

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
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Part I	Annual Report Identification Information
For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023	
A	This return/report is for: ☐ 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) _____ ☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C	If the plan is a collectively-bargained plan, check here. ▶ ☐
D	Check box if filing under: ☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ ☐

Part II	Basic Plan Information—enter all requested information
1a	Name of plan BAE SYSTEMS EMPLOYEES' SAVINGS AND INVESTMENT PLAN
1b	Three-digit plan number (PN) ▶ 003
1c	Effective date of plan 01/01/1987
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) BAE SYSTEMS, INC. 2941 FAIRVIEW PARK DRIVE FALLS CHURCH, VA 22042
2b	Employer Identification Number (EIN) 22-3537950
2c	Plan Sponsor's telephone number 888-900-4223
2d	Business code (see instructions) 336410

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	08/27/2024	JODI COULTER
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☐ Same as Plan Sponsor BAE SYSTEMS ADMINISTRATIVE COMMITTEE 2941 FAIRVIEW PARK DRIVE FALLS CHURCH, VA 22042	3b Administrator's EIN 52-2267705																						
	3c Administrator's telephone number 571-461-6088																						
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 49546																						
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr><td colspan="2" style="background-color: #cccccc;"></td></tr> <tr><td style="width: 15%;">6a(1)</td><td style="text-align: right;">31681</td></tr> <tr><td>6a(2)</td><td style="text-align: right;">32246</td></tr> <tr><td>6b</td><td style="text-align: right;">1627</td></tr> <tr><td>6c</td><td style="text-align: right;">19167</td></tr> <tr><td>6d</td><td style="text-align: right;">53040</td></tr> <tr><td>6e</td><td style="text-align: right;">697</td></tr> <tr><td>6f</td><td style="text-align: right;">53737</td></tr> <tr><td>6g(1)</td><td style="text-align: right;">48359</td></tr> <tr><td>6g(2)</td><td style="text-align: right;">52251</td></tr> <tr><td>6h</td><td style="text-align: right;">520</td></tr> </table>			6a(1)	31681	6a(2)	32246	6b	1627	6c	19167	6d	53040	6e	697	6f	53737	6g(1)	48359	6g(2)	52251	6h	520
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6e	697																						
6f	53737																						
6g(1)	48359																						
6g(2)	52251																						
6h	520																						
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7																						

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

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

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

9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor
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10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

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

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2023 Form M-1 annual report. If the plan was not required to file the 2023 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		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 BAE SYSTEMS EMPLOYEES' SAVINGS AND INVESTMENT PLAN	B Three-digit plan number (PN) ▶	003
C Plan sponsor's name as shown on line 2a of Form 5500 BAE SYSTEMS, INC.	D Employer Identification Number (EIN) 22-3537950	

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
ALIGHT FINANCIAL SOLUTIONS, LLC
82-1061233

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
ALIGHT SOLUTIONS LLC
82-1061233

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
THE NORTHERN TRUST COMPANY
36-1561860

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
GALLIARD CAPITAL MANAGEMENT INC.
41-1813702

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

TOUCHSTONE

31-1394672

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

THE VANGUARD GROUP INC.

23-1945930

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

DODGE & COX

94-1441976

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

HARDING LOEVNER

27-0684167

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

SEI TRUST COMPANY

06-1271230

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

SANDS CAPITAL MANAGEMENT, LLC

20-2830751

(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)

ALIGHT FINANCIAL ADVISORS LLC

82-1061233

(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?
26	NONE	4018534	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DODGE & COX

94-1441976

(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	NONE	2380019	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

ALIGHT SOLUTIONS LLC

82-1061233

(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?
15	NONE	595386	Yes ☒ No ☐	Yes ☒ No ☐	0	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)

GROOM LAW GROUP

52-1219029

(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	NONE	454654	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

THE NORTHERN TRUST COMPANY

36-1561860

(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 19 21 25 62 99	NONE	285782	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

EMPOWER RETIREMENT

47-2534181

(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?
15	NONE	100055	Yes ☒ No ☐	Yes ☒ No ☐	0	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)

BLACKROCK INVESTMENTS, INC.

23-2784752

(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	NONE	95234	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DELOITTE & TOUCHE LLP

13-3891517

(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	NONE	87828	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PERSHING LLC

13-2741729

(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?
59 61 71 99	NONE	0	Yes ☒ No ☐	Yes ☐ No ☒	40371	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)

PEGGY EDGE CPA

26-4527814

(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 15 49	NONE	31225	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ALIGHT FINANCIAL SOLUTIONS LLC

82-1061233

(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?
33 61 63	NONE	0	Yes ☒ No ☐	Yes ☒ No ☐	26298	Yes ☐ No ☒

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

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

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
WESTWOOD MANAGEMENT CORP.	68	71661
(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.	
NORTHERN TRUST 36-3010241	SOFT DOLLARS	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
ALIGHT FINANCIAL SOLUTIONS LLC	71 99	91685
(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.	
PERSHING 13-2741729	SECURITIES BROKERAGE COMMISSIONS AND FEES, OTHER FEES	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
PERSHING LLC	61	28625
(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.	
MULTIPLE MUTUAL FUND COMPANIES 13-2741729	FINDER'S FEES	

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
PERSHING LLC	59	11746

(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.
MULTIPLE MUTUAL FUND COMPANIES 13-2741729	SHAREHOLDER SERVICING FEES

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
ALIGHT FINANCIAL SOLUTIONS LLC	63	24130

(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.
MULTIPLE MUTUAL FUND COMPANIES 82-1061233	AGGREGATED INVESTMENT MANAGER FUND FEES

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
ALIGHT FINANCIAL SOLUTIONS LLC	61	2168

(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.
PERSHING LLC 13-2741729	FINDER'S FEES

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

A Name of plan <u>BAE SYSTEMS EMPLOYEES' SAVINGS AND INVESTMENT PLAN</u>	B Three-digit plan number (PN) ▶	<u>003</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>BAE SYSTEMS, INC.</u>	D Employer Identification Number (EIN) <u>22-3537950</u>	

