	377,660
OZLM XXIV LTD 24A A1AR 144A	VAR RT 07/20/2032 DD 09/15/21	900,000	878,220	897,457
OCTANE RECEIVABLES T 2A A 144A	1.210% 09/20/2028 DD 11/05/21	157,744	149,954	153,556
ONE NEW YORK PLAZA 1NYP A 144A	VAR RT 01/15/2036 DD 12/29/20	800,000	754,712	761,488
ONEOK INC	4.550% 07/15/2028 DD 07/02/18	400,000	375,096	394,032
PETRONAS CAPITAL LTD 144A	3.500% 04/21/2030 DD 04/21/20	900,000	821,491	844,290
DOC DR LLC	3.950% 01/15/2028 DD 12/01/17	1,000,000	920,611	953,250
ROLLS-ROYCE PLC 144A	3.625% 10/14/2025 DD 10/14/15	600,000	548,585	576,300
NATWEST GROUP PLC	VAR RT 01/27/2030 DD 09/27/18	3,100,000	2,945,248	3,054,709
ROYAL BANK OF CANADA	5.200% 08/01/2028 DD 07/20/23	3,500,000	3,498,527	3,573,395
SLM STUDENT LOAN T 10 A7B 144A	VAR RT 10/25/2029 DD 04/25/18	445,715	444,105	445,319
SMBC AVIATION CAPITAL FIN 144A	3.550% 04/15/2024 DD 04/15/19	1,000,000	967,258	993,130
SANTANDER HOLDINGS USA INC	3.450% 06/02/2025 DD 06/01/20	600,000	564,703	582,354
SHERWIN-WILLIAMS CO/THE	3.450% 06/01/2027 DD 05/16/17	1,500,000	1,395,157	1,448,685
SIGECO SECURITIZATION I LLC	5.026% 11/15/2038 DD 06/29/23	3,000,000	2,999,874	3,025,650
SMB PRIVATE EDUCATIO C A2 144A	VAR RT 01/15/2053 DD 05/27/21	564,784	538,651	555,109
SOUNDVIEW HOME LOAN T OPT1 2A4	VAR RT 03/25/2036 DD 03/10/06	70,150	68,682	69,082
SOUTHERN CALIFORNIA EDISON CO	1.200% 02/01/2026 DD 10/01/20	1,500,000	1,332,147	1,397,130
SOUTHERN CALIFORNIA GAS CO	2.950% 04/15/2027 DD 03/14/22	3,000,000	2,772,864	2,846,670
START II LTD 1 A 144A	4.089% 03/15/2044 DD 04/18/19	439,234	374,531	398,829
SUMITOMO MITSUI FINANCIAL GROU	5.710% 01/13/2030 DD 01/13/23	2,500,000	2,507,676	2,599,200
TRTX 2022-FL5 ISSUE FL5 A 144A	VAR RT 02/15/2039 DD 02/16/22	1,800,000	1,758,334	1,763,485
TENCENT HOLDINGS LTD 144A	2.880% 04/22/2031 DD 04/22/21	400,000	333,963	345,576
TOWD POINT MORTGAG HY2 A1 144A	VAR RT 05/25/2058 DD 04/30/19	193,682	191,822	196,808
TOWD POINT MORTGA HY3 A1A 144A	VAR RT 10/25/2059 DD 10/30/19	345,680	341,841	347,492
TRUIST FINANCIAL CORP	VAR RT 01/26/2034 DD 01/26/23	1,000,000	979,004	972,090
VENTURE XXV CLO L 25A ARR 144A	VAR RT 04/20/2029 DD 01/20/21	198,403	191,114	198,564
VENTURE XXIV CLO 24A ARR 144A	VAR RT 10/20/2028 DD 03/18/21	376,903	368,740	376,607
VENTURE XXVI CLO L 26A AR 144A	VAR RT 01/20/2029 DD 01/20/21	976,672	956,493	977,090
VERUS SECURITIZATIO R3 A1 144A	VAR RT 04/25/2064 DD 05/01/21	289,430	249,642	257,338
VOYA CLO 2019-1 LTD 1A AR 144A	VAR RT 04/15/2031 DD 03/03/20	1,116,674	1,102,186	1,116,663
WAMU MORTGAGE PASS-TH AR6 2A1A	VAR RT 04/25/2045 DD 04/26/05	416,194	394,017	402,535

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WAMU MORTGAGE PASS-THR AR14 A1	VAR RT 01/25/2035 DD 12/01/04	28,156	25,384	25,391
WELLS FARGO & CO	3.000% 10/23/2026 DD 10/25/16	4,000,000	3,724,810	3,799,120
WELLS FARGO COMMERCIAL C34 ASB	2.911% 06/15/2049 DD 05/01/16	1,001,675	960,140	978,075
WELLS FARGO & CO	VAR RT 03/24/2028 DD 03/24/22	2,000,000	1,865,807	1,909,160
WELLS FARGO COMMERCIAL C40 ASB	3.395% 10/15/2050 DD 10/01/17	1,536,481	1,467,889	1,487,237
WELLS FARGO COMMERCIAL C46 ASB	4.086% 08/15/2051 DD 08/01/18	1,873,612	1,804,138	1,836,890
WELLS FARGO COMMERC ONL A 144A	3.862% 12/15/2039 DD 03/01/22	700,000	620,833	636,692
			715,695,325	**733,521,213**
CORPORATE BONDS - OTHER				
*ACRES COMMERCIAL RE FL1 A 144A	VAR RT 06/15/2036 DD 05/12/21	1,850,803	1,798,462	1,809,879
ANZ NEW ZEALAND INT'L LTD 144A	VAR RT 02/18/2025 DD 02/18/22	650,000	644,131	649,877
ARI FLEET LEASE TRUS A A3 144A	0.680% 03/15/2030 DD 05/25/21	1,500,000	1,467,012	1,468,620
AMERICAN ELECTRIC POWER CO INC	2.031% 03/15/2024 DD 01/06/22	335,000	323,108	332,250
AMERICAN ELECTRIC POWER CO INC	5.699% 08/15/2025 DD 06/02/23	750,000	754,523	755,085
AMERICAN EXPRESS CO	VAR RT 02/13/2026 DD 02/16/23	390,000	390,000	389,189
AMERICAN TOWER CORP	2.400% 03/15/2025 DD 01/10/20	750,000	722,910	724,598
AUSTRALIA & NEW ZEALAND BANKIN	5.375% 07/03/2025 DD 07/03/23	1,210,000	1,210,000	1,221,047
*BDS 2020-FL5 LTD FL5 A 144A	VAR RT 02/16/2037 DD 01/24/20	282,827	283,319	280,088
*BPCE DISC	07/25/2024	2,000,000	1,885,453	1,885,453
BAYERISCHE LNDSBK DISC	02/13/2024	2,500,000	2,453,333	2,453,333
BENEFIT STREET P IIA A1R2 144A	VAR RT 07/15/2029 DD 03/08/21	66,735	65,168	66,727
CHARTER COMMUNICATIONS OPERATI	4.908% 07/23/2025 DD 07/23/16	750,000	741,068	743,003
CHESAPEAKE FUNDING 1A A2 144A	VAR RT 08/15/2032 DD 07/22/20	82,253	82,018	82,255
*CONNECTICUT AVENU R02 2M1 144A	VAR RT 01/25/2042 DD 02/09/22	756,734	731,255	754,191
*FANNIE MAE CONNEC R02 2M1 144A	VAR RT 11/25/2041 DD 12/01/21	1,125,104	1,090,642	1,121,976
CONNECTICUT AVENU R01 1M1 144A	VAR RT 10/25/2041 DD 10/27/21	234,615	227,320	234,408
CREDIT SUISSE AG/NEW YORK NY	VAR RT 02/02/2024 DD 02/02/21	1,130,000	1,081,026	1,129,582
ENBRIDGE INC	VAR RT 02/16/2024 DD 02/17/22	635,000	631,685	635,184
FISERV INC	3.850% 06/01/2025 DD 05/22/15	750,000	734,910	735,938
FORD CREDIT AUTO LEASE TR A A3	4.940% 03/15/2026 DD 01/23/23	1,500,000	1,493,789	1,495,305
FORD MOTOR CREDIT CO LLC	4.134% 08/04/2025 DD 08/04/15	750,000	727,163	729,143
FREDDIE MAC STACR DNA6 M1 144A	VAR RT 10/25/2041 DD 10/29/21	939,333	915,897	935,839
GENERAL MOTORS FINANCIAL CO IN	VAR RT 04/07/2025 DD 04/07/22	750,000	751,901	751,178
HCA INC	5.375% 02/01/2025 DD 01/16/15	750,000	748,403	749,003
HUMANA INC 4(2) DISC	01/04/2024	2,000,000	1,990,252	1,990,252
HYUNDAI CAPITAL AMERICA 144A	1.000% 09/17/2024 DD 09/17/21	750,000	725,708	725,903
MICROCHIP TECHNOLOGY INC	0.983% 09/01/2024 DD 05/28/21	750,000	726,720	726,645
MORGAN STANLEY BANK NA	VAR RT 07/16/2025 DD 07/21/23	1,025,000	1,025,000	1,026,312
NEXTERA ENERGY CAPITAL HOLDING	5.749% 09/01/2025 DD 08/10/23	750,000	756,720	757,373
*NEXTERA ENRGY CAP DISC	01/19/2024	1,000,000	988,580	988,580
*NEXTERA ENRGY CAP DISC	02/02/2024	1,000,000	990,784	990,784
NISSAN MOTOR ACCEPTANCE C 144A	VAR RT 03/08/2024 DD 03/09/21	695,000	683,852	694,680
NISSAN AUTO LEASE TRUST 2 A A3	4.910% 01/15/2026 DD 01/25/23	1,500,000	1,493,379	1,494,420
ONEOK INC	2.200% 09/15/2025 DD 03/10/20	800,000	759,080	760,400
PLAINS ALL AMERICAN PIPELINE L	3.600% 11/01/2024 DD 09/09/14	750,000	736,965	736,005
PUGET SOUND ENRGY DISC	01/16/2024	2,000,000	1,989,422	1,989,422
SPRINT LLC	7.625% 02/15/2025 DD 02/24/15	750,000	763,088	763,095
SUMITOMO MITSUI TRUST BAN 144A	VAR RT 09/16/2024 DD 09/16/21	770,000	765,118	769,369
*TORONTO-DOMINION DISC	09/04/2024	1,800,000	1,697,271	1,697,271
*UDR INC 4(2) DISC	01/08/2024	2,000,000	1,988,114	1,988,114
VOLKSWAGEN GROUP OF AMERI 144A	5.800% 09/12/2025 DD 09/12/23	750,000	756,053	756,165
WEC ENERGY GROUP INC	0.800% 03/15/2024 DD 03/19/21	750,000	741,413	742,343
WELLS FARGO BANK NA	VAR RT 12/11/2026 DD 12/11/23	750,000	755,948	754,290
WILLIAMS COS INC/THE	4.300% 03/04/2024 DD 03/04/14	750,000	747,810	748,118
WORLD OMNI SELECT AUTO T A A2A	5.920% 03/15/2027 DD 03/15/23	1,326,857	1,327,220	1,327,281
AMSR 2020-SFR1 TRU SFR1 A 144A	1.819% 04/17/2037 DD 03/12/20	1,398,658	1,279,073	1,329,844
AT&T INC	3.500% 09/15/2053 DD 03/15/21	1,657,000	1,117,431	1,207,936
AMERICAN AIRLINES INC/AAD 144A	5.500% 04/20/2026 DD 03/24/21	925,000	889,277	918,340
AMERICAN AIRLINES INC/AAD 144A	5.750% 04/20/2029 DD 03/24/21	680,000	620,289	662,633
AERCAP IRELAND CAPITAL DAC / A	2.450% 10/29/2026 DD 10/29/21	1,355,000	1,186,262	1,254,757
AIR LEASE CORP	4.250% 09/15/2024 DD 09/16/14	1,120,000	1,096,301	1,107,299
AIR LEASE CORP	3.250% 03/01/2025 DD 01/16/18	1,890,000	1,792,249	1,840,747
AIRCASTLE LTD 144A	VAR RT 12/31/2049 DD 06/08/21	1,430,000	1,101,100	1,225,953
ALABAMA POWER CO	3.000% 03/15/2052 DD 11/18/21	1,690,000	1,129,883	1,186,735
ALLY FINANCIAL INC	VAR RT 06/13/2029 DD 06/13/23	665,000	665,000	688,222
ALTRIA GROUP INC	2.450% 02/04/2032 DD 02/04/21	1,345,000	1,018,232	1,098,488
AMERICAN AIRLINES 2016-2 CLASS	3.650% 12/15/2029 DD 05/16/16	1,240,406	968,509	1,108,612
AMERICAN AIRLINES 2019-1 CLASS	3.850% 08/15/2029 DD 08/15/19	731,290	615,183	653,700
AMERICAN CREDIT ACCEP 2 D 144A	1.340% 07/13/2027 DD 04/29/21	955,000	893,223	929,989
AMERICAN EXPRESS CO	VAR RT 07/28/2034 DD 07/28/23	690,000	690,000	714,530
AMGEN INC	5.750% 03/02/2063 DD 03/02/23	590,000	584,525	621,978
ATMOS ENERGY CORP	4.300% 10/01/2048 DD 10/04/18	710,000	601,228	634,925
AUTONATION INC	4.750% 06/01/2030 DD 05/22/20	930,000	832,025	898,603
AVENTURA MALL TRUST AVM D 144A	VAR RT 07/05/2040 DD 06/01/18	755,000	620,870	649,496
AVIATION CAPITAL GROUP LL 144A	1.950% 01/30/2026 DD 01/15/21	890,000	776,009	825,164
*AVIS BUDGET RENTAL C 6A A 144A	5.810% 12/20/2029 DD 06/01/23	1,335,000	1,334,393	1,367,975
AVOLON HOLDINGS FUNDING L 144A	3.250% 02/15/2027 DD 01/14/20	1,470,000	1,259,687	1,360,514
AVOLON HOLDINGS FUNDING L 144A	2.125% 02/21/2026 DD 01/21/21	1,010,000	869,751	936,240
BAT CAPITAL CORP	3.734% 09/25/2040 DD 09/25/20	970,000	663,587	715,103
*BAMLL COMMERCIAL M DKLX D 144A	VAR RT 01/15/2039 DD 02/02/22	1,985,000	1,855,340	1,921,996
BBCMS 2018-TALL MO TALL D 144A	VAR RT 03/15/2037 DD 03/28/18	1,255,000	936,906	938,364
BNP PARIBAS SA 144A	VAR RT 12/31/2049 DD 01/12/22	1,480,000	1,217,285	1,293,135
BNP PARIBAS SA 144A	VAR RT 12/31/2049 DD 02/25/21	1,730,000	1,336,598	1,393,463
BPCE SA 144A	VAR RT 10/19/2027 DD 10/19/21	1,075,000	926,306	976,100
*BX TRUST 2022-PSB PSB B 144A	VAR RT 08/15/2039 DD 08/15/22	279,017	278,319	278,914
*BX TRUST 2022-PSB PSB C 144A	VAR RT 08/15/2039 DD 08/15/22	456,171	456,313	456,267
*BX TRUST 2022-PSB PSB A 144A	VAR RT 08/15/2039 DD 08/15/22	1,257,791	1,257,005	1,261,112
BX TRUST 2019-OC11 OC11 D 144A	VAR RT 12/09/2041 DD 12/01/19	670,000	535,116	583,858
BX COMMERCIAL MORT VIV3 B 144A	VAR RT 03/09/2044 DD 09/01/20	1,057,750	861,690	926,769

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BX TRUST 2021-ARIA ARIA E 144A	VAR RT 10/15/2036 DD 10/28/21	2,125,000	1,992,188	2,007,636
*BX TRUST 2023-LIFE LIFE B 144A	5.391% 02/15/2028 DD 02/01/23	720,000	717,125	696,931
*BXHPP TRUST 2021-F FILM A 144A	VAR RT 08/15/2036 DD 08/26/21	1,345,000	1,262,198	1,269,008
*BXHPP TRUST 2021-F FILM B 144A	VAR RT 08/15/2036 DD 08/26/21	1,290,000	1,171,733	1,183,769
*BXHPP TRUST 2021-F FILM C 144A	VAR RT 08/15/2036 DD 08/26/21	660,000	589,875	591,551
BANCO SANTANDER SA	5.294% 08/18/2027 DD 08/18/22	1,800,000	1,760,868	1,807,254
BANCO BTG PACTUAL SA/CAYM 144A	2.750% 01/11/2026 DD 01/11/21	1,300,000	1,181,375	1,225,458
BANK OF AMERICA CORP	4.250% 10/22/2026 DD 10/22/14	1,000,000	967,290	982,310
BARCLAYS PLC	5.200% 05/12/2026 DD 05/12/16	580,000	564,543	576,474
BARCLAYS PLC	VAR RT 12/31/2049 DD 08/11/21	1,300,000	991,250	1,010,516
BARCLAYS PLC	VAR RT 12/31/2049 DD 08/08/22	1,600,000	1,496,000	1,570,128
BERRY GLOBAL INC 144A	4.875% 07/15/2026 DD 06/05/19	142,000	136,515	139,542
BNP PARIBAS SA 144A	VAR RT 01/13/2031 DD 01/13/20	1,125,000	925,515	989,674
BRASKEM NETHERLANDS FINAN 144A	8.500% 01/12/2031 DD 09/12/23	607,000	599,030	564,510
BRITISH AIRWAYS 2021-1 CL 144A	2.900% 09/15/2036 DD 07/28/21	1,563,009	1,275,442	1,337,482
BROOKLYN UNION GAS CO/THE 144A	6.388% 09/15/2033 DD 09/15/23	1,135,000	1,135,000	1,187,097
*BX COMMERCIAL MORT VIVA D 144A	VAR RT 03/11/2044 DD 05/01/20	774,000	596,937	646,592
CPS AUTO RECEIVABLES C F 144A	6.940% 09/15/2026 DD 07/24/19	690,000	686,605	689,979
CPS AUTO RECEIVABLES C E 144A	3.210% 09/15/2028 DD 07/28/21	455,000	418,813	427,686
*CSMC 2020-WEST TRU WEST A 144A	3.040% 02/15/2035 DD 02/01/20	2,170,000	1,696,549	1,618,646
CANTOR FITZGERALD LP 144A	7.200% 12/12/2028 DD 12/12/23	1,080,000	1,077,905	1,108,458
CAPITAL ONE FINANCIAL CORP	VAR RT 06/08/2029 DD 06/08/23	1,290,000	1,290,000	1,325,191
CHENIERE CORPUS CHRISTI HOLDIN	2.742% 12/31/2039 DD 12/31/21	1,355,000	1,051,954	1,079,556
CITIGROUP INC	5.500% 09/13/2025 DD 09/13/13	1,981,000	1,994,748	1,990,430
CITIGROUP INC	VAR RT 01/10/2028 DD 01/10/17	450,000	421,263	435,546
COLUMBIA PIPELINES OPERAT 144A	6.544% 11/15/2053 DD 08/08/23	1,160,000	1,159,513	1,282,426
COMISION FEDERAL DE ELECT 144A	3.348% 02/09/2031 DD 02/09/21	1,175,000	917,123	978,105
COMISION FEDERAL DE ELECT 144A	3.875% 07/26/2033 DD 7/26/2021	795,000	601,314	643,886
CONNECTICUT AVENU R03 1B1 144A	VAR RT 12/25/2041 DD 12/29/21	1,300,000	1,289,063	1,303,224
CONNECTICUT AVENU R01 1B1 144A	VAR RT 12/25/2041 DD 01/20/22	1,465,000	1,472,788	1,475,460
CONNECTICUT LIGHT AND POWER CO	4.000% 04/01/2048 DD 03/28/18	310,000	259,265	264,126
CREDIT AGRICOLE SA 144A	VAR RT 12/31/2049 DD 01/11/22	1,895,000	1,518,691	1,607,623
UBS GROUP AG 144A	VAR RT 05/14/2032 DD 05/14/21	1,260,000	874,427	1,075,297
DT AUTO OWNER TRUST 3A E 144A	2.650% 09/15/2028 DD 08/12/21	1,920,000	1,743,450	1,788,154
DT MIDSTREAM INC 144A	4.300% 04/15/2032 DD 04/11/22	1,355,000	1,190,435	1,216,194
DAIMLER TRUCK FINANCE NOR 144A	5.500% 09/20/2033 DD 08/09/23	1,300,000	1,292,304	1,327,040
DELL INTERNATIONAL LLC / EMC C	8.100% 07/15/2036 DD 01/15/21	467,000	525,305	575,680
DEUTSCHE BANK AG/NEW YORK NY	VAR RT 11/16/2027 DD 11/16/21	1,605,000	1,436,523	1,554,683
DIGITAL REALTY TRUST LP	4.450% 07/15/2028 DD 06/21/18	1,730,000	1,638,950	1,690,054
DRIVE AUTO RECEIVABLES TRU 2 D	1.390% 03/15/2029 DD 08/25/21	1,000,000	921,630	949,080
EMPRESA NACIONAL DEL PETR 144A	3.450% 09/16/2031 DD 09/16/21	1,945,000	1,636,951	1,634,734
ENBRIDGE INC	5.700% 03/08/2033 DD 03/08/23	985,000	984,512	1,025,897
ENLINK MIDSTREAM LLC 144A	5.625% 01/15/2028 DD 12/17/20	620,000	592,100	613,174
EXETER AUTOMOBILE RE 2A E 144A	2.900% 07/17/2028 DD 06/02/21	1,550,000	1,409,713	1,446,770
EXETER AUTOMOBILE RECEIVA 3A D	1.550% 06/15/2027 DD 08/25/21	2,240,000	2,043,231	2,088,800
EXETER AUTOMOBILE RECEIVA 1A D	6.690% 06/15/2029 DD 02/28/23	1,095,000	1,094,876	1,103,442
FIFTH THIRD BANCORP	VAR RT 07/28/2030 DD 07/28/22	2,640,000	2,523,312	2,582,078
FIRST HORIZON CORP	4.000% 05/26/2025 DD 05/26/20	1,350,000	1,314,536	1,305,855
FIRST HORIZON BANK	5.750% 05/01/2030 DD 04/27/20	1,785,000	1,734,877	1,683,862
FLAGSHIP CREDIT AUTO 1 D 144A	3.640% 03/15/2028 DD 02/22/22	1,665,000	1,541,688	1,543,089
FLEX INTERMEDIATE HOLDCO 144A	3.363% 06/30/2031 DD 05/28/21	1,640,000	1,283,989	1,342,750
FORD MOTOR CREDIT CO LLC	4.125% 08/17/2027 DD 08/17/20	360,000	322,200	341,143
FORD MOTOR CREDIT CO LLC	2.700% 08/10/2026 DD 08/10/21	785,000	681,757	727,350
FORD MOTOR CREDIT CO LLC	2.300% 02/10/2025 DD 01/10/22	655,000	591,583	629,959
FORD MOTOR CREDIT CO LLC	6.950% 03/06/2026 DD 01/06/23	1,035,000	1,033,686	1,060,792
FORD MOTOR CREDIT CO LLC	7.200% 06/10/2030 DD 06/08/23	805,000	805,000	858,412
FREDDIE MAC STACR HQA2 M2 144A	VAR RT 07/25/2042 DD 07/29/22	2,390,000	2,587,347	2,579,933
FREDDIE MAC STACR DNA1 B1 144A	VAR RT 01/25/2051 DD 01/29/21	1,825,000	1,792,938	1,848,397
FREDDIE MAC STACR DNA2 B1 144A	VAR RT 08/25/2033 DD 03/09/21	1,695,000	1,583,611	1,760,800
FREDDIE MAC STAC HQA3 M1B 144A	VAR RT 08/25/2042 DD 8/12/2022	1,665,000	1,720,934	1,721,410
FREDDIE MAC STACR HQA2 M2 144A	VAR RT 12/25/2033 DD 06/25/21	2,745,000	2,523,705	2,703,496
FREDDIE MAC STACR DNA6 M2 144A	VAR RT 09/25/2042 DD 09/16/22	1,810,000	1,977,541	2,012,340
FREDDIE MAC STACR DNA5 B1 144A	VAR RT 01/25/2034 DD 07/23/21	3,435,000	3,151,085	3,466,259
FREDDIE MAC STACR DNA6 B1 144A	VAR RT 10/25/2041 DD 10/29/21	2,265,000	2,254,858	2,301,534
*FREDDIE MAC STACR HQA4 M2 144A	VAR RT 12/25/2041 DD 12/10/21	1,000,000	970,000	985,520
FREDDIE MAC STACR DNA3 M2 144A	VAR RT 04/25/2042 DD 04/18/22	2,780,000	2,884,250	2,921,307
GLP CAPITAL LP / GLP FINANCING	4.000% 01/15/2030 DD 08/29/19	1,435,000	1,256,787	1,309,954
ALLY FINANCIAL INC	8.000% 11/01/2031 DD 12/31/08	1,504,000	1,558,700	1,649,226
GLS AUTO RECEIVABLES 1A D 144A	3.680% 11/16/2026 DD 02/06/20	585,000	561,021	574,534
GAZPROM PJSC VIA GAZ CAPI 144A	4.950% 02/06/2028 DD 02/06/13	1,780,000	1,306,912	1,291,693
GENERAL MOTORS CO	6.125% 10/01/2025 DD 05/12/20	770,000	784,299	780,511
GENERAL MOTORS FINANCIAL CO IN	2.350% 01/08/2031 DD 01/08/21	1,636,000	1,237,241	1,354,526
GENERAL MOTORS FINANCIAL CO IN	2.700% 06/10/2031 DD 06/10/21	1,080,000	830,012	907,157
L3HARRIS TECHNOLOGIES INC	4.854% 04/27/2035 DD 04/27/15	390,000	364,892	385,737
HERTZ VEHICLE FINANC 2A D 144A	4.340% 12/27/2027 DD 06/30/21	2,415,000	2,012,854	2,159,445
*HERTZ VEHICLE FINANC 4A A 144A	6.150% 03/25/2030 DD 08/24/23	750,000	749,877	777,945
HESS MIDSTREAM OPERATIONS 144A	5.625% 02/15/2026 DD 08/15/19	334,000	325,346	331,555
HESS MIDSTREAM OPERATIONS 144A	4.250% 02/15/2030 DD 08/05/21	320,000	273,584	294,400
*HUDSON YARDS 2019- 30HY A 144A	3.228% 07/10/2039 DD 07/01/19	585,000	502,419	518,082
HUNTSMAN INTERNATIONAL LLC	4.500% 05/01/2029 DD 03/13/19	1,478,000	1,331,826	1,424,112
INGERSOLL RAND INC	5.700% 08/14/2033 DD 08/14/23	1,200,000	1,190,808	1,270,380
INTESA SANPAOLO SPA 144A	7.000% 11/21/2025 DD 11/21/22	570,000	581,839	584,085
INVITATION HOMES OPERATING PAR	2.000% 08/15/2031 DD 08/06/21	1,350,000	1,001,093	1,076,814
JBS USA LUX SA / JBS USA FOOD	5.750% 04/01/2033 DD 04/01/23	1,860,000	1,774,031	1,851,835
JETBLUE 2019-1 CLASS AA PASS T	2.750% 11/15/2033 DD 11/12/19	1,062,239	862,066	897,242
KRAFT HEINZ FOODS CO	5.000% 07/15/2035 DD 07/15/16	613,000	588,468	617,555
LAS VEGAS SANDS CORP	3.200% 08/08/2024 DD 07/31/19	2,040,000	1,938,408	2,000,567
LENNAR CORP	4.750% 11/29/2027 DD 05/29/18	757,000	729,415	756,175
LLOYDS BANKING GROUP PLC	4.582% 12/10/2025 DD 06/10/16	1,770,000	1,710,882	1,732,458
LLOYDS BANKING GROUP PLC	4.650% 03/24/2026 DD 03/24/16	1,020,000	976,783	998,641
LLOYDS BANKING GROUP PLC	VAR RT 08/11/2033 DD 08/11/22	890,000	819,619	868,329
MPLX LP	4.000% 03/15/2028 DD 02/08/18	1,560,000	1,453,452	1,505,447

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MPLX LP	2.650% 08/15/2030 DD 08/18/20	1,830,000	1,493,243	1,581,541
MPLX LP	5.650% 03/01/2053 DD 02/09/23	1,200,000	1,194,432	1,190,088
MACQUARIE GROUP LTD 144A	VAR RT 01/14/2033 DD 10/14/21	1,625,000	1,250,990	1,338,204
WARNERMEDIA HOLDINGS INC	4.279% 03/15/2032 DD 03/15/23	1,225,000	1,010,466	1,122,615
MARATHON PETROLEUM CORP	4.700% 05/01/2025 DD 04/27/20	1,185,000	1,167,746	1,177,155
MARB BONDCO PLC 144A	3.950% 01/29/2031 DD 01/29/21	1,055,000	814,460	856,744
MORGAN STANLEY	5.000% 11/24/2025 DD 11/22/13	3,710,000	3,702,209	3,705,288
MORGAN STANLEY	VAR RT 09/16/2036 DD 09/16/21	2,255,000	1,640,715	1,791,575
MORGAN STANLEY	VAR RT 10/20/2032 DD 10/19/21	1,435,000	1,122,687	1,190,993
*MULTIFAMILY CONNEC 01 M10 144A	VAR RT 10/25/2049 DD 10/30/19	2,980,437	2,803,700	2,898,326
*MULTIFAMILY CONNEC 01 M10 144A	VAR RT 11/25/2053 DD 11/29/23	2,100,000	2,111,038	2,132,046
*MULTIFAMILY CONNEC 01 M10 144A	VAR RT 03/25/2050 DD 03/18/20	2,348,391	2,255,534	2,263,732
NCR VOYIX CORP 144A	5.000% 10/01/2028 DD 08/20/20	1,052,000	896,862	994,887
NCR VOYIX CORP 144A	5.125% 04/15/2029 DD 04/06/21	335,000	280,244	318,418
NATIONAL FUEL GAS CO	2.950% 03/01/2031 DD 02/24/21	850,000	668,211	712,691
NAVIENT PRIVATE EDUC HA B 144A	2.780% 01/15/2069 DD 11/17/20	1,290,000	1,007,916	1,055,594
NISSAN MOTOR ACCEPTANCE C 144A	1.125% 09/16/2024 DD 09/16/21	1,600,000	1,458,592	1,543,152
*ONSLOW BAY MORTGA NQM4 A1 144A	VAR RT 10/25/2061 DD 11/01/21	1,113,424	865,862	910,068
OHIO POWER CO	2.900% 10/01/2051 DD 09/13/21	420,000	275,772	285,747
*ONE BRYANT PARK TRU OBP A 144A	2.516% 09/15/2054 DD 08/21/19	3,025,000	2,496,869	2,564,202
ONEMAIN FINANCE CORP	3.500% 01/15/2027 DD 06/22/21	945,000	782,432	874,550
PACIFIC GAS AND ELECTRIC CO	3.500% 08/01/2050 DD 06/19/20	1,580,000	998,434	1,094,656
PEACHTREE CORNERS FUNDING 144A	3.976% 02/15/2025 DD 03/17/15	1,200,000	1,159,128	1,180,164
PETROLEOS MEXICANOS	6.500% 03/13/2027 DD 03/13/18	2,765,000	2,522,841	2,576,593
PROTECTIVE LIFE CORP	8.450% 10/15/2039 DD 10/09/09	880,000	1,039,623	1,107,119
PUBLIC SERVICE CO OF OKLAHOMA	5.250% 01/15/2033 DD 01/05/23	455,000	453,590	459,036
PUGET ENERGY INC	4.224% 03/15/2032 DD 03/17/22	1,205,000	1,072,980	1,090,525
CITIZENS BANK NA/PROVIDENCE RI	VAR RT 10/24/2025 DD 10/25/22	1,190,000	1,203,971	1,160,976
NATWEST GROUP PLC	VAR RT 05/22/2028 DD 05/22/20	2,390,000	2,139,367	2,221,051
*SLG OFFICE TRUST 20 OVA A 144A	2.585% 07/15/2041 DD 06/01/21	1,985,000	1,580,735	1,642,667
SMRT 2022-MINI MINI D 144A	VAR RT 01/15/2039 DD 02/08/22	1,530,000	1,435,548	1,455,122
SABINE PASS LIQUEFACTION LLC	5.625% 03/01/2025 DD 9/1/2015	395,000	395,731	395,802
SABINE PASS LIQUEFACTION LLC	5.875% 06/30/2026 DD 12/31/16	1,340,000	1,355,839	1,364,442
SANTANDER HOLDINGS USA INC	VAR RT 03/09/2029 DD 03/09/23	820,000	820,000	847,634
SEMPRA	5.500% 08/01/2033 DD 06/23/23	1,345,000	1,340,965	1,396,783
DELTA AIR LINES INC / SKY 144A	4.500% 10/20/2025 DD 09/23/20	720,000	702,742	709,214
DELTA AIR LINES INC / SKY 144A	4.750% 10/20/2028 DD 09/23/20	1,905,000	1,793,196	1,874,101
SMITHFIELD FOODS INC 144A	4.250% 02/01/2027 DD 02/01/17	925,000	852,850	887,084
J M SMUCKER CO/THE	6.500% 11/15/2053 DD 10/25/23	500,000	496,440	579,330
SOCIETE GENERALE SA 144A	VAR RT 12/31/2049 DD 11/18/20	2,215,000	1,794,460	1,811,626
SOCIETE GENERALE SA 144A	VAR RT 12/31/2049 DD 05/26/21	175,000	148,330	153,508
SOUTHERN CALIFORNIA EDISON CO	5.700% 03/01/2053 DD 03/02/23	880,000	875,864	930,028
SOUTHWESTERN ELECTRIC POWER CO	2.750% 10/01/2026 DD 09/29/16	1,645,000	1,515,802	1,547,632
STANDARD CHARTERED PLC 144A	VAR RT 11/23/2025 DD 11/23/21	2,075,000	1,896,156	1,998,391
STARWOOD PROPERTY TRUST I 144A	3.750% 12/31/2024 DD 12/15/21	1,430,000	1,342,799	1,403,087
ENERGY TRANSFER LP	5.350% 05/15/2045 DD 11/17/14	840,000	715,957	782,578
T-MOBILE USA INC	2.625% 02/15/2029 DD 01/14/21	565,000	478,510	508,658
TACO BELL FUNDING 1A A23 144A	2.542% 08/25/2051 DD 08/19/21	1,124,963	854,578	911,647
TARGA RESOURCES CORP	4.200% 02/01/2033 DD 04/06/22	760,000	656,313	700,492
TEVA PHARMACEUTICAL FINANCE NE	4.750% 05/09/2027 DD 11/09/21	1,265,000	1,143,434	1,211,238
TEXTRON FINANCIAL CORP 144A	VAR RT 02/15/2067 DD 02/08/07	1,190,000	850,850	935,388
WILLIAMS COS INC/THE	3.500% 10/15/2051 DD 10/08/21	1,560,000	1,070,300	1,142,981
TIME WARNER CABLE LLC	6.750% 06/15/2039 DD 06/29/09	2,200,000	2,087,074	2,189,022
UBS GROUP AG 144A	VAR RT 12/31/2049 DD 02/10/21	1,870,000	1,420,751	1,476,945
UNITED AIRLINES 2020-1 CLASS A	5.875% 04/15/2029 DD 10/28/20	1,365,135	1,346,992	1,382,295
VENTURE GLOBAL LNG INC 144A	9.875% 02/01/2032 DD 10/24/23	860,000	868,600	895,914
VERIZON COMMUNICATIONS INC	4.329% 09/21/2028 DD 06/21/18	599,000	577,005	593,202
VOLKSWAGEN GROUP OF AMERI 144A	4.600% 06/08/2029 DD 06/08/22	845,000	799,759	829,528
WASTE CONNECTIONS INC	2.200% 01/15/2032 DD 09/20/21	465,000	371,307	388,800
WESTERN MIDSTREAM OPERATING LP	VAR RT 02/01/2050 DD 01/13/20	1,785,000	1,452,934	1,601,056
WILLIS NORTH AMERICA INC	3.875% 09/15/2049 DD 09/10/19	800,000	571,544	620,744
AEP TEXAS INC	3.950% 06/01/2028 DD 12/01/18	280,000	263,026	269,716
AT&T INC	3.500% 09/15/2053 DD 03/15/21	375,000	252,889	273,371
AT&T INC	3.650% 09/15/2059 DD 03/15/21	694,000	466,868	499,534
AT&T INC	3.800% 12/01/2057 DD 06/01/21	117,000	81,364	87,363
ABBVIE INC	4.400% 11/06/2042 DD 05/06/13	270,000	235,405	251,273
AETNA INC	4.500% 05/15/2042 DD 05/04/12	360,000	312,336	315,828
ALEXANDRIA REAL ESTATE EQUITIE	2.950% 03/15/2034 DD 02/16/22	120,000	94,740	100,286
ALFA DESARROLLO SPA 144A	4.550% 09/27/2051 DD 09/20/21	198,752	152,117	155,023
ALTRIA GROUP INC	3.400% 05/06/2030 DD 05/06/20	135,000	115,722	123,332
AMERICAN AIRLINES 2015-1 CLASS	3.375% 11/01/2028 DD 03/16/15	83,413	69,621	76,421
AMERICAN WATER CAPITAL CORP	3.450% 06/01/2029 DD 05/13/19	485,000	444,008	458,960
*ANCHORAGE CAPITAL 26A A1 144A	VAR RT 07/19/2034 DD 05/24/23	1,500,000	1,500,000	1,510,773
ELEVANCE HEALTH INC	3.650% 12/01/2027 DD 11/21/17	130,000	122,871	125,921
APIDOS CLO XLIV LT 44A A1 144A	VAR RT 04/26/2035 DD 04/21/23	1,750,000	1,750,000	1,760,687
*ARBOR MULTIFAMILY MF2 A4 144A	2.252% 06/15/2054 DD 06/01/21	1,900,000	1,519,164	1,592,523
AUTOZONE INC	1.650% 01/15/2031 DD 08/14/20	140,000	108,760	113,789
*AVIS BUDGET RENTAL C 1A A 144A	1.380% 08/20/2027 DD 05/18/21	800,000	697,320	727,832
*AVIS BUDGET RENTAL C 2A A 144A	5.200% 10/20/2027 DD 01/17/23	700,000	699,947	701,036
BAT CAPITAL CORP	6.343% 08/02/2030 DD 08/02/23	140,000	140,000	147,175
BAT CAPITAL CORP	2.726% 03/25/2031 DD 09/25/20	680,000	532,324	571,105
BAT INTERNATIONAL FINANCE PLC	5.931% 02/02/2029 DD 08/02/23	45,000	45,068	46,792
BPCE SA 144A	5.150% 07/21/2024 DD 01/21/14	200,000	195,836	198,254
BPCE SA 144A	2.375% 01/14/2025 DD 01/14/20	295,000	275,326	285,238
BMO 2023-5C2 MORTGAGE T 5C2 A3	VAR RT 11/15/2056 DD 11/01/23	1,700,000	1,750,994	1,844,058
BAIN CAPITAL CREDIT 3A AR 144A	VAR RT 10/21/2034 DD 12/30/21	1,250,000	1,207,668	1,248,237
BARCLAYS PLC	VAR RT 09/13/2027 DD 09/13/23	1,180,000	1,180,000	1,214,857
BARRICK PD AUSTRALIA FINANCE P	5.950% 10/15/2039 DD 10/16/09	360,000	370,012	386,305
*BAYCARE HEALTH SYSTEM INC	3.831% 11/15/2050 DD 04/16/20	240,000	192,122	199,757
BERRY GLOBAL INC	1.570% 01/15/2026 DD 07/15/21	1,040,000	927,441	966,430
BNP PARIBAS SA 144A	VAR RT 01/13/2031 DD 01/13/20	285,000	234,464	250,717
BOEING CO/THE	3.600% 05/01/2034 DD 05/02/19	410,000	348,849	363,022

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BOEING CO/THE	3.900% 05/01/2049 DD 05/02/19	205,000	145,042	162,844
BOEING CO/THE	2.196% 02/04/2026 DD 02/04/21	970,000	882,264	916,854
BOOZ ALLEN HAMILTON INC	5.950% 08/04/2033 DD 08/04/23	570,000	564,551	602,148
BOSTON SCIENTIFIC CORP	2.650% 06/01/2030 DD 05/18/20	400,000	342,676	357,756
BP CAPITAL MARKETS AMERICA INC	4.893% 09/11/2033 DD 05/11/23	500,000	499,990	509,580
BRASKEM NETHERLANDS FINAN 144A	4.500% 01/10/2028 DD 10/10/17	380,000	340,727	311,136
*BRAVO RESIDENTIAL RPL1 A1 144A	VAR RT 05/25/2063 DD 09/01/23	910,380	877,439	898,050
BROADCOM INC 144A	3.419% 04/15/2033 DD 03/31/21	775,000	623,433	682,124
BROADCOM INC 144A	3.137% 11/15/2035 DD 09/30/21	235,000	173,583	193,393
CBOE GLOBAL MARKETS INC	1.625% 12/15/2030 DD 12/15/20	680,000	529,543	560,510
*CBAM 2020-12 LTD 12A AR 144A	VAR RT 07/20/2034 DD 07/20/21	1,750,000	1,685,815	1,740,467
CIFC FUNDING 2017-I 1A AR 144A	VAR RT 04/23/2029 DD 01/21/20	1,239,770	1,227,186	1,239,723
*CSMC 2019-RPL1 T RPL1 A1A 144A	VAR RT 07/25/2058 DD 02/01/19	175,059	166,896	170,090
*CSMC 2020-RPL6 TR RPL6 A1 144A	VAR RT 03/25/2059 DD 11/01/20	205,573	193,780	204,500
CVS HEALTH CORP	5.125% 07/20/2045 DD 07/20/15	250,000	226,845	237,275
CAIXABANK SA 144A	VAR RT 09/13/2027 DD 09/13/23	515,000	515,000	528,143
CARLYLE GLOBAL MA 1A A1R2 144A	VAR RT 04/17/2031 DD 04/06/18	1,903,526	1,876,851	1,902,511
CARMAX AUTO OWNER TRUST 2	0.940% 12/15/2026 DD 01/27/21	400,000	362,096	376,548
CARMAX AUTO OWNER TRUST 20 3 C	1.250% 05/17/2027 DD 07/28/21	190,000	168,498	176,692
CENOVUS ENERGY INC	6.750% 11/15/2039 DD 05/15/10	20,000	20,822	21,855
CENOVUS ENERGY INC	3.750% 02/15/2052 DD 09/13/21	90,000	63,661	66,430
CHARTER COMMUNICATIONS OPERATI	6.384% 10/23/2035 DD 10/23/16	360,000	352,372	366,181
CITIGROUP INC	VAR RT 03/20/2030 DD 03/20/19	2,065,000	1,866,946	1,960,305
CITIGROUP INC	VAR RT 05/01/2032 DD 05/04/21	375,000	297,023	313,384
COLUMBIA PIPELINES OPERAT 144A	5.927% 08/15/2030 DD 08/08/23	175,000	174,997	181,197
COMCAST CORP	2.887% 11/01/2051 DD 05/01/22	244,000	157,624	165,874
COMCAST CORP	2.937% 11/01/2056 DD 05/01/22	323,000	201,287	213,551
COMISION FEDERAL DE ELECT 144A	4.688% 05/15/2029 DD 02/15/22	400,000	353,772	375,800
*COMMONBOND STUDENT AGS A 144A	1.980% 08/25/2050 DD 06/09/20	118,025	100,623	102,379
CONTINENTAL AIRLINES 2012-2 CL	4.000% 04/29/2026 DD 10/03/12	30,168	28,793	29,498
COX COMMUNICATIONS INC 144A	3.500% 08/15/2027 DD 08/07/17	1,000,000	929,860	952,430
*CSAIL 2021-C20 COMMERCI C20 A2	2.486% 03/15/2054 DD 03/01/21	1,234,558	1,031,301	1,044,881
DEUTSCHE TELEKOM INTERNAT 144A	4.875% 03/06/2042 DD 03/06/12	418,000	399,633	400,799
DEUTSCHE BANK AG/NEW YORK NY	VAR RT 07/13/2027 DD 07/13/23	150,000	150,000	155,736
DIAMONDBACK ENERGY INC	3.250% 12/01/2026 DD 12/05/19	695,000	647,406	673,969
DISCOVERY COMMUNICATIONS LLC	5.300% 05/15/2049 DD 05/21/19	250,000	190,365	215,328
DOMINION ENERGY INC	STEP 08/15/2024 DD 05/15/2019	123,000	118,572	120,959
DOW CHEMICAL CO/THE	6.900% 05/15/2053 DD 10/26/22	105,000	114,764	126,654
DUKE ENERGY CORP	3.950% 08/15/2047 DD 08/10/17	65,000	49,486	51,856
DUKE ENERGY CORP	3.400% 06/15/2029 DD 06/07/19	630,000	566,477	592,584
DUKE ENERGY FLORIDA LLC	1.750% 06/15/2030 DD 06/11/20	1,160,000	926,063	969,354
ERAC USA FINANCE LLC 144A	4.200% 11/01/2046 DD 10/18/16	270,000	211,086	236,523
ECOPETROL SA	4.125% 01/16/2025 DD 09/16/14	200,000	190,550	195,394
ECOPETROL SA	8.625% 01/19/2029 DD 07/06/23	395,000	394,972	420,904
EIG PEARL HOLDINGS SARL 144A	3.545% 08/31/2036 DD 01/25/22	349,000	292,082	303,630
ENTERPRISE PRODUCTS OPERATING	6.450% 09/01/2040 DD 05/20/10	80,000	83,821	90,714
ENTERPRISE PRODUCTS OPERATING	4.250% 02/15/2048 DD 02/15/18	195,000	156,714	171,932
EQUINOR ASA	3.250% 11/18/2049 DD 11/18/19	174,000	127,474	132,407
EVEREST REINSURANCE HOLDINGS I	3.500% 10/15/2050 DD 10/07/20	200,000	136,412	147,530
EXELON CORP	5.625% 06/15/2035 DD 06/09/05	350,000	356,458	361,050
FAIRFAX FINANCIAL HOLDING 144A	6.000% 12/07/2033 DD 12/07/23	735,000	729,502	754,478
FIFTH THIRD BANCORP	VAR RT 04/25/2033 DD 04/25/22	911,000	788,653	848,970
FIFTH THIRD BANCORP	VAR RT 07/27/2029 DD 07/27/23	235,000	235,000	244,889
FISERV INC	3.500% 07/01/2029 DD 06/24/19	760,000	685,710	715,669
FLORIDA GAS TRANSMISSION 144A	2.550% 07/01/2030 DD 06/24/20	250,000	202,238	214,405
FLORIDA GAS TRANSMISSION 144A	2.300% 10/01/2031 DD 09/29/21	345,000	264,353	283,666
*FORD CREDIT FLOORPLAN MAST 2 A	1.060% 09/15/2027 DD 09/18/20	700,000	629,608	655,221
*FORD CREDIT AUTO OWNE 2 A 144A	5.280% 02/15/2036 DD 08/08/23	500,000	499,836	511,100
FORD CREDIT AUTO OWNE 1 A 144A	4.850% 08/15/2035 DD 02/16/23	800,000	799,975	802,912
FORD MOTOR CREDIT CO LLC	3.664% 09/08/2024 DD 09/08/14	200,000	190,632	196,798
FORD MOTOR CREDIT CO LLC	5.584% 03/18/2024 DD 03/18/19	200,000	197,370	199,726
FREDDIE MAC STACR DNA3 M2 144A	VAR RT 10/25/2033 DD 04/23/21	610,000	598,087	611,922
FREDDIE MAC STAC DNA3 M1B 144A	VAR RT 04/25/2042 DD 04/18/22	300,000	296,439	308,034
GSAA HOME EQUITY TRUST 2 5 AF5	VAR RT 06/25/2034 DD 06/01/04	0	0	0
GENERAL MOTORS CO	5.200% 04/01/2045 DD 11/12/14	200,000	163,722	180,562
GENERAL MOTORS CO	5.150% 04/01/2038 DD 08/07/17	100,000	86,652	94,866
GENERAL MOTORS FINANCIAL CO IN	3.850% 01/05/2028 DD 01/05/18	225,000	205,673	215,231
GENERAL MOTORS FINANCIAL CO IN	2.900% 02/26/2025 DD 01/09/20	335,000	317,433	325,064
GOLDMAN SACHS GROUP INC/THE	5.150% 05/22/2045 DD 05/22/15	200,000	180,728	193,990
*GREENSAIF PIPELINES BIDCO 144A	6.129% 02/23/2038 DD 02/23/23	200,000	200,000	208,962
GREENSAIF PIPELINES BIDCO 144A	6.510% 02/23/2042 DD 2/23/2023	200,000	200,000	211,136
HEALTHPEAK OP LLC	2.875% 01/15/2031 DD 06/23/20	160,000	134,139	139,093
ICG US CLO 2015-2R 2RA A1 144A	VAR RT 01/16/2033 DD 02/12/20	1,250,000	1,225,043	1,248,825
ING GROEP NV	3.550% 04/09/2024 DD 04/09/19	470,000	459,895	467,363
INGERSOLL RAND INC	5.700% 08/14/2033 DD 08/14/23	355,000	352,281	375,821
INTESA SANPAOLO SPA 144A	4.000% 09/23/2029 DD 09/23/19	290,000	248,753	264,268
INTESA SANPAOLO SPA 144A	VAR RT 06/20/2054 DD 06/20/23	200,000	200,000	207,870
IPALCO ENTERPRISES INC	4.250% 05/01/2030 DD 05/01/21	55,000	48,997	50,865
JPMORGAN CHASE & CO	VAR RT 02/22/2048 DD 02/22/17	150,000	123,525	133,146
JACOBS ENGINEERING GROUP INC	6.350% 08/18/2028 DD 08/18/23	500,000	499,745	522,185
JBS USA LUX SA / JBS USA 144A	6.750% 03/15/2034 DD 09/19/23	800,000	798,944	839,712
JEFFERIES FINANCIAL GROUP INC	4.150% 01/23/2030 DD 01/23/18	235,000	209,481	220,933
JEFFERIES FINANCIAL GROUP INC	5.875% 07/21/2028 DD 07/21/23	360,000	357,973	369,472
JOHNS HOPKINS UNIVERSITY	2.813% 01/01/2060 DD 03/16/20	65,000	40,966	42,756
JPMORGAN CHASE & CO	VAR RT 12/31/2049 DD 01/23/20	1,140,000	1,004,625	1,100,111
KIMCO REALTY OP LLC	2.700% 10/01/2030 DD 07/13/20	630,000	515,069	545,334
KINROSS GOLD CORP 144A	6.250% 07/15/2033 DD 07/05/23	890,000	875,093	934,340
KRAFT HEINZ FOODS CO	4.375% 06/01/2046 DD 05/24/16	255,000	222,694	223,380
LYB INTERNATIONAL FINANCE III	4.200% 10/15/2049 DD 10/10/19	180,000	134,804	143,393
LYB INTERNATIONAL FINANCE III	4.200% 05/01/2050 DD 04/20/20	125,000	93,065	99,975
LABORATORY CORP OF AMERICA HOL	2.950% 12/01/2029 DD 11/25/19	125,000	107,919	112,559
LAM RESEARCH CORP	2.875% 06/15/2050 DD 05/05/20	250,000	168,370	178,605

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*LEGACY MORTGAGE AS GS1 A1 144A	VAR RT 10/25/2066 DD 02/03/21	71,147	65,072	69,785
LIBERTY MUTUAL GROUP INC 144A	3.951% 10/15/2050 DD 09/27/19	300,000	211,377	227,757
AKER BP ASA 144A	2.000% 07/15/2026 DD 06/23/21	296,000	261,782	272,909
*MFA 2021-RPL1 TRU RPL1 A1 144A	VAR RT 07/25/2060 DD 05/01/21	476,708	417,205	420,986
WARNERMEDIA HOLDINGS INC	5.050% 03/15/2042 DD 03/15/23	285,000	219,114	252,182
WARNERMEDIA HOLDINGS INC	5.141% 03/15/2052 DD 03/15/23	185,000	135,146	159,629
MAGNA INTERNATIONAL INC	2.450% 06/15/2030 DD 06/15/20	250,000	207,048	219,265
MARKEL GROUP INC	5.000% 05/20/2049 DD 05/20/19	175,000	153,587	163,406
MARS INC 144A	2.375% 07/16/2040 DD 07/16/20	400,000	272,704	287,904
MARRIOTT INTERNATIONAL INC/MD	4.900% 04/15/2029 DD 03/27/23	100,000	98,732	100,745
MCKESSON CORP	5.100% 07/15/2033 DD 06/15/23	715,000	723,223	736,207
MEXICO CITY AIRPORT TRUST 144A	4.250% 10/31/2026 DD 09/29/16	250,000	238,438	240,848
MEXICO CITY AIRPORT TRUST 144A	5.500% 07/31/2047 DD 9/20/2017	200,000	154,000	172,000
MIDWEST CONNECTOR CAPITAL 144A	4.625% 04/01/2029 DD 03/11/19	162,000	146,707	156,128
MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 04/19/2029 DD 04/19/23	490,000	490,000	497,752
MORGAN STANLEY	VAR RT 04/21/2034 DD 04/21/23	740,000	740,000	741,724
MYLAN INC	5.400% 11/29/2043 DD 11/29/13	350,000	278,569	303,762
UTAH ACQUISITION SUB INC	5.250% 06/15/2046 DD 12/15/16	20,000	15,212	16,711
NAVIENT PRIVATE EDU BA A2 144A	2.120% 01/15/2069 DD 02/20/20	304,047	276,227	280,499
NEWMONT CORP	2.800% 10/01/2029 DD 09/16/19	300,000	255,645	274,341
NEWMONT CORP	2.600% 07/15/2032 DD 12/20/21	920,000	735,227	787,998
NEXTERA ENERGY CAPITAL HOLDING	6.051% 03/01/2025 DD 03/01/23	145,000	145,363	146,309
NEXTERA ENERGY CAPITAL HOLDING	2.250% 06/01/2030 DD 05/12/20	285,000	235,156	243,932
NEXTERA ENERGY CAPITAL HOLDING	5.749% 09/01/2025 DD 08/10/23	615,000	614,877	621,045
NOMURA HOLDINGS INC	2.648% 01/16/2025 DD 01/16/20	330,000	311,787	320,159
NOMURA HOLDINGS INC	2.608% 07/14/2031 DD 07/12/21	200,000	154,852	166,416
NOMURA HOLDINGS INC	2.710% 01/22/2029 DD 01/11/22	630,000	526,056	558,199
NORTHWOODS CAPITA 15A A1R 144A	VAR RT 06/20/2034 DD 06/21/21	2,000,000	1,935,454	1,992,104
NUTRIEN LTD	4.900% 03/27/2028 DD 03/27/23	185,000	184,667	186,789
ONEOK INC	3.100% 03/15/2030 DD 03/10/20	1,225,000	1,029,747	1,101,422
ONEOK INC	6.050% 09/01/2033 DD 08/24/23	460,000	459,890	487,513
ONEMAIN DIRECT AUTO 1A A 144A	5.410% 11/14/2029 DD 02/22/23	900,000	899,119	903,042
ONEMAIN FINANCIAL I 1A A2 144A	VAR RT 06/16/2036 DD 05/26/21	600,000	573,282	587,934
PECO ENERGY CO	2.800% 06/15/2050 DD 06/08/20	195,000	129,071	132,216
PNC FINANCIAL SERVICES GROUP I	VAR RT 06/12/2029 DD 06/12/23	475,000	475,000	484,947
PACIFIC GAS AND ELECTRIC CO	4.950% 07/01/2050 DD 07/02/20	240,000	188,695	205,704
*PALMER SQUARE CLO 1A A1A4 144A	VAR RT 05/21/2034 DD 06/17/21	1,500,000	1,466,475	1,498,309
PENTAIR FINANCE SARL	4.500% 07/01/2029 DD 06/21/19	290,000	269,161	279,038
PETROLEOS MEXICANOS	6.875% 08/04/2026 DD 08/04/16	350,000	330,586	339,679
PIONEER NATURAL RESOURCES CO	1.900% 08/15/2030 DD 08/11/20	670,000	526,399	569,721
PUBLIC SERVICE ELECTRIC AND GA	5.200% 08/01/2033 DD 08/07/23	710,000	709,077	738,109
QUEST DIAGNOSTICS INC	2.950% 06/30/2030 DD 12/16/19	340,000	294,093	304,813
RACE POINT VIII CL 8A AR2 144A	VAR RT 02/20/2030 DD 02/20/20	1,737,913	1,711,993	1,736,891
ROCKFORD TOWER CLO 2 1A A 144A	VAR RT 01/20/2032 DD 12/23/20	750,000	737,643	749,125
SAN DIEGO GAS & ELECTRIC CO	4.100% 06/15/2049 DD 05/31/19	185,000	152,057	153,065
SANTANDER DRIVE AUTO RECEI 2 D	1.350% 07/15/2027 DD 05/26/21	500,000	467,590	481,540
SASOL FINANCING USA LLC	5.875% 03/27/2024 DD 09/27/18	230,000	224,846	228,586
SEMPRA	4.000% 02/01/2048 DD 01/12/18	115,000	90,487	94,870
SHIRE ACQUISITIONS INVESTMENTS	3.200% 09/23/2026 DD 09/23/16	380,000	356,938	365,632
*SILVER ROCK CLO III 3A A1 144A	VAR RT 01/20/2036 DD 01/23/24	2,000,000	2,000,000	2,000,000
SOCIETE GENERALE SA 144A	2.625% 01/22/2025 DD 01/22/20	905,000	851,397	876,981
SOCIETE GENERALE SA 144A	VAR RT 12/14/2026 DD 12/14/20	400,000	348,000	368,284
SOUTHERN COPPER CORP	3.875% 04/23/2025 DD 04/23/15	300,000	289,482	294,744
SOUTHWEST AIRLINES CO	5.125% 06/15/2027 DD 06/08/20	165,000	163,137	165,825
SUMITOMO MITSUI FINANCIAL GROU	5.880% 07/13/2026 DD 07/13/23	350,000	350,000	358,040
NUVEEN FINANCE LLC 144A	4.125% 11/01/2024 DD 10/30/14	230,000	223,988	226,456
T-MOBILE USA INC	3.875% 04/15/2030 DD 04/15/21	1,560,000	1,416,808	1,480,596
T-MOBILE USA INC	3.000% 02/15/2041 DD 02/15/21	20,000	14,134	15,021
TARGA RESOURCES CORP	6.125% 03/15/2033 DD 01/09/23	490,000	489,304	517,014
*TOWD POINT MORTGAGE 4 A1 144A	1.750% 10/25/2060 DD 10/01/20	147,734	130,639	129,954
*TOWD POINT HE TRUST 1 A1A 144A	6.875% 02/25/2063 DD 02/01/23	78,446	78,511	80,299
*TOWD POINT MORTG CES2 A1A 144A	VAR RT 10/25/2063 DD 10/01/23	196,296	196,294	200,931
TRANSCONTINENTAL GAS PIPE LINE	4.000% 03/15/2028 DD 09/15/18	170,000	159,735	164,824
TRANSCONTINENTAL GAS PIPE LINE	3.950% 05/15/2050 DD 11/15/20	175,000	134,094	141,843
TRUIST FINANCIAL CORP	VAR RT 06/08/2034 DD 06/08/23	85,000	85,000	86,884
TRUIST FINANCIAL CORP	VAR RT 10/30/2029 DD 10/27/23	240,000	240,040	259,478
RTX CORP	3.950% 08/16/2025 DD 08/16/18	165,000	161,385	162,647
VERIZON COMMUNICATIONS INC	1.680% 10/30/2030 DD 04/30/21	448,000	352,182	369,690
VERIZON COMMUNICATIONS INC	2.550% 03/21/2031 DD 03/22/21	296,000	243,833	255,596
VERISK ANALYTICS INC	4.125% 03/15/2029 DD 03/06/19	325,000	304,987	316,674
VIATRIS INC	3.850% 06/22/2040 DD 06/22/21	320,000	216,080	238,755
VISTRA OPERATIONS CO LLC 144A	3.550% 07/15/2024 DD 06/11/19	433,000	415,442	426,890
*WELLS FARGO COMMERCIAL C55 A3	2.462% 02/15/2053 DD 02/01/20	2,300,000	2,064,250	2,114,459
*WELLS FARGO COMMERCIAL C57 A3	1.864% 08/15/2053 DD 08/01/20	1,200,000	961,632	998,748
WHEELS FLEET LEASE F 1A A 144A	5.800% 04/18/2038 DD 06/16/23	800,000	799,964	802,312
WHITEBOX CLO I LT 1A ANAR 144A	VAR RT 07/24/2032 DD 08/27/21	1,090,000	1,067,219	1,087,924
WORLD OMNI SELECT AUTO TRU A C	1.090% 11/15/2027 DD 09/22/21	100,000	91,070	93,399
YARA INTERNATIONAL ASA 144A	3.148% 06/04/2030 DD 6/4/2020	750,000	603,158	653,025
*POWER FINANCE CORP LTD REGS	3.750% 06/18/2024	250,000	242,599	247,845
AMSR 2020-SFR1 TRU SFR1 A 144A	1.819% 04/17/2037 DD 03/12/20	2,772,340	2,535,305	2,635,941
CF HIPPOLYTA ISSUER 1A A1 144A	1.530% 03/15/2061 DD 03/18/21	6,856,306	5,948,445	6,130,017
FLAGSTAR MORTGAGE 5INV A5 144A	VAR RT 07/25/2051 DD 06/01/21	1,680,555	1,438,521	1,466,620
FLAGSTAR MORTGAGE 3INV A5 144A	VAR RT 06/25/2051 DD 05/01/21	4,658,414	3,987,509	4,062,370
GOLDMAN SACHS GROUP INC/THE	VAR RT 10/24/2029 DD 10/24/23	9,375,000	9,647,438	9,957,844
AMSR 2020-SFR4 TRU SFR4 A 144A	1.355% 11/17/2037 DD 09/29/20	8,871,000	7,999,702	8,249,054
PROGRESS RESIDENTI SFR3 A 144A	1.294% 10/17/2027 DD 10/08/20	1,685,882	1,494,382	1,568,072
TRP 2021 LLC 1 A 144A	2.070% 06/19/2051 DD 06/15/21	3,761,867	3,156,018	3,328,237
TRIBUTE RAIL LLC 1 A 144A	4.760% 05/17/2052 DD 05/25/22	6,709,154	6,344,176	6,474,870
TRICON RESIDENTIAL SFR1 A 144A	1.943% 07/17/2038 DD 11/09/21	3,540,135	3,085,326	3,230,302
*TRICON RESIDENTIAL SFR1 A 144A	3.856% 04/17/2039 DD 04/07/22	5,096,341	4,709,078	4,851,105
LEHMAN BRTH HLD (RICI) ESCROW	0.000% 12/28/2017 DD 12/21/07	800,000	-	-
ANCHORAGE CAPITAL 11A AR 144A	VAR RT 07/22/2032 DD 07/22/21	400,000	391,386	398,344

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*ATLAS STATIC SENIOR 1A AR 144A	VAR RT 07/15/2030 DD 12/01/23	490,000	490,000	490,070
AVOLON HOLDINGS FUNDING L 144A	2.528% 11/18/2027 DD 08/18/21	54,000	43,230	47,874
*BDS 2022-FL11 LL FL11 ATS 144A	VAR RT 03/19/2039 DD 04/14/22	500,000	486,694	497,818
BEAR STEARNS ARM TRUST 11 1A1	VAR RT 02/25/2033 DD 12/01/02	193	183	190
BEAR STEARNS ARM TRUST 11 1A2	VAR RT 02/25/2033 DD 12/01/02	882	690	658
BEAR STEARNS ALT-A TRUS 4 23A2	VAR RT 05/25/2035 DD 04/01/05	7,584	7,029	7,079
CIM TRUST 2019-IN INV1 A2 144A	VAR RT 02/25/2049 DD 03/28/19	70,106	67,494	67,522
*CARLYLE GLOBAL MA 1A A1RR 144A	VAR RT 08/14/2030 DD 07/01/21	264,312	260,031	263,878
CHEVY CHASE FUNDING 3A A1 144A	VAR RT 07/25/2036 DD 09/20/05	31,236	27,732	27,778
ELEVATION CLO 201 8A A1R2 144A	VAR RT 10/25/2030 DD 11/05/21	217,171	213,289	216,799
GSMPS MORTGAGE LO RP2 1AF 144A	VAR RT 03/25/2035 DD 04/25/05	73,426	68,978	64,320
HARBORVIEW MORTGAGE LOAN 9 B1	VAR RT 06/20/2035 DD 08/26/05	1,023,927	895,343	914,234
MRFC MORTGAGE PASS-THR TBC3 A1	VAR RT 12/15/2030 DD 08/15/00	5,916	5,511	5,552
MERRILL LYNCH MORTGAGE IN C A1	VAR RT 07/25/2029 DD 6/22/2004	1,205	1,122	1,157
OZLM XI LTD 11A A1R 144A	VAR RT 10/30/2030 DD 08/18/17	233,748	230,419	233,641
*OBX 2018-1 TRUST 1 A2 144A	VAR RT 06/25/2057 DD 03/29/18	24,198	22,453	23,031
*PALMER SQUARE LOAN 3A A1 144A	VAR RT 07/20/2029 DD 07/29/21	482,665	474,797	481,759
*PALMER SQUARE LOAN 4A A1 144A	VAR RT 10/15/2029 DD 10/26/21	792,247	780,731	790,052
SEQUOIA MORTGAGE TRUST 20 2 A2	VAR RT 03/20/2035 DD 02/24/05	169,542	152,172	156,216
SOUND POINT CLO I 2A ARRR 144A	VAR RT 07/20/2032 DD 09/16/21	400,000	386,488	395,304
SOUND POINT CLO XV 1A ARR 144A	VAR RT 01/23/2029 DD 04/23/21	136,482	128,137	136,579
SOUND POINT CLO XV 3A A1R 144A	VAR RT 10/20/2030 DD 04/01/21	626,678	618,188	625,696
*STRATUS CLO 2021-2 L 2A A 144A	VAR RT 12/28/2029 DD 12/28/21	281,279	277,179	279,777
*STRATUS CLO 2021-3 L 3A A 144A	VAR RT 12/29/2029 DD 12/29/21	344,809	337,360	343,274
UBS GROUP AG 144A	4.125% 09/24/2025 DD 09/24/15	1,100,000	1,070,487	1,076,031
*VENTURE XVII CLO 17A ARR 144A	VAR RT 04/15/2027 DD 04/16/18	295,747	294,631	295,709
VENTURE XXIX CLO L 29A AR 144A	VAR RT 09/07/2030 DD 03/23/21	837,171	818,951	835,588
*VIBRANT CLO VI LTD 6A AR 144A	VAR RT 06/20/2029 DD 06/14/21	82,175	79,942	82,165
*VOYA CLO 2017-1 LT 1A A1R 144A	VAR RT 04/17/2030 DD 05/18/21	617,710	607,178	617,246
WAMU MORTGAGE PASS-T AR13 A1A1	VAR RT 10/25/2045 DD 10/25/05	435,136	400,439	412,083
WAMU MORTGAGE PASS-THRO AR9 2A	VAR RT 09/25/2033 DD 08/01/03	8,881	7,937	8,022
WAMU MORTGAGE PASS-TH AR8 2A1A	VAR RT 07/25/2045 DD 07/15/05	321,981	293,151	300,747
WAMU MORTGAGE PASS-THRO AR9 1A	VAR RT 08/25/2042 DD 07/01/02	1,414	1,296	1,324
WELLFLEET CLO 2016- 1A AR 144A	VAR RT 004/20/2028 DD 05/10/18	833	827	834
ANZ NEW ZEALAND INT'L LTD 144A	VAR RT 02/18/2025 DD 02/18/22	1,070,000	1,060,338	1,069,797
AMERICAN ELECTRIC POWER CO INC	2.031% 03/15/2024 DD 01/06/22	555,000	535,298	550,443
AMERICAN EXPRESS CO	VAR RT 02/13/2026 DD 02/16/23	1,275,000	1,275,000	1,272,348
AMERICAN TOWER CORP	2.400% 03/15/2025 DD 01/10/20	465,000	448,204	449,250
*BDS 2020-FL5 LTD FL5 A 144A	VAR RT 02/16/2037 DD 01/24/20	143,483	144,224	142,094
BAXTER INTERNATIONAL INC	VAR RT 11/29/2024 DD 05/31/22	835,000	819,219	832,996
*CIFC FUNDING 2019-I 1A AR 144A	VAR RT 04/20/2032 DD 04/20/21	1,000,000	1,000,000	999,979
CHARTER COMMUNICATIONS OPERATI	4.908% 07/23/2025 DD 07/23/16	465,000	459,462	460,662
CHESAPEAKE FUNDING 1A A2 144A	VAR RT 08/15/2032 DD 7/22/2020	106,132	105,765	106,136
*CHESAPEAKE FUNDING 1A A2 144A	VAR RT 04/15/2033 DD 03/23/21	380,776	378,406	379,394
CREDIT SUISSE AG/NEW YORK NY	VAR RT 02/02/2024 DD 02/02/21	1,600,000	1,530,656	1,599,408
ELEMENT FLEET MANAGEMENT 144A	1.600% 04/06/2024 DD 04/06/21	490,000	464,344	483,753
FISERV INC	3.850% 06/01/2025 DD 05/22/15	465,000	455,644	456,281
FORD CREDIT AUTO LEASE TR A A3	4.940% 03/15/2026 DD 01/23/23	538,000	535,772	536,316
FORD MOTOR CREDIT CO LLC	4.134% 08/04/2025 DD 08/04/15	465,000	450,841	452,068
GMF FLOORPLAN OWNER 1 A1 144A	5.340% 06/15/2028 DD 06/28/23	1,000,000	1,007,617	1,012,500
*GREYSTONE CRE NOTES FL2 A 144A	VAR RT 09/15/2037 DD 09/13/19	419,090	384,158	416,886
HYUNDAI CAPITAL AMERICA 144A	1.000% 09/17/2024 DD 09/17/21	500,000	483,805	483,935
KUBOTA CREDIT OWNER 2A A3 144A	5.280% 01/18/2028 DD 07/26/23	1,000,000	1,008,711	1,011,550
*LCCM 2021-FL2 TRUST FL2 A 144A	VAR RT 12/13/2038 DD 07/13/21	497,510	482,585	481,258
*MF1 2022-FL8 LTD FL8 A 144A	VAR RT 02/19/2037 DD 01/20/22	700,000	689,281	687,670
MACQUARIE GROUP LTD 144A	VAR RT 10/14/2025 DD 10/14/21	1,250,000	1,220,513	1,241,725
MICROCHIP TECHNOLOGY INC	0.983% 09/01/2024 DD 05/28/21	465,000	450,566	450,520
NEXTERA ENERGY CAPITAL HOLDING	5.749% 09/01/2025 DD 08/10/23	465,000	469,166	469,571
NISSAN AUTO LEASE TRUST 2 A A3	4.910% 01/15/2026 DD 01/25/23	1,000,000	995,586	996,280
OCP CLO 2017-13 13A A1AR 144A	VAR RT 07/15/2030 DD 09/14/21	679,493	679,493	679,192
ONEOK INC	2.200% 09/15/2025 DD 03/10/20	500,000	474,425	475,250
*PALMER SQUARE LOAN 4A A1 144A	VAR RT 10/15/2029 DD 10/26/21	990,309	989,120	987,987
PLAINS ALL AMERICAN PIPELINE L	3.600% 11/01/2024 DD 09/09/14	475,000	466,745	466,137
QUANTA SERVICES INC	0.950% 10/01/2024 DD 09/23/21	600,000	552,810	578,136
SPRINT LLC	7.625% 02/15/2025 DD 02/24/15	465,000	473,114	473,119
SUMITOMO MITSUI TRUST BAN 144A	VAR RT 09/16/2024 DD 09/16/21	1,490,000	1,480,553	1,488,778
VOLKSWAGEN GROUP OF AMERI 144A	5.800% 09/12/2025 DD 09/12/23	465,000	468,753	468,822
VOLKSWAGEN AUTO LEASE TRU A A3	5.810% 10/20/2026 DD 09/19/23	1,000,000	1,011,133	1,012,430
WELLS FARGO BANK NA	VAR RT 12/11/2026 DD 12/11/23	450,000	453,569	452,574
*WHEELS SPV 2 LLC 1A A 144A	VAR RT 08/20/2029 DD 05/05/21	591,899	575,400	588,934
WORLD OMNI SELECT AUTO T A A2A	5.920% 03/15/2027 DD 03/15/23	759,506	759,714	759,749
ABN AMRO BANK NV 144A	VAR RT 03/13/2037 DD 12/13/21	600,000	434,928	480,024
AES CORP/THE 144A	3.950% 07/15/2030 DD 05/27/20	539,000	475,398	497,659
AT&T INC	3.500% 09/15/2053 DD 03/15/21	2,194,000	1,361,223	1,599,404
AT&T INC	5.400% 02/15/2034 DD 06/02/23	1,701,000	1,662,762	1,757,813
*AFFIRM ASSET SECURITI B A 144A	6.820% 09/15/2028 DD 09/19/23	840,000	839,904	852,726
*AFFIRM ASSET SECURIT A 1A 144A	6.610% 01/18/2028 DD 04/15/23	1,660,000	1,646,543	1,669,562
*AFFIRM ASSET SECURITI A A 144A	4.300% 05/17/2027 DD 05/04/22	1,702,000	1,659,759	1,675,125
AIRCASTLE LTD 144A	2.850% 01/26/2028 DD 01/26/21	800,000	655,392	714,264
ALFA DESARROLLO SPA 144A	4.550% 09/27/2051 DD 09/20/21	684,701	524,043	534,053
AMERICAN ELECTRIC POWER CO INC	5.699% 08/15/2025 DD 06/02/23	1,611,000	1,599,932	1,621,923
*AMERICAN EXPRESS CREDIT AC 3 A	3.750% 08/15/2027 DD 08/16/22	3,220,000	3,101,923	3,165,518
AMERICAN TOWER CORP	2.950% 01/15/2025 DD 06/13/19	441,000	420,921	430,319
AMERICAN TOWER CORP	3.800% 08/15/2029 DD 06/13/19	1,662,000	1,521,159	1,578,867
AMERICAN TOWER CORP	5.550% 07/15/2033 DD 05/25/23	648,000	645,732	671,658
*ANGEL OAK MORTGAGE T 3 A1 144A	4.000% 01/25/2067 DD 04/01/22	947,820	889,558	882,260
ELEVANCE HEALTH INC	2.250% 05/15/2030 DD 05/05/20	1,176,000	977,950	1,020,639
ELEVANCE HEALTH INC	5.500% 10/15/2032 DD 11/04/22	995,000	1,029,291	1,042,153
ASSURANT INC	2.650% 01/15/2032 DD 06/14/21	402,000	298,356	325,134
*AVANT LOANS FUNDIN REV1 A 144A	6.540% 09/15/2031 DD 07/21/22	2,450,000	2,392,474	2,446,497
AVIATION CAPITAL GROUP LL 144A	1.950% 01/30/2026 DD 01/15/21	715,000	623,423	662,912
AVOLON HOLDINGS FUNDING L 144A	5.250% 05/15/2024 DD 03/01/19	1,291,000	1,268,434	1,283,912