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)
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a Name of MTIA, CCT, PSA, or 103-12 IE: <u>SHORT-TERM INVESTMENT FUND A</u>				
b Name of sponsor of entity listed in (a): <u>SEI INSTITUTIONAL TRANSFER AGENT</u>				
c EIN-PN <u>41-6292499-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>36817224</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>GALLIARD SHORT CORE FUND F</u>				
b Name of sponsor of entity listed in (a): <u>SEI INSTITUTIONAL TRANSFER AGENT</u>				
c EIN-PN <u>52-2252204-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>317686817</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>GALLIARD SA INTERMED CORE FUND Q</u>				
b Name of sponsor of entity listed in (a): <u>SEI INSTITUTIONAL TRANSFER AGENT</u>				
c EIN-PN <u>45-6924923-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>65492065</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>GALLIARD SA INTERMED CORE FUND C</u>				
b Name of sponsor of entity listed in (a): <u>SEI INSTITUTIONAL TRANSFER AGENT</u>				
c EIN-PN <u>52-2250946-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>64900576</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>GALLIARD SA INTERMED CORE FUND N</u>				
b Name of sponsor of entity listed in (a): <u>SEI INSTITUTIONAL TRANSFER AGENT</u>				
c EIN-PN <u>76-0727727-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>49510396</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>BLACKROCK RUSSELL 1000 GROWTH FUND</u>				
b Name of sponsor of entity listed in (a): <u>BLACKROCK INSTITUTIONAL TRUST CO NA</u>				
c EIN-PN <u>94-3330725-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>1096488774</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>BLACKROCK RUSSELL 2500 GROWTH FUND</u>				
b Name of sponsor of entity listed in (a): <u>BLACKROCK INSTITUTIONAL TRUST CO NA</u>				
c EIN-PN <u>87-4773586-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>272463886</u>		

a Name of MTIA, CCT, PSA, or 103-12 IE: HARDING LOEVNER INTERNATIONAL FUND		
b Name of sponsor of entity listed in (a): HARDING LOEVNER		
c EIN-PN 27-6075499-003	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 147229807
a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD EXTENDED MARKET INDEX		
b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST CO		
c EIN-PN 81-6324211-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 329573540
a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD INSTITUTIONAL 500 INDEX PL		
b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST CO		
c EIN-PN 81-6327546-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1219761251
a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TARGET RETMNT 2020 FUND		
b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST CO		
c EIN-PN 47-6935530-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 279235706
a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TARGET RETMNT 2025 FUND		
b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST CO		
c EIN-PN 47-6938034-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 752931715
a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TARGET RETMNT 2030 FUND		
b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST CO		
c EIN-PN 47-6938065-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 515906480
a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TARGET RETMNT 2035 FUND		
b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST CO		
c EIN-PN 47-6941311-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 530632063
a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TARGET RETMNT 2040 FUND		
b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST CO		
c EIN-PN 47-6941351-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 274829390
a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TARGET RETMNT 2045 FUND		
b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST CO		
c EIN-PN 47-6944355-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 424548163
a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TARGET RETMNT 2050 FUND		
b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST CO		
c EIN-PN 47-6944390-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 191754890

a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TARGET RETMNT 2055 FUND

b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST CO

c EIN-PN 47-6948719-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 156019242
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a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TARGET RETMNT 2060 FUND

b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST CO

c EIN-PN 47-6948754-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 68752377
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a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TARGET RETMNT 2065 FUND

b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST CO

c EIN-PN 82-6200492-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 29416988
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a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TARGET RETMNT 2070 FUND

b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST CO

c EIN-PN 88-6098744-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 2957383
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a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TARGET RET INCOME FUND

b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST CO

c EIN-PN 47-6930815-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 240674676
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a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TOTAL BOND MKT INDEX FUND

b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST CO

c EIN-PN 81-6321044-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 230236816
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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)
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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)
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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)
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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)
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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
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plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 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 BAE SYSTEMS EMPLOYEES' SAVINGS AND INVESTMENT PLAN		B Three-digit plan number (PN) ► 003
C Plan sponsor's name as shown on line 2a of Form 5500 BAE SYSTEMS, INC.		D Employer Identification Number (EIN) 22-3537950

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)	1828439	0
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	4275249	3408843
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	26499485	41856465
(2) U.S. Government securities	1c(2)	144748017	126649373
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	127723373	94140669
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	455370805	484095833
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)	69561429	72921775
(9) Value of interest in common/collective trusts	1c(9)	5923274261	7297820225
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	710221647	520762041
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	769484538	764632101

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	8232987243	9406287325
Liabilities			
g Benefit claims payable	1g	1504979	10279390
h Operating payables	1h	6823655	777510
i Acquisition indebtedness	1i		
j Other liabilities	1j		
k Total liabilities (add all amounts in lines 1g through 1j)	1k	8328634	11056900
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	8224658609	9395230425

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)	174654064	
(B) Participants	2a(1)(B)	330588884	
(C) Others (including rollovers)	2a(1)(C)	42291605	
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B), (C), and line 2a(2)	2a(3)		547534553
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	-4022	
(B) U.S. Government securities	2b(1)(B)	4934531	
(C) Corporate debt instruments	2b(1)(C)	6001991	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	992482	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		11924982
(2) Dividends: (A) Preferred stock	2b(2)(A)	320453	
(B) Common stock	2b(2)(B)	9505858	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	17000603	
(D) Total dividends. Add lines 2b(2)(A) , (B), and (C)	2b(2)(D)		26826914
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	335434575	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	317104954	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		18329621
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	1282718715	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts.....	2b(6)		113799322
(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)		14872864
c Other income	2c		9449297
d Total income. Add all income amounts in column (b) and enter total	2d		2025456268

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	849310219	
(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)		849310219
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees.....	2i(2)	83877	
(3) Recordkeeping fees.....	2i(3)	695440	
(4) IQPA audit fees.....	2i(4)	119053	
(5) Investment advisory and investment management fees	2i(5)	4018532	
(6) Bank or trust company trustee/custodial fees	2i(6)		
(7) Actuarial fees	2i(7)	585	
(8) Legal fees	2i(8)	454654	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)	201904	
(11) Other expenses	2i(11)	188	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		5574233
j Total expenses. Add all expense amounts in column (b) and enter total	2j		854884452

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		1170571816
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

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

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

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

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

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

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

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

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

Part IV Compliance Questions

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

During the plan year:

	Yes	No	Amount
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.)		☒	
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.)		☒	
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.)		☒	
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.)		☒	
e Was this plan covered by a fidelity bond?	☒		50000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		☒	
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?		☒	
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?		☒	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	☒		
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.)		☒	
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		☒	
l Has the plan failed to provide any benefit when due under the plan?		☒	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)		☒	
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.			