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AVOLON HOLDINGS FUNDING L 144A	2.125% 02/21/2026 DD 01/21/21	2,250,000	2,004,098	2,085,683
*BBCMS 2019-BWAY MO BWAY A 144A	VAR RT 11/15/2034 DD 11/26/19	770,000	713,189	601,663
*BBCMS 2019-BWAY MO BWAY B 144A	VAR RT 11/15/2034 DD 11/26/19	140,000	128,388	78,491
BAT CAPITAL CORP	6.343% 08/02/2030 DD 08/02/23	2,142,000	2,128,549	2,251,778
*BA CREDIT CARD TRUST A2 A2	4.980% 11/15/2028 DD 12/14/23	1,695,000	1,694,772	1,715,459
BAT CAPITAL CORP	3.222% 08/15/2024 DD 08/15/18	1,671,000	1,613,311	1,643,729
*BHMS 2018-ATLS ATLS A 144A	VAR RT 07/15/2035 DD 07/26/18	780,000	748,855	773,971
BX COMMERCIAL MORTG XL2 A 144A	VAR RT 10/15/2038 DD 10/26/21	371,417	356,792	364,430
BMO 2023-5C2 MORTGAGE T 5C2 A3	VAR RT 11/15/2056 DD 11/01/23	1,220,000	1,256,596	1,323,383
BANK OF AMERICA CORP	4.000% 01/22/2025 DD 01/22/15	252,000	246,789	248,623
BANK OF MONTREAL	VAR RT 12/15/2032 DD 12/12/17	1,571,000	1,385,559	1,446,231
*BANK 2022-BNK44 BNK44 AS	VAR RT 11/15/2055 DD 11/01/22	802,000	811,023	805,689
BARCLAYS PLC	VAR RT 09/13/2027 DD 09/13/23	2,018,000	2,005,821	2,077,612
BAXALTA INC	4.000% 06/23/2025 DD 12/23/15	332,000	323,398	326,313
BAYER US FINANCE LLC 144A	6.375% 11/21/2030 DD 11/21/23	974,000	969,773	1,001,574
BLACKROCK INC	4.750% 05/25/2033 DD 05/25/23	2,216,000	2,193,929	2,239,334
BNP PARIBAS SA 144A	VAR RT 03/01/2033 DD 03/01/18	943,000	834,847	883,374
BRITISH AIRWAYS 2020-1 CL 144A	4.250% 05/15/2034 DD 11/30/20	814,850	730,375	759,518
BROADCOM INC 144A	4.150% 04/15/2032 DD 04/14/22	851,000	749,663	804,059
*BX TRUST 2018-GW GW A 144A	VAR RT 05/15/2035 DD 05/22/18	1,028,000	1,002,136	1,018,275
CIFC FUNDING 2014 3A A1R2 144A	VAR RT 10/22/2031 DD 10/22/18	970,000	961,459	971,219
CIGNA GROUP/THE	2.400% 03/15/2030 DD 03/16/20	1,233,000	1,040,390	1,081,193
CSMC 2020-AFC1 TR AFC1 A1 144A	VAR RT 02/25/2050 DD 01/01/20	83,407	75,760	77,044
CVS HEALTH CORP	3.250% 08/15/2029 DD 08/15/19	1,333,000	1,195,621	1,242,703
CARGILL INC 144A	4.000% 06/22/2032 DD 04/22/22	1,370,000	1,266,894	1,304,747
CARRIER GLOBAL CORP 144A	6.200% 03/15/2054 DD 11/30/23	413,000	412,319	479,757
CELLNEX FINANCE CO SA 144A	3.875% 07/07/2041 DD 07/07/21	1,547,000	1,069,581	1,198,260
CENTENE CORP	3.375% 02/15/2030 DD 02/13/20	3,495,000	2,988,985	3,134,351
CENTENE CORP	2.450% 07/15/2028 DD 07/01/21	1,170,000	991,111	1,044,050
CHARTER COMM OPERATING	10/19 T	2,020,738	2,020,738	2,019,485
CHARTER COMM OPERATING 12/23 T	0.000% 12/07/2030 DD 11/27/23	2,537,674	2,520,439	2,527,092
CITIGROUP INC	VAR RT 01/10/2028 DD 01/10/17	2,824,000	2,642,590	2,733,293
CITIGROUP INC	VAR RT 01/29/2031 DD 01/29/20	2,300,000	1,891,773	1,998,010
*CITIGROUP COMMERCI PRM3 A 144A	VAR RT 07/10/2028 DD 06/01/23	1,830,000	1,873,930	1,881,569
*CONNECTICUT AVENU R02 2M1 144A	VAR RT 01/25/2042 DD 02/09/22	1,037,170	1,002,250	1,033,685
CONNECTICUT AVENU R06 1M2 144A	VAR RT 07/25/2043 DD 07/26/23	1,000,000	1,000,000	1,019,000
CONNECTICUT AVENU R04 1M1 144A	VAR RT 05/25/2043 DD 05/31/23	898,695	909,648	917,604
CONNECTICUT AVENU R01 1M2 144A	VAR RT 10/25/2041 DD 10/27/21	625,000	609,100	624,600
CONNECTICUT AVENU R08 1M1 144A	VAR RT 07/25/2042 DD 08/05/22	1,192,392	1,196,764	1,222,905
CONSTELLATION BRANDS INC	3.150% 08/01/2029 DD 07/29/19	1,393,000	1,254,146	1,295,713
CONTINENTAL RESOURCES INC/OK	4.900% 06/01/2044 DD 05/19/14	1,096,000	812,717	888,626
CONTINENTAL RESOURCES INC 144A	5.750% 01/15/2031 DD 11/25/20	1,859,000	1,757,374	1,848,181
CROWN CASTLE INC	3.300% 07/01/2030 DD 04/03/20	1,499,000	1,313,139	1,345,787
CROWN CASTLE INC	2.100% 04/01/2031 DD 02/16/21	869,000	709,128	708,513
DBUBS 2011-LC3 M LC3A PM3 144A	VAR RT 05/10/2044 DD 08/01/11	253,000	220,743	75,976
DTE ENERGY CO	STEP 11/01/2024 DD 08/01/2022	1,616,000	1,587,035	1,597,093
DANSKE BANK A/S 144A	VAR RT 03/28/2025 DD 04/01/22	1,746,000	1,692,468	1,736,956
DANSKE BANK A/S 144A	VAR RT 01/09/2026 DD 01/09/23	1,414,000	1,418,600	1,424,209
DIAMONDBACK ENERGY INC	3.500% 12/01/2029 DD 12/05/19	1,713,000	1,510,948	1,592,782
DRYDEN 113 CLO LT 113A BR 144A	VAR RT 10/20/2035 DD 10/20/23	1,140,000	1,140,000	1,143,480
DUKE ENERGY CORP	4.500% 08/15/2032 DD 08/11/22	1,217,000	1,152,976	1,180,015
*EFMT 2023-1 1 A1 144A	VAR RT 02/25/2068 DD 01/01/23	933,254	933,245	930,108
ENI SPA 144A	5.700% 10/01/2040 DD 10/01/10	1,213,000	1,107,081	1,180,479
EQT CORP	VAR RT 02/01/2030 DD 01/21/20	1,928,000	1,999,567	2,069,207
EAST OHIO GAS CO/THE 144A	1.300% 06/15/2025 DD 06/16/20	3,514,000	3,214,452	3,322,171
*EATON VANCE CLO 2 1A A13R 144A	VAR RT 01/15/2034 DD 02/10/21	850,000	830,518	849,802
EIG PEARL HOLDINGS SARL 144A	3.545% 08/31/2036 DD 01/25/22	1,835,000	1,557,111	1,596,450
ELECTRICITE DE FRANCE SA 144A	6.250% 05/23/2033 DD 05/23/23	1,652,000	1,655,236	1,791,131
OVINTIV INC	6.500% 02/01/2038 DD 12/04/07	1,040,000	1,047,067	1,075,547
*POST ROAD EQUIPMENT 1A A2 144A	4.880% 11/15/2028 DD 06/15/22	2,011,000	1,955,356	1,988,296
ENTERGY CORP	0.900% 09/15/2025 DD 08/26/20	1,748,000	1,558,517	1,625,168
CONSTELLATION ENERGY GENERATIO	6.250% 10/01/2039 DD 09/23/09	933,000	958,275	999,840
EXETER AUTOMOBILE RE 2A E 144A	7.190% 09/15/2027 DD 06/10/20	1,650,000	1,646,024	1,662,524
EXETER AUTOMOBILE RECEIVA 3A D	6.680% 04/16/2029 DD 06/29/23	1,330,000	1,329,953	1,343,087
FLAGSHIP CREDIT AUTO 1 A3 144A	5.010% 08/16/2027 DD 02/08/23	1,550,000	1,549,887	1,541,243
FREDDIE MAC STACR DNA7 M2 144A	VAR RT 11/25/2041 DD 11/12/21	760,000	713,777	750,462
*FREDDIE MAC STACR HQA4 M1 144A	VAR RT 12/25/2041 DD 12/10/21	802,140	761,087	792,138
FREDDIE MAC STAC DNA2 M1A 144A	VAR RT 04/25/2043 DD 04/21/23	1,188,244	1,188,244	1,206,780
FREDDIE MAC STAC DNA3 M1B 144A	VAR RT 04/25/2042 DD 04/18/22	750,000	748,828	770,085
GA GLOBAL FUNDING TRUST 144A	3.850% 04/11/2025 DD 04/11/22	1,626,000	1,557,350	1,593,220
*GCAT 2023-NQM1 TR NQM1 A1 144A	VAR RT 10/25/2057 DD 01/01/23	927,579	867,834	856,471
*GS MORTGAGE-BACKED PJ2 A2 144A	VAR RT 07/25/2051 DD 02/01/21	1,259,791	1,040,702	1,037,992
HALEON US CAPITAL LLC	3.625% 03/24/2032 DD 09/24/22	1,325,000	1,169,114	1,224,154
GS MORTGAGE-BACKED PJ1 A4 144A	VAR RT 02/25/2053 DD 01/01/23	1,041,874	937,036	922,382
GE HEALTHCARE TECHNOLOGIES INC	5.650% 11/15/2027 DD 05/15/23	2,040,000	2,082,080	2,113,134
GALAXY PIPELINE ASSETS BI 144A	3.250% 09/30/2040 DD 11/05/20	1,993,000	1,562,442	1,559,821
HEICO CORP	5.350% 08/01/2033 DD 07/27/23	1,362,000	1,324,320	1,398,924
HILTON HOTELS 11/23 COV-LITE T	0.000% 06/21/2028 DD 11/03/23	2,560,726	2,560,726	2,564,465
HUMANA INC	1.350% 02/03/2027 DD 08/03/21	1,509,000	1,305,723	1,361,918
HUMANA INC	5.875% 03/01/2033 DD 11/22/22	1,000,000	1,040,064	1,067,820
HYUNDAI CAPITAL AMERICA 144A	1.800% 10/15/2025 DD 09/18/20	1,952,000	1,794,280	1,834,529
INGERSOLL RAND INC	5.700% 08/14/2033 DD 08/14/23	1,778,000	1,723,988	1,882,280
INTERNATIONAL FLAVORS & F 144A	1.230% 10/01/2025 DD 09/16/20	2,059,000	1,822,513	1,906,305
IPALCO ENTERPRISES INC	4.250% 05/01/2030 DD 05/01/21	2,059,000	1,834,260	1,904,184
JPMORGAN CHASE & CO	VAR RT 02/01/2028 DD 02/01/17	4,231,000	3,958,439	4,089,769
*J.P. MORGAN MORTG INV8 A2 144A	VAR RT 05/25/2052 DD 12/01/21	1,644,155	1,411,983	1,404,733
JP MORGAN MORTGAGE T 3 A2 144A	VAR RT 08/25/2052 DD 03/01/22	1,454,876	1,146,083	1,243,017
*J.P. MORGAN MORTGAGE 4 A3 144A	VAR RT 10/25/2052 DD 04/01/22	810,659	634,467	691,597
KENTUCKY UTILITIES CO	5.450% 04/15/2033 DD 03/20/23	1,601,000	1,601,212	1,665,937
KINDER MORGAN ENERGY PARTNERS	4.250% 09/01/2024 DD 09/11/14	1,206,000	1,186,113	1,194,700
L3HARRIS TECHNOLOGIES INC	5.600% 07/31/2053 DD 07/31/23	548,000	546,263	585,653
M&T BANK CORP	VAR RT 01/27/2034 DD 01/27/23	883,000	883,588	838,188

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*ME FUNDING LLC 2019- 1 A2 144A	6.448% 07/30/2049 DD 06/18/19	1,099,200	1,064,549	1,086,680
MACQUARIE BANK LTD 144A	VAR RT 03/03/2036 DD 03/03/21	1,181,000	856,839	951,815
WARNERMEDIA HOLDINGS INC	3.788% 03/15/2025 DD 03/15/23	861,000	831,847	843,797
MARBLE POINT CLO XVI 1A A 144A	VAR RT 004/20/2033 DD 03/24/20	539,101	529,667	534,772
*MARLETTE FUNDING TRU 2A D 144A	4.650% 09/16/2030 DD 08/12/20	544,246	532,321	538,950
MINEJESA CAPITAL BV 144A	4.625% 08/10/2030 DD 08/10/17	1,490,000	1,339,330	1,413,638
NGPL PIPECO LLC 144A	3.250% 07/15/2031 DD 05/14/21	909,000	741,799	790,203
NATIONAL FUEL GAS CO	3.950% 09/15/2027 DD 09/27/17	2,531,000	2,339,251	2,410,727
NATIONAL GRID PLC	5.809% 06/12/2033 DD 06/12/23	1,642,000	1,642,000	1,728,829
NOV INC	3.600% 12/01/2029 DD 11/14/19	1,113,000	980,342	1,030,193
NATWEST GROUP PLC	VAR RT 11/10/2026 DD 11/10/22	1,570,000	1,607,413	1,624,903
NATWEST GROUP PLC	VAR RT 09/13/2029 DD 06/13/23	714,000	714,000	732,750
NETFLIX INC	5.875% 11/15/2028 DD 04/26/18	1,892,000	1,935,195	1,991,973
NEUBERGER BERMAN GROUP LL 144A	4.875% 04/15/2045 DD 04/22/15	222,000	180,186	183,840
NISOURCE INC	2.950% 09/01/2029 DD 08/12/19	688,000	598,271	629,100
*CONTINENTAL FINANCE 1A A 144A	2.240% 12/15/2028 DD 12/18/20	1,600,000	1,504,816	1,576,400
NVENT FINANCE SARL	4.550% 04/15/2028 DD 10/15/18	1,596,000	1,467,857	1,552,254
OCCIDENTAL PETROLEUM CORP	6.450% 09/15/2036 DD 09/15/19	440,000	448,800	466,712
OGLETHORPE POWER CORP	5.950% 11/01/2039 DD 11/03/09	825,000	804,647	845,196
OKLAHOMA GAS AND ELECTRIC CO	5.400% 01/15/2033 DD 01/05/23	545,000	546,816	570,522
ORACLE CORP	5.375% 07/15/2040 DD 07/15/11	250,000	231,430	246,375
ORACLE CORP	2.875% 03/25/2031 DD 03/24/21	1,770,000	1,472,711	1,570,096
ORACLE CORP	6.250% 11/09/2032 DD 11/09/22	1,209,000	1,283,948	1,317,254
ORACLE CORP	6.900% 11/09/2052 DD 11/09/22	1,025,000	1,054,735	1,203,473
REVVITY INC	0.850% 09/15/2024 DD 09/10/21	1,405,000	1,303,166	1,356,261
PROSUS NV 144A	3.257% 01/19/2027 DD 01/19/22	1,100,000	994,024	1,015,927
*READY CAPITAL MORT FL12 A 144A	VAR RT 05/25/2038 DD 06/22/23	1,324,290	1,317,669	1,326,520
RESIDENTIAL MORTGAGE 1 A1 144A	VAR RT 01/26/2060 DD 01/01/20	13,168	12,278	12,546
*SEB FUNDING LLC 1A A2 144A	4.969% 01/30/2052 DD 11/24/21	1,246,875	1,107,612	1,153,073
7-ELEVEN INC 144A	0.800% 02/10/2024 DD 02/10/21	1,730,000	1,646,078	1,720,174
J M SMUCKER CO/THE	6.500% 11/15/2053 DD 10/25/23	800,000	794,304	926,928
SOUTHERN CO/THE	STEP 08/01/2024 DD 05/01/2022	2,092,000	2,066,666	2,074,553
SPRINT CAPITAL CORP	6.875% 11/15/2028 DD 11/16/98	440,000	457,596	476,458
SPRINT CAPITAL CORP	8.750% 03/15/2032 DD 03/14/02	3,431,000	3,986,925	4,235,707
*SYNCHRONY CARD FUNDING LL A1 A	5.540% 07/15/2029 DD 08/09/23	2,185,000	2,184,725	2,226,187
TICP CLO IX LTD 9A A 144A	VAR RT 01/20/2031 DD 01/26/18	1,488,470	1,465,607	1,490,479
UBS GROUP AG 144A	VAR RT 01/30/2027 DD 07/30/20	992,000	876,531	909,892
UBS GROUP AG 144A	VAR RT 08/10/2027 DD 08/10/21	1,546,000	1,338,452	1,397,491
UBS GROUP AG 144A	VAR RT 08/05/2033 DD 08/05/22	1,544,000	1,419,785	1,494,793
*UPSTART SECURITIZATIO 2 B 144A	1.750% 06/20/2031 DD 05/11/21	263,700	250,378	262,202
VALLEY STREAM PARK 1A BR 144A	VAR RT 10/20/2034 DD 10/20/23	1,080,000	1,080,000	1,084,450
*VERDE CLO LTD 1A AR 144A	VAR RT 04/15/2032 DD 04/15/21	1,310,000	1,282,490	1,309,655
VERALTO CORP 144A	5.500% 09/18/2026 DD 09/18/23	1,419,000	1,409,095	1,437,688
VERALTO CORP 144A	5.450% 09/18/2033 DD 09/18/23	884,000	881,304	916,673
VITERRA FINANCE BV 144A	4.900% 04/21/2027 DD 04/21/22	681,000	641,597	675,137
WESTLAKE AUTOMOBILE 3A E 144A	3.340% 06/15/2026 DD 10/14/20	875,000	838,845	859,985
*AMAYA 11/23 COV-LITE TLB	0.000% 11/10/2030 DD 11/10/23	1,100,000	1,097,250	1,100,913
UBS AG REGS	5.125% 05/15/2024	313,000	308,676	310,177
AES CORP/THE	5.450% 06/01/2028 DD 05/17/23	3,500,000	3,498,148	3,560,900
AT&T INC	4.350% 03/01/2029 DD 02/19/19	2,500,000	2,353,482	2,469,525
AT&T INC	5.400% 02/15/2034 DD 06/02/23	5,000,000	4,961,347	5,167,000
AREIT 2022-CRE7 LL CRE7 A 144A	VAR RT 06/17/2039 DD 06/16/22	1,500,000	1,489,164	1,507,983
ABBVIE INC	3.200% 05/14/2026 DD 05/12/16	1,000,000	952,289	968,940
*ACREC 2023-FL2 LLC FL2 A 144A	VAR RT 02/19/2038 DD 02/23/23	1,000,000	997,580	1,003,352
AERCAP IRELAND CAPITAL DAC / A	4.450% 04/03/2026 DD 04/03/19	1,000,000	947,617	982,320
AERCAP IRELAND CAPITAL DAC / A	2.450% 10/29/2026 DD 10/29/21	1,100,000	963,381	1,018,622
AMERICAN AIRLINES 2014-1 CLASS	3.700% 04/01/2028 DD 09/16/14	52,815	45,616	49,143
AMERICAN TOWER CORP	4.000% 06/01/2025 DD 05/07/15	1,000,000	973,262	982,240
ASHTEAD CAPITAL INC 144A	4.000% 05/01/2028 DD 11/04/19	1,000,000	914,218	941,760
ABFC 2004-OPT3 TRUST OPT3 A4	VAR RT 11/25/2033 DD 04/30/04	498,641	457,236	472,647
ABFC 2005-WF1 TRUST WF1 M5	VAR RT 07/25/2034 DD 04/28/05	543,077	529,757	543,908
AVIATION CAPITAL GROUP LL 144A	4.125% 08/01/2025 DD 08/01/18	1,200,000	1,121,964	1,164,936
AVOLON HOLDINGS FUNDING L 144A	2.528% 11/18/2027 DD 08/18/21	52,000	41,551	46,101
*BAMLL COMMERCIAL M JACX A 144A	VAR RT 09/15/2038 DD 09/15/21	1,200,000	1,125,024	1,133,712
BAT CAPITAL CORP	6.421% 08/02/2033 DD 08/02/23	1,200,000	1,200,000	1,259,472
BAT CAPITAL CORP	3.222% 08/15/2024 DD 08/15/18	232,000	218,902	228,214
BAT CAPITAL CORP	7.750% 10/19/2032 DD 10/19/22	700,000	756,516	790,468
BAT INTERNATIONAL FINANCE PLC	1.668% 03/25/2026 DD 09/25/20	600,000	531,642	557,532
BPCE SA 144A	2.375% 01/14/2025 DD 01/14/20	1,500,000	1,401,812	1,450,365
BPCE SA 144A	VAR RT 01/18/2027 DD 01/18/23	1,700,000	1,700,000	1,713,923
*BSREP COMMERCIAL MOR DC A 144A	VAR RT 08/15/2038 DD 08/16/21	1,421,559	1,329,579	1,335,882
*BX TRUST 2022-FOX FOX2 A2 144A	VAR RT 04/15/2039 DD 12/12/22	748,520	691,501	726,454
BACARDI LTD 144A	4.450% 05/15/2025 DD 04/30/18	1,000,000	960,038	986,170
BARCLAYS PLC	3.650% 03/16/2025 DD 03/16/15	1,000,000	960,787	977,650
BARCLAYS PLC	VAR RT 09/13/2029 DD 09/13/23	2,400,000	2,400,000	2,500,752
BAYER US FINANCE II LLC 144A	3.375% 07/15/2024 DD 07/15/18	1,000,000	965,285	985,890
BEAR STEARNS ASSET BAC HE10 M1	VAR RT 12/25/2034 DD 11/30/04	521,763	511,215	524,366
BIRCH GROVE CLO LT 19A AR 144A	VAR RT 06/15/2031 DD 07/02/21	1,409,966	1,382,713	1,408,589
BNP PARIBAS SA 144A	VAR RT 01/13/2027 DD 01/13/21	700,000	611,618	645,708
BOEING CO/THE	5.705% 05/01/2040 DD 05/04/20	1,500,000	1,430,400	1,556,655
BOEING CO/THE	2.196% 02/04/2026 DD 02/04/21	400,000	363,820	378,084
BOSTON SCIENTIFIC CORP	2.650% 06/01/2030 DD 05/18/20	1,100,000	942,516	983,829
BROADCOM INC	4.110% 09/15/2028 DD 05/21/20	824,000	766,939	805,641
BROADCOM INC 144A	2.450% 02/15/2031 DD 01/19/21	800,000	632,446	684,704
BROADCOM INC 144A	3.137% 11/15/2035 DD 09/30/21	238,000	175,889	195,862
BROOKFIELD CAPITAL FINANCE LLC	6.087% 06/14/2033 DD 06/14/23	2,100,000	2,100,000	2,194,563
*BWAY 2021-1450 MOR 1450 A 144A	VAR RT 09/15/2036 DD 08/31/21	2,000,000	1,944,599	1,863,740
CBAM 2018-8 LTD/KY 8A A1 144A	VAR RT 10/20/2029 DD 10/10/18	324,512	320,720	324,692
CCO HOLDINGS LLC / CCO HO 144A	4.500% 06/01/2033 DD 04/22/21	700,000	537,427	592,571
CD 2018-CD7 MORTGAGE T CD7 ASB	4.213% 08/15/2051 DD 08/01/18	1,846,038	1,778,741	1,801,105
*CSMC 2018-RPL9 TRU RPL9 A 144A	VAR RT 09/25/2057 DD 09/14/18	610,745	570,417	578,846
MKS CLO 2017-2 LTD 2A A 144A	VAR RT 01/20/2031 DD 01/22/18	1,771,559	1,767,178	1,773,368

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CWABS ASSET-BACKED CERT 11 2AV	VAR RT 09/25/2046 DD 06/29/06	90,662	89,886	89,722
CAPITAL ONE FINANCIAL CORP	VAR RT 07/24/2026 DD 07/27/22	3,000,000	2,940,600	2,965,860
CAPITAL ONE FINANCIAL CORP	VAR RT 02/01/2029 DD 02/01/23	900,000	900,000	897,759
*CARLYLE GLOBAL MA 1A A1RR 144A	VAR RT 08/14/2030 DD 07/01/21	2,180,577	2,157,031	2,176,996
CARLYLE US CLO 201 1A A1R 144A	VAR RT 04/20/2031 DD 07/20/21	1,546,364	1,519,260	1,546,682
*CASTLELAKE AIRCRAFT 1A A 144A	3.967% 04/15/2039 DD 04/23/19	574,758	484,568	500,793
CHEVY CHASE FUNDING 2A A1 144A	VAR RT 05/25/2035 DD 06/10/04	144,772	134,331	135,904
CLEVELAND ELECTRIC ILLUMI 144A	4.550% 11/15/2030 DD 11/02/18	500,000	460,655	474,550
CONSTELLATION BRANDS INC	4.400% 11/15/2025 DD 10/29/18	1,000,000	979,699	988,560
CREDIT AGRICOLE SA 144A	4.375% 03/17/2025 DD 03/17/15	1,000,000	955,812	982,590
UBS GROUP AG 144A	VAR RT 08/12/2033 DD 08/12/22	1,500,000	1,331,059	1,600,665
UBS GROUP AG 144A	VAR RT 09/22/2034 DD 09/22/23	1,000,000	1,000,000	1,061,400
CRESTLINE DENALI CL 1A AR 144A	VAR RT 04/20/2030 DD 07/20/21	655,483	643,185	654,985
DAIMLER TRUCK FINANCE NOR 144A	2.000% 12/14/2026 DD 12/14/21	1,200,000	1,059,632	1,103,520
DEUTSCHE BANK AG/NEW YORK NY	VAR RT 01/18/2029 DD 01/18/23	1,600,000	1,585,053	1,677,024
*DIAMOND INFRASTRUCTU 1A A 144A	1.760% 04/15/2049 DD 06/15/21	500,000	410,095	444,025
*DOCTORS CO AN INTERINSURA 144A	4.500% 01/18/2032 DD 01/18/22	400,000	322,292	318,924
ELECTRICITE DE FRANCE SA 144A	4.875% 09/21/2038 DD 09/21/18	1,000,000	853,474	926,550
ELECTRICITE DE FRANCE SA 144A	5.700% 05/23/2028 DD 05/23/23	1,300,000	1,298,262	1,346,345
ELEVATION CLO 201 8A A1R2 144A	VAR RT 10/25/2030 DD 11/05/21	506,731	494,221	505,864
ENBRIDGE ENERGY PARTNERS LP	5.875% 10/15/2025 DD 10/06/15	1,000,000	998,005	1,010,610
ENERGY TRANSFER LP	4.750% 01/15/2026 DD 06/23/15	1,000,000	963,327	993,680
ENTERGY CORP	2.400% 06/15/2031 DD 03/05/21	1,300,000	1,037,280	1,089,608
EXELON CORP	3.950% 06/15/2025 DD 12/15/15	900,000	868,037	884,664
EXPEDIA GROUP INC 144A	6.250% 05/01/2025 DD 05/05/20	308,000	299,259	310,957
*EXTENDED STAY AMERI ESH A 144A	VAR RT 07/15/2038 DD 07/08/21	1,866,880	1,810,554	1,849,313
FAIRFAX FINANCIAL HOLDINGS LTD	4.850% 04/17/2028 DD 10/17/18	300,000	278,962	295,530
FAIRFAX FINANCIAL HOLDINGS LTD	3.375% 03/03/2031 DD 09/03/21	200,000	164,388	175,992
FAIRFAX US INC 144A	4.875% 08/13/2024 DD 08/13/14	1,000,000	963,020	997,960
FIDELITY NATIONAL FINANCIAL IN	3.400% 06/15/2030 DD 06/12/20	600,000	507,009	535,344
FIFTH THIRD BANCORP	VAR RT 07/28/2030 DD 07/28/22	1,000,000	939,341	978,060
FISERV INC	3.200% 07/01/2026 DD 06/24/19	1,000,000	936,970	962,940
522 FUNDING CLO 201 3A AR 144A	VAR RT 10/20/2031 DD06/30/21	2,000,000	1,964,810	1,995,005
FLEX LTD	4.875% 06/15/2029 DD 06/06/19	1,000,000	936,112	982,300
FORD MOTOR CREDIT CO LLC	3.664% 09/08/2024 DD 09/08/14	1,000,000	955,849	983,990
*FORT CRE 2022-FL3 I FL3 A 144A	VAR RT 02/23/2039 DD 02/24/22	1,800,000	1,733,626	1,756,058
GCT COMMERCIAL MORT GCT A 144A	VAR RT 02/15/2038 DD 02/05/21	700,000	649,502	522,634
GLP CAPITAL LP / GLP FINANCING	4.000% 01/15/2030 DD 08/29/19	1,000,000	875,162	912,860
HALEON US CAPITAL LLC	3.375% 03/24/2027 DD 09/24/22	800,000	746,237	770,216
GLOBAL PAYMENTS INC	3.200% 08/15/2029 DD 08/14/19	600,000	519,429	544,356
GOLDMAN SACHS GROUP INC/THE	VAR RT 12/31/2049 DD 04/26/21	1,300,000	1,059,110	1,158,443
*GREYSTONE CRE NOTES FL2 A 144A	VAR RT 09/15/2037 DD 09/13/19	169,672	165,387	169,419
HSBC HOLDINGS PLC	VAR RT 06/19/2029 DD 06/19/18	3,000,000	2,699,001	2,911,740
HSBC HOLDINGS PLC	VAR RT 09/12/2026 DD 09/12/18	2,000,000	1,911,982	1,958,100
HARBORVIEW MORTGAGE LOAN 9 B1	VAR RT 06/20/2035 DD 08/26/05	416,502	364,820	371,882
HEALTHCARE REALTY HOLDINGS LP	2.000% 03/15/2031 DD 09/28/20	600,000	455,257	481,032
HYATT HOTELS CORP	1.800% 10/01/2024 DD 10/01/21	600,000	562,416	582,096
IMPERIAL BRANDS FINANCE P 144A	3.875% 07/26/2029 DD 07/26/19	200,000	169,658	186,798
IMPERIAL BRANDS FINANCE P 144A	4.250% 07/21/2025 DD 07/21/15	1,000,000	955,655	982,340
*INDEPENDENCE PLAZA INDP A 144A	3.763% 07/10/2035 DD 06/01/18	2,200,000	2,070,877	2,101,308
ING GROEP NV	VAR RT 04/01/2027 DD 04/01/21	1,600,000	1,544,112	1,578,112
ING GROEP NV	VAR RT 03/28/2028 DD 03/28/22	700,000	653,835	679,406
JP MORGAN MORTGAGE A WMC3 A1SS	VAR RT 08/25/2036 DD 09/14/06	31,105	30,813	30,891
JPMDB COMMERCIAL MORT COR7 ASB	2.051% 05/13/2053 DD 06/01/20	3,800,000	3,263,738	3,438,886
KENTUCKY UTILITIES CO	5.450% 04/15/2033 DD 03/20/23	1,000,000	997,863	1,040,560
KIMCO REALTY OP LLC	2.700% 10/01/2030 DD 07/13/20	700,000	572,597	605,927
KRAFT HEINZ FOODS CO	3.875% 05/15/2027 DD 11/15/20	800,000	753,652	785,152
LCM LOAN INCOME FUND 1A A 144A	VAR RT 04/20/2031 DD 03/15/18	2,364,965	2,353,415	2,364,082
*LCCM 2021-FL3 TRUST FL3 A 144A	VAR RT 11/15/2038 DD 12/02/21	700,000	672,501	695,300
LAS VEGAS SANDS CORP	3.500% 08/18/2026 DD 07/31/19	1,000,000	898,001	953,410
LAZARD GROUP LLC	4.375% 03/11/2029 DD 03/11/19	1,000,000	926,297	973,360
LLOYDS BANKING GROUP PLC	VAR RT 08/07/2027 DD 08/07/23	2,000,000	2,000,000	2,036,020
LLOYDS BANKING GROUP PLC	4.450% 05/08/2025 DD 05/08/18	3,000,000	2,924,073	2,964,060
LLOYDS BANKING GROUP PLC	VAR RT 08/11/2033 DD 08/11/22	700,000	644,644	682,955
LOUISVILLE GAS AND ELECTRIC CO	5.450% 04/15/2033 DD 03/20/23	900,000	898,077	939,168
MACQUARIE GROUP LTD 144A	VAR RT 04/14/2028 DD 10/14/21	2,700,000	2,285,037	2,407,644
MICRON TECHNOLOGY INC	4.185% 02/15/2027 DD 07/12/19	750,000	711,225	736,095
MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 07/20/2027 DD 07/20/21	1,600,000	1,388,848	1,462,656
MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 04/19/2029 DD 04/19/23	1,000,000	1,000,000	1,015,820
MORGAN STANLEY CAPITAL H6 ASB	3.224% 06/15/2052 DD 06/01/19	1,500,000	1,393,099	1,423,590
*NYO COMMERCIAL MOR 1290 A 144A	VAR RT 11/15/2038 DD 11/16/21	2,400,000	2,186,633	2,213,568
NATIONAL FUEL GAS CO	2.950% 03/01/2031 DD 02/24/21	600,000	471,595	503,076
NATWEST GROUP PLC	VAR RT 11/10/2026 DD 11/10/22	1,200,000	1,232,128	1,241,964
*NEW RESIDENTIAL M RPL1 A1 144A	VAR RT 12/25/2057 DD 05/01/18	485,999	457,864	463,356
NISSAN MOTOR CO LTD 144A	4.345% 09/17/2027 DD 09/17/20	2,300,000	2,064,954	2,201,790
NISSAN MOTOR CO LTD 144A	4.810% 09/17/2030 DD 09/17/20	400,000	336,120	374,568
NOMURA HOLDINGS INC	2.679% 07/16/2030 DD 07/13/20	800,000	642,176	682,616
*OZLM VIII LTD 8A A1R3 144A	VAR RT 10/17/2029 DD 12/29/21	1,001,122	977,846	1,000,546
*OBX 2023-NQM8 TRU NQM8 A1 144A	VAR RT 09/25/2063 DD 09/01/23	1,754,646	1,754,617	1,790,406
ORACLE CORP	2.950% 04/01/2030 DD 04/01/20	2,500,000	2,147,667	2,258,275
ORACLE CORP	2.300% 03/25/2028 DD 03/24/21	2,200,000	1,909,706	2,005,674
PFP 2021-8 LTD 8 A 144A	VAR RT 08/09/2037 DD 09/30/21	504,549	440,242	502,743
PACIFIC GAS AND ELECTRIC CO	2.100% 08/01/2027 DD 06/19/20	800,000	686,808	721,560
PACIFIC GAS AND ELECTRIC CO	2.500% 02/01/2031 DD 06/19/20	500,000	390,742	413,280
PACIFIC GAS AND ELECTRIC CO	3.450% 07/01/2025 DD 07/02/20	500,000	468,355	483,955
PACIFIC GAS AND ELECTRIC CO	4.550% 07/01/2030 DD 07/02/20	700,000	626,142	666,589
*PALMER SQUARE LOAN 3A A1 144A	VAR RT 07/20/2029 DD 07/29/21	1,018,959	1,002,350	1,017,047
PERRIGO FINANCE UNLIMITED CO	VAR RT 06/15/2030 DD 06/19/20	900,000	763,236	818,577
PETROLEOS MEXICANOS	6.700% 02/16/2032 DD 12/16/21	1,001,000	786,835	830,770
*PROGRESS RESIDENT SFR10 A 144A	2.393% 12/17/2040 DD 12/09/21	592,437	488,441	514,082
PROTECTIVE LIFE GLOBAL FU 144A	1.618% 04/15/2026 DD 04/12/21	700,000	629,195	645,988
CITIZENS BANK NA/PROVIDENCE RI	VAR RT 08/09/2028 DD 08/09/22	2,000,000	1,933,840	1,900,180

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RENESAS ELECTRONICS CORP 144A	1.543% 11/26/2024 DD 11/26/21	1,500,000	1,375,920	1,443,540
SBA TOWER TRUST 144A	2.328% 07/15/2052 DD 07/14/20	1,200,000	998,432	1,060,188
*SFO COMMERCIAL MORT 555 A 144A	VAR RT 05/15/2038 DD 05/10/21	1,400,000	1,282,456	1,309,616
SABINE PASS LIQUEFACTION LLC	5.625% 03/01/2025 DD 09/01/15	2,000,000	1,975,165	2,004,060
SANTANDER UK GROUP HOLDINGS PL	VAR RT 06/14/2027 DD 06/14/21	1,900,000	1,617,698	1,727,860
SANTANDER UK GROUP HOLDINGS PL	VAR RT 01/11/2028 DD 01/11/22	1,500,000	1,282,665	1,367,520
SANTANDER UK GROUP HOLDINGS PL	VAR RT 11/21/2026 DD 11/21/22	1,300,000	1,309,142	1,324,154
*SEQUOIA MORTGAGE T CH1 A1 144A	VAR RT 03/25/2048 DD 02/01/18	356,976	329,595	329,029
DELTA AIR LINES INC / SKY 144A	4.500% 10/20/2025 DD 09/23/20	332,000	320,129	327,027
SOCIETE GENERALE SA 144A	2.625% 01/22/2025 DD 01/22/20	1,000,000	941,182	969,040
SOCIETE GENERALE SA 144A	VAR RT 06/09/2027 DD 06/09/21	1,600,000	1,380,304	1,456,800
SOCIETE GENERALE SA 144A	VAR RT 01/10/2029 DD 01/10/23	600,000	603,653	621,162
SOUND POINT CLO I 2A ARRR 144A	VAR RT 07/20/2032 DD 09/16/21	1,200,000	1,159,463	1,185,912
SOUTHERN CO/THE	5.700% 03/15/2034 DD 09/08/23	1,200,000	1,196,493	1,263,516
SPIRIT REALTY LP	3.200% 02/15/2031 DD 08/06/20	700,000	561,907	618,912
STANDARD CHARTERED PLC 144A	VAR RT 01/12/2028 DD 01/12/22	2,300,000	1,997,665	2,103,281
*STRATUS CLO 2021-3 L 3A A 144A	VAR RT 12/29/2029 DD 12/29/21	827,540	809,663	823,858
SYNCHRONY FINANCIAL	4.250% 08/15/2024 DD 08/11/14	1,200,000	1,144,726	1,186,752
SYNCHRONY BANK	5.625% 08/23/2027 DD 08/23/22	2,000,000	1,953,300	1,967,240
T-MOBILE USA INC	3.750% 04/15/2027 DD 04/15/21	800,000	741,436	776,784
T-MOBILE USA INC	3.875% 04/15/2030 DD 04/15/21	300,000	269,059	284,730
TMS ISSUER SARL 144A	5.780% 08/23/2032 DD 02/23/23	800,000	800,000	834,000
TENNESSEE GAS PIPELINE CO 144A	2.900% 03/01/2030 DD 02/24/20	400,000	336,164	352,632
*1211 AVENUE OF 1211 A1A1 144A	3.901% 08/10/2035 DD 08/01/15	400,000	369,154	383,676
UBS GROUP AG 144A	VAR RT 08/05/2027 DD 08/05/22	1,200,000	1,161,512	1,183,380
VERIZON COMMUNICATIONS INC	2.100% 03/22/2028 DD 03/22/21	1,200,000	1,043,439	1,086,504
VERIZON COMMUNICATIONS INC	2.550% 03/21/2031 DD 03/22/21	940,000	774,695	811,690
VERIZON COMMUNICATIONS INC	5.050% 05/09/2033 DD 05/09/23	3,000,000	2,924,533	3,066,450
VIBRANT CLO IV LT 4A A1RR 144A	VAR RT 07/20/2032 DD 09/07/21	1,000,000	983,745	992,978
VMED O2 UK FINANCING I PL 144A	4.750% 07/15/2031 DD 07/07/21	1,400,000	1,141,030	1,250,480
*VOYA CLO 2017-1 LT 1A A1R 144A	VAR RT 04/17/2030 DD 05/18/21	411,806	406,724	411,498
WELLFLEET CLO 2015 1A AR4 144A	VAR RT 07/20/2029 DD 09/02/21	555,843	535,135	555,673
WELLS FARGO & CO	3.550% 09/29/2025 DD 09/28/15	2,000,000	1,910,623	1,954,560
WOODSIDE FINANCE LTD 144A	4.500% 03/04/2029 DD 03/04/19	200,000	185,315	192,294
XCEL ENERGY INC	5.450% 08/15/2033 DD 08/03/23	2,000,000	1,997,427	2,066,000
			818,939,204	**845,816,678**

CORPORATE STOCK - COMMON

1-800-FLOWERS.COM INC	67,808	853,523	730,970
1ST SOURCE CORP	1,930	88,920	106,054
8X8 INC	80,409	397,796	303,946
AAR CORP	15,873	1,042,823	990,475
AARON'S CO INC/THE	71,588	841,458	778,877
ABCELLERA BIOLOGICS INC	59,822	614,705	341,584
ABERCROMBIE & FITCH CO	28,418	1,598,192	2,507,036
ABM INDUSTRIES INC	1,070	45,113	47,968
ACADEMY SPORTS & OUTDOORS INC	4,618	258,242	304,788
ACADIA PHARMACEUTICALS INC	35,573	836,577	1,113,791
ACADIA REALTY TRUST	25,026	537,081	425,192
ACCEL ENTERTAINMENT INC	13,520	151,509	138,850
ACCOLADE INC	9,961	152,207	119,632
ACCURAY INC	41,183	167,264	116,548
ACI WORLDWIDE INC	31,455	926,066	962,523
ADAPTHEALTH CORP	12,934	125,131	94,289
ADAPTHEALTH CORP	554,510	8,799,315	4,042,378
ADAPTIVE BIOTECHNOLOGIES CORP	32,000	787,233	156,800
ADAPTIVE BIOTECHNOLOGIES CORP	49,645	415,755	243,261
ADDUS HOMECARE CORP	28,400	2,981,408	2,636,940
ADDUS HOMECARE CORP	1,571	139,499	145,867
ADIENT PLC	69,034	2,507,074	2,510,076
ADMA BIOLOGICS INC	34,900	64,980	157,748
ADVANSIX INC	3,092	110,530	92,636
AGILYSYS INC	555	49,759	47,075
AGIOS PHARMACEUTICALS INC	5,153	123,404	114,757
AGREE REALTY CORP	80,800	5,566,731	5,086,360
ALAMO GROUP INC	43,700	5,561,254	9,185,303
ALAMO GROUP INC	2,002	373,918	420,800
ALARM.COM HOLDINGS INC	13,874	812,727	896,538
ALBIREO PHARMA CONTRA	2,736	-	-
ALECTOR INC	85,788	904,542	684,588
ALIGNMENT HEALTHCARE INC	3,900	49,425	33,579
ALKERMES PLC	52,011	1,319,992	1,442,785
ALLEGRO MICROSYSTEMS INC	120,600	3,091,750	3,650,562
ALLETE INC	28,448	1,580,563	1,739,880
ALLIENT INC	10,760	395,866	325,060
ALPHA & OMEGA SEMICONDUCTOR LT	1,437	34,132	37,448
ALTAIR ENGINEERING INC	106,450	3,452,595	8,957,768
AMALGAMATED FINANCIAL CORP	34,667	736,983	933,929
AMBAC FINANCIAL GROUP INC	25,613	331,720	422,102
AMBARELLA INC	5,297	392,101	324,653
AMERESCO INC	202,570	6,476,394	6,415,392
AMERICAN ASSETS TRUST INC	113,942	2,552,881	2,564,834
AMERICAN EAGLE OUTFITTERS INC	15,972	265,551	337,968
AMERICAN PUBLIC EDUCATION INC	22,617	274,712	218,254
AMERICAN WELL CORP	77,768	433,414	115,874
AMERICAN WOODMARK CORP	10,654	800,097	989,224
AMERIS BANCORP	54,700	2,981,129	2,901,835
AMERIS BANCORP	10,957	455,243	581,269
AMICUS THERAPEUTICS INC	30,858	353,264	437,875
AMKOR TECHNOLOGY INC	48,486	1,229,568	1,613,129