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

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

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

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

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

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 BAE SYSTEMS EMPLOYEES' SAVINGS AND INVESTMENT PLAN				B Three-digit plan number (PN) ▶	003
C Plan sponsor's name as shown on line 2a of Form 5500 BAE SYSTEMS, INC.				D Employer Identification Number (EIN) 22-3537950	
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): 04-3581074					
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	
Part II Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)					
4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ☐ Yes ☐ No ☐ N/A					
If the plan is a defined benefit plan, go to line 8.					
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____					
If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.					
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived).....				6a	
b Enter the amount contributed by the employer to the plan for this plan year.....				6b	
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount)				6c	
If you completed line 6c, skip lines 8 and 9.					
7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ☐ Yes ☐ No ☐ N/A					
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ☐ Yes ☐ No ☐ N/A					
Part III Amendments					
9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box. ☐ Increase ☐ Decrease ☐ Both ☐ No					
Part IV ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.					
10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?..... ☐ Yes ☐ No					
11 a Does the ESOP hold any preferred stock? ☐ Yes ☐ No					
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ☐ Yes ☐ No					
12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ☐ Yes ☐ No					
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.				Schedule R (Form 5500) 2023 v. 230707	

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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)

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)

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)

14a**14b****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

b The corresponding number for the second preceding plan year

15a**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

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

16a**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 ____/____/____ (MM/DD/YYYY) and the Opinion Letter serial number _____.

BAE Systems Employees' Savings and Investment Plan

Employer ID No: 22-3537950

Plan No: 003

Financial Statements as of December 31, 2023 and 2022,
and for the Year Ended December 31, 2023 and
Supplemental Schedule as of December 31, 2023, and
Independent Auditor's Report

BAE SYSTEMS EMPLOYEES' SAVINGS AND INVESTMENT PLAN

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Form 5500, Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) as of December 31, 2023	18–45
NOTE: All other schedules required by Section 2520.103-10 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 have been omitted because they are not applicable.	

INDEPENDENT AUDITOR'S REPORT

BAE Systems Administrative Committee of the
BAE Systems Employees' Savings and Investment Plan:

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

We have performed audits of the financial statements of BAE Systems Employees' Savings and Investment Plan (the "Plan"), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), as permitted by ERISA Section 103(a)(3)(C) (ERISA Section 103(a)(3)(C) audit). The financial statements comprise the statements of net assets available for benefits as of December 31, 2023 and 2022, and the related statement of changes in net assets available for benefits for the year ended December 31, 2023, and the related notes to the financial statements.

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

Management has obtained certifications from qualified institutions as of December 31, 2023 and 2022, and for the year ended December 31, 2023, stating that the certified investment information, as described in Note 3 to the financial statements, is complete and accurate.

Opinion

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

- The amounts and disclosures in the accompanying financial statements, other than those agreed to or derived from the certified investment information, are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America.
- The information in the accompanying financial statements related to assets held by and certified to by qualified institutions agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

Basis for Opinion

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

Responsibilities of Management for the Financial Statements

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

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

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

Auditor's Responsibilities for the Audit of the Financial Statements

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

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.

- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for a reasonable period of time.

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

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

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

Other Matter—Supplemental Schedule Required by ERISA

The supplemental schedule of Schedule H, Part IV, line 4(i)—Schedule of Assets (Held at End of Year) as of December 31, 2023 is presented for purposes of additional analysis and is not a required part of the financial statements but is supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information included in the supplemental schedule, other than that agreed to or derived from the certified investment information, has been subjected to 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 GAAS. For information included in the supplemental schedule that agreed to or is derived from the certified investment information, we compared such information to the related certified investment information.

In forming our opinion on the supplemental schedule, we evaluated whether the supplemental schedule, other than the information agreed to or derived from the certified investment information, including its form and content, is presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

In our opinion:

- The form and content of the supplemental schedule, other than the information in the supplemental schedule that agreed to or is derived from the certified investment information, is presented, in all material respects, in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.
- The information in the supplemental schedule related to assets held by and certified to by qualified institutions agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

Deloitte + Touche LLP

August 14, 2024

BAE SYSTEMS EMPLOYEES' SAVINGS AND INVESTMENT PLAN

STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS AS OF DECEMBER 31, 2023 AND 2022

	2023	2022
ASSETS:		
Investments—at fair value	\$8,385,688,385	\$7,109,411,659
Investments—at contract value	<u>944,268,323</u>	<u>1,047,910,467</u>
Total investments	<u>9,329,956,708</u>	<u>8,157,322,126</u>
Receivables:		
Employer contributions	-	1,828,439
Notes receivable from participants	72,921,775	69,561,429
Receivable for securities sold	89,809	579,045
Accrued income	<u>3,319,033</u>	<u>3,696,204</u>
Total receivables	<u>76,330,617</u>	<u>75,665,117</u>
Total assets	<u>9,406,287,325</u>	<u>8,232,987,243</u>
LIABILITIES:		
Payable for securities purchased	17,000	5,123,541
Accrued expenses	<u>760,510</u>	<u>1,700,114</u>
Total liabilities	<u>777,510</u>	<u>6,823,655</u>
NET ASSETS AVAILABLE FOR BENEFITS	<u>\$9,405,509,815</u>	<u>\$8,226,163,588</u>

See accompanying notes to financial statements.