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AMN HEALTHCARE SERVICES INC	8,509	617,366	637,154
AMN HEALTHCARE SERVICES INC	63,500	3,962,055	4,754,880
ANDERSONS INC/THE	8,681	443,582	499,505
ANGIODYNAMICS INC	111,359	942,864	873,055
ANI PHARMACEUTICALS INC	6,010	379,011	331,391
ANIKA THERAPEUTICS INC	17,240	318,495	390,658
ANYWHERE REAL ESTATE INC	56,661	390,397	459,521
APOGEE ENTERPRISES INC	3,738	163,295	199,647
APPFOLIO INC	6,062	692,224	1,050,181
APPLIED INDUSTRIAL TECHNOLOGIE	13,783	1,390,509	2,380,186
APPLIED INDUSTRIAL TECHNOLOGIE	70,080	4,724,698	12,102,115
ARC DOCUMENT SOLUTIONS INC	82,437	208,980	270,393
ARCHROCK INC	41,966	390,065	646,276
ARCTURUS THERAPEUTICS HOLDINGS	8,321	199,927	262,361
ARCUS BIOSCIENCES INC	25,423	515,557	485,579
ARGAN INC	3,203	140,434	149,868
ARRAY TECHNOLOGIES INC	106,600	2,569,496	1,790,880
ARROWHEAD PHARMACEUTICALS INC	7,472	290,890	228,643
ARTISAN PARTNERS ASSET MANAGEM	30,813	1,141,336	1,361,318
ARVINAS INC	30,989	942,926	1,275,507
ASANA INC	33,221	1,091,040	631,531
ASTEC INDUSTRIES INC	2,049	104,495	76,223
ATEA PHARMACEUTICALS INC	116,401	593,053	355,023
ATKORE INC	24,373	2,761,026	3,899,680
ATN INTERNATIONAL INC	2,235	101,859	87,098
ATOSSA THERAPEUTICS INC	40,005	277,377	35,204
ATRICURE INC	6,578	401,644	234,769
ATRION CORP	841	550,487	318,562
AURORA INNOVATION INC	42,650	107,043	186,381
AVANOS MEDICAL INC	218,670	7,200,127	4,904,768
AVID BIOSERVICES INC	749,076	9,418,507	4,868,994
AVIDITY BIOSCIENCES INC	6,946	87,322	62,861
AVISTA CORP	14,015	454,202	500,896
AVROBIO INC	71	694	97
AXCELIS TECHNOLOGIES INC	24,971	3,510,314	3,238,489
AXONICS INC	2,446	153,103	152,215
AXOS FINANCIAL INC	9,481	432,432	517,663
AXSOME THERAPEUTICS INC	628	52,515	49,983
AZENTA INC	143,160	5,617,379	9,325,442
BADGER METER INC	53,940	3,477,012	8,326,718
BALCHEM CORP	62,060	5,491,065	9,231,425
BALLY'S CORP	32,617	633,540	454,681
BANC OF CALIFORNIA INC	10,687	132,914	143,526
BANDWIDTH INC	32,671	1,590,938	472,749
BANK OF MARIN BANCORP	5,573	118,007	122,717
BANKFINANCIAL CORP	9,628	100,426	98,783
BEACON ROOFING SUPPLY INC	118,790	4,889,323	10,337,106
BEACON ROOFING SUPPLY INC	7,061	610,080	614,448
BEAM THERAPEUTICS INC	20,103	718,740	547,204
BEAZER HOMES USA INC	5,107	72,297	172,566
BELLRING BRANDS INC	53,090	2,678,619	2,942,779
BENCHMARK ELECTRONICS INC	12,419	308,493	343,261
BEYOND INC	10,420	361,956	288,530
BIOCRYST PHARMACEUTICALS INC	94,789	612,049	567,786
BIOHAVEN LTD	1,746	76,370	74,729
BIT DIGITAL INC	63,107	267,534	266,943
BJ'S RESTAURANTS INC	4,694	123,133	169,031
BJ'S WHOLESALE CLUB HOLDINGS I	45,000	3,062,617	2,999,700
BLACKLINE INC	23,517	1,270,235	1,468,401
BLOOMIN' BRANDS INC	90,600	2,437,120	2,550,390
BLUELINX HOLDINGS INC	5,650	480,552	640,202
BLUEPRINT MEDICINES CORP	21,018	1,179,339	1,938,700
BOISE CASCADE CO	51,749	5,257,285	6,694,251
BOX INC	38,946	1,030,333	997,407
BRAEMAR HOTELS & RESORTS INC	81,224	464,028	203,060
BRANDYWINE REALTY TRUST	69,196	403,752	373,658
BRAZE INC	991	45,257	52,652
BRIDGEBIO PHARMA INC	9,672	301,155	390,459
BRIDGEBIO PHARMA INC	57,200	1,560,837	2,309,164
BRIGHTVIEW HOLDINGS INC	60,500	457,040	509,410
BROOKDALE SENIOR LIVING INC	10,510	58,418	61,168
BROOKFIELD INFRASTRUCTURE CORP	36,302	1,123,001	1,280,735
BROOKFIELD RENEWABLE CORP	22,022	934,447	634,013
BRP GROUP INC	328,730	8,313,843	7,896,095
BUILDERS FIRSTSOURCE INC	6,411	369,536	1,070,252
BUMBLE INC	58,711	1,208,130	865,400
BUSINESS FIRST BANCSHARES INC	15,520	312,050	382,568
BYLINE BANCORP INC	9,702	226,336	228,579
C3.AI INC	5,596	161,637	160,661
C4 THERAPEUTICS INC	27,248	270,686	153,951
CABOT CORP	10,751	749,370	897,709
CACTUS INC	2,595	111,512	117,813
CAESARS ENTERTAINMENT INC	61,400	4,767,058	2,878,432
CALERES INC	100,500	2,438,820	3,088,365
CALIFORNIA RESOURCES CORP	2,540	130,147	138,887
CALIX INC	27,839	1,329,220	1,216,286
CAL-MAINE FOODS INC	4,349	228,016	249,589
CAPITAL CITY BANK GROUP INC	20,269	561,119	596,517
CAREDX INC	41,584	412,055	499,008
CARGURUS INC	44,178	977,881	1,067,340
CARPARTS.COM INC	36,815	157,301	116,335
CARROLS RESTAURANT GROUP INC	27,761	155,505	218,757

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CARS.COM INC		3,167	61,764	60,078
CARVANA CO		19,762	860,678	1,046,200
CASTLE BIOSCIENCES INC		84,800	1,994,692	1,829,984
CATALYST PHARMACEUTICALS INC		5,986	102,851	100,625
CENTRAL GARDEN & PET CO		5,207	276,437	260,923
CENTRAL GARDEN & PET CO		17,426	818,055	767,441
CENTURY ALUMINUM CO		21,408	137,991	259,893
CENTURY CASINOS INC		13,101	135,286	63,933
CENTURY COMMUNITIES INC		22,083	1,472,383	2,012,645
CEREVEL THERAPEUTICS HOLDINGS		1,275	52,564	54,060
CERTARA INC		468,930	8,004,552	8,248,479
CERUS CORP		26,545	149,994	57,337
CHAMPIONX CORP		75,600	1,744,420	2,208,276
CHART INDUSTRIES INC		23,500	2,902,441	3,203,755
CHATHAM LODGING TRUST		54,228	535,749	581,324
CHEGG INC		30,403	571,869	345,378
CHINOOK THERAPE	CONTRA	4,897	-	-
CHORD ENERGY CORP		17,700	2,631,883	2,942,271
CHUY'S HOLDINGS INC		5,507	192,841	210,533
CINEMARK HOLDINGS INC		25,231	402,612	355,505
CIRRUS LOGIC INC		2,103	173,319	174,949
CITI TRENDS INC		3,370	56,385	95,304
CIVITAS RESOURCES INC		45,400	3,502,884	3,104,452
CLEANSPARK INC		16,105	42,806	177,638
CLEARWAY ENERGY INC		63,914	1,932,020	1,634,920
CNO FINANCIAL GROUP INC		94,940	2,360,488	2,648,826
CNO FINANCIAL GROUP INC		36,575	831,105	1,020,443
COCA-COLA CONSOLIDATED INC		320	161,934	297,088
CODEXIS INC		66,538	623,207	202,941
COEUR MINING INC		225,898	749,591	736,427
COGENT COMMUNICATIONS HOLDINGS		11,755	761,396	894,085
COHEN & STEERS INC		156	9,475	11,814
COHERUS BIOSCIENCES INC		104,565	935,190	348,201
COLLEGIUM PHARMACEUTICAL INC		18,918	432,931	582,296
COLLEGIUM PHARMACEUTICAL INC		96,900	2,240,214	2,982,582
COLLIERS INTERNATIONAL GROUP I		79,540	5,806,553	10,063,401
COMFORT SYSTEMS USA INC		9,130	1,111,319	1,877,767
COMMERCIAL METALS CO		45,493	2,158,755	2,276,470
COMMERCIAL METALS CO		74,500	2,961,014	3,727,980
COMMUNITY TRUST BANCORP INC		1,029	40,113	45,132
COMMVAULT SYSTEMS INC		101,920	5,492,649	8,138,312
COMMVAULT SYSTEMS INC		12,439	889,820	993,254
COMPASS MINERALS INTERNATIONAL		1,435	45,543	36,334
CONCENTRIX CORP		23,900	3,412,689	2,347,219
CONDUENT INC		13	81	47
CONMED CORP		71,530	7,676,808	7,833,250
CONNECTONE BANCORP INC		7,800	152,339	178,698
CONN'S INC		29,867	546,051	132,609
CONSTELLIUM SE		5,401	95,804	107,804
CONSTRUCTION PARTNERS INC		18,442	729,633	802,596
CONTRA FLEXION THERAPE		4,681	-	-
COOPER-STANDARD HOLDINGS INC		13,268	244,632	259,257
CORCEPT THERAPEUTICS INC		89,973	2,262,803	2,922,323
CORECIVIC INC		20,929	206,434	304,098
CORVEL CORP		3,297	683,076	815,051
COURSERA INC		6,451	132,273	124,956
COVENANT LOGISTICS GROUP INC		21,098	498,759	971,352
CRAWFORD & CO		9,725	75,796	128,176
CREDO TECHNOLOGY GROUP HOLDING		91,479	976,370	1,781,096
CROCS INC		4,532	487,412	423,334
CROSS COUNTRY HEALTHCARE INC		105,000	3,086,773	2,377,200
CROSS COUNTRY HEALTHCARE INC		13,269	318,376	300,410
CSG SYSTEMS INTERNATIONAL INC		6,719	342,939	357,518
CULLINAN ONCOLOGY INC		8,821	157,152	89,886
CULP INC		6,054	74,923	35,053
CUMBERLAND PHARMACEUTICALS INC		17,265	51,468	30,939
CUSTOMERS BANCORP INC		4,735	235,423	272,831
CVB FINANCIAL CORP		152,800	3,258,654	3,085,032
CVB FINANCIAL CORP		20,053	342,956	404,870
CVR ENERGY INC		42,501	1,328,120	1,287,780
CYTOKINETICS INC		11,537	467,002	963,224
DANA INC		147,031	2,187,309	2,148,123
DARLING INGREDIENTS INC		58,500	4,177,460	2,915,640
DECIPHERA PHARMACEUTICALS INC		41,818	631,285	674,524
DELEK US HOLDINGS INC		61,603	1,584,536	1,589,357
DENALI THERAPEUTICS INC		62,200	1,828,599	1,334,812
DENALI THERAPEUTICS INC		52,819	1,895,300	1,133,496
DIGITALOCEAN HOLDINGS INC		3,060	94,438	112,271
DIGITALOCEAN HOLDINGS INC		53,300	2,304,882	1,955,577
DILLARD'S INC		1,287	419,972	519,498
DIODES INC		6,917	454,735	556,957
DIODES INC		155,080	6,134,636	12,487,042
DOMO INC		20,760	578,170	213,620
DONEGAL GROUP INC		437	6,556	6,114
DORMAN PRODUCTS INC		73,350	5,277,666	6,118,124
DOUBLEVERIFY HOLDINGS INC		79,800	2,210,257	2,935,044
DUCOMMUN INC		15,036	657,573	782,774
DUOLINGO INC		4,910	870,087	1,113,834
DYCOM INDUSTRIES INC		6,699	575,417	770,988
DYCOM INDUSTRIES INC		49,600	4,443,886	5,708,464
DYNAVAX TECHNOLOGIES CORP		79,122	1,135,301	1,106,126
EAGLE BANCORP MONTANA INC		317	6,083	5,005

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EAGLE PHARMACEUTICALS INC/DE		766	15,738	4,006
ECHOSTAR CORP		34,679	681,457	574,631
EDITAS MEDICINE INC		8,386	155,428	84,950
EHEALTH INC		17,389	304,096	151,632
ELF BEAUTY INC		5,265	259,261	759,950
ELME COMMUNITIES		12,803	239,743	186,924
EMCOR GROUP INC		14,711	1,775,877	3,169,191
EMERGENT BIOSOLUTIONS INC		197,826	1,706,845	474,782
EMPIRE STATE REALTY TRUST INC		7,933	72,500	76,871
ENANTA PHARMACEUTICALS INC		11,465	515,046	107,886
ENCORE CAPITAL GROUP INC		25,600	1,238,741	1,299,200
ENCORE WIRE CORP		10,418	1,709,944	2,225,285
ENDAVA PLC	ADR	110,830	7,768,495	8,628,116
ENERGY FUELS INC/CANADA		9,877	92,267	71,016
ENERSYS		84,910	8,333,318	8,572,514
ENERSYS		38,000	3,489,386	3,836,480
ENERSYS		23,274	2,209,937	2,349,743
ENGAGESMART INC		8,999	172,555	206,077
ENOVA INTERNATIONAL INC		41,272	1,779,335	2,284,818
ENPRO INC		59,410	7,309,991	9,311,923
ENSIGN GROUP INC/THE		23,824	1,990,069	2,673,291
ENTEGRIS INC		28,200	3,071,944	3,378,924
ENTERPRISE FINANCIAL SERVICES		34,494	1,466,980	1,540,157
ENTRAVISION COMMUNICATIONS COR		143,782	694,673	599,571
ENVESTNET INC		178,360	8,737,517	8,832,387
EPLUS INC		20,119	1,098,327	1,606,301
EPLUS INC		164,280	6,786,904	13,116,115
EQUITY COMMONWEALTH		111,837	2,148,394	2,147,270
EROS MEDIA WORLD PLC		1	23	-
EROS MEDIA WORLD PLC		7,134	225,440	225,440
ESCO TECHNOLOGIES INC		75,920	5,974,057	8,884,918
ESSENT GROUP LTD		39,500	1,800,141	2,083,230
ESSENT GROUP LTD		19,349	874,004	1,020,466
EVENTBRITE INC		21,390	177,119	178,820
EVERBRIDGE INC		27,069	825,997	658,047
EVERI HOLDINGS INC		53,289	681,134	600,567
EVERTEC INC		2,522	89,989	103,251
EVOLENT HEALTH INC		2,733	79,098	90,271
EW SCRIPPS CO/THE		30,325	195,924	242,297
EXACT SCIENCES CORP		50,200	3,191,158	3,713,796
EXLSERVICE HOLDINGS INC		149,800	4,388,921	4,621,330
EXLSERVICE HOLDINGS INC		386,260	5,435,260	11,916,121
EXLSERVICE HOLDINGS INC		57,768	1,872,807	1,782,143
EXP WORLD HOLDINGS INC		23,780	318,127	369,066
EXPENSIFY INC		8,679	68,148	21,437
EXPONENT INC		2,293	223,165	201,876
EXTREME NETWORKS INC		5,215	95,223	91,993
EZCORP INC		229,858	1,959,786	2,008,959
FABRINET		11,267	1,623,427	2,144,448
FASTLY INC		39,112	566,628	696,194
FATE THERAPEUTICS INC		153,994	2,064,152	575,938
FB FINANCIAL CORP		29,976	1,074,020	1,194,544
FEDERAL AGRICULTURAL MORTGAGE		1	112	191
FEDERAL SIGNAL CORP		3,209	189,370	246,259
FEDERATED HERMES INC		5,028	181,522	170,248
FIGS INC		37,889	262,344	263,329
FINANCIAL INSTITUTIONS INC		2,521	49,501	53,697
FIRST BANCSHARES INC/THE		12,430	395,009	364,572
FIRST BANK/HAMILTON NJ		7,202	97,904	105,869
FIRST BUSEY CORP		15,835	375,688	393,025
FIRST BUSINESS FINANCIAL SERVI		3,929	131,743	157,553
FIRST COMMUNITY BANKSHARES INC		2,549	75,419	94,568
FIRST FINANCIAL NORTHWEST INC		3,852	57,292	51,925
FIRST FOUNDATION INC		8,723	169,626	84,439
FIRST INDUSTRIAL REALTY TRUST		23,505	1,171,797	1,238,008
FIRST INTERNET BANCORP		7,061	105,911	170,806
FIRST INTERSTATE BANCSYSTEM IN		33,858	865,213	1,041,134
FIRST MERCHANTS CORP		23,076	657,599	855,658
FIRST MERCHANTS CORP		62,600	2,885,029	2,321,208
FIRSTCASH HOLDINGS INC		9,583	901,412	1,038,701
FIRSTCASH HOLDINGS INC		79,500	4,806,207	8,617,005
FLUOR CORP		70,354	2,442,434	2,755,766
FLYWIRE CORP		47,600	1,378,884	1,101,940
FNB CORP/PA		186,860	2,409,455	2,573,062
FOOT LOCKER INC		22,058	578,147	687,107
FORESTAR GROUP INC		3,966	133,261	131,156
FORMFACTOR INC		257,260	8,818,277	10,730,315
FOX FACTORY HOLDING CORP		116,080	8,200,030	7,833,078
FRANKLIN COVEY CO		3,910	133,407	170,202
FRANKLIN ELECTRIC CO INC		13,983	1,149,163	1,351,457
FRESH DEL MONTE PRODUCE INC		15,213	385,263	399,341
FRESHWORKS INC		24,237	509,991	569,327
FRONTDOOR INC		60,710	1,893,049	2,138,206
FRP HOLDINGS INC		2,723	144,355	171,222
FUBOTV INC		14,370	47,953	45,697
FULTON FINANCIAL CORP		14,472	242,962	238,209
GAIA INC		4,019	37,275	10,851
GATX CORP		9,187	1,055,018	1,104,461
GENTHERM INC		167,190	7,008,277	8,754,068
GENTHERM INC		10,084	612,214	527,998
GIBRALTAR INDUSTRIES INC		23,329	1,318,680	1,842,524
G-III APPAREL GROUP LTD		34,334	1,068,587	1,166,669

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G-III APPAREL GROUP LTD		389,670	9,258,499	13,240,987
GLAUKOS CORP		5,222	308,740	415,097
GLOBAL INDUSTRIAL CO		5,138	134,487	199,560
GLOBAL MEDICAL REIT INC		392,400	6,465,019	4,355,640
GLOBUS MEDICAL INC		148,277	10,034,650	7,901,681
GMS INC		12,183	832,996	1,004,245
GOODYEAR TIRE & RUBBER CO/THE		38,675	610,430	553,826
GOPRO INC		21,501	204,189	74,608
GORES METROPOULOS II INC		181,000	1,810,000	1,810,000
GRANITE POINT MORTGAGE TRUST I		26,469	120,094	157,226
GRAPHIC PACKAGING HOLDING CO		136,700	2,565,890	3,369,655
GRID DYNAMICS HOLDINGS INC		634,170	9,136,782	8,453,486
GRID DYNAMICS HOLDINGS INC		4,721	53,399	62,931
GROUP 1 AUTOMOTIVE INC		12,017	2,454,435	3,662,061
GUARDANT HEALTH INC		33,272	1,188,746	900,008
H&E EQUIPMENT SERVICES INC		15,749	682,764	823,988
HACKETT GROUP INC/THE		15,597	362,330	355,144
HAEMONETICS CORP		1,700	132,252	145,367
HALOZYME THERAPEUTICS INC		35,989	1,353,150	1,330,153
HAMILTON LANE INC		9,172	759,551	1,040,472
HANCOCK WHITNEY CORP		60,458	2,804,559	2,937,654
HANOVER INSURANCE GROUP INC/TH		19,274	2,521,088	2,340,249
HARMONY BIOSCIENCES HOLDINGS I		20,907	837,221	675,296
HARVARD BIOSCIENCE INC		18,759	101,498	100,361
HAWAIIAN HOLDINGS INC		47,711	334,598	677,496
HB FULLER CO		106,530	5,647,135	8,672,607
HBT FINANCIAL INC		32,837	575,195	693,189
HEALTH CATALYST INC		25,826	382,436	239,149
HEALTHCARE SERVICES GROUP INC		64,307	863,725	666,864
HEALTHEQUITY INC		12,431	794,058	824,175
HEALTHEQUITY INC		100,720	5,315,233	6,677,736
HEALTHSTREAM INC		5,469	135,160	147,827
HEARTLAND FINANCIAL USA INC		96,545	4,080,240	3,631,057
HELIX ENERGY SOLUTIONS GROUP I		150,139	1,276,610	1,543,429
HELMERICH & PAYNE INC		45,029	1,780,517	1,630,950
HERC HOLDINGS INC		4,008	465,416	596,751
HERITAGE COMMERCE CORP		145,148	1,236,881	1,439,868
HERITAGE FINANCIAL CORP/WA		6,012	98,976	128,597
HILTON GRAND VACATIONS INC		3,675	163,194	147,662
HIMS & HERS HEALTH INC		49,519	445,429	440,719
HOMETRUST BANCSHARES INC		19,412	474,285	522,571
HOOKER FURNISHINGS CORP		5,341	167,288	139,293
HOOKIPA PHARMA INC		640	3,102	518
HOPE BANCORP INC		6,201	54,842	74,908
HORIZON BANCORP INC/IN		113,995	1,594,579	1,631,268
HOULIHAN LOKEY INC		26,184	2,381,572	3,139,723
HUB GROUP INC		10,397	741,574	955,900
HUDSON PACIFIC PROPERTIES INC		75,918	332,604	706,797
HURON CONSULTING GROUP INC		79,340	4,367,846	8,156,152
HURON CONSULTING GROUP INC		23,900	1,994,824	2,456,920
HURON CONSULTING GROUP INC		11,703	1,198,601	1,203,068
I3 VERTICALS INC		221,640	5,328,408	4,692,119
I-80 GOLD CORP		96,483	215,216	169,810
ICF INTERNATIONAL INC		25,300	2,418,685	3,392,477
ICF INTERNATIONAL INC		95,080	8,078,787	12,749,277
IDEAYA BIOSCIENCES INC		14,483	381,667	515,305
IMAX CORP		7,912	132,261	118,838
IMMUNOCORE HOLDINGS PLC	ADR	29,700	1,300,167	2,029,104
IMMUNOGEN INC		65,100	842,572	1,930,215
IMMUNOGEN INC		31,665	583,067	938,867
IMMUNOVANT INC		22,421	851,998	944,597
INARI MEDICAL INC		7,084	426,867	459,893
INDEPENDENCE REALTY TRUST INC		74,332	1,350,047	1,137,280
INDEPENDENT BANK CORP/MI		34,879	754,794	907,552
INDEPENDENT BANK GROUP INC		6,011	228,365	305,840
INDUSTRIAL LOGISTICS PROPERTIE		75,193	225,208	353,407
INGEVITY CORP		4,577	230,161	216,126
INMODE LTD		28,813	601,766	640,801
INNOVIVA INC		3,387	46,264	54,327
INOGEN INC		2,469	111,261	13,555
INSIGHT ENTERPRISES INC		13,732	1,840,258	2,433,173
INSMED INC		10,010	243,043	310,210
INSMED INC		85,300	2,592,214	2,643,447
INSPERITY INC		34,038	3,514,996	3,989,934
INSPIRE MEDICAL SYSTEMS INC		1,551	362,961	315,520
INSTALLED BUILDING PRODUCTS IN		9,011	973,912	1,647,391
INSTALLED BUILDING PRODUCTS IN		60,420	6,999,031	11,045,984
INTAPP INC		11,175	427,132	424,874
INTEGER HOLDINGS CORP		125,070	6,782,743	12,391,936
INTEGER HOLDINGS CORP		640	56,743	63,411
INTEGRA LIFESCIENCES HOLDINGS		157,570	7,058,007	6,862,174
INTEGRAL AD SCIENCE HOLDING CO		9,527	178,254	137,094
INTELLIA THERAPEUTICS INC		43,282	2,000,475	1,319,668
INTERNATIONAL BANCSHARES CORP		12,031	565,108	653,524
INTERNATIONAL MONEY EXPRESS IN		2,429	38,869	53,657
INTRA-CELLULAR THERAPIES INC		6,449	347,937	461,877
INTRA-CELLULAR THERAPIES INC		27,600	1,711,634	1,976,712
INVESTAR HOLDING CORP		4,269	90,022	63,651
IOVANCE BIOTHERAPEUTICS INC		194,600	2,508,313	1,582,098
IRADIMED CORP		6,777	297,887	321,704
IRHYTHM TECHNOLOGIES INC		557	49,691	59,621
IROBOT CORP		3,029	246,106	117,222

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IRONWOOD PHARMACEUTICALS INC		94,585	1,070,859	1,082,052
ITEOS THERAPEUTICS INC		81,365	914,869	890,947
ITRON INC		35,112	2,208,025	2,651,307
JAMF HOLDING CORP		58,900	1,980,804	1,063,734
JANUS HENDERSON GROUP PLC		85,100	2,644,418	2,565,765
JANUS INTERNATIONAL GROUP INC		83,572	870,261	1,090,615
JELD-WEN HOLDING INC		81,046	1,536,254	1,530,148
JETBLUE AIRWAYS CORP		350,030	1,754,502	1,942,667
JOHN BEAN TECHNOLOGIES CORP		95,140	10,521,602	9,461,673
KADANT INC		953	249,998	267,135
KAISER ALUMINUM CORP		3,719	225,070	264,756
KARYOPHARM THERAPEUTICS INC		35,759	302,381	30,932
KB HOME		21,465	1,020,977	1,340,704
KBR INC		5,288	264,245	293,008
KELLY SERVICES INC		8,062	167,450	174,300
KENNAMETAL INC		99,865	2,488,979	2,575,518
KFORCE INC		1,930	110,701	130,391
KIMBALL ELECTRONICS INC		30,552	885,578	823,376
KINSALE CAPITAL GROUP INC		3,823	1,141,045	1,280,361
KINSALE CAPITAL GROUP INC		27,810	2,418,987	9,313,847
KITE REALTY GROUP TRUST		103,204	2,187,678	2,359,243
KLAVIYO INC		3,369	101,070	93,591
KODIAK SCIENCES INC		60,474	533,324	183,841
KONTOOR BRANDS INC		6,499	352,716	405,668
KORN FERRY		735	37,966	43,622
KULICKE & SOFFA INDUSTRIES INC		16,167	749,443	884,658
KURA ONCOLOGY INC		54,118	583,773	778,217
KYMERA THERAPEUTICS INC		5,991	163,303	152,531
LAKELAND BANCORP INC		88,587	1,297,734	1,310,202
LANCASTER COLONY CORP		5,950	989,554	990,021
LANDS' END INC		1,214	10,263	11,606
LANDSTAR SYSTEM INC		40,870	3,919,633	7,914,476
LANTHEUS HOLDINGS INC		8,016	548,134	496,992
LAUREATE EDUCATION INC		220,020	2,721,037	3,016,474
LCI INDUSTRIES		73,120	7,494,108	9,191,915
LEMAITRE VASCULAR INC		523	35,707	29,685
LENDINGTREE INC		21,400	1,323,163	648,848
LIBERTY ENERGY INC		31,546	440,641	572,244
LIBERTY LATIN AMERICA LTD		9,964	96,556	72,837
LI-CYCLE HOLDINGS CORP		179,413	250,910	104,957
LIFE TIME GROUP HOLDINGS INC		238,727	4,265,518	3,600,003
LIFESTANCE HEALTH GROUP INC		210,500	3,737,994	1,648,215
LINCOLN NATIONAL CORP		48,700	1,729,146	1,313,439
LINDBLAD EXPEDITIONS HOLDINGS		98,400	1,669,491	1,108,968
LIONS GATE ENTERTAINMENT CORP		15,071	128,958	164,274
LIONS GATE ENTERTAINMENT CORP		34,724	243,689	353,838
LIVANOVA PLC		22,275	1,080,497	1,152,509
LIVENT CORP		109,200	2,717,240	1,963,416
LIVEPERSON INC		84,472	1,739,569	320,149
LIVERAMP HOLDINGS INC		26,095	1,173,993	988,479
LULU'S FASHION LOUNGE HOLDINGS		4,400	11,462	8,184
LULU'S FASHION LOUNGE HOLDINGS		119,500	1,748,358	222,270
LUMEN TECHNOLOGIES INC		84,425	151,996	154,498
MACATAWA BANK CORP		14,507	139,903	163,639
MACROGENICS INC		41,352	504,212	397,806
MACY'S INC		16,584	381,763	333,670
MADRIGAL PHARMACEUTICALS INC		825	176,998	190,889
MAGNOLIA OIL & GAS CORP		168,925	3,774,297	3,596,413
MANITOWOC CO INC/THE		65,607	1,099,041	1,094,981
MARATHON DIGITAL HOLDINGS INC		10,198	211,098	239,551
MARQETA INC		8,970	64,432	62,611
MASONITE INTERNATIONAL CORP		550	46,564	46,563
MASTERCRAFT BOAT HOLDINGS INC		4,618	139,675	104,552
MATADOR RESOURCES CO		34,262	1,872,435	1,948,137
MATERION CORP		70,490	7,554,970	9,172,864
MATERION CORP		6,392	691,240	831,791
MATRIX SERVICE CO		9,498	106,841	92,890
MATSON INC		16,353	1,344,949	1,792,289
MAXIMUS INC		5,188	392,005	435,066
MAXLINEAR INC		55,964	1,859,108	1,330,264
MCGRATH RENTCORP		7,599	743,217	908,992
MDC HOLDINGS INC		20,138	932,796	1,112,625
MEDPACE HOLDINGS INC		58,670	4,500,639	17,984,115
MEDPACE HOLDINGS INC		2,165	428,367	663,637
MERCANTILE BANK CORP		17,211	564,187	694,980
MERCURY GENERAL CORP		46,478	1,452,539	1,734,094
MERCURY SYSTEMS INC		255,170	14,448,187	9,331,567
MERIDIAN CORP		7,512	104,707	104,417
MERIT MEDICAL SYSTEMS INC		33,628	2,379,217	2,554,383
MERIT MEDICAL SYSTEMS INC		173,080	8,734,592	13,147,157
MERITAGE HOMES CORP		2,550	364,865	444,210
MGP INGREDIENTS INC		7,601	757,063	748,851
MICROSTRATEGY INC		465	141,517	293,703
MIDLAND STATES BANCORP INC		51,186	1,291,526	1,410,686
MIDWESTONE FINANCIAL GROUP INC		5,416	162,175	145,745
MIMEDX GROUP INC		26,089	198,909	228,801
MINERALS TECHNOLOGIES INC		22,788	1,418,598	1,625,012
MIRION TECHNOLOGIES INC CW25	WTS EXP 08/20/2025	103,304	230,368	209,707
MODEL N INC		44,746	1,303,516	1,205,010
MODINE MANUFACTURING CO		105,278	1,748,274	6,285,097
MODINE MANUFACTURING CO		12,347	238,229	737,116
MOELIS & CO		3,079	149,737	172,824

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MOELIS & CO		26,200	1,042,679	1,470,606
MONARCH CASINO & RESORT INC		9,624	711,020	665,500
MOOG INC		3,473	475,337	502,821
MR COOPER GROUP INC		760	47,669	49,491
MUELLER INDUSTRIES INC		40,564	1,479,298	1,912,593
MURPHY OIL CORP		93,001	3,417,143	3,967,423
MURPHY USA INC		5,811	1,459,242	2,071,970
MURPHY USA INC		26,490	4,769,808	9,445,274
MYR GROUP INC		12,481	1,379,441	1,805,127
MYR GROUP INC		31,400	2,250,777	4,541,382
MYRIAD GENETICS INC		17,952	465,420	343,601
NAPCO SECURITY TECHNOLOGIES IN		173,340	5,804,829	5,936,895
NATERA INC		87,100	6,026,882	5,455,944
NATERA INC		5,817	489,820	364,377
NATIONAL BANK HOLDINGS CORP		2,026	76,796	75,347
NATIONAL BEVERAGE CORP		21,444	1,017,936	1,066,196
NATIONAL VISION HOLDINGS INC		246,170	6,845,393	5,152,338
NATIONAL VISION HOLDINGS INC		1,490	75,474	31,186
NATURAL GAS SERVICES GROUP INC		5,152	51,105	82,844
NAVIGATOR HOLDINGS LTD		5	53	73
NEKTAR THERAPEUTICS		127,669	497,676	72,133
NELNET INC		5,505	474,840	485,651
NEOGEN CORP		404,216	9,027,595	8,128,784
NETGEAR INC		93,622	1,265,073	1,365,009
NEVRO CORP		5,588	256,001	120,254
NEVRO CORP		54,000	5,424,278	1,162,080
NEW JERSEY RESOURCES CORP		49,061	2,381,171	2,187,139
NEXPOINT RESIDENTIAL TRUST INC		31,582	1,207,028	1,087,368
NEXTCURE INC		12,447	98,604	14,190
NKARTA INC		27,330	165,490	180,378
NMI HOLDINGS INC		35,399	695,399	1,050,642
NORTHERN OIL & GAS INC		72,900	2,374,289	2,702,403
NORTHRIM BANCORP INC		8,867	379,766	507,281
NOVAGOLD RESOURCES INC		61,619	453,878	230,455
NOVANTA INC		76,370	4,710,250	12,861,472
NURIX THERAPEUTICS INC		19,978	238,303	206,173
NUVATION BIO INC		13,520	26,849	20,415
OCEANEERING INTERNATIONAL INC		259,590	5,626,017	5,524,075
OCEANFIRST FINANCIAL CORP		139,074	2,608,053	2,414,325
ODP CORP/THE		25,384	1,195,403	1,429,119
OFFICE PROPERTIES INCOME TRUST		76,915	404,111	563,018
OIL STATES INTERNATIONAL INC		80,019	471,091	543,329
OLINK HOLDING AB	ADR	24,039	650,847	604,581
OLLIE'S BARGAIN OUTLET HOLDING		142,760	7,355,185	10,834,056
OLYMPIC STEEL INC		14,118	576,527	941,671
OMNICELL INC		191,820	9,983,965	7,218,187
OMNICELL INC		10,697	694,185	402,528
ONE GAS INC		21,421	1,443,165	1,364,946
ONESPAWORLD HOLDINGS LTD		7,660	77,292	108,006
ONTO INNOVATION INC		115,920	4,867,463	17,724,168
OOMA INC		63,925	875,664	685,915
OPENDOOR TECHNOLOGIES INC		91,010	233,974	407,725
OPKO HEALTH INC		115,652	415,149	174,635
OPORTUN FINANCIAL CORP		16,722	72,440	65,383
OPTION CARE HEALTH INC		21,532	697,879	725,413
ORASURE TECHNOLOGIES INC		33,206	288,962	272,289
OSCAR HEALTH INC		86,765	372,665	793,900
OSI SYSTEMS INC		5,111	622,404	659,575
OUTFRONT MEDIA INC		55,419	1,135,140	773,649
OVINTIV INC		20,889	819,161	917,445
OWENS & MINOR INC		6,737	130,604	129,822
OXFORD INDUSTRIES INC		2,814	271,092	281,400
PACIFIC BIOSCIENCES OF CALIFOR		128,947	1,689,579	1,264,970
PACIRA BIOSCIENCES INC		18,889	695,678	637,315
PAGSEGURO DIGITAL LTD		217,920	1,939,616	2,717,462
PALOMAR HOLDINGS INC		8,529	431,564	473,360
PAR PACIFIC HOLDINGS INC		29,384	999,010	1,068,696
PARAGON 28 INC		7,007	124,167	87,097
PARAMOUNT GROUP INC		284,421	2,048,708	1,470,457
PARSONS CORP		6,293	402,474	394,634
PASSAGE BIO INC		12,219	145,650	12,341
PATRIA INVESTMENTS LTD		24,241	349,753	375,978
PATRICK INDUSTRIES INC		9,604	759,832	963,761
PATTERSON-UTI ENERGY INC		170,400	2,086,608	1,840,320
PBF ENERGY INC		60,823	2,458,632	2,673,779
PC CONNECTION INC		26,712	1,251,600	1,795,314
PEBBLEBROOK HOTEL TRUST		358,100	7,054,000	5,722,438
PERFICIENT INC		147,650	4,397,954	9,718,323
PERFORMANCE FOOD GROUP CO		52,400	2,980,279	3,623,460
PERSONALIS INC		68,059	602,060	142,924
PETCO HEALTH & WELLNESS CO INC		87,243	1,839,119	275,688
PETIQ INC		32,650	574,348	644,838
PHIBRO ANIMAL HEALTH CORP		6,218	143,883	72,004
PHOTRONICS INC		31,416	652,237	985,520
PHREESIA INC		12,854	195,129	297,570
PIEDMONT LITHIUM INC		25,600	1,571,478	722,688
PIEDMONT OFFICE REALTY TRUST I		76,746	616,246	545,664
PINNACLE FINANCIAL PARTNERS IN		20,456	1,473,669	1,784,172
PJT PARTNERS INC		9,167	777,836	933,842
PLAYAGS INC		4,292	32,821	36,182
PLEXUS CORP		102,630	7,546,828	11,097,382
PLEXUS CORP		10,893	1,090,767	1,177,860

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PNM RESOURCES INC	3,376	140,456	140,442
POPULAR INC	38,900	2,735,522	3,192,523
PORTILLO'S INC	63,400	1,314,059	1,009,962
PORTLAND GENERAL ELECTRIC CO	94,300	4,583,124	4,086,962
POSEIDA THERAPEUTICS INC	3,308	25,605	11,115
POWER INTEGRATIONS INC	9,270	713,410	761,160
PRA GROUP INC	222,000	6,636,701	5,816,400
PRA GROUP INC	2,401	38,840	62,906
PRECISION BIOSCIENCES INC	5,669	43,843	2,069
PREMIER FINANCIAL CORP	48,230	1,292,633	1,162,343
PRESTIGE CONSUMER HEALTHCARE I	39,941	2,415,515	2,445,188
PRICESMART INC	8,718	647,574	660,650
PRICESMART INC	80,890	6,302,929	6,129,844
PRIMO WATER CORP	151,259	2,135,611	2,276,448
PRIMORIS SERVICES CORP	40,791	1,225,414	1,354,669
PRIVIA HEALTH GROUP INC	173,179	4,529,557	3,988,312
PRIVIA HEALTH GROUP INC	24,828	672,572	571,789
PROG HOLDINGS INC	27,628	982,918	853,981
PROGRESS SOFTWARE CORP	49,900	2,847,346	2,709,570
PROGYNY INC	82,168	3,059,212	3,055,006
PROGYNY INC	52,100	1,965,162	1,937,078
PROPETRO HOLDING CORP	169,310	1,572,778	1,418,818
PROS HOLDINGS INC	6,889	254,420	267,224
PROTHENA CORP PLC	16,198	650,986	588,635
PTC THERAPEUTICS INC	32,188	1,243,813	887,101
PUBMATIC INC	335,815	11,480,877	5,477,143
PUMA BIOTECHNOLOGY INC	16,142	123,878	69,895
Q2 HOLDINGS INC	73,617	2,316,619	3,195,714
QUAKER CHEMICAL CORP	8,761	1,606,116	1,869,773
QUALYS INC	17,214	2,949,666	3,378,764
QUINSTREET INC	41,635	441,811	533,761
R1 RCM INC	6,434	112,086	68,007
RADIAN GROUP INC	8,983	203,641	256,465
RADIANT LOGISTICS INC	32,697	225,412	217,108
RADIUS RECYCLING INC	35,801	1,344,007	1,079,758
RADNET INC	52,200	1,587,592	1,814,994
RADNET INC	11,279	365,593	392,171
RAMBUS INC	5,428	369,315	370,461
RAPID7 INC	21,822	1,520,162	1,246,036
RAYONIER ADVANCED MATERIALS IN	20,677	87,470	83,742
RBC BEARINGS INC	48,870	5,892,455	13,922,574
REDFIN CORP	38,154	278,316	393,749
REGAL REXNORD CORP	13,800	1,553,933	2,042,676
REGENXBIO INC	42,759	891,597	767,524
REGIONAL MANAGEMENT CORP	31,219	1,018,681	782,973
RELAY THERAPEUTICS INC	92,538	1,263,307	1,018,843
REPAY HOLDINGS CORP	17,545	142,823	149,834
REPLIMUNE GROUP INC	13,424	250,822	113,164
REPUBLIC BANCORP INC/KY	7,075	321,062	390,257
RESOLUTE FORESTTS INC CONTRA	6,729	504	504
REVANCE THERAPEUTICS INC	16,600	437,282	145,914
REVOLUTION MEDICINES INC	25,573	642,766	733,434
REVOLVE GROUP INC	60,815	811,233	1,008,313
REX AMERICAN RESOURCES CORP	11,732	458,252	554,924
REXFORD INDUSTRIAL REALTY INC	86,800	5,055,828	4,869,480
RIGEL PHARMACEUTICALS INC	149,586	452,827	216,900
RINGCENTRAL INC	1,445	324,557	49,058
RIVERVIEW BANCORP INC	50,948	353,745	326,067
RLJ LODGING TRUST	284,328	2,966,962	3,332,324
RMR GROUP INC/THE	28,589	827,999	807,067
ROGERS CORP	1,365	174,308	180,276
RPC INC	47,053	403,929	342,546
RPT REALTY	24,949	284,888	320,096
RUSH ENTERPRISES INC	8,027	267,838	403,758
RYERSON HOLDING CORP	19,669	642,359	682,121
SAGE THERAPEUTICS INC	5,110	102,700	110,734
SANA BIOTECHNOLOGY INC	35,222	174,551	143,706
SANDY SPRING BANCORP INC	24,987	790,721	680,646
SANMINA CORP	66,493	3,623,372	3,415,745
SCANSOURCE INC	7,610	255,045	301,432
SCHRODINGER INC/UNITED STATES	4,046	115,641	144,847
SCILEX HOLDING CO	29,551	149,234	60,285
SCORPIO TANKERS INC	21,091	833,386	1,282,333
SEACOAST BANKING CORP OF FLORI	4,914	101,927	139,852
SECURITY NATIONAL FINANCIAL CO	16,921	137,709	152,289
SEER INC	34,599	166,490	67,122
SELECTIVE INSURANCE GROUP INC	16,252	1,616,187	1,616,749
SEMRUSH HOLDINGS INC	55,891	527,587	763,471
SHAKE SHACK INC	21,552	1,284,408	1,597,434
SHOALS TECHNOLOGIES GROUP INC	13,470	209,773	209,324
SHORE BANCSHARES INC	28,741	422,098	409,559
SHUTTERSTOCK INC	18,896	1,251,809	912,299
SI-BONE INC	12,102	332,495	254,021
SIERRA BANCORP	8,364	210,231	188,608
SILICON LABORATORIES INC	4,785	680,195	632,912
SIMPSON MANUFACTURING CO INC	52,980	3,234,323	10,488,980
SITIME CORP	14,900	1,461,124	1,818,992
SM ENERGY CO	67,614	2,062,564	2,618,014
SMARTFINANCIAL INC	3,702	85,139	90,625
SOLARIS OILFIELD INFRASTRUCTUR	9,169	105,882	72,985
SONDER HOLDINGS INC	5,764	5,764	19,540
SONIC AUTOMOTIVE INC	1,561	77,149	87,744

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SOPHIA GENETICS SA	34,900	124,772	164,379
SOPHIA GENETICS SA	36,800	657,255	173,328
SOUTH PLAINS FINANCIAL INC	14,913	375,020	431,880
SOUTHERN FIRST BANCSHARES INC	6,870	288,795	254,877
SOUTHWEST GAS HOLDINGS INC	54,900	3,826,297	3,477,915
SOUTHWESTERN ENERGY CO	25,469	172,141	166,822
SOVOS BRANDS INC	9,045	140,093	199,261
SPARTANNASH CO	13,938	317,695	319,877
SPIRIT AIRLINES INC	19,607	500,962	321,359
SPRINGWORKS THERAPEUTICS INC	1,491	49,072	54,422
SPRINKLR INC	67,146	874,985	808,438
SPROUT SOCIAL INC	53,300	2,910,713	3,274,752
SPROUT SOCIAL INC	8,821	536,736	541,962
SPROUTS FARMERS MARKET INC	8,545	370,467	411,100
SPS COMMERCE INC	485	57,875	94,012
SPS COMMERCE INC	65,980	3,419,379	12,789,563
SQUARESPACE INC	13,383	389,597	441,773
ST JOE CO/THE	18,367	914,348	1,105,326
STAAR SURGICAL CO	132,192	5,619,777	4,125,712
STAAR SURGICAL CO	20,037	1,073,430	625,355
STANDARD MOTOR PRODUCTS INC	17,019	577,122	677,526
STEELCASE INC	36,031	395,578	487,139
STERLING INFRASTRUCTURE INC	10,160	352,237	893,369
STERLING INFRASTRUCTURE INC	108,360	5,824,765	9,528,095
STIFEL FINANCIAL CORP	44,600	2,911,732	3,084,090
STITCH FIX INC	102,364	1,307,351	365,439
STONECO LTD	168,327	1,614,325	3,034,936
STONEX GROUP INC	4,573	238,401	337,625
STRIDE INC	11,948	651,789	709,353
SUMMIT HOTEL PROPERTIES INC	70,970	419,321	476,918
SUMMIT MATERIALS INC	118,700	3,516,411	4,565,202
SUMMIT MATERIALS INC	46,795	1,516,352	1,799,736
SUN COUNTRY AIRLINES HOLDINGS	56,000	1,934,469	880,880
SUNCOKE ENERGY INC	16,672	137,659	179,057
SUNOPTA INC	47,511	406,230	259,885
SUPER MICRO COMPUTER INC	7,500	2,227,508	2,131,950
SUPER MICRO COMPUTER INC	10,079	1,655,042	2,865,057
SUPERNUS PHARMACEUTICALS INC	71,366	2,270,490	2,065,332
SURGERY PARTNERS INC	2,358	80,318	75,432
SUTRO BIOPHARMA INC	41,934	397,920	179,897
SYNAPTICS INC	2,031	211,118	231,696
SYNCHRONOSS TECHNOLOGIES INC	2,024	55,564	12,569
SYNDAX PHARMACEUTICALS INC	52,296	783,904	1,130,117
TACTILE SYSTEMS TECHNOLOGY INC	26,658	695,209	381,209
TANGER INC	14,024	353,394	388,745
TAYLOR MORRISON HOME CORP	45,557	2,023,854	2,430,466
TAYLOR MORRISON HOME CORP	86,600	2,744,093	4,620,110
TD SYNNEX CORP	28,900	3,249,855	3,109,929
TECHNIPFMC PLC	968,590	10,198,668	19,507,403
TECHTARGET INC	1,341	41,842	46,747
TECHTARGET INC	237,310	11,896,823	8,272,627
TEEKAY TANKERS LTD	50,200	2,125,184	2,508,494
TEGNA INC	37,504	727,475	573,811
TELEPHONE AND DATA SYSTEMS INC	37,622	360,941	690,364
TENABLE HOLDINGS INC	12,332	516,580	568,012
TENNANT CO	9,622	746,325	891,863
TEREX CORP	43,816	1,780,935	2,517,667
TERRENO REALTY CORP	94,530	3,468,375	5,924,195
TEXAS CAPITAL BANCSHARES INC	2,162	129,474	139,730
TEXAS ROADHOUSE INC	78,270	4,209,350	9,566,942
TG THERAPEUTICS INC	15,253	370,305	260,521
THRYV HOLDINGS INC	57,777	1,180,389	1,175,762
TITAN MACHINERY INC	4,101	128,318	118,437
TKO GROUP HOLDINGS INC	56,500	3,751,907	4,609,270
TOWNE BANK/PORTSMOUTH VA	11,371	338,482	338,401
TRAVERE THERAPEUTICS INC	71,958	1,239,047	646,902
TRI POINTE HOMES INC	38,453	1,078,365	1,361,236
TRIMAS CORP	184,970	4,523,707	4,685,290
TRINET GROUP INC	688	80,723	81,824
TRINITY INDUSTRIES INC	7,257	162,436	192,964
TRUECAR INC	44,062	188,238	152,455
TTEC HOLDINGS INC	3,777	122,606	81,848
TTM TECHNOLOGIES INC	75,261	969,226	1,189,876
TUTOR PERINI CORP	18,336	250,115	166,858
TWIST BIOSCIENCE CORP	32,666	963,259	1,204,069
UFP INDUSTRIES INC	40,876	3,680,434	5,131,982
ULTRAGENYX PHARMACEUTICAL INC	7,972	727,762	381,221
UMB FINANCIAL CORP	18,543	1,353,217	1,549,268
UNITED BANKSHARES INC/WV	24,306	834,182	912,690
UNITED COMMUNITY BANKS INC/GA	104,300	3,564,470	3,051,818
UNITED STATES CELLULAR CORP	5,436	99,796	225,811
UNIVEST FINANCIAL CORP	35,822	989,860	789,159
UPBOUND GROUP INC	20,568	660,265	698,695
UPSTART HOLDINGS INC	1,264	57,192	51,647
UPWORK INC	8,236	117,709	122,469
URBAN OUTFITTERS INC	7,831	216,229	279,488
US SILICA HOLDINGS INC	56,944	716,904	644,037
V2X INC	6,234	224,016	289,507
VALARIS LTD	31,300	2,307,630	2,146,241
VANDA PHARMACEUTICALS INC	200,267	960,346	845,127
VAREX IMAGING CORP	28,351	614,971	581,196
VARONIS SYSTEMS INC	40,800	1,798,030	1,847,424

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VARONIS SYSTEMS INC		32,669	1,195,244	1,479,252
VAXCYTE INC		9,429	475,622	592,141
VERA BRADLEY INC		11,811	107,856	90,945
VERACYTE INC		39,968	1,246,703	1,099,520
VERADIGM INC		467,370	5,853,655	4,902,711
VERADIGM INC		12,566	187,121	131,817
VERICEL CORP		12,529	421,163	446,158
VERINT SYSTEMS INC		19,927	846,170	538,627
VERITEX HOLDINGS INC		4,285	154,250	99,712
VERRA MOBILITY CORP		150,800	2,933,865	3,472,924
VIAD CORP		3,214	84,498	116,347
VICTORY CAPITAL HOLDINGS INC		27,410	890,194	944,000
VIEMED HEALTHCARE INC		9,493	79,470	74,520
VIMEO INC		118,126	563,954	463,054
VINCERX PHARMA INC		3,443	39,791	4,063
VIR BIOTECHNOLOGY INC		55,267	899,429	555,986
VIRTUS INVESTMENT PARTNERS INC		44,280	5,589,956	10,705,133
VISHAY INTERTECHNOLOGY INC		174,500	4,356,739	4,182,765
VISTEON CORP		18,016	2,275,369	2,250,198
VITAL FARMS INC		67,961	1,067,935	1,066,308
VIZIO HOLDING CORP		40,617	294,954	312,751
WARBY PARKER INC		36,056	480,958	508,390
WARRIOR MET COAL INC		3,815	134,853	232,601
WASHINGTON TRUST BANCORP INC		27,872	1,005,538	902,495
WATTS WATER TECHNOLOGIES INC		7,614	1,226,649	1,586,301
WEBSTER FINANCIAL CORP		40,360	2,037,781	2,048,674
WESBANCO INC		17,707	611,278	555,469
WESCO INTERNATIONAL INC		28,200	3,297,961	4,903,416
WINGSTOP INC		5,043	845,392	1,293,933
WINMARK CORP		2,059	882,774	859,735
WINTRUST FINANCIAL CORP		16,764	1,349,586	1,554,861
WINTRUST FINANCIAL CORP		35,200	2,658,198	3,264,800
WORKIVA INC		3,942	489,577	400,231
WORLD KINECT CORP		81,886	2,534,179	1,865,363
WORLD KINECT CORP		396	501	9,021
WORLD KINECT CORP		62,149	1,698,103	1,415,754
XENCOR INC		49,246	1,090,205	1,045,493
XYLEM INC/NY		2,969	264,051	339,535
YELP INC		57,713	1,948,434	2,732,133
YEXT INC		15,493	184,654	91,254
ZETA GLOBAL HOLDINGS CORP		41,622	326,075	367,106
ZIPRECRUITER INC		88,652	1,286,541	1,232,263
ZUMIEZ INC		33,449	586,625	680,353
ZUORA INC		96,487	904,558	906,978
ZURN ELKAY WATER SOLUTIONS COR		52,600	1,178,403	1,546,967
			1,215,258,434	**1,421,135,099**
LOANS OTHER THAN TO PARTICIPANTS				
IBEW-NECA Diversified Underwritten Real Estate Fund, LLC: assets detailed below:				
Shadyside Giant Eagle; Pittsburgh, PA		N/A	519,562	472,929
448 N. LaSalle, Chicago, IL		N/A	3,308,924	3,049,591
1101 Chestnut; Philadelphia, PA		N/A	1,719,685	1,538,309
			5,548,171	**5,060,829**
U.S. GOVERNMENT SECURITIES				
COMMIT TO PUR FNMA SF MTG	2.000% 02/01/2054 DD 02/01/24	50,000,000	39,387,031	39,695,750
COMMIT TO PUR FNMA SF MTG	2.500% 02/01/2054 DD 02/01/24	45,400,000	23,984,828	23,730,227
COMMIT TO PUR FNMA SF MTG	3.000% 02/01/2054 DD 02/01/24	10,800,000	9,608,203	9,578,628
COMMIT TO PUR FNMA SF MTG	3.500% 02/01/2054 DD 02/01/24	3,434,000	3,052,370	3,157,391
COMMIT TO PUR FNMA SF MTG	4.000% 01/01/2054 DD 01/01/24	1,000,000	(535,938)	(568,194)
COMMIT TO PUR FNMA SF MTG	4.000% 02/01/2054 DD 02/01/24	4,595,928	4,368,465	4,356,250
COMMIT TO PUR FNMA SF MTG	4.500% 02/01/2054 DD 02/01/24	88,000	85,188	85,456
COMMIT TO PUR FNMA SF MTG	4.500% 02/01/2054 DD 02/01/24	4,900,000	4,746,971	4,758,341
COMMIT TO PUR FNMA SF MTG	5.000% 02/01/2039 DD 02/01/24	5,139,000	5,126,958	5,171,530
COMMIT TO PUR FNMA SF MTG	5.000% 01/01/2054 DD 01/01/24	2,500,000	2,444,961	2,475,975
COMMIT TO PUR FNMA SF MTG	5.000% 02/01/2054 DD 02/01/24	3,900,000	3,848,508	3,864,354
COMMIT TO PUR FNMA SF MTG	5.500% 01/01/2039 DD 01/01/24	1,499,000	1,483,324	1,520,316
COMMIT TO PUR FNMA SF MTG	5.500% 02/01/2039 DD 02/01/24	4,814,000	4,858,504	4,880,963
COMMIT TO PUR FNMA SF MTG	5.500% 01/01/2054 DD 01/01/24	500,000	488,926	502,540
COMMIT TO PUR FNMA SF MTG	6.000% 01/01/2039 DD 01/01/24	2,175,000	2,214,704	2,223,938
COMMIT TO PUR FNMA SF MTG	6.000% 02/01/2039 DD 02/01/24	3,711,000	3,775,070	3,788,115
COMMIT TO PUR FNMA SF MTG	6.000% 01/01/2054 DD 01/01/24	1,000,000	1,015,781	1,016,090
COMMIT TO PUR FNMA SF MTG	6.000% 02/01/2054 DD 02/01/24	7,920,000	8,014,541	8,047,750
COMMIT TO PUR FNMA SF MTG	6.000% 02/01/2054 DD 02/01/24	4,700,000	4,761,871	4,775,811
COMMIT TO PUR FNMA SF MTG	6.000% 02/01/2054 DD 02/01/24	1,500,000	1,519,746	1,524,195
COMMIT TO PUR FNMA SF MTG	6.500% 02/01/2054 DD 02/01/24	19,600,000	20,003,203	20,084,708
COMMIT TO PUR FNMA SF MTG	6.500% 02/01/2054 DD 02/01/24	3,311,000	3,390,711	3,392,881
COMMIT TO PUR FNMA SF MTG	6.500% 02/01/2054 DD 02/01/24	2,300,000	2,352,379	2,356,879
COMMIT TO PUR FNMA SF MTG	7.000% 02/01/2054 DD 02/01/24	3,229,000	3,324,623	3,327,646
COMMIT TO PUR GNMA II JUMBOS	3.000% 02/20/2054 DD 02/01/24	8,486,000	7,667,468	7,696,038
COMMIT TO PUR GNMA II JUMBOS	3.000% 02/20/2054 DD 02/01/24	20,800,000	18,859,750	18,863,728
COMMIT TO PUR GNMA II JUMBOS	3.500% 01/20/2054 DD 01/01/24	10,500,000	8,441,367	8,866,955
COMMIT TO PUR GNMA II JUMBOS	3.500% 01/20/2054 DD 01/01/24	4,091,000	3,627,183	3,812,607
COMMIT TO PUR GNMA II JUMBOS	4.000% 01/20/2054 DD 01/01/24	2,566,000	2,402,085	2,451,325
COMMIT TO PUR GNMA II JUMBOS	4.000% 02/20/2054 DD 02/01/24	1,966,000	1,877,223	1,879,988
COMMIT TO PUR GNMA II JUMBOS	4.500% 01/20/2054 DD 01/01/24	6,086,000	5,789,355	5,942,857
COMMIT TO PUR GNMA II JUMBOS	5.000% 01/20/2054 DD 01/01/24	6,855,000	6,674,315	6,814,281

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COMMIT TO PUR GNMA II JUMBOS	5.000% 02/20/2054 DD 02/01/24	3,615,000	3,592,265	3,595,804
COMMIT TO PUR GNMA II JUMBOS	5.500% 01/20/2054 DD 01/01/24	4,134,000	4,092,209	4,161,450
COMMIT TO PUR GNMA II JUMBOS	5.500% 02/20/2054 DD 02/01/24	7,978,000	8,022,876	8,027,224
COMMIT TO PUR GNMA II JUMBOS	6.000% 01/20/2054 DD 01/01/24	4,093,000	4,138,951	4,161,762
COMMIT TO PUR GNMA II JUMBOS	6.000% 02/20/2054 DD 02/01/24	8,394,000	8,526,799	8,531,074
COMMIT TO PUR GNMA II JUMBOS	6.500% 01/20/2054 DD 01/01/24	500,000	509,004	511,840
COMMIT TO PUR GNMA II JUMBOS	6.500% 01/20/2054 DD 01/01/24	2,886,000	2,924,096	2,954,340
COMMIT TO PUR GNMA II JUMBOS	6.500% 02/20/2054 DD 02/01/24	9,106,000	9,296,327	9,310,248
FANNIE MAE CONNECTICUT C04 1M2	VAR RT 11/25/2024 DD 11/25/14	85,895	94,351	88,558
FEDERAL HOME LN BK CONS BD	1.050% 08/13/2026 DD 08/13/21	6,700,000	6,700,000	6,161,119
FEDERAL HOME LN BK CONS BD	4.500% 09/09/2033 DD 08/10/23	4,000,000	3,967,192	4,059,000
FEDERAL HOME LN BK CONS DISC	01/04/2024	13,000,000	12,935,235	12,935,235
FEDERAL HOME LN BK CONS DISC	01/05/2024	13,815,000	13,750,530	13,750,530
FEDERAL HOME LN BK CONS DISC	01/18/2024	9,000,000	8,955,290	8,955,290
FEDERAL HOME LN BK CONS DISC	02/01/2024	17,500,000	17,410,677	17,410,677
FEDERAL HOME LN MTG CORP DISC	01/02/2024	2,500,000	2,489,437	2,489,437
FEDERAL NATL MTG ASSN DISC	01/02/2024	35,000,000	34,836,978	34,836,978
FEDERAL NATL MTG ASSN DISC NT	01/24/2024	20,000,000	19,859,371	19,859,371
FHLMC POOL #84-8371	VAR RT 12/01/2040 DD 11/01/10	250,164	267,020	256,875
FHLMC POOL #A3-4552	4.500% 04/01/2035 DD 04/01/05	1,386	1,504	1,388
FHLMC POOL #A4-1446	4.500% 12/01/2035 DD 01/01/06	105,791	113,638	105,922
FHLMC POOL #A4-5076	4.500% 05/01/2035 DD 05/01/05	576	614	579
FHLMC POOL #A6-5756	5.500% 09/01/2037 DD 09/01/07	8,627	9,309	8,904
FHLMC POOL #A7-0088	5.500% 07/01/2037 DD 08/01/07	26,882	30,322	27,746
FHLMC POOL #C0-3517	4.500% 09/01/2040 DD 09/01/10	183,067	200,029	183,078
FHLMC POOL #C9-1164	5.000% 03/01/2028 DD 03/01/08	25,340	27,116	25,349
FHLMC POOL #G0-1846	5.500% 06/01/2035 DD 06/01/05	168,133	189,822	173,523
FHLMC POOL #G0-4214	5.500% 05/01/2038 DD 04/01/08	12,820	14,441	13,232
FHLMC POOL #G0-4725	5.000% 10/01/2036 DD 09/01/08	22,783	25,236	23,209
FHLMC POOL #G0-7651	5.500% 01/01/2039 DD 03/01/14	60,815	68,660	62,763
FHLMC POOL #G0-8837	4.500% 08/01/2048 DD 08/01/18	10,093	10,436	9,938
FHLMC POOL #G0-8843	4.500% 09/01/2048 DD 09/01/18	69,447	71,958	68,633
FHLMC POOL #G0-8858	4.500% 12/01/2048 DD 12/01/18	12,750	13,183	12,570
FHLMC POOL #G6-0093	3.000% 06/01/2045 DD 06/01/15	62,538	64,328	57,335
FHLMC POOL #G6-1720	3.500% 01/01/2044 DD 11/01/18	434,630	425,326	411,990
FHLMC POOL #G6-1726	3.500% 11/01/2045 DD 11/01/18	433,644	425,107	408,814
FHLMC POOL #G6-1763	4.000% 07/01/2044 DD 11/01/18	266,527	269,359	260,280
FHLMC POOL #G6-1764	4.000% 12/01/2046 DD 11/01/18	676,305	679,475	654,223
FHLMC POOL #G6-1766	4.000% 10/01/2048 DD 11/01/18	355,927	357,373	343,758
FHLMC POOL #Q1-1785	3.000% 10/01/2042 DD 10/01/12	49,267	50,801	45,439
FHLMC POOL #Q1-3204	3.000% 11/01/2042 DD 11/01/12	447,720	461,658	416,080
FHLMC POOL #Q1-4663	3.500% 01/01/2043 DD 01/01/13	260,950	274,796	246,222
FHLMC POOL #Q1-5138	3.500% 02/01/2043 DD 01/01/13	76,187	80,230	72,234
FHLMC POOL #Q1-8209	3.500% 05/01/2043 DD 05/01/13	70,252	74,056	66,749
FHLMC POOL #Q2-0919	4.000% 08/01/2043 DD 08/01/13	65,452	71,760	63,742
FHLMC POOL #Q3-4060	3.000% 06/01/2045 DD 06/01/15	80,856	83,373	74,133
FHLMC POOL #Q4-6110	3.500% 02/01/2047 DD 02/01/17	79,590	83,304	73,667
FHLMC POOL #Q5-1769	3.500% 11/01/2047 DD 10/01/17	322,003	333,724	301,295
FHLMC POOL #Q5-1860	3.500% 11/01/2047 DD 10/01/17	50,863	52,747	47,592
FHLMC POOL #Q5-2319	3.500% 11/01/2047 DD 11/01/17	378,589	393,206	354,242
FHLMC POOL #Q5-2852	4.000% 12/01/2047 DD 12/01/17	28,558	30,116	27,573
FHLMC POOL #Q5-2955	3.500% 12/01/2047 DD 12/01/17	82,850	85,857	77,522
FHLMC POOL #Q5-7743	4.000% 08/01/2048 DD 08/01/18	37,432	38,920	36,067
FHLMC POOL #Q5-9118	4.500% 10/01/2048 DD 10/01/18	32,786	33,900	32,362
FHLMC POOL #Q5-9702	4.500% 11/01/2048 DD 11/01/18	46,003	48,441	45,414
FHLMC POOL #QA-3147	5.000% 09/01/2049 DD 09/01/19	12,993	13,923	13,065
FHLMC POOL #QA-6364	3.500% 01/01/2050 DD 01/01/20	505,038	458,322	472,291
FHLMC POOL #QA-7234	3.000% 02/01/2050 DD 02/01/20	430,039	448,921	385,298
FHLMC POOL #QB-0220	3.000% 06/01/2050 DD 06/01/20	198,249	208,534	177,223
FHLMC POOL #QC-0039	2.500% 03/01/2051 DD 03/01/21	264,568	275,068	228,624
FHLMC POOL #QC-3918	2.500% 07/01/2051 DD 07/01/21	2,117,897	1,633,759	1,805,867
FHLMC POOL #QC-9556	2.500% 10/01/2051 DD 10/01/21	932,650	958,881	803,543
FHLMC POOL #QD-6942	3.000% 02/01/2052 DD 02/01/22	2,242,028	1,791,807	1,986,257
FHLMC POOL #QD-7874	3.000% 02/01/2052 DD 02/01/22	1,441,060	1,151,682	1,277,111
FHLMC POOL #QE-0375	4.000% 04/01/2052 DD 04/01/22	427,862	437,488	409,566
FHLMC POOL #QE-0917	3.500% 04/01/2052 DD 04/01/22	832	733	765
FHLMC POOL #QG-4720	5.500% 06/01/2053 DD 06/01/23	996,858	978,667	1,002,161
FHLMC POOL #QG-4978	4.500% 06/01/2053 DD 06/01/23	493,528	465,362	479,072
FHLMC POOL #QG-5960	5.500% 07/01/2053 DD 06/01/23	978,316	960,463	983,100
FHLMC POOL #QG-6599	5.000% 07/01/2053 DD 07/01/23	1,955,728	1,893,624	1,937,677
FHLMC POOL #QG-6679	5.000% 07/01/2053 DD 07/01/23	977,505	946,464	968,189
FHLMC POOL #QG-7216	5.000% 07/01/2053 DD 07/01/23	980,629	949,489	971,577
FHLMC POOL #RA-1087	4.500% 07/01/2049 DD 06/01/19	183,164	193,810	180,474
FHLMC POOL #RA-1188	4.500% 08/01/2049 DD 07/01/19	153,115	162,014	150,818
FHLMC POOL #RA-4098	2.500% 11/01/2050 DD 11/01/20	1,238,187	1,149,580	1,067,689
FHLMC POOL #RA-4242	2.500% 01/01/2051 DD 12/01/20	990,121	810,275	844,039
FHLMC POOL #RA-4912	3.000% 03/01/2051 DD 03/01/21	482,988	428,878	427,850
FHLMC POOL #RA-5767	2.500% 09/01/2051 DD 08/01/21	1,597	1,416	1,359
FHLMC POOL #RA-6704	3.000% 02/01/2052 DD 01/01/22	890,026	731,873	793,298
FHLMC POOL #RA-7026	3.000% 03/01/2052 DD 03/01/22	2,482,885	2,109,934	2,199,340
FHLMC POOL #RA-7122	3.500% 04/01/2052 DD 03/01/22	1,937,618	1,628,811	1,786,368
FHLMC POOL #RA-8647	4.500% 05/01/2053 DD 05/01/23	1,438,624	1,381,800	1,396,487
FHLMC POOL #RA-9128	5.500% 08/01/2053 DD 08/01/23	953,642	937,835	960,079
FHLMC POOL #RB-5094	1.500% 12/01/2040 DD 12/01/20	5,854,294	4,837,110	4,890,501
FHLMC POOL #SB-8129	2.500% 10/01/2036 DD 10/01/21	368,922	340,676	339,950
FHLMC POOL #SB-8260	5.000% 09/01/2038 DD 09/01/23	238,325	231,790	239,688
FHLMC POOL #SB-8262	5.000% 09/01/2038 DD 08/01/23	753,299	732,642	757,608
FHLMC POOL #SB-8510	2.000% 02/01/2036 DD 01/01/21	419,439	395,763	379,009
FHLMC POOL #SD-1300	5.000% 07/01/2052 DD 07/01/22	999,805	1,034,486	1,003,855
FHLMC POOL #SD-1358	5.000% 08/01/2052 DD 07/01/22	1,502,325	1,576,502	1,503,767
FHLMC POOL #SD-1370	4.500% 08/01/2052 DD 07/01/22	2,203,658	2,279,323	2,156,213
FHLMC POOL #SD-1466	5.000% 08/01/2052 DD 08/01/22	2,255,745	2,327,911	2,255,948

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FHLMC POOL #SD-2903	2.000% 03/01/2051 DD 05/01/23	1,576,287	1,293,048	1,298,561
FHLMC POOL #SD-3094	2.500% 05/01/2052 DD 05/01/23	1,782,077	1,467,150	1,518,811
FHLMC POOL #SD-3392	5.500% 07/01/2053 DD 07/01/23	727,346	724,107	732,161
FHLMC POOL #SD-3770	2.500% 03/01/2052 DD 08/01/23	78,529	60,860	66,896
FHLMC POOL #SD-3960	6.000% 10/01/2053 DD 09/01/23	3,193,603	3,194,102	3,259,360
FHLMC POOL #SD-4026	6.000% 10/01/2053 DD 10/01/23	1,304,769	1,319,856	1,329,951
FHLMC POOL #SD-4268	6.000% 11/01/2053 DD 11/01/23	2,136,714	2,181,785	2,184,042
FHLMC POOL #SD-4471	6.500% 12/01/2053 DD 12/01/23	1,405,000	1,446,052	1,444,635
FHLMC POOL #SD-8016	3.000% 10/01/2049 DD 09/01/19	57,644	60,175	51,718
FHLMC POOL #SD-8028	5.000% 10/01/2049 DD 09/01/19	120,367	131,077	121,096
FHLMC POOL #SD-8090	2.000% 08/01/2050 DD 08/01/20	1,922,201	1,946,326	1,581,875
FHLMC POOL #SD-8104	1.500% 11/01/2050 DD 10/01/20	405,227	396,244	316,263
FHLMC POOL #SD-8128	2.000% 02/01/2051 DD 01/01/21	1,576,078	1,176,641	1,294,574
FHLMC POOL #SD-8134	2.000% 03/01/2051 DD 02/01/21	1,502,991	1,423,865	1,234,136
FHLMC POOL #SD-8141	2.500% 03/01/2051 DD 03/01/21	2,399,617	2,466,252	2,050,448
FHLMC POOL #SD-8155	2.000% 06/01/2051 DD 06/01/21	1,080,957	803,286	886,028
FHLMC POOL #SD-8156	2.500% 06/01/2051 DD 06/01/21	15,031,396	13,044,230	12,814,115
FHLMC POOL #SD-8178	2.500% 11/01/2051 DD 10/01/21	4,647,391	3,974,790	3,959,112
FHLMC POOL #SD-8182	2.000% 11/01/2051 DD 11/01/21	2,277,000	1,866,962	1,862,723
FHLMC POOL #SD-8183	2.500% 11/01/2051 DD 11/01/21	453,011	399,004	385,907
FHLMC POOL #SD-8183	2.500% 11/01/2051 DD 11/01/21	12,670,115	10,939,853	10,793,291
FHLMC POOL #SD-8214	3.500% 05/01/2052 DD 04/01/22	1,067,606	901,293	980,778
FHLMC POOL #SD-8220	3.000% 06/01/2052 DD 05/01/22	3,475,047	2,978,025	3,079,482
FHLMC POOL #SD-8221	3.500% 06/01/2052 DD 05/01/22	1,498,418	1,357,246	1,376,102
FHLMC POOL #SD-8226	3.500% 07/01/2052 DD 06/01/22	6,023,349	5,347,980	5,533,470
FHLMC POOL #SD-8226	3.500% 07/01/2052 DD 06/01/22	998,895	909,775	917,655
FHLMC POOL #SD-8235	3.000% 08/01/2052 DD 07/01/22	518,763	444,474	459,484
FHLMC POOL #SD-8245	4.500% 09/01/2052 DD 08/01/22	229,500	224,776	222,778
FHLMC POOL #SD-8256	4.000% 10/01/2052 DD 09/01/22	1,241,973	1,194,914	1,176,161
FHLMC POOL #SD-8258	5.000% 10/01/2052 DD 09/01/22	476,365	463,488	471,754
FHLMC POOL #SD-8266	4.500% 10/01/2052 DD 10/01/22	6,498,582	6,092,738	6,308,239
FHLMC POOL #SD-8267	5.000% 10/01/2052 DD 10/01/22	463,440	453,284	459,584
FHLMC POOL #SD-8331	5.500% 05/01/2053 DD 05/01/23	982,734	964,801	987,539
FHLMC POOL #SD-8342	5.500% 06/01/2053 DD 06/01/23	2,271,703	2,211,006	2,282,812
FHLMC POOL #SD-8343	6.000% 06/01/2053 DD 06/01/23	1,167,535	1,181,765	1,186,379
FHLMC POOL #SD-8360	4.500% 08/01/2053 DD 08/01/23	2,967,701	2,781,890	2,880,777
FHLMC POOL #SD-8363	6.000% 09/01/2053 DD 08/01/23	1,784,732	1,778,070	1,813,537
FHLMC POOL #SD-8366	5.000% 10/01/2053 DD 09/01/23	1,686,641	1,633,079	1,670,315
FHLMC POOL #SD-8369	6.500% 09/01/2053 DD 09/01/23	3,097,147	3,116,928	3,174,111
FHLMC POOL #SD-8371	5.000% 10/01/2053 DD 10/01/23	992,980	961,446	983,368
FHLMC POOL #SD-8374	6.500% 11/01/2053 DD 10/01/23	3,091,249	3,064,820	3,167,912
FHLMC POOL #U9-0490	4.000% 06/01/2042 DD 06/01/12	76,283	83,137	74,212
FHLMC POOL #U9-0784	3.500% 01/01/2043 DD 01/01/13	237,972	255,782	224,160
FHLMC POOL #ZA-7158	4.500% 06/01/2049 DD 06/01/19	25,387	26,832	25,108
FHLMC POOL #ZM-7788	4.000% 08/01/2048 DD 10/01/18	8,356	8,685	8,033
FHLMC POOL #ZS-8676	3.000% 11/01/2032 DD 09/01/18	200,101	205,838	191,091
FHLMC POOL #ZS-9627	3.500% 02/01/2046 DD 09/01/18	868,932	843,848	820,654
FHLMC POOL #ZT-0536	3.500% 03/01/2048 DD 09/01/18	636,302	579,581	596,316
FHLMC MULTICLASS MT	VAR RT 10/25/2050 DD 09/25/20	915,827	46,364	40,883
FHLMC MULTICLASS MTG 4120 ZA	3.000% 10/15/2042 DD 10/01/12	1,006,096	903,754	903,213
FHLMC MULTICLASS MTG 4694 FA	VAR RT 06/15/2047 DD 06/15/17	580,198	556,809	562,241
FHLMC MULTICLASS MTG 4710 WZ	3.500% 08/15/2047 DD 08/01/17	1,260,230	1,150,436	1,142,802
FHLMC MULTICLASS MTG 4725 WZ	3.500% 11/15/2047 DD 10/01/17	2,239,113	2,021,307	2,026,263
FHLMC MULTICLASS MTG 4790 F	VAR RT 10/15/2043 DD 04/15/18	975,700	947,248	950,547
FHLMC MULTICLASS MTG 4821 FA	VAR RT 07/15/2048 DD 08/15/18	191,053	189,142	184,122
FHLMC MULTICLASS MTG 4988 BA	1.500% 06/25/2050 DD 06/01/20	456,592	338,538	328,888
FHLMC MULTICLASS MTG 5057 MC	1.000% 04/15/2054 DD 11/01/20	2,439,728	2,470,606	2,202,586
FHLMC MULTICLASS MTG 5092 XA	1.000% 01/15/2041 DD 03/01/21	1,058,317	1,058,751	887,589
FHLMC MULTICLASS MTG 5092 XA	1.000% 01/15/2041 DD 03/01/21	1,522,800	1,244,473	1,277,142
FHLMC MULTICLASS MTG 5115 CD	1.000% 08/15/2044 DD 05/01/21	1,830,044	1,697,225	1,541,300
FHLMC MULTICLASS MTG 5204 KA	3.000% 05/25/2049 DD 02/01/22	2,510,644	2,299,996	2,315,516
FHLMC MULTICLASS MTG 5268 B	4.500% 10/25/2052 DD 09/01/22	1,308,910	1,257,167	1,269,276
FHLMC MULTICLASS MTG 5328 JY	0.250% 09/25/2050 DD 07/01/23	1,876,067	1,312,074	1,254,995
FHLMC MULTICLASS MTG 61 1A1	VAR RT 07/25/2044 DD 06/01/04	35,047	34,598	32,595
FHLMC MULTICLASS MTG 63 1A1	VAR RT 02/25/2045 DD 02/01/05	23,433	23,379	21,866
FHLMC MULTICLASS MTG K092 AM	3.015% 04/25/2029 DD 05/01/19	725,000	774,872	678,165
FHLMC MULTICLASS MTG K145 A2	2.580% 05/25/2032 DD 06/01/22	1,433,000	1,224,431	1,250,593
FHLMC MULTICLASS MTG KBX1 A2	2.920% 01/25/2026 DD 03/01/18	1,800,000	1,732,219	1,751,472
FHLMC MULTICLASS MTG KG07 A2	VAR RT 08/25/2032 DD 08/01/22	2,153,000	1,927,692	1,954,450
FHLMC MULTICLASS MTG KI06 A	VAR RT 03/25/2025 DD 08/25/20	50,786	50,786	50,631
FNMA POOL #0252806	7.500% 10/01/2029 DD 09/01/99	950	1,098	980
FNMA POOL #0253265	7.500% 05/01/2030 DD 04/01/00	229	254	234
FNMA POOL #0323530	7.000% 09/01/2026 DD 12/01/98	632	673	652
FNMA POOL #0436836	7.000% 07/01/2028 DD 07/01/98	6,723	7,235	6,937
FNMA POOL #0534062	7.500% 03/01/2030 DD 03/01/00	398	423	399
FNMA POOL #0898808	6.000% 11/01/2036 DD 11/01/06	21,793	25,058	22,660
FNMA POOL #0930920	4.500% 04/01/2039 DD 04/01/09	75,137	81,736	75,054
FNMA POOL #0AB6903	3.000% 11/01/2042 DD 11/01/12	293,381	301,974	270,069
FNMA POOL #0AK0765	4.000% 03/01/2042 DD 02/01/12	181,162	195,725	174,879
FNMA POOL #0AL1819	3.500% 05/01/2042 DD 04/01/12	117,319	124,931	111,175
FNMA POOL #0AL3180	3.000% 01/01/2043 DD 02/01/13	65,817	67,745	60,587
FNMA POOL #0AL4143	VAR RT 03/01/2042 DD 09/01/13	30,961	32,669	31,808
FNMA POOL #0AL6179	3.000% 08/01/2043 DD 12/01/14	64,196	65,996	59,095
FNMA POOL #0AL7091	3.000% 06/01/2045 DD 07/01/15	277,361	285,138	253,935
FNMA POOL #0AL9859	3.000% 03/01/2047 DD 02/01/17	545,711	576,578	495,669
FNMA POOL #0AL9966	3.000% 05/01/2045 DD 02/01/17	88,766	91,227	81,716
FNMA POOL #0AO1802	4.500% 06/01/2042 DD 06/01/12	50,475	54,891	50,476
FNMA POOL #0AS6005	3.500% 10/01/2045 DD 09/01/15	92,928	97,903	86,837
FNMA POOL #0AS6406	4.000% 12/01/2045 DD 12/01/15	113,070	119,819	109,146
FNMA POOL #0AS7801	3.500% 08/01/2046 DD 07/01/16	84,351	87,576	78,820
FNMA POOL #0AS8269	3.000% 11/01/2046 DD 10/01/16	269,696	285,204	245,162
FNMA POOL #0AS8570	2.500% 12/01/2046 DD 12/01/16	118,363	125,446	102,571