BAE SYSTEMS EMPLOYEES' SAVINGS AND INVESTMENT PLAN

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

ADDITIONS—

Investment income:

Interest and dividends	\$ 79,304,982
Net appreciation of investments	<u>1,398,616,733</u>

Total investment income	<u>1,477,921,715</u>
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CONTRIBUTIONS:

Employer contributions	174,654,064
Employee contributions	330,588,884
Rollovers	<u>42,291,605</u>

Total contributions	<u>547,534,553</u>
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Total additions	<u>2,025,456,268</u>
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DEDUCTIONS:

Benefits paid to participants	840,535,808
Administrative expenses	<u>5,574,233</u>

Total deductions	<u>846,110,041</u>
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Net increase	1,179,346,227
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NET ASSETS AVAILABLE FOR BENEFITS—Beginning of year	<u>8,226,163,588</u>
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NET ASSETS AVAILABLE FOR BENEFITS—End of year	<u>\$9,405,509,815</u>
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See accompanying notes to financial statements.

BAE SYSTEMS EMPLOYEES' SAVINGS AND INVESTMENT PLAN

NOTES TO FINANCIAL STATEMENTS

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

1. PLAN DESCRIPTION

The following description of the BAE Systems Employees' Savings and Investment Plan (the "Plan") provides only general information. Participants should refer to the Plan document for a more complete description of the Plan's provisions, as the Plan document shall govern.

General—The Plan is a defined contribution plan covering eligible employees of BAE Systems, Inc. and certain adopting affiliates (collectively the "Employer"). The trustee is Northern Trust Company (the "Trustee"). The Plan's recordkeeper was Alight Solutions through September 29, 2023 and Empower Retirement, LLC thereafter. Delaware Charter Guarantee & Trust Company, conducting business as Principal Trust Company, and SEI (collectively, "Custodians") are the custodians of the stable value separate account as of December 31, 2023. Principal Bank provides sub-custody services for the stable value separate account on behalf of the Principal Trust Company. Principal Bank and Wells Fargo Bank, N.A. (Wells Fargo) were the custodians of the stable value separate account as of December 31, 2022. During May 2023, Wells Fargo ceased custodial services and transitioned their portion of the account to SEI. Reliance was the custodian of the Self Directed Brokerage Account (SDBA) through September 29, 2023 and Pershing thereafter. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA), as amended.

Effective January 1, 2023, employees who were hired, rehired, or transferred into the Fort Wayne IAM #70 and IUE #901 unions are eligible for a non-elective employer contribution ranging from 6% to 17% depending on age and other criteria.

Effective January 1, 2023, non-union I&S sector employees in Employee Class STH who were (1) hired, rehired, or transferred in on or after December 31, 2016 or (2) hired, rehired, or transferred in before December 31, 2016 and employed on 12/30/2016 are eligible for match contributions of 100% of the first 6% of plan compensation.

Eligibility—Employees become eligible to participate in the Plan upon their date of hire. The Plan includes an automatic enrollment provision where newly eligible employees are automatically enrolled into the Plan unless the employee affirmatively elects not to participate in the Plan. The automatic enrollment provision is not applicable to collectively bargained employees unless otherwise specified in the Plan document. Automatically enrolled participants have their deferral rate set at various rates of eligible compensation with an annual auto-escalation.

Contributions—Each participant may elect to make before-tax contributions, Roth contributions, after-tax contributions, or a combination thereof for each plan year in whole percentages of 1% up to 50% of Plan compensation. Participant who has attained age 50 before the close of the Plan year shall be eligible to make catch-up contributions under the Plan. Contributions are subject to limitations imposed by the Internal Revenue Code (the "Code").

The Employer generally contributes between 50% and 100% of the first 6% of Plan compensation that a participant contributes, although the actual level of any such matching contributions is determined by the Plan document. Eligibility for other employer contributions is determined in accordance with

applicable plan provisions. Matching contributions, qualified nonelective contributions and other employer contributions (each or collectively referred to as “Employer contributions”) are invested as directed by the participant.

Participants can roll over amounts representing distributions from other qualified retirement plans. Since the inception of the Plan, there have been various instances in which legacy plans have been approved for merger into this Plan. All of the legacy plans that have merged into this Plan have been incorporated into the Plan document via supplements.

Participant Accounts—Individual accounts are maintained for each participant of the Plan. Each participant’s account is credited with the participant’s contribution, Employer contributions, and Plan earnings or losses. Participant accounts are also charged with any withdrawals and any applicable administrative expenses. The benefit to which a participant is entitled is the vested amount under the participant’s account.

Vesting—Participants are vested immediately in their contributions plus actual earnings thereon. A participant generally becomes 100% vested in the Employer contributions immediately. However, some participants vest in Employer contributions upon completion of up to five years of service depending on the particular plan provisions that applies to the participant.

Investments—Participants may direct the investment of their contributions and/or account balances into various investment options offered by the Plan and may change investments and transfer amounts between funds daily. In addition to a short-term investment fund, mutual funds, and common collective trusts, the Plan offers investment options in two separately managed accounts: Dodge & Cox Stock Fund and Dodge & Cox Income Fund.

The Plan owns 100% of the underlying assets of the separately managed accounts which include short-term investment funds, equity securities, US and foreign government securities, corporate bonds and asset-backed securities. The Plan also offers an investment option in the BAE Systems Employees’ Savings and Investment Plan Stable Value Separate Account (“stable value separate account”). The Plan owns 100% of the underlying assets of the stable value separate account, which includes synthetic guaranteed investment contracts (GICs) and a common collective trust. See Note 4 and Note 5, respectively, for further information on the underlying assets in the separately managed accounts and the stable value separate account.

Plan participants may also elect to direct investments through a self-directed brokerage account.

Forfeitures—If the participant withdraws from the Plan due to termination of employment, the non-vested portion of the Employer’s contribution is forfeited and is used to reduce future Employer contributions. At December 31, 2023 and 2022, forfeited non-vested accounts totaled \$248,229 and \$729,159, respectively. For the year ended December 31, 2023, forfeited non-vested accounts of \$1,226,221 were used to offset Employer contributions. If the participant resumes employment prior to incurring five consecutive one-year breaks in service, the forfeited amount will be restored to the participant.