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FNMA	POOL #0AX6589	3.500% 02/01/2045 DD 02/01/15	23,013	23,990	21,505
FNMA	POOL #0AX6599	3.500% 03/01/2045 DD 03/01/15	23,491	24,489	21,951
FNMA	POOL #0AX6609	4.000% 04/01/2045 DD 04/01/15	30,075	31,240	29,301
FNMA	POOL #0AY8857	4.000% 09/01/2045 DD 09/01/15	39,286	41,249	37,935
FNMA	POOL #0AY9372	3.500% 04/01/2045 DD 04/01/15	15,890	16,584	14,745
FNMA	POOL #0AZ1682	3.500% 04/01/2045 DD 05/01/15	37,232	38,859	34,549
FNMA	POOL #0AZ2015	3.500% 08/01/2045 DD 08/01/15	74,195	77,437	69,330
FNMA	POOL #0AZ3900	3.500% 05/01/2045 DD 06/01/15	51,739	54,000	48,011
FNMA	POOL #0AZ5854	3.500% 06/01/2045 DD 07/01/15	20,397	21,426	18,980
FNMA	POOL #0AZ5855	3.500% 06/01/2045 DD 07/01/15	30,115	31,243	27,947
FNMA	POOL #0BA4599	4.000% 10/01/2045 DD 11/01/15	40,368	43,143	38,679
FNMA	POOL #0BC0769	4.000% 12/01/2045 DD 12/01/15	518,199	566,618	500,217
FNMA	POOL #0BC2849	3.000% 09/01/2046 DD 09/01/16	192,815	203,722	175,553
FNMA	POOL #0BE2972	4.000% 01/01/2047 DD 01/01/17	21,016	22,405	20,287
FNMA	POOL #0BE3695	3.500% 06/01/2047 DD 06/01/17	211,154	218,842	197,306
FNMA	POOL #0BF0068	4.000% 09/01/2055 DD 10/01/16	328,369	351,352	313,303
FNMA	POOL #0BF0072	4.500% 09/01/2053 DD 10/01/16	263,491	285,803	261,591
FNMA	POOL #0BF0091	3.500% 05/01/2056 DD 12/01/16	285,339	299,771	262,712
FNMA	POOL #0BF0185	4.500% 11/01/2056 DD 09/01/17	225,766	244,884	223,617
FNMA	POOL #0BH4101	3.500% 10/01/2047 DD 10/01/17	260,189	275,556	243,126
FNMA	POOL #0BJ4608	3.500% 02/01/2048 DD 02/01/18	108,874	114,401	102,768
FNMA	POOL #0BJ7205	4.500% 09/01/2048 DD 10/01/18	748,954	773,839	739,188
FNMA	POOL #0BK1103	4.000% 08/01/2048 DD 08/01/18	69,689	72,639	66,972
FNMA	POOL #0BK4772	4.000% 08/01/2048 DD 08/01/18	763,347	822,745	734,989
FNMA	POOL #0BK5212	4.000% 08/01/2048 DD 08/01/18	20,720	21,656	19,941
FNMA	POOL #0BK6578	4.500% 08/01/2048 DD 08/01/18	1,488	1,537	1,459
FNMA	POOL #0BK7608	4.000% 09/01/2048 DD 09/01/18	108,061	112,280	104,129
FNMA	POOL #0BK8661	4.000% 07/01/2048 DD 07/01/18	52,720	55,043	50,695
FNMA	POOL #0BK8893	4.000% 10/01/2048 DD 09/01/18	195,651	210,042	188,335
FNMA	POOL #0BK9611	4.500% 09/01/2048 DD 09/01/18	251,237	259,581	247,702
FNMA	POOL #0BM1144	2.500% 03/01/2047 DD 04/01/17	106,267	112,627	92,303
FNMA	POOL #0BM4482	4.000% 10/01/2048 DD 09/01/18	464,458	472,803	451,216
FNMA	POOL #0BM4699	4.000% 01/01/2046 DD 10/01/18	240,411	242,984	234,156
FNMA	POOL #0BM4806	3.000% 11/01/2048 DD 10/01/18	135,509	128,627	123,278
FNMA	POOL #0BM4819	3.500% 11/01/2048 DD 10/01/18	351,873	347,199	331,844
FNMA	POOL #0BP5568	3.000% 06/01/2050 DD 06/01/20	281,966	296,593	251,940
FNMA	POOL #0BP6618	2.500% 08/01/2050 DD 08/01/20	763,552	784,341	653,860
FNMA	POOL #0BT2761	2.500% 08/01/2051 DD 07/01/21	567,000	483,722	493,069
FNMA	POOL #0BU5834	2.000% 11/01/2051 DD 11/01/21	1,315,033	1,106,477	1,076,486
FNMA	POOL #0BU5836	2.000% 11/01/2051 DD 11/01/21	2,460,729	2,077,105	2,040,166
FNMA	POOL #0BU5917	2.500% 12/01/2051 DD 11/01/21	1,636,428	1,395,310	1,409,570
FNMA	POOL #0BV4149	3.000% 03/01/2052 DD 03/01/22	4,283,153	3,423,039	3,796,715
FNMA	POOL #0BV4199	3.000% 03/01/2052 DD 03/01/22	8,090,394	6,465,737	7,171,082
FNMA	POOL #0BW1374	4.500% 11/01/2052 DD 11/01/22	975,410	914,352	946,840
FNMA	POOL #0BW1884	5.000% 07/01/2053 DD 07/01/23	987,657	956,294	978,926
FNMA	POOL #0BW6232	5.000% 09/01/2052 DD 09/01/22	0	0	0
FNMA	POOL #0BW7714	4.500% 09/01/2052 DD 09/01/22	495,301	474,329	480,794
FNMA	POOL #0BW8996	4.500% 10/01/2052 DD 10/01/22	2,953,430	2,768,557	2,866,924
FNMA	POOL #0BY3414	5.000% 06/01/2053 DD 06/01/23	1,962,255	1,899,944	1,943,653
FNMA	POOL #0CA0706	4.000% 11/01/2047 DD 10/01/17	105,751	111,898	102,364
FNMA	POOL #0CA0770	3.500% 11/01/2047 DD 11/01/17	56,142	58,227	52,460
FNMA	POOL #0CA1765	3.500% 12/01/2047 DD 05/01/18	605,433	627,417	565,735
FNMA	POOL #0CA4160	3.500% 09/01/2049 DD 08/01/19	176,140	187,277	166,028
FNMA	POOL #0CA5685	2.000% 05/01/2040 DD 04/01/20	20,312,336	17,540,616	17,492,577
FNMA	POOL #0CA6709	2.500% 08/01/2050 DD 07/01/20	5,366,755	4,969,279	4,654,640
FNMA	POOL #0CA6947	2.500% 09/01/2050 DD 08/01/20	4,806,598	4,488,912	4,168,570
FNMA	POOL #0CA8404	3.000% 01/01/2051 DD 12/01/20	930,359	837,323	837,947
FNMA	POOL #0CA9301	3.000% 02/01/2051 DD 02/01/21	893,287	943,046	794,606
FNMA	POOL #0CA9306	3.000% 02/01/2051 DD 02/01/21	1,167,598	933,181	1,035,309
FNMA	POOL #0CB0090	2.000% 04/01/2051 DD 03/01/21	555,809	439,046	456,503
FNMA	POOL #0CB0613	3.000% 05/01/2051 DD 05/01/21	2,017,059	1,613,548	1,786,852
FNMA	POOL #0CB0738	3.000% 06/01/2051 DD 05/01/21	1,409,337	1,289,103	1,248,490
FNMA	POOL #0CB1309	2.000% 08/01/2051 DD 07/01/21	523,359	409,283	428,871
FNMA	POOL #0CB2287	2.500% 12/01/2051 DD 11/01/21	529,976	443,027	455,706
FNMA	POOL #0CB2371	2.500% 12/01/2051 DD 11/01/21	1,820,737	1,673,229	1,570,677
FNMA	POOL #0CB2429	3.000% 12/01/2051 DD 11/01/21	21,858,875	17,856,696	19,363,684
FNMA	POOL #0CB2643	2.500% 01/01/2052 DD 12/01/21	1,822,142	1,645,052	1,552,301
FNMA	POOL #0CB2667	3.000% 01/01/2052 DD 12/01/21	1,969,593	1,574,087	1,745,099
FNMA	POOL #0CB3610	4.000% 05/01/2052 DD 04/01/22	1,026,600	1,034,821	985,085
FNMA	POOL #0CB3611	4.000% 05/01/2052 DD 04/01/22	768,844	772,628	738,920
FNMA	POOL #0CB5405	4.500% 10/01/2052 DD 12/01/22	2,973,314	2,787,196	2,886,226
FNMA	POOL #0CB6989	5.500% 06/01/2053 DD 08/01/23	1,860,182	1,826,237	1,869,278
FNMA	POOL #0CB7197	5.500% 07/01/2053 DD 09/01/23	4,873,600	4,787,128	4,902,939
FNMA	POOL #0FM4158	2.500% 08/01/2050 DD 08/01/20	3,322,471	3,094,051	2,898,889
FNMA	POOL #0FM4314	2.500% 08/01/2050 DD 09/01/20	767,590	717,337	672,063
FNMA	POOL #0FM5299	3.500% 11/01/2050 DD 12/01/20	406,860	343,203	375,393
FNMA	POOL #0FM6687	2.500% 04/01/2051 DD 03/01/21	329,996	337,241	285,163
FNMA	POOL #0FM7418	2.500% 06/01/2051 DD 05/01/21	4,916,998	3,800,686	4,238,993
FNMA	POOL #0FM7518	2.500% 06/01/2051 DD 05/01/21	1,805,511	1,492,368	1,554,238
FNMA	POOL #0FM8325	2.500% 07/01/2035 DD 07/01/21	283,835	264,499	267,007
FNMA	POOL #0FM8745	2.500% 09/01/2051 DD 09/01/21	11,759,126	10,057,268	10,011,367
FNMA	POOL #0FM8759	2.500% 09/01/2051 DD 09/01/21	760,596	699,867	656,257
FNMA	POOL #0FM8815	3.500% 09/01/2051 DD 09/01/21	397,308	398,239	371,459
FNMA	POOL #0FM9416	3.500% 07/01/2045 DD 10/01/21	1,009,259	986,709	943,153
FNMA	POOL #0FM9764	2.500% 11/01/2051 DD 11/01/21	0	-	-
FNMA	POOL #0FM9846	2.500% 12/01/2051 DD 12/01/21	472,739	390,010	402,755
FNMA	POOL #0FS0273	2.500% 02/01/2052 DD 01/01/22	1,130,444	1,042,923	980,468
FNMA	POOL #0FS0896	3.000% 12/01/2051 DD 02/01/22	540,494	493,919	484,164
FNMA	POOL #0FS0931	3.000% 03/01/2052 DD 03/01/22	1,317,064	1,291,237	1,166,721
FNMA	POOL #0FS1098	3.000% 03/01/2052 DD 03/01/22	1,704,940	1,671,508	1,511,174
FNMA	POOL #0FS1456	3.000% 12/01/2048 DD 04/01/22	4,909,727	4,757,449	4,452,435
FNMA	POOL #0FS1836	2.500% 05/01/2052 DD 05/01/22	442,699	409,254	380,663

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FNMA	POOL #0FS2060	4.000% 06/01/2052 DD 05/01/22	1,945,038	1,960,537	1,859,067
FNMA	POOL #0FS2147	4.000% 06/01/2052 DD 06/01/22	1,104,213	1,085,235	1,045,856
FNMA	POOL #0FS2232	3.500% 03/01/2052 DD 06/01/22	1,801,479	1,728,434	1,676,690
FNMA	POOL #0FS2409	5.000% 07/01/2052 DD 07/01/22	598,000	617,879	599,310
FNMA	POOL #0FS2458	5.000% 07/01/2052 DD 07/01/22	746,187	774,577	751,746
FNMA	POOL #0FS2479	2.500% 01/01/2051 DD 07/01/22	2,135,791	1,984,284	1,849,168
FNMA	POOL #0FS2604	5.000% 08/01/2052 DD 08/01/22	2,032,938	2,101,232	2,034,564
FNMA	POOL #0FS3303	2.500% 05/01/2052 DD 11/01/22	1,001,128	848,612	857,596
FNMA	POOL #0FS3603	5.500% 08/01/2053 DD 07/01/23	1,498,515	1,489,032	1,512,331
FNMA	POOL #0FS4654	2.000% 07/01/2051 DD 05/01/23	1,509,458	1,238,227	1,242,103
FNMA	POOL #0FS4892	2.000% 09/01/2051 DD 05/01/23	455,070	372,908	373,999
FNMA	POOL #0FS5611	4.000% 07/01/2053 DD 08/01/23	1,580,840	1,407,312	1,497,608
FNMA	POOL #0FS5641	6.000% 08/01/2053 DD 08/01/23	1,104,823	1,103,096	1,123,483
FNMA	POOL #0FS5758	6.000% 09/01/2053 DD 09/01/23	2,075,119	2,079,983	2,113,571
FNMA	POOL #0FS5955	6.500% 10/01/2053 DD 10/01/23	1,092,277	1,083,744	1,127,099
FNMA	POOL #0FS6211	6.000% 11/01/2053 DD 10/01/23	2,015,825	2,056,771	2,057,996
FNMA	POOL #0FS6542	6.500% 12/01/2053 DD 12/01/23	810,000	833,920	832,850
FNMA	POOL #0MA2028	4.500% 09/01/2044 DD 08/01/14	25,502	27,391	25,341
FNMA	POOL #0MA2078	4.000% 11/01/2044 DD 10/01/14	70,112	74,143	67,679
FNMA	POOL #0MA2245	4.500% 04/01/2045 DD 03/01/15	20,521	21,851	20,391
FNMA	POOL #0MA2654	4.500% 06/01/2046 DD 05/01/16	42,914	45,837	42,642
FNMA	POOL #0MA2806	3.000% 11/01/2046 DD 10/01/16	153,970	160,898	140,074
FNMA	POOL #0MA3076	2.500% 06/01/2032 DD 06/01/17	73,503	68,496	69,145
FNMA	POOL #0MA3114	2.500% 08/01/2032 DD 07/01/17	79,187	73,793	74,493
FNMA	POOL #0MA3124	2.500% 08/01/2032 DD 08/01/17	77,294	72,029	72,617
FNMA	POOL #0MA3182	3.500% 10/01/2047 DD 10/01/17	132,425	137,406	123,741
FNMA	POOL #0MA3183	4.000% 11/01/2047 DD 10/01/17	271,886	291,470	261,861
FNMA	POOL #0MA3238	3.500% 01/01/2048 DD 12/01/17	347,772	366,682	324,965
FNMA	POOL #0MA3444	4.500% 08/01/2048 DD 07/01/18	78,606	81,208	77,279
FNMA	POOL #0MA3468	4.500% 09/01/2048 DD 08/01/18	260,132	268,749	256,266
FNMA	POOL #0MA3564	4.500% 11/01/2048 DD 12/01/18	159,072	164,363	156,570
FNMA	POOL #0MA3937	3.000% 02/01/2050 DD 01/01/20	297,020	309,789	266,157
FNMA	POOL #0MA4026	4.000% 04/01/2050 DD 04/01/20	494,058	470,784	473,392
FNMA	POOL #0MA4077	2.000% 07/01/2050 DD 06/01/20	335,537	346,547	276,368
FNMA	POOL #0MA4093	2.000% 07/01/2040 DD 07/01/20	388,294	400,580	334,391
FNMA	POOL #0MA4157	1.500% 09/01/2050 DD 09/01/20	375,331	365,039	292,946
FNMA	POOL #0MA4158	2.000% 10/01/2050 DD 09/01/20	1,788,276	1,614,181	1,471,537
FNMA	POOL #0MA4159	2.500% 10/01/2050 DD 09/01/20	587,270	616,198	503,091
FNMA	POOL #0MA4181	1.500% 10/01/2050 DD 10/01/20	459,091	386,282	359,175
FNMA	POOL #0MA4182	2.000% 11/01/2050 DD 10/01/20	591,129	440,749	486,428
FNMA	POOL #0MA4209	1.500% 11/01/2050 DD 11/01/20	817,959	796,072	638,417
FNMA	POOL #0MA4231	1.500% 12/01/2040 DD 12/01/20	5,841,021	4,826,143	4,862,475
FNMA	POOL #0MA4237	2.000% 01/01/2051 DD 12/01/20	309,709	259,285	254,696
FNMA	POOL #0MA4268	2.000% 02/01/2041 DD 01/01/21	420,482	436,053	362,103
FNMA	POOL #0MA4281	2.000% 03/01/2051 DD 02/01/21	81,393	81,162	66,850
FNMA	POOL #0MA4285	2.000% 02/01/2031 DD 02/01/21	259,766	239,756	243,523
FNMA	POOL #0MA4305	2.000% 04/01/2051 DD 03/01/21	110,307	92,347	90,598
FNMA	POOL #0MA4325	2.000% 05/01/2051 DD 04/01/21	27,673,984	23,002,603	22,706,504
FNMA	POOL #0MA4325	2.000% 05/01/2051 DD 04/01/21	4,909,484	4,003,413	4,028,232
FNMA	POOL #0MA4328	1.500% 05/01/2036 DD 04/01/21	145,055	126,107	126,389
FNMA	POOL #0MA4329	2.000% 04/01/2036 DD 04/01/21	906,627	805,623	818,657
FNMA	POOL #0MA4333	2.000% 04/01/2041 DD 04/01/21	764,533	778,868	655,549
FNMA	POOL #0MA4354	1.500% 05/01/2051 DD 05/01/21	2,796,569	2,153,235	2,183,561
FNMA	POOL #0MA4355	2.000% 05/01/2051 DD 05/01/21	1,277,385	1,020,910	1,047,558
FNMA	POOL #0MA4359	1.500% 05/01/2036 DD 05/01/21	15,609,720	13,763,383	13,633,218
FNMA	POOL #0MA4359	1.500% 05/01/2036 DD 05/01/21	152,074	132,304	132,818
FNMA	POOL #0MA4377	1.500% 06/01/2051 DD 06/01/21	298,455	236,152	233,030
FNMA	POOL #0MA4378	2.000% 07/01/2051 DD 06/01/21	484,840	380,297	397,506
FNMA	POOL #0MA4382	1.500% 06/01/2036 DD 06/01/21	16,031,205	13,946,548	13,991,715
FNMA	POOL #0MA4382	1.500% 06/01/2036 DD 06/01/21	555,042	482,540	484,430
FNMA	POOL #0MA4384	2.500% 06/01/2036 DD 06/01/21	478,341	441,868	440,768
FNMA	POOL #0MA4398	2.000% 08/01/2051 DD 07/01/21	275,469	233,115	225,791
FNMA	POOL #0MA4399	2.500% 08/01/2051 DD 07/01/21	447,217	408,505	381,490
FNMA	POOL #0MA4404	2.500% 08/01/2036 DD 07/01/21	357,154	329,809	328,442
FNMA	POOL #0MA4422	2.000% 08/01/2041 DD 08/01/21	21,426,761	18,484,113	18,338,951
FNMA	POOL #0MA4437	2.000% 09/01/2051 DD 09/01/21	936,622	793,263	767,131
FNMA	POOL #0MA4438	2.500% 09/01/2051 DD 09/01/21	425,921	355,777	362,620
FNMA	POOL #0MA4492	2.000% 11/01/2051 DD 11/01/21	20,187,782	16,641,194	16,528,948
FNMA	POOL #0MA4497	2.000% 11/01/2036 DD 11/01/21	2,874,755	2,549,099	2,580,667
FNMA	POOL #0MA4512	2.500% 12/01/2051 DD 12/01/21	21,696,846	18,457,126	18,472,043
FNMA	POOL #0MA4523	2.000% 01/01/2032 DD 12/01/21	533,466	488,205	496,998
FNMA	POOL #0MA4550	3.500% 01/01/2052 DD 01/01/22	469,817	434,948	433,754
FNMA	POOL #0MA4564	3.000% 03/01/2052 DD 02/01/22	484,526	420,251	429,460
FNMA	POOL #0MA4618	4.000% 04/01/2052 DD 03/01/22	448,574	441,845	424,867
FNMA	POOL #0MA4625	3.500% 05/01/2052 DD 05/01/22	485,390	441,740	445,942
FNMA	POOL #0MA4626	4.000% 05/01/2052 DD 05/01/22	7,515,988	7,508,912	7,118,768
FNMA	POOL #0MA4655	4.000% 06/01/2052 DD 06/01/22	3,223,171	3,127,935	3,054,728
FNMA	POOL #0MA4684	4.500% 05/01/2052 DD 05/01/22	159,435	153,229	154,766
FNMA	POOL #0MA4700	4.000% 07/01/2052 DD 07/01/22	987,095	871,189	934,878
FNMA	POOL #0MA4709	5.000% 07/01/2052 DD 06/01/22	938,706	942,519	930,042
FNMA	POOL #0MA4737	5.000% 08/01/2052 DD 07/01/22	447,943	432,825	444,220
FNMA	POOL #0MA4797	4.000% 10/01/2037 DD 10/01/22	506,736	496,997	497,225
FNMA	POOL #0MA4806	5.000% 10/01/2052 DD 10/01/22	3,641,726	3,506,441	3,608,076
FNMA	POOL #0MA4867	4.500% 12/01/2052 DD 12/01/22	2,959,677	2,774,404	2,872,989
FNMA	POOL #0MA4894	6.000% 12/01/2052 DD 12/01/22	1,492,616	1,487,135	1,517,468
FNMA	POOL #0MA4903	5.500% 01/01/2038 DD 12/01/22	500,004	503,207	507,369
FNMA	POOL #0MA4919	5.500% 02/01/2053 DD 01/01/23	430,709	433,132	432,962
FNMA	POOL #0MA4940	5.000% 02/01/2053 DD 02/01/23	4,172,301	4,158,959	4,135,126
FNMA	POOL #0MA5070	4.500% 06/01/2053 DD 06/01/23	361,813	341,103	351,216
FNMA	POOL #0MA5105	4.500% 07/01/2053 DD 07/01/23	3,331,734	3,125,101	3,234,148
FNMA	POOL #0MA5136	4.500% 09/01/2053 DD 08/01/23	3,228,060	3,027,345	3,133,510
FNMA	POOL #0MA5138	5.500% 09/01/2053 DD 08/01/23	979,453	961,579	984,243

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FNMA POOL #0MA5139	6.000% 09/01/2053 DD 08/01/23	4,902,558	4,884,754	4,981,685
FNMA POOL #0MA5140	6.500% 09/01/2053 DD 08/01/23	1,580,026	1,600,517	1,619,211
FNMA POOL #0MA5163	4.500% 09/01/2053 DD 09/01/23	4,941,412	4,642,245	4,796,678
FNMA POOL #0MA5165	5.500% 09/01/2053 DD 09/01/23	10,792,547	10,603,988	10,846,294
FNMA POOL #0MA5189	5.000% 10/01/2053 DD 10/01/23	1,978,993	1,916,146	1,959,836
FNMA GTD REMIC P/T	VAR RT 04/25/2050 DD 03/25/20	241,139	32,705	33,058
FNMA GTD REMIC P/T 03-W4 4A	VAR RT 10/25/2042 DD 03/01/03	29,171	33,161	29,690
FNMA GTD REMIC P/T 11-133 Z	4.000% 03/25/2041 DD 11/01/11	694,222	779,813	666,800
FNMA GTD REMIC P/T 19-13 PE	3.000% 03/25/2049 DD 03/01/19	543,532	540,157	490,696
FNMA GTD REMIC P/T 20-10 LP	3.500% 03/25/2050 DD 02/01/20	698,013	738,531	618,852
FNMA GTD REMIC P/T 20-47 BD	1.500% 07/25/2050 DD 06/01/20	458,089	340,668	327,905
FNMA GTD REMIC P/T 20-49 PB	1.750% 07/25/2050 DD 06/01/20	505,448	435,831	394,002
FNMA GTD REMIC P/T 20-70 AD	1.500% 10/25/2050 DD 09/01/20	2,699,750	2,088,193	2,145,923
FNMA GTD REMIC P/T 20-M2 A1	1.951% 01/25/2030 DD 01/01/20	127,802	126,524	123,395
FNMA GTD REMIC P/T 21-12 GC	3.500% 07/25/2050 DD 02/01/21	1,105,628	1,197,706	1,011,539
FNMA GTD REMIC P/T 94-55 H	7.000% 03/25/2024 DD 03/01/94	445	482	443
FNMA GTD REMIC P/T 94-6 PJ	8.000% 05/17/2024 DD 05/01/94	8	9	8
FNMA GTD REMIC P/T 94-75 K	7.000% 04/25/2024 DD 04/01/94	1,165	1,258	1,161
GNMA POOL #0513706	7.500% 07/15/2029 DD 07/01/99	1,886	2,065	1,900
GNMA POOL #0564509	7.500% 11/15/2031 DD 11/01/01	10,129	10,482	10,208
GNMA POOL #0669977	3.000% 03/15/2045 DD 03/01/15	42,449	43,910	38,228
GNMA POOL #0669979	3.000% 03/15/2045 DD 03/01/15	40,496	41,750	36,430
GNMA POOL #0AA5822	3.000% 11/15/2042 DD 11/01/12	120,780	124,399	110,386
GNMA POOL #0AX5810	4.000% 12/15/2046 DD 01/01/17	164,370	176,263	158,820
GNMA GTD REMIC P/T 15-123 FP	VAR RT 09/20/2045 DD 09/20/15	527,544	507,557	510,794
GNMA GTD REMIC P/T 15-143 WF	VAR RT 10/20/2045 DD 10/01/15	1,363,076	1,316,504	1,324,187
GNMA GTD REMIC P/T 16-46 JE	2.500% 11/20/2045 DD 04/01/16	134,872	136,600	123,118
GNMA GTD REMIC P/T 16-H20 FG	VAR RT 08/20/2066 DD 09/20/16	96,093	96,423	95,859
GNMA GTD REMIC P/T 18-121 KS	VAR RT 09/20/2048 DD 09/20/18	268,082	6,786	6,791
GNMA GTD REMIC P/T 18-148 DS	VAR RT 10/20/2048 DD 10/20/18	332,539	8,417	9,251
GNMA GTD REMIC P/T 18-151 SL	VAR RT 11/20/2048 DD 11/20/18	2,035,752	52,802	58,019
GNMA GTD REMIC P/T 18-155 PS	VAR RT 11/20/2048 DD 11/20/18	607,367	9,680	10,951
GNMA GTD REMIC P/T 18-H15 FG	VAR RT 08/20/2068 DD 09/20/18	589,516	581,974	577,890
GNMA GTD REMIC P/T 19-110 FG	VAR RT 09/20/2049 DD 09/20/19	605,499	534,164	536,927
GNMA GTD REMIC P/T 19-128 KF	VAR RT 10/20/2049 DD 10/20/19	932,712	831,280	829,144
GNMA GTD REMIC P/T 19-128 YF	VAR RT 10/20/2049 DD 10/20/19	1,203,745	1,072,838	1,072,802
GNMA GTD REMIC P/T 19-159 P	2.500% 09/20/2049 DD 12/01/19	310,157	261,123	269,719
GNMA GTD REMIC P/T 19-20 FC	VAR RT 02/20/2049 DD 02/20/19	765,307	763,215	756,078
GNMA GTD REMIC P/T 19-92 GF	VAR RT 07/20/2049 DD 07/20/19	835,633	744,758	745,142
GNMA GTD REMIC P/T 19-92 S	VAR RT 07/20/2049 DD 07/20/19	1,203,586	16,925	18,391
GNMA GTD REMIC P/T 19-97 FG	VAR RT 08/20/2049 DD 08/20/19	1,751,778	1,561,272	1,562,166
GNMA GTD REMIC P/T 19-97 MS	VAR RT 08/20/2049 DD 08/20/19	611,106	10,503	11,403
GNMA GTD REMIC P/T 19-99 SA	VAR RT 08/20/2049 DD 08/20/19	524,710	10,658	11,643
GNMA GTD REMIC P/T 20-146 YK	1.000% 10/20/2050 DD 10/01/20	1,461,301	1,126,575	1,123,024
GNMA GTD REMIC P/T 20-165 UD	1.500% 11/20/2050 DD 11/01/20	624,253	484,186	485,013
GNMA GTD REMIC P/T 20-5 FA	VAR RT 01/20/2050 DD 01/20/20	1,946,145	1,711,999	1,732,342
GNMA GTD REMIC P/T 20-97 HB	1.000% 07/20/2050 DD 07/01/20	717,961	544,612	529,819
GNMA GTD REMIC P/T 21-125 AF	VAR RT 07/20/2051 DD 07/20/21	1,844,338	1,639,156	1,644,117
GNMA GTD REMIC P/T 21-140 GF	VAR RT 08/20/2051 DD 08/20/21	1,295,645	1,068,098	1,070,527
GNMA GTD REMIC P/T 21-165 ST	VAR RT 01/20/2050 DD 09/20/21	145,619	94	47
GNMA GTD REMIC P/T 21-83 FM	VAR RT 05/20/2051 DD 05/20/21	3,100,112	2,780,398	2,560,352
GNMA GTD REMIC P/T 21-96 FG	VAR RT 06/20/2051 DD 06/20/21	1,430,996	1,231,551	1,254,869
GNMA GTD REMIC P/T 22-1 CF	VAR RT 01/20/2052 DD 01/20/22	2,713,463	2,234,367	2,230,331
GNMA GTD REMIC P/T 22-126 CS	VAR RT 07/20/2052 DD 07/20/22	1,354,007	25,388	30,953
GNMA GTD REMIC P/T 22-148 DS	VAR RT 08/20/2052 DD 08/20/22	482,013	7,983	12,287
GNMA GTD REMIC P/T 22-189 AT	3.000% 07/20/2051 DD 11/01/22	2,197,449	1,936,845	1,898,574
GNMA GTD REMIC P/T 22-206 CN	3.000% 02/20/2052 DD 12/01/22	3,729,757	3,260,624	3,205,503
GNMA GTD REMIC P/T 22-207 NA	3.000% 01/20/2052 DD 12/01/22	4,806,250	4,212,603	4,166,586
GNMA GTD REMIC P/T 22-46 S	VAR RT 03/20/2052 DD 03/20/22	184,576	4,124	3,623
GNMA GTD REMIC P/T 22-51 SC	VAR RT 03/20/2052 DD 03/20/22	1,107,976	25,622	36,885
GNMA GTD REMIC P/T 22-66 SB	VAR RT 04/20/2052 DD 04/20/22	364,788	10,374	13,165
GNMA GTD REMIC P/T 22-68 SP	VAR RT 04/20/2052 DD 04/20/22	295,530	7,388	9,617
GNMA GTD REMIC P/T 22-69 FA	VAR RT 04/20/2052 DD 04/20/22	1,151,204	1,006,369	1,084,273
GNMA GTD REMIC P/T 22-78 MS	VAR RT 04/20/2052 DD 04/20/22	976,422	22,275	30,406
GNMA GTD REMIC P/T 22-78 SB	VAR RT 04/20/2052 DD 04/20/22	614,521	10,562	21,668
GNMA GTD REMIC P/T 22-93 GS	VAR RT 05/20/2052 DD 05/20/22	225,975	4,943	6,260
GNMA GTD REMIC P/T 23-1 HD	3.500% 01/20/2052 DD 01/01/23	1,681,145	1,550,931	1,549,293
GNMA GTD REMIC P/T 23-21 FD	VAR RT 02/20/2053 DD 02/20/23	7,278,973	7,277,846	7,100,347
GNMA GTD REMIC P/T 23-38 WT	VAR RT 12/20/2051 DD 03/01/23	993,094	1,067,426	1,066,722
GNMA GTD REMIC P/T 23-55 CG	VAR RT 07/20/2051 DD 04/01/23	1,849,928	2,127,030	2,053,845
GNMA GTD REMIC P/T 23-55 LB	VAR RT 11/20/2051 DD 04/01/23	2,201,978	2,525,856	2,555,880
GNMA GTD REMIC P/T 23-56 FB	VAR RT 04/20/2053 DD 04/20/23	7,747,982	7,747,982	7,670,192
GNMA GTD REMIC P/T 23-59 YC	VAR RT 09/20/2051 DD 04/01/23	2,029,569	2,239,990	2,233,440
GNMA GTD REMIC P/T 23-63 MA	3.500% 05/20/2050 DD 05/01/23	1,674,487	1,561,794	1,541,148
GNMA GTD REMIC P/T 23-66 FG	VAR RT 05/20/2053 DD 05/20/23	10,223,774	10,201,539	10,114,379
GNMA GTD REMIC P/T 23-81 LA	5.000% 06/20/2052 DD 06/01/23	1,268,422	1,227,198	1,273,001
GNMA GTD REMIC P/T 23-H20 FA	VAR RT 07/20/2073 DD 08/20/23	3,027,232	3,015,056	3,008,978
GNMA GTD REMIC P/T 23-H23 JF	VAR RT 09/20/2073 DD 09/20/23	1,698,244	1,693,754	1,696,410
GNMA II POOL #0005205	5.000% 10/20/2041 DD 10/01/11	34,771	38,459	35,453
GNMA II POOL #0AL4517	3.500% 02/20/2045 DD 02/01/15	67,140	70,251	61,714
GNMA II POOL #0AM5249	3.500% 05/20/2045 DD 05/01/15	99,800	104,424	94,351
GNMA II POOL #0AM8047	3.000% 05/20/2045 DD 05/01/15	59,096	60,985	53,911
GNMA II POOL #0AO8344	4.000% 09/20/2045 DD 09/01/15	90,235	95,595	87,067
GNMA II POOL #0AP5711	3.500% 10/20/2045 DD 10/01/15	66,025	69,084	60,685
GNMA II POOL #0AP5712	4.000% 10/20/2045 DD 10/01/15	35,153	36,945	34,260
GNMA II POOL #0AQ0095	3.500% 11/20/2045 DD 11/01/15	113,401	118,655	107,206
GNMA II POOL #0AQ1882	3.500% 11/20/2045 DD 11/01/15	93,439	97,768	85,877
GNMA II POOL #0AQ1885	4.000% 11/20/2045 DD 11/01/15	47,532	50,181	46,324
GNMA II POOL #0AR2223	4.000% 12/20/2045 DD 12/01/15	83,934	88,920	80,971
GNMA II POOL #0AZ3293	4.000% 03/20/2047 DD 03/01/17	45,854	48,105	44,249
GNMA II POOL #0AZ8788	4.000% 06/20/2047 DD 06/01/17	48,899	51,300	46,961
GNMA II POOL #0BB5116	3.500% 06/20/2047 DD 06/01/17	100,769	104,521	92,612