Payment of Benefits—The Plan provides for distributions to participants upon the attainment of age 59½, termination of employment for any reason, including death or disability, or in the event of financial hardship. Otherwise, distributions will start on the participant’s mandatory commencement

date. Distributions to participants can be made in a lump-sum payment or periodic installments. Participants may roll over their account balances to individual retirement accounts or another employer's qualified retirement plan.

Notes Receivable from Participants—Participants may borrow from their Plan account. The minimum permissible loan amount is \$1,000 and the maximum is the lesser of \$50,000 or 50% of their vested account balance as of the effective date of the loan. Loans are to be repaid over a period not to exceed five years unless the loan is used to purchase the participant's principal residence, in which case the repayment period may exceed five years. Repayments are made through payroll deductions for active employees and other forms of payment for former employees or employees on a leave of absence. Loans are secured by the balance in the participant's account. The interest rates range from 3.25% to 10.5% as of December 31, 2023 and from 3.25% to 12.5% as of December 31, 2022.

Administrative Expenses—Administrative expenses may be paid by the Employer or the Plan.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting—The accompanying financial statements have been prepared on the accrual basis of accounting in accordance with US generally accepted accounting principles (US GAAP).

Use of Estimates—The preparation of financial statements in conformity with US GAAP requires management to make estimates that affect the amounts reported in the financial statements and accompanying notes and supplemental schedule. Actual results could differ from those estimates.

Risks and Uncertainties—The Plan provides for investments in various investment securities, which, in general, are exposed to various risks such as interest rate, credit, and overall market volatility risks. Market risks include global events, such as pandemic or international conflict, which could impact the value of investment securities. Due to the level of risk associated with certain investment securities, it is reasonably possible that changes in the values of investment securities will occur in the near term and that those changes could materially affect the amounts reported in the statements of net assets available for benefits and participant balances.

Investment Valuation and Income Recognition—Investments held by the Plan are stated at fair value, except for the synthetic GICs, which are reported at contract value (see Note 5). Fair value is defined as 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 Plan's Investment Committee and Administrative Committee determine the Plan's valuation policies utilizing information provided by the Trustee, Custodians, investment advisors and independent brokers. See Note 4 for further discussion of fair value measurements.

Purchases and sales of securities are recorded on a trade-date basis. Trades that occur on or before December 31 but settle after December 31, are reflected as a receivable/payable as of the year-end.

Interest income is recorded as earned on the accrual basis. Dividends are recorded on the ex-dividend date. Net appreciation/depreciation includes the Plan's gains and losses on investments bought and sold as well as held during the year.

Contributions—Employee contributions, employer matching contributions, and other employer contributions are recorded when withheld. Qualified nonelective contributions are recorded when paid.

Administrative Expenses—Administrative expenses of the Plan are paid by the Plan or the Plan sponsor, as provided in the Plan document. Participants pay administrative costs for loans, distributions and qualified domestic relation orders. The Plan Sponsor pays the recordkeeping fees for active participants.

All investment management and transaction fees directly related to the Plan investments are paid by the Plan. Management fees and operating expenses charged to the Plan for investments are deducted from income earned on a daily basis and are not separately reflected. Consequently, investment management fees and operating expenses are reflected as a reduction of investment return for such investments.

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

Payment of Benefits—Benefits are recorded when paid. Amounts allocated to accounts of participants who have elected to withdrawal funds from the Plan but have not yet been paid were \$10,279,390 and \$1,504,979 at December 31, 2023 and 2022, respectively.

3. CERTIFIED INVESTMENT INFORMATION BY THE TRUSTEE AND A CUSTODIAN

The following is a summary of the information regarding the Plan as of December 31, 2023 and 2022 and for the year ended December 31, 2023, included in the Plan's financial statements and supplemental schedule that were prepared by or derived from information prepared by the Trustee and Principal Bank and furnished to the Employer. The Employer has obtained certifications from the Trustee and Principal Bank that such information is complete and accurate.

	December 31,	
	2023	2022
Statements of Net Assets Available for Benefits		
Investments—at fair value	\$8,030,917,530	\$6,802,368,590
Investments—at contract value	392,466,630	427,586,695
Notes receivable from participants	72,921,775	69,561,429
Receivable for securities sold	89,809	579,045
Accrued income	3,319,034	3,696,204
Payables for securities purchased	17,000	5,123,541
Statement of Changes in Net Assets Available for Benefits		
Interest and dividends	\$ 42,306,749	\$ -
Net appreciation of investments	1,362,834,835	-

Supplemental schedule: All investment balances and information included in the supplemental schedule of assets (held at end of year) except for the SDBA and portions of the stable value separate account.

A portion of the stable value separate account is not certified. The amounts not certified include \$36,817,223 and \$40,540,998 of common collective trust measured at fair value as of December 31, 2023 and 2022, respectively, and \$551,801,693 and \$620,323,772 of investments measured at contract value as of December 31, 2023 and 2022, respectively, and \$27,659,378 of associated interest income for the year ended December 31, 2023.

The SDBA is not certified. The amounts not certified include \$317,953,632, and \$266,502,071 of investments at fair value as of December 31, 2023 and 2022, respectively, and \$9,338,855 of associated interest and dividends, and \$35,781,898 of associated net appreciation of investments, both for the year ended December 31, 2023.

Notes 4 and 5: All investment balances and investment information, except for the SDBA, stable value separate account common collective trust, and the level and classification of investments in Note 4, Fair Value Measurements.

4. FAIR VALUE MEASUREMENTS

The Financial Accounting Standards Board (FASB) Accounting Standards Codification (ASC) 820, *Fair Value Measurements*, provides the framework for measuring fair value. That framework provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). Valuation techniques used need to maximize the use of observable inputs and minimize the use of unobservable inputs. The three levels of the fair value hierarchy under FASB ASC 820 are described as follows:

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

Level 2—Inputs to the valuation methodology include:

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

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

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

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

The following is a description of the valuation methodologies used for assets and liabilities measured at fair value.