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GNMA II POOL #0BB5156	3.500% 08/20/2047 DD 08/01/17	186,886	195,544	171,795
GNMA II POOL #0BC1494	3.500% 08/20/2047 DD 08/01/17	87,121	91,157	80,099
GNMA II POOL #0BC4803	3.500% 09/20/2047 DD 09/01/17	328,844	344,079	302,250
GNMA II POOL #0MA3873	3.000% 08/20/2046 DD 08/01/16	272,628	281,936	250,758
GNMA II POOL #0MA4320	3.000% 01/20/2047 DD 03/01/17	497,960	513,599	457,615
GNMA II POOL #0MA4837	3.500% 11/20/2047 DD 11/01/17	118,954	123,879	112,086
GNMA II POOL #0MA5264	4.000% 06/20/2048 DD 06/01/18	224,640	240,540	216,191
GNMA II POOL #0MA5400	5.000% 08/20/2048 DD 08/01/18	811,666	843,130	817,088
GNMA II POOL #0MA5529	4.500% 10/20/2048 DD 10/01/18	62,806	66,299	62,090
GNMA II POOL #0MA5594	3.500% 11/20/2048 DD 11/01/18	249,128	257,945	234,592
GNMA II POOL #0MA5652	4.500% 12/20/2048 DD 12/01/18	104,220	112,036	103,022
GNMA II POOL #0MA5763	4.000% 02/20/2049 DD 02/01/19	206,613	214,490	199,960
GNMA II POOL #0MA5817	4.000% 03/20/2049 DD 03/01/19	93,442	99,866	90,145
GNMA II POOL #0MA5930	3.500% 05/20/2049 DD 05/01/19	103,804	109,400	97,716
GNMA II POOL #0MA6038	3.000% 07/20/2049 DD 07/01/19	63,699	66,735	58,234
GNMA II POOL #0MA6041	4.500% 07/20/2049 DD 07/01/19	71,041	74,608	70,122
GNMA II POOL #0MA6092	4.500% 08/20/2049 DD 08/01/19	117,088	123,277	115,148
GNMA II POOL #0MA6409	3.000% 01/20/2050 DD 01/01/20	544,468	534,761	497,186
GNMA II POOL #0MA6542	3.500% 03/20/2050 DD 03/01/20	52,838	55,863	49,739
GNMA II POOL #0MA6599	3.000% 04/20/2050 DD 04/01/20	2,684,749	2,493,079	2,448,733
GNMA II POOL #0MA7193	2.500% 02/20/2051 DD 02/01/21	1,979,372	1,721,435	1,733,514
GNMA II POOL #0MA7254	2.000% 03/20/2051 DD 03/01/21	357,658	362,639	303,194
GNMA II POOL #0MA7418	2.500% 06/20/2051 DD 06/01/21	1,582,595	1,415,263	1,385,673
GNMA II POOL #0MA7471	2.000% 07/20/2051 DD 07/01/21	436,397	433,141	369,933
GNMA II POOL #0MA7472	2.500% 07/20/2051 DD 07/01/21	3,522,279	3,148,746	3,085,446
GNMA II POOL #0MA7473	3.000% 07/20/2051 DD 07/01/21	920,091	812,268	834,817
GNMA II POOL #0MA7534	2.500% 08/20/2051 DD 08/01/21	320,589	332,323	280,647
GNMA II POOL #0MA7589	2.500% 09/20/2051 DD 09/01/21	499,956	433,907	437,681
GNMA II POOL #0MA7648	2.000% 10/20/2051 DD 10/01/21	184,879	166,622	156,667
GNMA II POOL #0MA7650	3.000% 10/20/2051 DD 10/01/21	237,543	219,354	215,388
GNMA II POOL #0MA7827	2.500% 01/20/2052 DD 01/01/22	0	0	-
GNMA II POOL #0MA7936	2.500% 03/20/2052 DD 03/01/22	1,854,295	1,655,505	1,622,638
GNMA II POOL #0MA7987	2.500% 04/20/2052 DD 04/01/22	23,037,739	22,902,774	20,159,634
GNMA II POOL #0MA8046	4.500% 05/20/2052 DD 05/01/22	474,713	445,711	464,027
GNMA II POOL #0MA8100	4.000% 06/20/2052 DD 06/01/22	488,289	462,387	466,209
GNMA II POOL #0MA8431	6.500% 11/20/2052 DD 11/01/22	0	-	-
GNMA II POOL #0MA8567	4.000% 01/20/2053 DD 01/01/23	2,788,372	2,632,681	2,662,282
SBA GTD PARTN CTFS 2008-20G 1	5.870% 07/01/2028 DD 07/16/08	12,914	14,393	12,820
TENNESSEE VALLEY AUTH BD	3.500% 12/15/2042 DD 12/21/12	585,000	662,571	493,646
U S TREASURY BD CPN STRIP	0.000% 08/15/2040 DD 08/16/10	710,000	505,413	348,489
U S TREASURY BD CPN STRIP	0.000% 08/15/2041 DD 08/15/11	1,365,000	644,859	635,162
U S TREASURY BD CPN STRIP	0.000% 11/15/2042 DD 11/15/12	1,570,000	983,249	686,530
U S TREASURY BD CPN STRIP	0.000% 02/15/2043 DD 02/15/13	1,400,000	810,726	604,660
U S TREASURY BD CPN STRIP	0.000% 05/15/2043 DD 05/15/13	905,000	470,091	386,788
U S TREASURY BD CPN STRIP	0.000% 08/15/2045 DD 08/17/15	5,000,000	2,744,550	1,941,750
U S TREASURY BD CPN STRIP	0.000% 08/15/2048 DD 08/15/18	185,000	55,593	64,030
U S TREASURY BD PRIN STRIP	0.000% 11/15/2051 DD 11/15/21	92,220,000	29,691,361	30,420,611
U S TREASURY BILL	0.000% 06/27/2024 DD 12/28/23	12,500,000	12,182,527	12,182,527
U S TREASURY BILL	0.000% 01/04/2024 DD 07/06/23	8,500,000	8,492,594	8,492,594
U S TREASURY BILL	0.000% 03/14/2024 DD 09/14/23	645,000	636,864	636,864
U S TREASURY BILL	0.000% 03/28/2024 DD 09/28/23	12,500,000	12,336,656	12,336,656
U S TREASURY BILL	0.000% 05/23/2024 DD 11/24/23	2,000,000	1,947,485	1,947,485
U S TREASURY BILL	0.000% 06/06/2024 DD 12/07/23	27,400,000	26,684,872	26,684,872
U S TREASURY BILL	0.000% 01/23/2024 DD 09/26/23	10,000,000	9,963,417	9,963,417
U S TREASURY BILL	0.000% 04/02/2024 DD 12/05/23	750,000	737,071	737,071
U S TREASURY BOND	2.750% 08/15/2047 DD 08/15/17	3,010,000	2,363,320	2,354,392
U S TREASURY BOND	3.000% 02/15/2049 DD 02/15/19	22,110,000	24,881,072	18,074,925
U S TREASURY BOND	3.000% 02/15/2049 DD 02/15/19	10,100,000	7,843,676	8,256,750
U S TREASURY BOND	2.875% 05/15/2049 DD 05/15/19	7,300,000	6,988,748	5,828,320
U S TREASURY BOND	2.250% 08/15/2049 DD 08/15/19	1,600,000	1,796,853	1,122,752
U S TREASURY BOND	2.375% 11/15/2049 DD 11/15/19	1,100,000	1,352,260	793,199
U S TREASURY BOND	2.000% 02/15/2050 DD 02/15/20	2,200,000	2,487,916	1,455,190
U S TREASURY BOND	1.125% 08/15/2040 DD 08/15/20	13,010,000	8,063,038	8,339,150
U S TREASURY BOND	1.625% 11/15/2050 DD 11/15/20	1,720,000	1,671,633	1,030,383
U S TREASURY BOND	2.250% 05/15/2041 DD 05/15/21	500,000	501,291	382,345
U S TREASURY BOND	2.250% 05/15/2041 DD 05/15/21	6,487,000	5,040,095	4,960,544
U S TREASURY BOND	2.250% 05/15/2041 DD 05/15/21	2,380,000	1,947,385	1,819,962
U S TREASURY BOND	2.000% 08/15/2051 DD 08/15/21	2,100,000	1,677,004	1,378,608
U S TREASURY BOND	1.750% 08/15/2041 DD 08/15/21	1,500,000	1,440,165	1,047,480
U S TREASURY BOND	1.875% 11/15/2051 DD 11/15/21	1,500,000	1,416,820	953,445
U S TREASURY BOND	1.875% 11/15/2051 DD 11/15/21	7,672,000	4,575,563	4,876,553
U S TREASURY BOND	2.000% 11/15/2041 DD 11/15/21	14,300,000	14,605,295	10,385,947
U S TREASURY BOND	2.375% 02/15/2042 DD 02/15/22	3,400,000	3,036,078	2,619,054
U S TREASURY BOND	2.875% 05/15/2052 DD 05/15/22	2,400,000	2,328,447	1,920,384
U S TREASURY BOND	3.250% 05/15/2042 DD 05/15/22	2,000,000	2,010,475	1,761,320
U S TREASURY BOND	3.000% 08/15/2052 DD 08/15/22	4,600,000	4,419,491	3,780,464
U S TREASURY BOND	4.000% 11/15/2052 DD 11/15/22	7,260,000	7,521,913	7,196,765
U S TREASURY BOND	4.000% 11/15/2042 DD 11/15/22	2,000,000	2,048,779	1,950,780
U S TREASURY BOND	3.625% 02/15/2053 DD 02/15/23	18,300,000	18,083,725	16,980,387
U S TREASURY BOND	3.625% 05/15/2053 DD 05/15/23	3,640,000	3,482,649	3,381,778
U S TREASURY BOND	3.625% 05/15/2053 DD 05/15/23	3,000,000	2,880,045	2,787,180
U S TREASURY BOND	3.625% 05/15/2053 DD 05/15/23	5,959,000	5,716,477	5,536,269
U S TREASURY BOND	3.875% 05/15/2043 DD 05/15/23	1,800,000	1,624,564	1,722,384
U S TREASURY BOND	4.125% 08/15/2053 DD 08/15/23	9,577,200	9,151,484	9,726,892
U S TREASURY BOND	4.125% 08/15/2053 DD 08/15/23	1,450,000	1,463,663	1,472,664
U S TREASURY BOND	4.375% 08/15/2043 DD 08/15/23	28,529,100	28,173,067	29,228,919
U S TREASURY BOND	4.375% 08/15/2043 DD 08/15/23	3,800,000	3,616,949	3,893,214
U S TREASURY BOND	4.750% 11/15/2053 DD 11/15/23	20,890,000	21,443,111	23,537,181
U S TREASURY BOND	4.750% 11/15/2043 DD 11/15/23	10,059,900	10,070,405	10,828,577
U S TREASURY BOND	4.750% 11/15/2043 DD 11/15/23	28,115,000	28,540,020	30,263,267
U S TREASURY NOTE	2.375% 02/29/2024 DD 02/28/19	170,000	178,695	169,199
U S TREASURY NOTE	0.250% 05/15/2024 DD 05/15/21	28,000,000	27,507,079	27,496,840

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U S TREASURY NOTE	3.000% 06/30/2024 DD 06/30/22	3,000,000	2,965,925	2,968,590
U S TREASURY NOTE	4.000% 12/15/2025 DD 12/15/22	13,430,000	13,357,079	13,361,238
U S TREASURY NOTE	4.375% 08/15/2026 DD 08/15/23	9,681,000	9,546,750	9,749,832
U S TREASURY NOTE	4.375% 08/31/2028 DD 08/31/23	47,140,000	47,047,251	48,193,108
U S TREASURY NOTE	4.625% 09/30/2028 DD 09/30/23	104,310,000	104,024,861	107,768,920
U S TREASURY NOTE	5.000% 09/30/2025 DD 09/30/23	16,143,100	16,168,466	16,310,827
U S TREASURY NOTE	4.625% 10/15/2026 DD 10/15/23	10,845,000	10,909,061	11,011,037
U S TREASURY NOTE	VAR RT 10/31/2025 DD 10/31/23	7,200,000	7,196,384	7,190,136
U S TREASURY NOTE	5.000% 10/31/2025 DD 10/31/23	51,010,000	50,981,454	51,601,716
U S TREASURY NOTE	4.875% 10/31/2028 DD 10/31/23	5,665,000	5,739,132	5,919,019
U S TREASURY NOTE	4.875% 10/31/2028 DD 10/31/23	5,504,000	5,727,600	5,750,799
U S TREASURY NOTE	4.875% 10/31/2028 DD 10/31/23	11,950,000	12,046,747	12,485,838
U S TREASURY NOTE	4.875% 10/31/2030 DD 10/31/23	10,430,000	10,762,750	11,047,665
U S TREASURY NOTE	4.500% 11/15/2033 DD 11/15/23	4,867,400	4,954,264	5,120,651
U S TREASURY NOTE	3.750% 12/31/2028 DD 12/31/23	1,595,000	1,589,704	1,589,274
US TREAS-CPI INFLAT	2.375% 01/15/2025 DD 07/15/04	10,397,496	11,359,367	10,317,228
US TREAS-CPI INFLAT	2.000% 01/15/2026 DD 01/15/06	5,949,591	6,571,603	5,905,028
US TREAS-CPI INFLAT	2.375% 01/15/2027 DD 01/15/07	99,169	113,351	100,115
US TREAS-CPI INFLAT	1.750% 01/15/2028 DD 01/15/08	5,287,104	5,117,285	5,259,823
US TREAS-CPI INFLAT	2.500% 01/15/2029 DD 01/15/09	18,630	21,642	19,285
US TREAS-CPI INFLAT	1.000% 02/15/2046 DD 02/15/16	780,405	843,767	642,765
US TREAS-CPI INFLAT	0.250% 02/15/2050 DD 02/15/20	119,674	92,407	78,688
US TREAS-CPI INFLAT	0.125% 02/15/2051 DD 02/15/21	11,818	12,301	7,382
US TREAS-CPI INFLAT	0.375% 07/15/2027 DD 07/15/17	9,816,895	9,787,718	9,336,063
US TREAS-CPI INFLAT	0.500% 01/15/2028 DD 01/15/18	18,092,637	16,868,084	17,138,069
US TREAS-CPI INFLAT	0.875% 01/15/2029 DD 01/15/19	8,407,650	8,113,610	8,057,640
US TREAS-CPI INFLAT	0.250% 07/15/2029 DD 07/15/19	4,209,555	3,893,181	3,896,785
US TREAS-CPI INFLAT	0.250% 01/15/2025 DD 01/15/15	14,289,110	15,136,991	13,871,296
US TREAS-CPI INFLAT	0.625% 01/15/2026 DD 01/15/16	12,683,252	13,878,821	12,241,621
US TREAS-CPI INFLAT	0.125% 07/15/2026 DD 07/15/16	11,667,742	12,502,642	11,122,975
US TREAS-CPI INFLAT	0.375% 01/15/2027 DD 01/15/17	12,794,317	12,831,800	12,166,499
US TREAS-CPI INFLAT	0.375% 07/15/2025 DD 07/15/15	16,088,008	15,433,918	15,590,245
US TREAS-CPI INFLAT	0.750% 07/15/2028 DD 07/15/18	2,040,824	2,079,842	1,955,477
US TREAS-CPI INFLAT	0.125% 10/15/2024 DD 10/15/19	7,195,620	6,968,967	7,038,755
US TREAS-CPI INFLAT	0.125% 04/15/2025 DD 04/15/20	10,386,828	11,102,347	10,017,576
US TREAS-CPI INFLAT	0.125% 07/15/2030 DD 07/15/20	36,001	39,438	32,591
US TREAS-CPI INFLAT	0.125% 10/15/2025 DD 10/15/20	13,280,736	14,354,850	12,773,943
US TREAS-CPI INFLAT	0.125%001/15/2031 DD 01/15/21	23,639	25,728	21,148
US TREAS-CPI INFLAT	0.125% 04/15/2026 DD 04/15/21	11,732,100	12,570,184	11,171,775
US TREAS-CPI INFLAT	0.125%007/15/2031 DD 07/15/21	4,832,870	5,098,329	4,307,343
US TREAS-CPI INFLAT	0.125% 10/15/2026 DD 10/15/21	17,336,732	16,470,104	16,472,496
US TREAS-CPI INFLAT	0.125%001/15/2032 DD 01/15/22	1,442,909	1,254,682	1,270,741
US TREAS-CPI INFLAT	0.125%004/15/2027 DD 04/15/22	13,730,346	12,791,259	12,911,605
US TREAS-CPI INFLAT	0.625%007/15/2032 DD 07/15/22	5,400,870	4,869,231	4,948,331
US TREAS-CPI INFLAT	1.625% 10/15/2027 DD 10/15/22	19,574,217	19,132,036	19,443,657
US TREAS-CPI INFLAT	1.375% 07/15/2033 DD 07/15/23	1,266,325	1,213,691	1,231,728
			1,935,610,216	**1,904,134,833**

OTHER INVESTMENTS

US ULTRA BOND (CBT)	EXP MAR 24	1	-	12,234
US ULTRA BOND (CBT)	EXP MAR 24	38	-	387,383
US ULTRA BOND (CBT)	EXP MAR 24	35	-	449,273
US ULTRA BOND (CBT)	EXP MAR 24	92	-	845,662
US ULTRA BOND (CBT)	EXP MAR 24	96	-	1,092,649
US LONG BOND FUTURE (CBT)	EXP MAR 24	(6)	-	(55,453)
US LONG BOND FUTURE (CBT)	EXP MAR 24	76	-	416,150
US LONG BOND FUTURE (CBT)	EXP MAR 24	77	-	718,195
US 5YR NOTE FUTURE (CBT)	EXP MAR 24	(398)	-	(1,061,156)
US 5YR NOTE FUTURE (CBT)	EXP MAR 24	3	-	156
US 5YR NOTE FUTURE (CBT)	EXP MAR 24	307	-	92,450
US 5YR NOTE FUTURE (CBT)	EXP MAR 24	156	-	365,445
US 5YR NOTE FUTURE (CBT)	EXP MAR 24	334	-	680,202
US 2YR NOTE FUTURE (CBT)	EXP MAR 24	(91)	-	(131,223)
US 2YR NOTE FUTURE (CBT)	EXP MAR 24	63	-	93,023
US 2YR NOTE FUTURE (CBT)	EXP MAR 24	169	-	343,324
US 2YR NOTE FUTURE (CBT)	EXP MAR 24	174	-	374,061
US 10YR ULTRA FUTURE (CBT)	EXP MAR 24	(194)	-	(1,117,016)
US 10YR ULTRA FUTURE (CBT)	EXP MAR 24	(108)	-	(583,339)
US 10YR ULTRA FUTURE (CBT)	EXP MAR 24	(86)	-	(482,142)
US 10YR ULTRA FUTURE (CBT)	EXP MAR 24	(24)	-	(122,813)
US 10YR ULTRA FUTURE (CBT)	EXP MAR 24	326	-	1,678,408
US 10YR NOTE FUTURE (CBT)	EXP MAR 24	(164)	-	(579,125)
US 10YR NOTE FUTURE (CBT)	EXP MAR 24	123	-	403,852
US 10YR NOTE FUTURE (CBT)	EXP MAR 24	205	-	686,899
US 10YR NOTE FUTURE (CBT)	EXP MAR 24	487	-	755,641
US 10YR NOTE FUTURE (CBT)	EXP MAR 24	1,332	-	4,925,767
UNIV OF VIRGINIA VA UNIV REVEN	2.584% 11/01/2051	465,000	465,000	317,414
UNIV OF MINNESOTA MN	4.048% 04/01/2052	360,000	360,000	324,630
UNIV OF MICHIGAN MI	2.437% 04/01/2040	295,000	295,000	221,442
UNIV OF CALIFORNIA CA RGTS MED	3.006% 05/15/2050	2,070,000	2,070,000	1,465,353
TOBACCO SETTLEMENT FIN AUTH WV	2.701% 06/01/2030	600,000	600,000	510,540
SAUDI GOVERNMENT INTERNAT 144A	4.875% 07/18/2033	1,272,000	1,277,824	1,297,885
QATAR GOVERNMENT INTERNAT REGS	5.103% 04/23/2048	200,000	214,121	202,280
PROVINCE OF ONTARIO CANADA	3.050% 01/29/2024	5,318,000	5,247,696	5,308,321
PHILIPPINE GOVERNMENT INTERNAT	6.375% 10/23/2034	100,000	142,256	113,194
PENNSYLVANIA ST TURNPIKE COMMI	5.511% 12/01/2045	135,000	190,818	142,264
PANAMA GOVERNMENT INTERNATIONA	7.125% 01/29/2026	200,000	250,600	204,414
NEWPORT BEACH CA COPS	7.168% 07/01/2040	200,000	258,821	236,202
NEWPORT BEACH CA COPS	7.168% 07/01/2040	200,000	207,394	236,202

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NEW YORK ST URBAN DEV CORP REV	2.227% 03/15/2033	1,100,000	1,100,000	893,299
NEW YORK CITY NY HSG DEV CORP	3.709% 02/15/2048	1,000,000	1,002,410	975,830
MUNI ELEC AUTH OF GEORGIA	6.655% 04/01/2057	189,000	196,371	214,812
MEXICO GOVERNMENT INTERNATIONA	4.875% 05/19/2033	1,190,000	1,162,944	1,146,803
KOREA NATIONAL OIL CORP 144A	4.750% 04/03/2026	200,000	198,908	198,842
JOBSOHIO BEVERAGE SYS STWD LIQ	2.833% 01/01/2038	205,000	205,000	167,096
JAPAN BANK FOR INTERNATIONAL C	4.625% 07/19/2028	1,484,000	1,477,456	1,505,088
INDONESIA GOVERNMENT INTERNATI	3.500% 01/11/2028	290,000	318,275	278,011
GOLDEN ST TOBACCO SECURITIZATI	3.000% 06/01/2046	395,000	395,000	359,470
GOLDEN ST TOBACCO SECURITIZATI	2.587% 06/01/2029	1,300,000	1,300,000	1,147,822
COLOMBIA GOVERNMENT INTERNATIO	4.500% 01/28/2026	535,000	534,198	524,680
COLOMBIA GOVERNMENT INTERNATIO	3.250% 04/22/2032	1,410,000	1,387,938	1,119,089
CHILE GOVERNMENT INTERNATIONAL	3.500% 01/31/2034	900,000	899,470	801,711
CHICAGO IL TRANSIT AUTH SALES	6.899% 12/01/2040	208,615	256,701	237,406
CHICAGO IL TRANSIT AUTH SALES	6.899% 12/01/2040	213,466	262,668	243,855
CDS. SP UL REPUBLIC OF SOUTH A	R 100BPS 2026 DEC 20	900,000	-	(5,976)
CDS. SP UL REPUBLIC OF COLOMBI	R 100BPS 2027 DEC 20	200,000	-	(1,124)
CDS. SP UL REPUBLIC OF COLOMBI	R 100BPS 2027 JUN 20	500,000	-	169
CDS. SP UL COLOM	R 100BPS 2027 DEC 20	100,000	-	(562)
CDS. SP UL COLOM	R 100BPS 2027 JUN 20	600,000	-	203
CDP FINANCIAL INC 144A	4.250% 07/25/2028	5,500,000	5,411,536	5,494,225
CCP_ZCS. R USD-SOFR-COMPOUND C	PAY 2.55% 2024 MAR 23	206,400,000	5,807,656	-
CCP_ZCS. P USD-SOFR-COMPOUND 1	REC 5.38% 2024 AUG 31	18,775,000	-	31,733
CCP_OIS. R USD-SOFR-COMPOUND 1	PAY 4.81% 2025 AUG 31	9,680,000	-	(79,778)
CCP_OIS. R USD-SOFR-COMPOUND 1	PAY 4.7% 2026 SEP 25	440,000	81	(9,827)
CCP_IRS. R USD-SOFR-COMPOUND C	PAY 4.25% 2025 DEC 20	25,100,000	-	(80,240)
CCP_IRS. R USD-SOFR-COMPOUND C	PAY 4.25% 2025 DEC 20	25,300,000	79,261	(74,189)
CCP_IRS. R USD-SOFR-COMPOUND C	PAY 4.87% 2025 DEC 22	4,250,000	-	-
CCP_IRS. R USD-SOFR-COMPOUND C	PAY 2.87% 2054 FEB 13	4,900,000	94,079	400,353
CCP_IRS. P USD-SOFR-COMPOUND C	REC 3.09% 2034 FEB 13	10,900,000	-	(334,326)
CCP_IRS. P USD-SOFR-COMPOUND C	4.611% 61% 2025 OCT 31	1,000,000	-	7,614
CCP_IRS. P USD-SOFR-COMPOUND C	REC 3.9% 2026 MAR 22	4,250,000	-	7,684
CCP_IRS. P USD-SOFR-COMPOUND C	REC 4.61% 2025 OCT 31	10,900,000	-	82,045
CCP_IFS. R CPURNSA US CPI URBA	PAY 2.51% 2024 SEP 08	100,000	-	(119)
CCP_IFS. R CPURNSA US CPI URBA	PAY 2.42% 2024 AUG 24	3,700,000	-	-
CCP_IFS. R CPURNSA US CPI URBA	PAY 2.5% 2024 SEP 07	1,300,000	-	-
CCP_IFS. R CPURNSA US CPI URBA	PAY 2.57% 2024 SEP 12	700,000	-	-
CCP_IFS. R CPURNSA US CPI URBA	PAY 2.56% 2024 SEP 12	800,000	-	1,452
CCP_CDX._SP UL CDX.NA.IG.40 CM	REC 100BPS 2028 JUN 20	(400,000)	-	-
CCP_CDX. SP UL ITRAXX ASIA EX-	REC 100BPS 2028 DEC 20	600,000	-	2,559
CCP_CDX. SP UL CDX-EMS34V1-5Y	1.000% 00BPS 2025 DEC 20	460,000	-	(9,177)
CCP_CDX. SP UL CDX.NA.IG.41 CM	1.000% 00BPS 2028 DEC 20	27,000,000	340,439	524,691
CCP_CDX. SP UL CDX.NA.IG.40 CM	1.000% 00BPS 2028 JUN 20	400,000	3,847	8,039
CCP_CDX. SP UL CDX.EM.40_V1 CM	REC 100BPS 2028 DEC 20	400,000	-	(11,588)
CCP_CDX. SP UL CDX.EM.36 CME	REC 100BPS 2026 DEC 20	460,000	-	(2,832)
CCP_CDS._SP UL GE CME	REC 100BPS 2026 JUN 20	(400,000)	-	-
CCP_CDS. SP UL THE BOEING COMP	1.000% 00BPS 2026 DEC 20	300,000	-	4,646
CCP_CDS. SP UL NATIONAL RURAL	REC 100BPS 2026 DEC 20	400,000	10,842	10,165
CCP_CDS. SP UL GENERAL MOTORS	5.000% 00BPS 2028 JUN 20	75,000	9,082	11,005
CCP_CDS. SP UL GENERAL ELECTRI	1.000% 00BPS 2024 JUN 20	300,000	-	1,219
CCP_CDS. SP UL GENERAL ELECTRI	REC 100BPS 2024 DEC 20	300,000	-	2,364
CCP_CDS. SP UL GENERAL ELECTRI	1.000% 00BPS 2026 DEC 20	300,000	3,337	5,796
CCP_CDS. SP UL GE CME	1.000% 00BPS 2026 JUN 20	400,000	3,297	6,818
CASSA DEPOSITI E PRESTITI 144A	5.750% 05/05/2026	1,800,000	1,797,292	1,798,506
CALIFORNIA ST	5.875% 10/01/2041	10,525,000	10,323,446	11,053,200
BRAZILIAN GOVERNMENT INTERNATI	3.750% 09/12/2031	450,000	445,266	401,054
BERMUDA GOVERNMENT INTERN 144A	2.375% 08/20/2030	200,000	199,770	171,178
BANQUE OUEST AFRICAINE DE 144A	4.700% 10/22/2031	200,000	202,032	170,056
3 MONTH SOFR FUT (CME)	EXP DEC 23	10	-	695
CCP_IFS._R CPURNSA US CPI URBA	PAY 2.57% 2024 SEP 12	(700,000)	-	1,095
CCP_IFS._R CPURNSA US CPI URBA	PAY 2.5% 2024 SEP 07	(1,300,000)	-	1,110
CCP_IFS._R CPURNSA US CPI URBA	PAY 2.42% 2024 AUG 24	(3,700,000)	-	(1,806)
CCP_IRS._R USD-SOFR-COMPOUND C	PAY 4.87% 2025 DEC 22	(4,250,000)	-	(62,101)
CCP_ZCS._R USD-SOFR-COMPOUND C	PAY 2.55% 2024 MAR 23	(206,400,000)	-	1,426,967
TBA CASH COLL SAL	VAR RT 01/01/2049 DD 07/01/08	(4,000)	(4,000)	(4,000)
CASH COLLATERAL SECURITIES LENDING		480,366,007	480,366,007	480,366,007
			527,370,139	**531,897,465**
			9,389,257,877	**15,298,905,224**

See Independent Auditor's Report on Supplementary Information Required by the Department Of Labor’s Rules and Regulations for Reporting and Disclosure Under the Employee Retirement Income Security Act of 1974.

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
0020A3ZK9	AT&T INC DISC 12/19/2023	1,625,000.000	-1,550,951.91	1,550,951.84
00946AAH7	AIRPORT AUTHORITY 144A 4.875% 01/12/2030 DD 01/12/23	526,000.000	-522,738.80	529,325.70
025816DN6	AMERICAN EXPRESS CO VAR RT 10/30/2031 DD 10/30/23	678,000.000	-678,000.00	715,416.22
034931AA3	ANGEL OAK MORTGAGE T 3 A1 144A VAR RT 09/26/2067 DD 06/01/23	1,889,366.272	-1,786,103.53	1,828,176.93
05377RGC2	AVIS BUDGET RENTAL C 1A A 144A 0.000% 04/20/2029 DD 01/17/23	855,000.000	-854,842.00	858,707.23
05571CXL0	BPCE DISC 10/20/2023	5,000,000.000	-4,811,937.50	4,811,937.50
05591F2S8	BNG BANK NV 144A 3.500% 05/19/2028 DD 05/19/23	4,574,000.000	-4,560,689.66	4,441,919.98
05606FAN3	BX TRUST 2019-OC11 OC11 E 144A VAR RT 12/09/2041 DD 12/01/19	475,000.000	-382,992.50	385,789.06
05608VAG1	BX 2021-MFM1 MFM1 C 144A VAR RT 01/15/2034 DD 01/19/21	1,388,016.513	-1,343,339.74	1,353,316.10
05609BCD9	BX TRUST 2021-LBA LBA AJV 144A VAR RT 02/15/2036 DD 02/16/21	387,000.000	-370,431.57	375,390.00
06051GKA6	BANK OF AMERICA CORP VAR RT 07/21/2032 DD 07/21/21	1,494,000.000	-1,204,134.12	1,166,515.20
06237MAA1	BANK GOSPODARSTWA KRAJOWE 144A 5.375% 05/22/2033 DD 05/22/23	200,000.000	-199,526.00	190,750.00
06368LGU4	BANK OF MONTREAL 5.200% 12/12/2024 DD 01/12/23	1,715,000.000	-1,713,559.40	1,715,840.35
06540CBF3	BANK 2021-BNK35 BN35 A5 2.285% 06/15/2064 DD 08/01/21	536,000.000	-431,815.00	430,223.75
06738ECN3	BARCLAYS PLC VAR RT 12/31/2049 DD 11/22/23	265,000.000	-265,000.00	266,722.50
07274MXG5	BAYERISCHE LNDSBK DISC 10/16/2023	4,000,000.000	-3,851,200.00	3,851,200.00
09659CXS2	BNP PARIBAS DISC 10/26/2023	3,250,000.000	-3,130,237.50	3,130,237.50
09659W2V5	BNP PARIBAS SA 144A VAR RT 01/13/2029 DD 01/13/23	1,385,000.000	-1,385,000.00	1,390,230.50
099724AM8	BORGWARNER INC 144A 5.000% 10/01/2025 DD 10/01/20	750,000.000	-738,157.50	701,685.00
12434DAA0	BX TRUST 2021-LGCY LGCY A 144A VAR RT 10/15/2036 DD 10/21/21	1,305,000.000	-1,259,325.00	1,262,587.50
1248EPCD3	CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19	690,000.000	-586,143.75	625,312.50
12593FBD5	COMM 2015-LC21 MORTGAG LC21 A4 3.708% 07/10/2048 DD 06/01/15	365,000.000	-349,458.98	351,483.59
12802D2L9	CAISSE D'AMORTISSEMENT DE 144A 4.000% 01/25/2026 DD 01/25/23	2,242,000.000	-2,240,430.60	2,230,370.46
14044EAD0	CAPITAL ONE PRIME AUTO RE 2 A3 5.820% 06/15/2028 DD 10/11/23	1,730,000.000	-1,729,683.93	1,755,409.38
14318DAB5	CARMAX AUTO OWNER TRUST 1 A2A 5.230% 01/15/2026 DD 01/25/23	1,750,000.000	-1,749,830.25	1,747,197.27
14318XAC9	CARMAX AUTO OWNER TRUST 2 4 A3 6.000% 07/17/2028 DD 10/18/23	1,540,000.000	-1,539,697.24	1,568,185.34
16159PAD1	CHASE HOME LENDING M 1 A2 144A VAR RT 06/25/2054 DD 09/01/23	715,301.552	-704,013.20	703,454.37
17325FBA5	CITIBANK NA 5.864% 09/29/2025 DD 09/29/23	2,103,000.000	-2,103,000.00	2,123,180.07
184496AQ0	CLEAN HARBORS INC 144A 6.375% 02/01/2031 DD 01/24/23	675,000.000	-675,000.00	685,968.75
195325EG6	COLOMBIA GOVERNMENT INTERNATIO 7.500% 02/02/2034 DD 02/02/23	450,000.000	-446,683.50	452,362.50
20271RAQ3	COMMONWEALTH BANK OF AUSTRALIA 5.079% 01/10/2025 DD 01/10/23	1,935,000.000	-1,935,000.00	1,943,591.40
20754LAB5	CONNECTICUT AVENU R01 1M2 144A VAR RT 12/25/2041 DD 01/20/22	575,000.000	-559,906.25	572,888.67
21687BU58	COOPERAT CENT DISC 07/05/2023	6,000,000.000	-5,853,975.00	5,853,975.00
21987BBF4	CORP NACIONAL DEL COBRE D 144A 5.125% 02/02/2033 DD 02/02/23	1,461,000.000	-1,470,745.45	1,325,677.50
22533UYA5	AGRICOLE CORP DISC 11/10/2023	4,000,000.000	-3,851,040.00	3,851,040.00
2332K1Y38	DNB NOR BANK DISC 11/03/2023	3,250,000.000	-3,128,819.24	3,128,819.20
233853AN0	DAIMLER TRUCK FINANCE NOR 144A 5.200% 01/17/2025 DD 01/19/23	871,000.000	-870,250.94	873,157.57
24702HAE3	DELL EQUIPMENT FINAN 1 A3 144A 5.650% 09/22/2028 DD 03/22/23	1,000,000.000	-999,959.60	1,016,875.00
29082HAD4	EMBRAER NETHERLANDS FINAN 144A 7.000% 07/28/2030 DD 07/28/23	780,000.000	-774,696.00	770,250.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
30296XAJ6	FREMF 2018-K78 MORT K78 C 144A VAR RT 06/25/2051 DD 07/01/18	510,000.000	-473,264.06	469,120.31
30297HAJ0	FREMF 2018-K081 MOR K81 C 144A VAR RT 09/25/2051 DD 10/01/18	467,000.000	-429,858.91	418,019.73
30303M8N5	META PLATFORMS INC 4.950% 05/15/2033 DD 05/03/23	1,770,000.000	-1,769,132.70	1,758,082.85
35564KPV5	FREDDIE MAC STAC DNA1 M1B 144A VAR RT 01/25/2042 DD 01/21/22	880,000.000	-865,150.00	876,975.00
35564TBD1	FREDDIE MAC STACR DNA3 B1 144A VAR RT 07/25/2049 DD 07/23/19	810,000.000	-832,781.25	854,809.20
36267KAD9	GM FINANCIAL CONSUMER AUT 3 A3 5.450% 06/16/2028 DD 07/19/23	1,755,000.000	-1,754,932.26	1,765,351.76
375558CA9	GILEAD SCIENCES INC 5.550% 10/15/2053 DD 09/14/23	1,372,000.000	-1,368,913.00	1,379,244.16
38013JAB9	GM FINANCIAL CONSUMER AU 1 A2A 5.190% 03/16/2026 DD 01/18/23	2,100,000.000	-2,099,834.73	2,098,277.34
38013JAD5	GM FINANCIAL CONSUMER AUT 1 A3 4.660% 02/16/2028 DD 01/18/23	1,495,000.000	-1,494,772.01	1,492,080.08
43858AAJ9	HONG KONG GOVERNMENT INTE 144A 5.250% 01/11/2053 DD 01/11/23	415,000.000	-410,791.90	437,342.20
44891ACE5	HYUNDAI CAPITAL AMERICA 144A 5.800% 04/01/2030 DD 03/30/23	1,755,000.000	-1,747,927.35	1,774,396.27
44933VAB7	HYUNDAI AUTO LEASE A A2A 144A 5.200% 04/15/2025 DD 01/31/23	2,200,000.000	-2,199,846.66	2,197,507.81
4497W1Y34	ING (US) FUNDING DISC 11/03/2023	3,250,000.000	-3,129,479.17	3,129,478.95
458140CF5	INTEL CORP 5.125% 02/10/2030 DD 02/10/23	1,414,000.000	-1,413,589.94	1,413,787.90
458140CJ7	INTEL CORP 5.700% 02/10/2053 DD 02/10/23	860,000.000	-859,630.20	882,420.20
45828Q2C0	INTER-AMERICAN INVESTMENT CORP 4.750% 09/19/2028 DD 09/19/23	3,449,000.000	-3,447,620.40	3,428,292.10
46611VAU9	JBS USA 4/19 TLB	1,852,667.220	1,852,667.22	-1,828,640.72
46657CAA0	J.P. MORGAN MORTGAGE 8 A2 144A VAR RT 02/25/2054 DD 09/01/23	934,512.953	-912,172.24	908,010.75
471048CH9	JAPAN BANK FOR INTERNATIONAL C 0.625% 05/22/2023 DD 05/22/20	6,486,000.000	-6,414,589.14	6,433,722.84
471048CV8	JAPAN BANK FOR INTERNATIONAL C 4.250% 01/26/2026 DD 01/26/23	3,834,000.000	-3,833,271.54	3,830,385.12
47109LAG9	JAPAN INTERNATIONAL COOPERATIO 4.000% 05/23/2028 DD 05/23/23	2,466,000.000	-2,456,826.48	2,382,489.23
48661CAA0	RAD CLO 7 LTD 7A A1 144A VAR RT 04/17/2033 DD 04/03/20	1,050,000.000	-1,030,575.00	1,029,000.00
49177JAN2	KENVUE INC 144A 5.050% 03/22/2053 DD 03/22/23	708,000.000	-703,454.64	698,831.40
49327M3H5	KEYBANK NA/CLEVELAND OH 5.000% 01/26/2033 DD 01/26/23	750,000.000	-746,385.00	751,342.50
50046PCC7	KOMMUNINVEST I SVERIGE AB 144A 4.250% 12/10/2025 DD 04/26/23	2,819,000.000	-2,817,534.12	2,802,429.81
50048MDJ6	KOMMUNALBANKEN AS 144A 4.000% 01/19/2028 DD 01/19/23	4,768,000.000	-4,765,425.28	4,771,989.81
505713AB3	LAD AUTO RECEIVABLE 2A A2 144A 5.930% 06/15/2027 DD 05/24/23	470,000.000	-469,962.92	468,347.65
505713AC1	LAD AUTO RECEIVABLE 2A A3 144A 5.420% 02/15/2028 DD 05/24/23	330,000.000	-329,945.35	325,668.75
55285GAC8	MDGH GMTN RSC LTD 144A 5.084% 05/22/2053 DD 05/22/23	200,000.000	-200,000.00	202,900.00
55822EAA7	MADISON PARK FUNDIN 59A A 144A VAR RT 01/18/2034 DD 12/29/21	885,000.000	-873,495.00	881,991.00
55903VAW3	WARNERMEDIA HOLDINGS INC 3.428% 03/15/2024 DD 03/15/23	3,549,000.000	-3,511,189.75	3,502,153.20
55903VAX1	WARNERMEDIA HOLDINGS INC VAR RT 03/15/2024 DD 03/15/23	580,000.000	-580,000.00	586,380.00
58550LAA3	MELLO WAREHOUSE SECUR 1 A 144A VAR RT 02/25/2055 DD 02/02/21	0.000	0.00	2,161.71
58769JAD9	MERCEDES-BENZ FINANCE NOR 144A VAR RT 03/30/2025 DD 03/30/23	515,000.000	-515,000.00	516,832.37
58770AAB9	MERCEDES-BENZ AUTO RECEIV 1 A2 5.090% 01/15/2026 DD 01/25/23	2,450,000.000	-2,449,915.48	2,439,568.36
59217GFP9	METROPOLITAN LIFE GLOBAL 144A 5.150% 03/28/2033 DD 03/28/23	803,000.000	-801,883.83	757,255.19
61747YEZ4	MORGAN STANLEY VAR RT 01/28/2027 DD 01/19/23	818,000.000	-817,983.64	815,128.82
61747YFB6	MORGAN STANLEY VAR RT 01/19/2038 DD 01/19/23	845,000.000	-845,000.00	865,913.75
665772CX5	NORTHERN STATES POWER CO/MN 5.100% 05/15/2053 DD 05/08/23	1,080,000.000	-1,071,943.20	1,019,736.00