Short-term Investment Funds—The funds are common collective trusts. Fair value is determined as the net asset value of units of the funds. The net asset value per share is determined and published and is the basis for current transactions. The funds' primary objective is to operate with a stable net asset value ("NAV") of \$1.00.

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

Common Collective Trusts (CCTs)—Fair value is determined as the net asset value of units of a bank collective trust. The net asset value per share is determined and published and is the basis for current transactions.

Equity Securities—Consists of American Depositary Receipts and common stocks. Valued at the closing price reported on the active market on which the individual securities are traded.

US and Foreign Government Securities, Corporate Bonds—Valued using pricing models maximizing the use of observable inputs for similar securities. This includes basing value on yields currently available on comparable securities of issuers with similar credit ratings. When quoted prices are not available for identical or similar bonds, the bond is valued under a discounted cash flows approach that maximizes observable inputs, such as current yields of similar instruments, but includes adjustments for certain risks that may not be observable, such as credit and liquidity risks or a broker quote, if available.

Asset Backed Securities—Consists of collateralized mortgage obligations (CMOs) and mortgage backed securities (MBSs). Valued using quoted prices for identical or similar instruments, model- derived valuations or third-party pricing services. The third-party pricing services use, for example, recent broker-dealer quotations or model-based pricing methods that use significant observable inputs such as relevant yield curves, credit information of the underlying security, prepayment projections, cash flows and other security characteristics, to determine fair value as of the last trading day of the year.

Self-directed Brokerage Account—This account consists of investments in a money market fund, common stocks and mutual funds. The fair value measurement level within the fair value hierarchy is based on the account's underlying securities.

Separately Managed Accounts—This is a portfolio of short-term investment funds and individual securities, such as stocks or bonds, that is managed on the participant's behalf. Unlike a mutual fund or exchange-traded fund, the plan directly owns the individual securities instead of pooling its assets with other investors. The individual assets of a separately managed account/fund are held in the name of the Plan (the Plan owns the underlying securities) and are considered separately as individual investments for accounting, auditing and financial statement reporting purposes.

Stable Value Separate Account—The Plan provides participants a self-managed stable value investment option. The stable value separate account is composed of fully benefit-responsive synthetic GICs and a bank common collective trust. The synthetic GICs within the stable value separate account are valued at contract value (see Note (5)) and the fair value of the common collective trust, as included below, is determined as the net asset value of units, which is published and the basis for current transactions.

The following table sets forth by level, within the fair value hierarchy, the Plan's assets carried at fair value as of December 31, 2023.

Assets at Fair Value as of December 31, 2023				
	Level 1	Level 2	Level 3	Total
Short-term investment funds	\$ -	\$ 23,538,332	\$ -	\$ 23,538,332
Mutual funds	520,762,041	-	-	520,762,041
Common collective trusts	-	6,763,413,147	-	6,763,413,147
Stable value separate account common collective trust	-	36,817,224	-	36,817,224
Separately managed accounts:				
Short-term investment funds	-	18,318,134	-	18,318,134
Equity securities	484,095,833	-	-	484,095,833
US and foreign government securities	-	33,489,179	-	33,489,179
Asset-backed securities	-	93,160,194	-	93,160,194
Corporate bonds	-	94,140,669	-	94,140,669
Self directed brokerage account	<u>317,953,632</u>	<u>-</u>	<u>-</u>	<u>317,953,632</u>
Total investments at fair value	<u>\$ 1,322,811,506</u>	<u>\$ 7,062,876,879</u>	<u>\$ -</u>	<u>\$ 8,385,688,385</u>

The following table sets forth by level, within the fair value hierarchy, the Plan's assets carried at fair value as of December 31, 2022.

Assets at Fair Value as of December 31, 2022				
	Level 1	Level 2	Level 3	Total
Short-term investment fund	\$ -	\$ 9,033,039	\$ -	\$ 9,033,039
Mutual funds	710,221,647	-	-	710,221,647
Common collective trusts	-	5,337,805,262	-	5,337,805,262
Stable value separate account common collective trust	-	40,540,998	-	40,540,998
Separately managed accounts:				
Short-term investment fund	-	17,466,446	-	17,466,446
Equity securities	455,370,806	-	-	455,370,806
US and foreign government securities	-	37,467,016	-	37,467,016
Asset-backed securities	-	107,281,001	-	107,281,001
Corporate bonds	-	127,723,373	-	127,723,373
Self directed brokerage account	<u>266,502,071</u>	<u>-</u>	<u>-</u>	<u>266,502,071</u>
Total investments at fair value	<u>\$ 1,432,094,524</u>	<u>\$ 5,677,317,135</u>	<u>\$ -</u>	<u>\$ 7,109,411,659</u>

5. SYNTHETIC GUARANTEED INVESTMENT CONTRACTS

The Plan has a stable value separate account that holds synthetic GICs. The fully benefit-responsive synthetic GICs of \$944,268,323 and \$1,047,910,467 at December 31, 2023 and 2022, respectively, underlying the stable value separate account, simulate the performance of guaranteed investment contracts and are reported at contract value. Contract value represents contributions made to the account, plus earnings, less participant withdrawals. The Plan owns the underlying assets of the synthetic GICs. The underlying assets of the synthetic GICs include a portfolio of bonds, other fixed

income securities, and a fixed income collective trust and an investment contract issued by an insurance company or other financial institution, designed to provide a contract value “wrapper” around the fixed income portfolio to guarantee a specific interest rate which is reset quarterly and that cannot be less than zero. The wrapper contract provides that realized and unrealized gains and losses on the underlying fixed income portfolio are not reflected immediately in the net assets of the synthetic GICs, but rather are amortized over the duration of the underlying assets through adjustments to the future interest crediting rate. Primary variables impacting future crediting rates of the synthetic GICs include the current yield, duration, and existing difference between market and contract value of the underlying assets within the wrap contract.

Limitations on the Ability of the Synthetic Guaranteed Investment Contracts to Transact at Contract Value—Certain events may limit the ability of the Plan to transact at contract value or may allow for the termination of the wrapper contract at less than contract value. These events may differ under each contract. Examples of such events include the following:

1. The Plan’s failure to qualify under Section 401(a) of the Code or the failure of the trust to be tax-exempt under Section 501(a) of the Code.
2. Premature termination of the contracts.
3. Plan termination or merger initiated by the Employer.
4. Changes to the Plan’s prohibition on competing investment options.

Bankruptcy of the plan sponsor or other plan sponsor events (for example, divestitures or spinoffs of a subsidiary) that significantly affect the Plan’s normal operations.

No events are probable of occurring that might limit the ability of the Plan to transact at contract value with the contract issuers and that also would limit the ability of the Plan to transact at contract value with the participants.

In addition, certain events allow the issuer to terminate the contracts with the Plan and settle at an amount different from contract value. Those events may be different under each contract. Examples of such events include the following:

1. An uncured violation of the Plan’s investment guidelines.
2. A breach of material obligation under the contract.
3. A material misrepresentation.
4. A material amendment to the agreements without the consent of the issuer.

6. INCOME TAX STATUS

The Plan has received a determination letter from the Internal Revenue Service (IRS) dated January 25, 2017 stating that the Plan is qualified under Section 401(a) of the Code and, therefore, the related trust is exempt from taxation. Subsequent to this determination by the IRS, the Plan was amended.

In December 2016, the IRS began publishing a Required Amendments List for individually designed plans to be amended for each item on the list, as applicable, to retain its tax-exempt status. The Employer believes the Plan and the related trust are currently designed, have been amended, and operated in compliance with the applicable requirements of the Code. Therefore, no provision for income taxes has been included in the Plan’s financial statements.

During 2022, in connection with the 2021 plan year audit, the Company identified an operation failure that occurred from 2013 through 2021 related to participants who terminated employment that did not have contribution elections applied to certain post-termination paychecks. A Voluntary Compliance Program (VCP) filing was filed June 30, 2023 and corrective actions, as prescribed under Employee Plans Compliance Resolution System, was completed. These discrepancies did not have a material cumulative impact on the Plan's net assets available for benefits as of December 31, 2023 and 2022 and changes in net assets available for benefits for the year ended December 31, 2023.

In reliance upon the advice of outside legal counsel, the Employer does not expect these items and their correction to jeopardize the qualification of the Plan and, therefore, continues to believe the Plan will retain its tax-exempt status.

7. PLAN TERMINATION

Although it has not expressed any intent to do so, the Employer has the right to discontinue its contributions to the Plan at any time and to terminate the Plan subject to the provisions of ERISA. In the event of Plan termination, no further contributions will be made to the Plan and those participants who are not already 100% vested in their Employer contributions will become 100%.

8. RECONCILIATION OF FINANCIAL STATEMENTS TO FORM 5500

The following is a reconciliation of net assets available for benefits as reported per the accompanying financial statements as of December 31, 2023 and 2022 and for the year ended December 31, 2023 to the Plan's Form 5500:

	2023	2022
Net assets available for benefits per the financial statements	\$ 9,405,509,815	\$ 8,226,163,588
Amounts allocated to withdrawing participants	<u>(10,279,390)</u>	<u>(1,504,979)</u>
Net assets available for benefits per Form 5500	<u>\$ 9,395,230,425</u>	<u>\$ 8,224,658,609</u>

The following is a reconciliation of the benefits paid to participants per the financial statements for the year ended December 31, 2023 to the Plan's Form 5500:

Benefits paid to participants as reported in the financial statements	\$ 840,535,808
Less amounts allocated to withdrawing participants at December 31, 2022	(1,504,979)
Plus amounts allocated to withdrawing participants at December 31, 2023	<u>10,279,390</u>
Benefits paid to participants as reported in the Form 5500	<u>\$ 849,310,219</u>

Amounts allocated to withdrawing participants are recorded on Form 5500 for benefit payments that have been processed and approved for payment prior to year-end, but not yet paid as of that date.

9. PARTIES-IN-INTEREST TRANSACTIONS

There were no plan assets managed by Northern Trust Company, as Trustee, during 2023 and 2022. All 2023 trustee fees were paid directly to Northern Trust Company, the Trustee, by the Employer. The Plan paid \$124,990 in bank fees to Northern Trust Company during 2023.

In addition, the Plan issues loans to participants, which qualify as permitted party-in-interest transactions. Such loans are secured by the vested balances in the participants' accounts. As of December 31, 2023 and 2022, loans to participants amount to \$72,921,775 and \$69,561,429, respectively.

Certain administrative revenues are not passed through the unallocated account but are credited back to the participants directly. The amounts credited back to participants were \$263,839 in 2023 and \$277,486 in 2022. Therefore, the Plan held no undistributed administrative revenue as of December 31, 2023 and 2022, respectively.

The stable value separate account is a customized separately managed account managed by Galliard Capital Management, Inc. (Galliard). As described in Note 1, Principal Bank, Wells Fargo and SEI are the custodians of the stable value separate account. Therefore, transactions with Galliard, Principal Bank, Wells Fargo and SEI qualify as party-in-interest transactions. The stable value separate account totaled \$981,085,547 and \$1,088,449,704 as of December 31, 2023 and 2022, respectively. Fees paid by the Plan to Galliard for investment management services totaled \$719,468 for 2023 and are included as reduction of the return on the underlying investments of the account.

During 2023, the Plan offered investment options in two separately managed accounts: Dodge & Cox Income Fund and Dodge & Cox Stock Fund. Transactions with the separately managed account fund managers qualify as parties-in-interest transactions. As of December 31, 2023, these accounts totaled \$228,075,634 and \$495,128,374, respectively. As of December 31, 2022, there were three separately managed accounts: Dodge & Cox Income Fund, Dodge & Cox Stock Fund and TimesSquare Capital Management Stock Fund (TimesSquare) totaling \$281,968,634, \$463,340,008 and \$0 respectively. TimesSquare was divested during 2022.

During 2023, investment management fees paid by the Plan to Dodge & Cox Income Fund and Dodge & Cox Stock Fund were \$444,157 and \$1,935,862, respectively. Fees paid for investment management services were included as a reduction of the return earned on the underlying investments of each account.