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682142AJ3	OMERS FINANCE TRUST 144A 4.000% 04/20/2028 DD 04/20/23	2,297,000.000	-2,290,706.22	2,288,412.39
69335PET8	PFS FINANCING CORP A A 144A 5.800% 03/15/2028 DD 03/16/23	1,235,000.000	-1,234,918.98	1,239,438.28
693475BM6	PNC FINANCIAL SERVICES GROUP I VAR RT 01/24/2034 DD 01/24/23	1,140,000.000	-1,140,000.00	1,146,224.40
69370BU59	PSP CAPITAL INC DISC 07/05/2023	4,000,000.000	-3,909,303.33	3,909,303.20
71568QAE7	PERUSAHAAN PERSEROAN PERS REGS 5.450% 05/21/2028 DD 05/21/18	1,275,000.000	-1,308,149.99	1,278,187.50
748148SD6	PROVINCE OF QUEBEC CANADA 3.625% 04/13/2028 DD 04/13/23	6,242,000.000	-6,235,758.00	5,973,120.55
80287GAB6	SANTANDER DRIVE AUTO RECE 1 A2 5.360% 05/15/2026 DD 01/25/23	2,800,000.000	-2,799,886.04	2,789,281.25
857477BZ5	STATE STREET CORP VAR RT 01/26/2026 DD 01/26/23	651,000.000	-651,000.00	652,022.07
86960KYD8	SVENSKA HDLSBK DISC 11/13/2023	3,250,000.000	-3,125,994.44	3,125,994.30
87031CAJ2	SVENSK EXPORTKREDIT AB 4.375% 02/13/2026 DD 02/14/23	2,566,000.000	-2,560,021.22	2,594,634.64
87031CAK9	SVENSK EXPORTKREDIT AB 4.000% 07/15/2025 DD 05/03/23	4,642,000.000	-4,631,184.14	4,573,025.78
87031CAL7	SVENSK EXPORTKREDIT AB 4.125% 06/14/2028 DD 06/14/23	5,660,000.000	-5,633,964.00	5,553,972.01
87031CAM5	SVENSK EXPORTKREDIT AB 4.875% 09/14/2026 DD 09/14/23	7,253,000.000	-7,240,379.78	7,200,582.35
87031CAN3	SVENSK EXPORTKREDIT AB 4.875% 10/04/2030 DD 10/04/23	3,509,000.000	-3,484,366.82	3,453,399.05
88238CAA0	TEXAS DEBT CAPITAL C 1A A 144A VAR RT 04/20/2036 DD 04/11/23	880,000.000	-880,000.00	877,960.00
89119BXP6	TORONTO-DOMINION DISC 10/23/2023	5,000,000.000	-4,812,244.45	4,842,795.20
891940AB4	TOYOTA AUTO RECEIVABLES 2 A A2 5.050% 01/15/2026 DD 01/30/23	2,300,000.000	-2,299,907.08	2,289,218.75
89236TKN4	TOYOTA MOTOR CREDIT CORP 4.800% 01/10/2025 DD 01/12/23	2,804,000.000	-2,802,794.28	2,810,012.34
902613AU2	UBS GROUP AG 144A VAR RT 01/12/2027 DD 01/12/23	1,227,000.000	-1,226,142.20	1,208,565.57
902613BF4	UBS GROUP AG 144A VAR RT 12/31/2049 DD 11/13/23	705,000.000	-705,000.00	713,042.50
90357PAV6	US BANK NA 1 B 144A 6.789% 08/25/2032 DD 12/14/23	1,370,000.000	-1,370,000.00	1,372,297.85
91087BAU4	MEXICO GOVERNMENT INTERNATIONA 5.400% 02/09/2028 DD 01/09/23	1,440,000.000	-1,437,163.20	1,456,200.00
91842KXD3	VW CREDIT INC DISC 10/13/2023	500,000.000	-497,235.00	497,235.00
92328MAE3	VENTURE GLOBAL CALCASIEU 144A 6.250% 01/15/2030 DD 01/13/23	1,515,000.000	-1,515,000.00	1,546,775.00
96042XAB1	WESTLAKE AUTOMOBIL 1A A2A 144A 5.510% 06/15/2026 DD 01/20/23	2,400,000.000	-2,399,770.56	2,390,250.00
96042XAD7	WESTLAKE AUTOMOBILE 1A A3 144A 5.210% 01/18/2028 DD 01/20/23	2,010,000.000	-2,009,900.51	2,007,487.50
96042XAE5	WESTLAKE AUTOMOBILE 1A B 144A 5.410% 01/18/2028 DD 01/20/23	1,255,000.000	-1,254,937.50	1,257,451.18
9612C1Y92	WESTPAC BANKING DISC 11/09/2023	3,000,000.000	-2,885,533.33	2,885,533.20
99F106F3A	US 10YR ULTRA FUTURE (CBT) EXP JUN 23	605.000	0.00	658,149.78
99F106I3A	US 10YR ULTRA FUTURE (CBT) EXP SEP 23	225.000	0.00	2,094,526.64
99F106L3A	US 10YR ULTRA FUTURE (CBT) EXP DEC 23	148.000	0.00	976,431.67
99F133F3A	US LONG BOND FUTURE (CBT) EXP JUN 23	169.000	0.00	-239,599.42
99F133I3A	US LONG BOND FUTURE (CBT) EXP SEP 23	76.000	0.00	282,623.26
99F133L3A	US TREAS BD FUTURE (CBT) EXP DEC 23	46.000	0.00	242,678.91
99F1389CX	US 10YR NOTE FUT (CBT) JUN 23 CALL APR 23 113.500 ED 032423	106.000	-87,919.58	56,174.70
99F1399NR	US 10YR FUTURE MAR 23 PUT MAR 23 112.000 ED 02/24/23	52.000	8,744.22	-17,130.36
99F1399NW	US 10YR NOTE FUT (CBT) MAR 23 PUT MAR 23 114.000 ED 02/24/23	102.000	-56,379.54	124,350.28
99F1399OS	US 10YR NOTE FUTURE JUN 23 PUT APR 23 111.500 ED 03/24/23	106.000	47,893.98	-72,682.08
99F1399PH	US 10YR NOTE FUTURE JUN 23 PUT MAY 23 114.500 ED 04/21/23	54.000	-28,744.20	17,839.44

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99F139F3A	US 10 YR TREAS NTS FUT (CBT) EXP JUN 23	2,231.000	0.00	2,760,850.10
99F139I3A	US 10YR NOTE FUTURE (CBT) EXP SEP 23	2,110.000	0.00	-7,757,688.06
99F139L3A	US 10YR NOTE FUTURE (CBT) EXP DEC 23	1,646.000	0.00	-1,372,238.75
99F183F3A	US 5YR NOTE FUTURE (CBT) EXP JUN 23	1,145.000	0.00	982,193.39
99F183I3A	US 5YR TREAS NTS FUTURE (CBT) EXP SEP 23	824.000	0.00	-1,551,829.83
99F183L3A	US 5YR NOTE FUTURE (CBT) EXP DEC 23	187.000	0.00	-244,538.71
99F217F3A	US 2YR NOTE FUTURE (CBT) EXP JUN 23	288.000	0.00	99,988.55
99F217I3A	US 2YR NOTE FUTURE (CBT) EXP SEP 23	461.000	0.00	-736,667.47
99F217L3A	US 2YR TREAS NTS FUT (CBT) EXP DEC 23	634.000	0.00	2,468.44
99F700F3A	US ULTRA BOND FUT (CBT) EXP JUN 23	255.000	0.00	-535,668.36
99F700I3A	US ULTRA BOND (CBT) EXP SEP 23	340.000	0.00	-2,855,005.53
99F700L3A	US ULTRA BOND (CBT) EXP DEC 23	386.000	0.00	-2,387,286.92
99ZB0KNV3	BARCLAYS CAPITAL REV REPO 5.380% 12/05/2023 DD 12/04/23	2,000,000.000	-2,000,000.00	2,000,000.00
99ZB0L715	BARCLAYS CAPITAL REV REPO 5.380% 12/07/2023 DD 12/06/23	2,200,000.000	-2,200,000.00	2,200,000.00
99ZB0LEV1	BARCLAYS CAPITAL REV REPO 5.380% 12/06/2023 DD 12/05/23	2,100,000.000	-2,100,000.00	2,100,000.00
99ZB0MXX4	DEUTSCHE BK FINL REV REPO 5.390% 12/08/2023 DD 12/07/23	2,600,000.000	-2,600,000.00	2,600,000.00
99ZB0NPG8	BARCLAYS CAPITAL REV REPO 5.380% 12/11/2023 DD 12/08/23	2,500,000.000	-2,500,000.00	2,500,000.00
99ZBU0UC8	BNP PARIBAS REV REPO 4.330% 01/23/2023 DD 01/20/23	27,200,000.000	-27,200,000.00	27,200,000.00
99ZBU1UR3	BNP PARIBAS REV REPO 4.310% 01/24/2023 DD 01/23/23	25,400,000.000	-25,400,000.00	25,400,000.00
99ZBU2NM0	BNP PARIBAS REV REPO 4.270% 01/25/2023 DD 01/24/23	24,900,000.000	-24,900,000.00	24,900,000.00
99ZBU3N97	J P MORGAN CHASE REV REPO 4.330% 01/26/2023 DD 01/25/23	25,800,000.000	-25,800,000.00	25,800,000.00
99ZBU4F52	BNP PARIBAS REV REPO 4.330% 01/27/2023 DD 01/26/23	25,800,000.000	-25,800,000.00	25,800,000.00
99ZBU5BZ7	BNP PARIBAS REV REPO 4.320% 01/30/2023 DD 01/27/23	25,900,000.000	-25,900,000.00	25,900,000.00
99ZBU69W5	BNP PARIBAS REV REPO 4.350% 02/01/2023 DD 01/31/23	25,400,000.000	-25,400,000.00	25,400,000.00
99ZBU6A11	J P MORGAN CHASE REV REPO 4.320% 01/31/2023 DD 01/30/23	25,700,000.000	-25,700,000.00	25,700,000.00
99ZBU7Y39	BNP PARIBAS REV REPO 4.340% 02/02/2023 DD 02/01/23	23,100,000.000	-23,100,000.00	23,100,000.00
99ZBU8T17	BNP PARIBAS REV REPO 4.530% 02/03/2023 DD 02/02/23	24,300,000.000	-24,300,000.00	24,300,000.00
99ZBU99N9	DEUTSCHE BK FINL REV REPO 4.580% 02/07/2023 DD 02/06/23	27,200,000.000	-27,200,000.00	27,200,000.00
99ZBU9LS4	DEUTSCHE BK FINL REV REPO 4.540% 02/06/2023 DD 02/03/23	31,800,000.000	-31,800,000.00	31,800,000.00
99ZBU9SH1	BNP PARIBAS REV REPO 4.530% 02/06/2023 DD 02/03/23	24,500,000.000	-24,500,000.00	24,500,000.00
99ZBUQ505	BNP PARIBAS REV REPO 4.350% 01/05/2023 DD 01/04/23	26,400,000.000	-26,400,000.00	26,400,000.00
99ZBUQEM7	BNP PARIBAS REV REPO 4.320% 01/04/2023 DD 01/03/23	26,500,000.000	-26,500,000.00	26,500,000.00
99ZBUR0U2	BNP PARIBAS REV REPO 4.240% 01/06/2023 DD 01/05/23	25,600,000.000	-25,600,000.00	25,600,000.00
99ZBUSTZ8	BNP PARIBAS REV REPO 4.350% 01/09/2023 DD 01/06/23	25,600,000.000	-25,600,000.00	25,600,000.00
99ZBUTKU6	BNP PARIBAS REV REPO 4.220% 01/10/2023 DD 01/09/23	27,200,000.000	-27,200,000.00	27,200,000.00
99ZBUUHE3	BNP PARIBAS REV REPO 4.330% 01/11/2023 DD 01/10/23	29,100,000.000	-29,100,000.00	29,100,000.00
99ZBUV9G5	BNP PARIBAS REV REPO 4.330% 01/13/2023 DD 01/12/23	30,700,000.000	-30,700,000.00	30,700,000.00
99ZBUVD05	BNP PARIBAS REV REPO 4.330% 01/12/2023 DD 01/11/23	28,200,000.000	-28,200,000.00	28,200,000.00
99ZBUW5C6	BNP PARIBAS REV REPO 4.330% 01/17/2023 DD 01/13/23	29,300,000.000	-29,300,000.00	29,300,000.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99ZBUX4F8	BNP PARIBAS REV REPO 4.350% 01/18/2023 DD 01/17/23	27,500,000.000	-27,500,000.00	27,500,000.00
99ZBUY086	BNP PARIBAS REV REPO 4.340% 01/19/2023 DD 01/18/23	26,500,000.000	-26,500,000.00	26,500,000.00
99ZBUZZV4	BNP PARIBAS REV REPO 4.330% 01/20/2023 DD 01/19/23	26,900,000.000	-26,900,000.00	26,900,000.00
99ZBV09T4	MERRILL LYNCH REV REPO 4.580% 03/22/2023 DD 03/21/23	21,200,000.000	-21,200,000.00	21,200,000.00
99ZBV0CY9	BNP PARIBAS REV REPO 4.540% 03/21/2023 DD 03/20/23	20,700,000.000	-20,700,000.00	20,700,000.00
99ZBV0JX4	TORONTO DOMINION REV REPO 4.580% 03/21/2023 DD 03/20/23	6,200,000.000	-6,200,000.00	6,200,000.00
99ZBV1BS1	BNP PARIBAS REV REPO 4.580% 03/22/2023 DD 03/21/23	100,000.000	-100,000.00	100,000.00
99ZBV1FP3	J P MORGAN CHASE REV REPO 4.580% 03/22/2023 DD 03/21/23	2,200,000.000	-2,200,000.00	2,200,000.00
99ZBV2DQ1	BNP PARIBAS REV REPO 4.540% 03/23/2023 DD 03/22/23	17,900,000.000	-17,900,000.00	17,900,000.00
99ZBV37K9	J P MORGAN CHASE REV REPO 4.850% 03/27/2023 DD 03/24/23	19,700,000.000	-19,700,000.00	19,700,000.00
99ZBV3CM9	BNP PARIBAS REV REPO 4.830% 03/24/2023 DD 03/23/23	19,700,000.000	-19,700,000.00	19,700,000.00
99ZBV43X3	BNP PARIBAS REV REPO 4.830% 03/28/2023 DD 03/27/23	15,800,000.000	-15,800,000.00	15,800,000.00
99ZBV52D5	BNP PARIBAS REV REPO 4.920% 03/29/2023 DD 03/28/23	14,800,000.000	-14,800,000.00	14,800,000.00
99ZBV61T9	BNP PARIBAS REV REPO 4.880% 03/30/2023 DD 03/29/23	14,600,000.000	-14,600,000.00	14,600,000.00
99ZBV7TJ9	BNP PARIBAS REV REPO 4.840% 03/31/2023 DD 03/30/23	14,900,000.000	-14,900,000.00	14,900,000.00
99ZBV8K56	TORONTO DOMINION REV REPO 4.930% 04/03/2023 DD 03/31/23	8,100,000.000	-8,100,000.00	8,100,000.00
99ZBV8LH9	BNP PARIBAS REV REPO 4.860% 04/03/2023 DD 03/31/23	4,000,000.000	-4,000,000.00	4,000,000.00
99ZBV9JJ6	BNP PARIBAS REV REPO 4.850% 04/04/2023 DD 04/03/23	16,600,000.000	-16,600,000.00	16,600,000.00
99ZBVA608	BNP PARIBAS REV REPO 4.540% 02/08/2023 DD 02/07/23	20,800,000.000	-20,800,000.00	20,800,000.00
99ZBVAJD6	BNP PARIBAS REV REPO 4.570% 02/07/2023 DD 02/06/23	22,300,000.000	-22,300,000.00	22,300,000.00
99ZBVB0U6	BNP PARIBAS REV REPO 4.540% 02/09/2023 DD 02/08/23	20,400,000.000	-20,400,000.00	20,400,000.00
99ZBVCVZ9	BNP PARIBAS REV REPO 4.580% 02/10/2023 DD 02/09/23	21,200,000.000	-21,200,000.00	21,200,000.00
99ZBVDP68	MERRILL LYNCH REV REPO 4.560% 02/13/2023 DD 02/10/23	20,800,000.000	-20,800,000.00	20,800,000.00
99ZBVEJG1	TORONTO DOMINION REV REPO 4.580% 02/14/2023 DD 02/13/23	22,900,000.000	-22,900,000.00	22,900,000.00
99ZBVF540	BNP PARIBAS REV REPO 4.590% 02/16/2023 DD 02/15/23	22,400,000.000	-22,400,000.00	22,400,000.00
99ZBVF5P3	MERRILL LYNCH REV REPO 4.570% 02/16/2023 DD 02/15/23	300,000.000	-300,000.00	300,000.00
99ZBVFB68	BNP PARIBAS REV REPO 4.540% 02/15/2023 DD 02/14/23	22,500,000.000	-22,500,000.00	22,500,000.00
99ZBVG7C8	BNP PARIBAS REV REPO 4.550% 02/17/2023 DD 02/16/23	21,900,000.000	-21,900,000.00	21,900,000.00
99ZBVHWJ3	BNP PARIBAS REV REPO 4.580% 02/21/2023 DD 02/17/23	21,700,000.000	-21,700,000.00	21,700,000.00
99ZBVJWA8	BNP PARIBAS REV REPO 4.580% 02/22/2023 DD 02/21/23	18,100,000.000	-18,100,000.00	18,100,000.00
99ZBVKQJ3	BNP PARIBAS REV REPO 4.570% 02/23/2023 DD 02/22/23	16,100,000.000	-16,100,000.00	16,100,000.00
99ZBVLHD4	BNP PARIBAS REV REPO 4.510% 02/24/2023 DD 02/23/23	31,800,000.000	-31,800,000.00	31,800,000.00
99ZBVM9R0	MERRILL LYNCH REV REPO 4.540% 02/28/2023 DD 02/27/23	31,000,000.000	-31,000,000.00	31,000,000.00
99ZBVMCC9	BNP PARIBAS REV REPO 4.520% 02/27/2023 DD 02/24/23	32,900,000.000	-32,900,000.00	32,900,000.00
99ZBVN9L1	J P MORGAN CHASE REV REPO 4.550% 03/01/2023 DD 02/28/23	3,700,000.000	-3,700,000.00	3,700,000.00
99ZBVNXR1	BNP PARIBAS REV REPO 4.530% 03/01/2023 DD 02/28/23	37,300,000.000	-37,300,000.00	37,300,000.00
99ZBVPPM6	MERRILL LYNCH REV REPO 4.580% 03/02/2023 DD 03/01/23	38,400,000.000	-38,400,000.00	38,400,000.00
99ZBVPTB6	BNP PARIBAS REV REPO 4.580% 03/02/2023 DD 03/01/23	100,000.000	-100,000.00	100,000.00
99ZBVQLS5	BNP PARIBAS REV REPO 4.580% 03/03/2023 DD 03/02/23	100,000.000	-100,000.00	100,000.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99ZBVQMX3	BNP PARIBAS REV REPO 4.530% 03/03/2023 DD 03/02/23	31,400,000.000	-31,400,000.00	31,400,000.00
99ZBVQN12	MERRILL LYNCH REV REPO 4.550% 03/03/2023 DD 03/02/23	4,000,000.000	-4,000,000.00	4,000,000.00
99ZBVR4D5	BNP PARIBAS REV REPO 4.530% 03/07/2023 DD 03/06/23	28,300,000.000	-28,300,000.00	28,300,000.00
99ZBVR825	BNP PARIBAS REV REPO 4.570% 03/07/2023 DD 03/06/23	4,700,000.000	-4,700,000.00	4,700,000.00
99ZBVRDX1	J P MORGAN CHASE REV REPO 4.570% 03/06/2023 DD 03/03/23	31,600,000.000	-31,600,000.00	31,600,000.00
99ZBVRE02	MERRILL LYNCH REV REPO 4.550% 03/06/2023 DD 03/03/23	3,200,000.000	-3,200,000.00	3,200,000.00
99ZBVS3A0	BNP PARIBAS REV REPO 4.520% 03/08/2023 DD 03/07/23	5,700,000.000	-5,700,000.00	5,700,000.00
99ZBVSX41	BNP PARIBAS REV REPO 4.510% 03/08/2023 DD 03/07/23	24,200,000.000	-24,200,000.00	24,200,000.00
99ZBVSZ72	MERRILL LYNCH REV REPO 4.560% 03/08/2023 DD 03/07/23	100,000.000	-100,000.00	100,000.00
99ZBVTVC3	BNP PARIBAS REV REPO 4.510% 03/09/2023 DD 03/08/23	25,600,000.000	-25,600,000.00	25,600,000.00
99ZBVTZP0	BNP PARIBAS REV REPO 4.520% 03/09/2023 DD 03/08/23	3,400,000.000	-3,400,000.00	3,400,000.00
99ZBVUQD4	MERRILL LYNCH REV REPO 4.560% 03/10/2023 DD 03/09/23	16,300,000.000	-16,300,000.00	16,300,000.00
99ZBVUTR0	BNP PARIBAS REV REPO 4.560% 03/10/2023 DD 03/09/23	12,700,000.000	-12,700,000.00	12,700,000.00
99ZBVVG76	MERRILL LYNCH REV REPO 4.560% 03/13/2023 DD 03/10/23	23,700,000.000	-23,700,000.00	23,700,000.00
99ZBVVHY6	BNP PARIBAS REV REPO 4.510% 03/13/2023 DD 03/10/23	700,000.000	-700,000.00	700,000.00
99ZBVVNR4	BNP PARIBAS REV REPO 4.560% 03/13/2023 DD 03/10/23	4,700,000.000	-4,700,000.00	4,700,000.00
99ZBVW4A0	BNP PARIBAS REV REPO 4.540% 03/15/2023 DD 03/14/23	21,800,000.000	-21,800,000.00	21,800,000.00
99ZBVW4F9	J P MORGAN CHASE REV REPO 4.590% 03/15/2023 DD 03/14/23	200,000.000	-200,000.00	200,000.00
99ZBVW667	MERRILL LYNCH REV REPO 4.590% 03/15/2023 DD 03/14/23	6,700,000.000	-6,700,000.00	6,700,000.00
99ZBVWBJ3	BNP PARIBAS REV REPO 4.520% 03/14/2023 DD 03/13/23	22,900,000.000	-22,900,000.00	22,900,000.00
99ZBVWKP9	BNP PARIBAS REV REPO 4.540% 03/14/2023 DD 03/13/23	5,300,000.000	-5,300,000.00	5,300,000.00
99ZBVX582	BNP PARIBAS REV REPO 4.620% 03/16/2023 DD 03/15/23	6,400,000.000	-6,400,000.00	6,400,000.00
99ZBVXY98	J P MORGAN CHASE REV REPO 4.630% 03/16/2023 DD 03/15/23	100,000.000	-100,000.00	100,000.00
99ZBVXYA5	BNP PARIBAS REV REPO 4.590% 03/16/2023 DD 03/15/23	24,700,000.000	-24,700,000.00	24,700,000.00
99ZBVYSX0	J P MORGAN CHASE REV REPO 4.660% 03/17/2023 DD 03/16/23	27,400,000.000	-27,400,000.00	27,400,000.00
99ZBVYUX7	MERRILL LYNCH REV REPO 4.590% 03/17/2023 DD 03/16/23	4,700,000.000	-4,700,000.00	4,700,000.00
99ZBVZLW6	BNP PARIBAS REV REPO 4.550% 03/20/2023 DD 03/17/23	26,400,000.000	-26,400,000.00	26,400,000.00
99ZBVZX78	MERRILL LYNCH REV REPO 4.580% 03/21/2023 DD 03/20/23	100,000.000	-100,000.00	100,000.00
99ZBW0K11	DEUTSCHE BK FINL REV REPO 5.080% 05/15/2023 DD 05/12/23	2,100,000.000	-2,100,000.00	2,100,000.00
99ZBW7257	TORONTO DOMINION REV REPO 5.100% 05/25/2023 DD 05/24/23	9,300,000.000	-9,300,000.00	9,300,000.00
99ZBW8S40	BNP PARIBAS REV REPO 5.100% 05/26/2023 DD 05/25/23	8,400,000.000	-8,400,000.00	8,400,000.00
99ZBW9N27	BNP PARIBAS REV REPO 5.160% 05/30/2023 DD 05/26/23	7,900,000.000	-7,900,000.00	7,900,000.00
99ZBWA7Y2	BNP PARIBAS REV REPO 4.820% 04/06/2023 DD 04/05/23	16,600,000.000	-16,600,000.00	16,600,000.00
99ZBWADH2	BNP PARIBAS REV REPO 4.860% 04/05/2023 DD 04/04/23	17,400,000.000	-17,400,000.00	17,400,000.00
99ZBWB6Y1	BNP PARIBAS REV REPO 4.820% 04/10/2023 DD 04/06/23	18,500,000.000	-18,500,000.00	18,500,000.00
99ZBWC546	BNP PARIBAS REV REPO 4.820% 04/11/2023 DD 04/10/23	16,300,000.000	-16,300,000.00	16,300,000.00
99ZBWDZP4	BNP PARIBAS REV REPO 4.810% 04/12/2023 DD 04/11/23	16,000,000.000	-16,000,000.00	16,000,000.00
99ZBWEV01	BNP PARIBAS REV REPO 4.810% 04/13/2023 DD 04/12/23	16,700,000.000	-16,700,000.00	16,700,000.00
99ZBWFUJ8	BNP PARIBAS REV REPO 4.780% 04/14/2023 DD 04/13/23	17,300,000.000	-17,300,000.00	17,300,000.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99ZBWGXU8	BNP PARIBAS REV REPO 4.830% 04/17/2023 DD 04/14/23	17,500,000.000	-17,500,000.00	17,500,000.00
99ZBWHNY9	MERRILL LYNCH REV REPO 4.820% 04/18/2023 DD 04/17/23	17,600,000.000	-17,600,000.00	17,600,000.00
99ZBWJJW4	BNP PARIBAS REV REPO 4.850% 04/19/2023 DD 04/18/23	16,600,000.000	-16,600,000.00	16,600,000.00
99ZBWK878	MERRILL LYNCH REV REPO 4.780% 04/21/2023 DD 04/20/23	16,900,000.000	-16,900,000.00	16,900,000.00
99ZBWKCZ1	MERRILL LYNCH REV REPO 4.800% 04/20/2023 DD 04/19/23	15,600,000.000	-15,600,000.00	15,600,000.00
99ZBWL7S1	BNP PARIBAS REV REPO 4.790% 04/24/2023 DD 04/21/23	18,300,000.000	-18,300,000.00	18,300,000.00
99ZBWM4Z6	BNP PARIBAS REV REPO 4.830% 04/25/2023 DD 04/24/23	18,700,000.000	-18,700,000.00	18,700,000.00
99ZBWN2F0	MERRILL LYNCH REV REPO 4.820% 04/26/2023 DD 04/25/23	18,800,000.000	-18,800,000.00	18,800,000.00
99ZBWPY11	MERRILL LYNCH REV REPO 4.820% 04/27/2023 DD 04/26/23	19,800,000.000	-19,800,000.00	19,800,000.00
99ZBWQXJ1	BNP PARIBAS REV REPO 4.850% 04/28/2023 DD 04/27/23	19,700,000.000	-19,700,000.00	19,700,000.00
99ZBWRRM9	BNP PARIBAS REV REPO 4.830% 05/01/2023 DD 04/28/23	7,600,000.000	-7,600,000.00	7,600,000.00
99ZBWSQ71	BNP PARIBAS REV REPO 4.860% 05/02/2023 DD 05/01/23	7,400,000.000	-7,400,000.00	7,400,000.00
99ZBWTGS4	BNP PARIBAS REV REPO 4.860% 05/03/2023 DD 05/02/23	7,200,000.000	-7,200,000.00	7,200,000.00
99ZBWZLR6	DEUTSCHE BK FINL REV REPO 5.090% 05/12/2023 DD 05/11/23	2,000,000.000	-2,000,000.00	2,000,000.00
99ZBY0T51	MERRILL LYNCH REV REPO 5.320% 09/01/2023 DD 08/31/23	1,800,000.000	-1,800,000.00	1,800,000.00
99ZBYDM68	DEUTSCHE BK FINL REV REPO 5.360% 07/31/2023 DD 07/28/23	3,400,000.000	-3,400,000.00	3,400,000.00
99ZBYEL91	DEUTSCHE BK FINL REV REPO 5.350% 08/01/2023 DD 07/31/23	3,800,000.000	-3,800,000.00	3,800,000.00
99ZBYEQC9	MERRILL LYNCH REV REPO 5.330% 08/01/2023 DD 07/31/23	23,600,000.000	-23,600,000.00	23,600,000.00
99ZBYFNB1	DEUTSCHE BK FINL REV REPO 5.310% 08/02/2023 DD 08/01/23	3,800,000.000	-3,800,000.00	3,800,000.00
99ZBYFPQ6	BNP PARIBAS REV REPO 5.310% 08/02/2023 DD 08/01/23	18,100,000.000	-18,100,000.00	18,100,000.00
99ZBYGJF5	TORONTO DOMINION REV REPO 5.340% 08/03/2023 DD 08/02/23	14,300,000.000	-14,300,000.00	14,300,000.00
99ZBYH683	BNP PARIBAS REV REPO 5.280% 08/07/2023 DD 08/04/23	9,200,000.000	-9,200,000.00	9,200,000.00
99ZBYHDL6	BNP PARIBAS REV REPO 5.330% 08/20/2023 DD 08/03/23	9,100,000.000	-9,100,000.00	9,100,000.00
99ZBYJ1R2	BNP PARIBAS REV REPO 5.270% 08/08/2023 DD 08/07/23	6,900,000.000	-6,900,000.00	6,900,000.00
99ZBYKXD5	BNP PARIBAS REV REPO 5.300% 08/09/2023 DD 08/08/23	7,500,000.000	-7,500,000.00	7,500,000.00
99ZBYLV86	BNP PARIBAS REV REPO 5.280% 08/10/2023 DD 08/09/23	7,000,000.000	-7,000,000.00	7,000,000.00
99ZBYLVE3	MERRILL LYNCH REV REPO 5.290% 08/10/2023 DD 08/09/23	1,000,000.000	-1,000,000.00	1,000,000.00
99ZBYMP81	BNP PARIBAS REV REPO 5.330% 08/11/2023 DD 08/10/23	8,500,000.000	-8,500,000.00	8,500,000.00
99ZBYNKF8	BNP PARIBAS REV REPO 5.300% 08/14/2023 DD 08/11/23	9,400,000.000	-9,400,000.00	9,400,000.00
99ZBYP8M2	MERRILL LYNCH REV REPO 5.340% 08/16/2023 DD 08/15/23	8,000,000.000	-8,000,000.00	8,000,000.00
99ZBYPEU7	BNP PARIBAS REV REPO 5.330% 08/15/2023 DD 08/14/23	7,500,000.000	-7,500,000.00	7,501,110.42
99ZBYQ8Y4	BNP PARIBAS REV REPO 5.300% 08/17/2023 DD 08/16/23	8,800,000.000	-8,800,000.00	8,800,000.00
99ZBYR657	GOLDMAN CORP REV REPO 5.330% 08/18/2023 DD 08/17/23	9,900,000.000	-9,900,000.00	9,900,000.00
99ZBYSXA4	BNP PARIBAS REV REPO 5.270% 08/21/2023 DD 08/18/23	10,300,000.000	-10,300,000.00	10,300,000.00
99ZBYTRC5	BNP PARIBAS REV REPO 5.300% 08/22/2023 DD 08/21/23	5,200,000.000	-5,200,000.00	5,200,000.00
99ZBYUMZ6	BNP PARIBAS REV REPO 5.270% 08/23/2023 DD 08/22/23	3,000,000.000	-3,000,000.00	3,000,000.00
99ZBYVHQ0	MERRILL LYNCH REV REPO 5.290% 08/24/2023 DD 08/23/23	3,000,000.000	-3,000,000.00	3,000,000.00
99ZBYWH62	BNP PARIBAS REV REPO 5.330% 08/25/2023 DD 08/24/23	3,400,000.000	-3,400,000.00	3,400,000.00
99ZBYX829	BNP PARIBAS REV REPO 5.350% 08/29/2023 DD 08/28/23	4,100,000.000	-4,100,000.00	4,100,000.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99ZBYXHE3	BNP PARIBAS REV REPO 5.340% 08/28/2023 DD 08/25/23	4,300,000.000	-4,300,000.00	4,300,000.00
99ZBYY322	MERRILL LYNCH REV REPO 5.350% 08/30/2023 DD 08/29/23	4,100,000.000	-4,100,000.00	4,100,000.00
NA9QLZ1V8	CCP_ZCS. R USD-SOFR-COMPOUND C PAY 1.32% 2023 DEC 21	200,500,000.000	-7,594,191.05	7,673,456.05
NA9QLZ1W6	CCP_ZCS._R USD-SOFR-COMPOUND C PAY 1.32% 2023 DEC 21	200,500,000.000	0.05	-0.05
NA9QPWZ77	CCP_CDX. SP UL CDX.EM.39 CME REC 100BPS 2028 JUN 20	200,000.000	-0.01	0.02
NA9QPWZ85	CCP_CDX._SP UL CDX.EM.39 CME REC 100BPS 2028 JUN 20	200,000.000	14,990.01	-8,075.02
NA9QPY3S2	CCP_CDX. SP UL ITRAXX_ASIA_EX_ REC 100BPS 2028 JUN 20	700,000.000	-0.01	0.01
NA9QPY3T0	CCP_CDX._SP UL ITRAXX_ASIA_EX_ REC 100BPS 2028 JUN 20	700,000.000	12,861.84	-5,255.32
NA9QQMM15	CCP_IRS. R USD-SOFR-COMPOUND C PAY 4.42% 2025 SEP 25	7,500,000.000	-0.01	0.01
NA9QQMM23	CCP_IRS._R USD-SOFR-COMPOUND C PAY 4.42% 2025 SEP 25	7,500,000.000	2,876.31	-0.01
NA9QRN9V1	CCP_IRS. P USD-SOFR-COMPOUND C REC 4.9% 2025 NOV 15	3,628,000.000	-1,802.98	0.01
NA9QRN9W9	CCP_IRS._P USD-SOFR-COMPOUND C REC 4.9% 2025 NOV 15	3,628,000.000	0.01	-0.01
NA9QRQVY3	CCP_OIS. R USD-SOFR-COMPOUND 1 PAY 4.9% 2025 NOV 15	3,750,000.000	-0.01	0.01
NA9QRQVZ0	CCP_OIS._R USD-SOFR-COMPOUND 1 PAY 4.9% 2025 NOV 15	3,750,000.000	0.01	-0.01
NA9QRYBS1	CCP_IRS. P USD-SOFR-COMPOUND C REC 4.87% 2025 DEC 22	3,550,000.000	-44,691.75	0.01
NA9QRYBT9	CCP_IRS._P USD-SOFR-COMPOUND C REC 4.87% 2025 DEC 22	3,550,000.000	0.01	-0.01
NA9UVPJK5	BANK LEUMI LE-ISRAEL BM 144A VAR RT 07/18/2033	265,000.000	-265,000.00	269,968.75
NABKPJKL1	ANTOFAGASTA PLC REGS 5.625% 05/13/2032	400,000.000	-389,250.00	369,000.00
NABMXC0F8	KOMMUNALBANKEN AS REGS 1.125% 10/26/2026	4,702,000.000	-4,229,268.12	4,181,655.76
NABQJXX48	BANK LEUMI LE-ISRAEL BM 144A VAR RT 07/18/2033	200,000.000	-200,000.00	204,000.00

NATIONAL ELECTRICAL ANNUITY PLAN
Schedule H - Line 4j - Schedule of Reportable Transactions
EIN: 52-6132372
Plan No: 001
Year Ended December 31, 2023

(a) Identity of Party Involved	(b) Description of Asset (including interest rate and maturity in case of a loan)	(c) Purchase Price	(c) Selling Price	(e) Lease Rental	(f) Cost of Asset	(g) Current Value of Asset on the Transaction Date	(i) Net Gain
Single Transactions In Excess of Five Percent:							
None							
Series of Transactions:							
14,184,072.000	US TREAS-CPI INFLAT 0.125% 10/15/2026 DD 10/15/21 TRANSACTION COUNT 1	13,509,780.65	-	N/A	-		-
681,567,729.000	US TREAS-CPI INFLAT 0.125% 10/15/2026 DD 10/15/21 TRANSACTION COUNT 37	-	644,401,448.12	N/A	644,492,560.24		(91,112.12)
651,040,013.000	US TREAS-CPI INFLAT 0.125% 10/15/2026 DD 10/15/21 TRANSACTION COUNT 34	615,846,036.87	-	N/A	-		-
19,574,217.000	US TREAS-CPI INFLAT 1.625% 10/15/2027 DD 10/15/22 TRANSACTION COUNT 1	19,186,163.71	-	N/A	-		-
498,841,413.970	US TREAS-CPI INFLAT 1.625% 10/15/2027 DD 10/15/22 TRANSACTION COUNT 50	-	497,775,579.74	N/A	498,904,412.68		(1,128,832.94)
494,316,956.170	US TREAS-CPI INFLAT 1.625% 10/15/2027 DD 10/15/22 TRANSACTION COUNT 60	494,287,150.94	-	N/A	-		-
779,816,422.750	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 TRANSACTION COUNT 149	779,816,422.75	-	N/A	-		-
770,206,497.960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 TRANSACTION COUNT 124	-	770,206,497.96	N/A	770,206,497.96		-
772,889,006.230	NEAP TRP ACTIVE RESERVE TRANSACTION COUNT 21	772,889,006.23	-	N/A	-		-
882,000,000.000	NEAP TRP ACTIVE RESERVE TRANSACTION COUNT 11	-	882,000,000.00	N/A	882,000,000.00		-

See Independent Auditor's Report on Supplementary Information.

National Electrical Annuity Plan

EIN 52-6132372
Plan No. 001
Plan Year Ended December 31, 2023

Form 5500, Schedule H, Part IV, Line 4i
Schedule of Assets (Held at End of Year)

See attachment to the Accountant's Audit Report attached at Accountant's Opinion

National Electrical Annuity Plan

EIN 52-6132372
Plan No. 001
Plan Year Ended December 31, 2023

Form 5500, Schedule H, Part IV, Line 4i
Schedule of Assets (Acquired and Disposed of Within Year)

See attachment to the Accountant's Audit Report attached at Accountant's Opinion

National Electrical Annuity Plan

EIN 52-6132372
Plan No. 001
Plan Year Ended December 31, 2023

Form 5500, Schedule H, Part IV, Line 4j
Schedule of Reportable Transactions

See attachment to the Accountant's Audit Report attached at Accountant's Opinion

Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

2023

This Form is Open to Public Inspection

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:
- [X] a multiemployer plan
- [ ] a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)
- [ ] a single-employer plan
- [ ] a DFE (specify) ____

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

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

D Check box if filing under:
- [ ] Form 5558
- [ ] automatic extension
- [ ] the DFVC program
- [ ] special extension (enter description)

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

Part II Basic Plan Information—enter all requested information

1a Name of plan
NATIONAL ELECTRICAL ANNUITY PLAN

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 01/01/1974

2a Plan sponsor's name (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)

TRUSTEES OF THE NATIONAL ELECTRICAL ANNUITY PLAN

2400 RESEARCH BLVD., SUITE 500

ROCKVILLE MD 20850-3266

2b Employer Identification Number (EIN) 52-6132372

2c Plan Sponsor's telephone number (301)556-4300

2d Business code (see instructions) 238210

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	Paul A Noble	07/26/2024	PAUL A. NOBLE, UNION TRUSTEE
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Dennis F Quebe	7/29/2024	DENNIS F. QUEBE, EMPLOYER TRUSTEE
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address [X] Same as Plan Sponsor

3b Administrator's EIN

3c Administrator's telephone number

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

4b EIN

4d PN

5	Total number of participants at the beginning of the plan year	**5**	163,629
6	Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1)	Total number of active participants at the beginning of the plan year	**6a(1)**	84,425
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	86,141
b	Retired or separated participants receiving benefits	**6b**	790
c	Other retired or separated participants entitled to future benefits	**6c**	85,480
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	172,411
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	0
f	Total. Add lines **6d** and **6e**.	**6f**	172,411
g(1)	Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)	**6g(1)**	163,629
g(2)	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g(2)**	172,411
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	1,767

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

2C 2F 2G 2T

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

9a Plan funding arrangement (check all that apply)

- **(1)** [X] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] Trust
- **(4)** [ ] General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

- **(1)** [ ] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] Trust
- **(4)** [ ] General assets of the sponsor

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

a Pension Schedules

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

b General Schedules

- **(1)** [X] **H** (Financial Information)
- **(2)** [ ] **I** (Financial Information – Small Plan)
- **(3)** [X] **A** (Insurance Information) – Number Attached 8
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [X] **D** (DFE/Participating Plan Information)
- **(6)** [X] **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_____

National Electrical Annuity Plan

EIN 52-6132372
Plan No. 001
Plan Year Ended December 31, 2023

Form 5500, Schedule H, Part III
Financial Statements used to formulate IQPA's opinion

The entire report has been attached to the Accountant's Opinion

National Electrical Annuity Plan

EIN 52-6132372
Plan No. 001
Plan Year Ended December 31, 2023

Form 5500, Schedule H, Part IV, Line 4b
Explanation of Fixed Obligations in Default

See attachment to the Accountant's Audit Report attached at Accountant's Opinion