10. SUBSEQUENT EVENTS

The Plan has evaluated subsequent events through August 14, 2024, the date the financial statements were available to be issued.

Effective January 1, 2024, employees who were hired or transferred into union IBEW Local #1974 in Cedar Rapids before May 4, 2018 and became BAE Systems employees via acquisition in 2020 are eligible for a non-elective Employer contribution ranging from 1.5% to 6% depending on age.

Effective January 1, 2024, employees who were hired, rehired, or transferred into union GMP #280 in Anniston before January 1, 2015 and remained in the union are eligible for a non-elective Employer contribution of 4.5%.

On February 16, 2024, BAE Systems completed the acquisition of Ball Aerospace, a subsidiary of Ball Corporation. Employees joining BAE Systems through the acquisition are eligible to participate in the Plan as soon as administratively possible.

* * * * *

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
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Part I Annual Report Identification Information	
For calendar plan year 2023 or fiscal plan year beginning <u>01/01/2023</u> and ending <u>12/31/2023</u>	
A This return/report is for: ☐ a multiemployer plan ☒ a single-employer plan B This return/report is: ☐ the first return/report ☐ an amended return/report C If the plan is a collectively-bargained plan, check here. ☐ D Check box if filing under: ☒ Form 5558 ☐ automatic extension ☐ special extension (enter description) E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ☐	☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☐ a DFE (specify) _____ ☐ the final return/report ☐ a short plan year return/report (less than 12 months) ☐ the DFVC program

Part II Basic Plan Information—enter all requested information											
1a Name of plan BAE SYSTEMS EMPLOYEES' SAVINGS AND INVESTMENT PLAN 2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) BAE SYSTEMS, INC. 2941 FAIRVIEW PARK DRIVE FALLS CHURCH VA 22042	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="background-color: #cccccc;">1b Three-digit plan number (PN)</td> <td>003</td> </tr> <tr> <td style="background-color: #cccccc;">1c Effective date of plan</td> <td>01/01/1987</td> </tr> <tr> <td style="background-color: #cccccc;">2b Employer Identification Number (EIN)</td> <td>22-3537950</td> </tr> <tr> <td style="background-color: #cccccc;">2c Plan Sponsor's telephone number</td> <td>888-900-4223</td> </tr> <tr> <td style="background-color: #cccccc;">2d Business code (see instructions)</td> <td>336410</td> </tr> </table>	1b Three-digit plan number (PN)	003	1c Effective date of plan	01/01/1987	2b Employer Identification Number (EIN)	22-3537950	2c Plan Sponsor's telephone number	888-900-4223	2d Business code (see instructions)	336410
1b Three-digit plan number (PN)	003										
1c Effective date of plan	01/01/1987										
2b Employer Identification Number (EIN)	22-3537950										
2c Plan Sponsor's telephone number	888-900-4223										
2d Business code (see instructions)	336410										

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

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

SIGN HERE		X	8/27/24	Jodi Coulter
	Signature of plan administrator		Date	Enter name of individual signing as plan administrator
SIGN HERE		X	8/27/24	Jodi Coulter
	Signature of employer/plan sponsor		Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE				
	Signature of DFE		Date	Enter name of individual signing as DFE

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

Form 5500 (2023)
v. 2300728

3a Plan administrator's name and address ☐ Same as Plan Sponsor

BAE SYSTEMS ADMINISTRATIVE COMMITTEE

2941 FAIRVIEW PARK DRIVE

FALLS CHURCH

VA

22042

3b Administrator's EIN

52-2267705

3c Administrator's telephone number

571-461-6088

4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:**4b** EIN**4d** PN**a** Sponsor's name**c** Plan Name**5** Total number of participants at the beginning of the plan year**5**

49,546

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)**

31,681

a(2) Total number of active participants at the end of the plan year**6a(2)**

32,246

b Retired or separated participants receiving benefits**6b**

1,627

c Other retired or separated participants entitled to future benefits**6c**

19,167

d Subtotal. Add lines 6a(2), 6b, and 6c**6d**

53,040

e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits**6e**

697

f Total. Add lines 6d and 6e**6f**

53,737

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)**

48,359

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)**

52,251

h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested**6h**

520

7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)**7****8a** If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:

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

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:**9a** Plan funding arrangement (check all that apply)

- (1) ☐ Insurance
- (2) ☐ Code section 412(e)(3) insurance contracts
- (3) ☒ Trust
- (4) ☐ General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

- (1) ☐ Insurance
- (2) ☐ Code section 412(e)(3) insurance contracts
- (3) ☒ Trust
- (4) ☐ General assets of the sponsor

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

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

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2023 Form M-1 annual report. If the plan was not required to file the 2023 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

BAE SYSTEMS EMPLOYEES' SAVINGS AND INVESTMENT PLAN

EIN 22-3537950

PLAN NO. 003

SCHEDULE H, LINE 4(i)—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

DECEMBER 31, 2023

Identity Of Issuer, Borrower, Lessor, or Similar Party	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Current Value
SHORT-TERM INVESTMENT FUNDS:		
^ Coltv short term investment fund	12(b)(1) Fee Account	\$ 4,776,755
^ Coltv short term investment fund	Clearing Account	730,526
^ Coltv short term investment fund	Clearing Account	17,872,115
^ Coltv short term investment fund	Transition Management Account	56
^ Coltv short term investment fund	Vanguard Money Market Cash Reserves	158,880
Total short-term investment funds		23,538,332
MUTUAL FUNDS AND COMMON COLLECTIVE TRUSTS:		
^ Blackrock	Blackrock Russell 1000 Growth Fund	1,096,488,774
^ Blackrock	Blackrock Russell 2500 Growth Fund	272,463,886
^ Harding Loevner	Harding Loevner International Fund	147,229,807
^ The Vanguard Group	Vanguard Developed Market Index	248,209,850
^ The Vanguard Group	Vanguard Emerging Market Index	94,013,924
^ The Vanguard Group	Vanguard Extended Market Index	329,573,540
^ The Vanguard Group	Vanguard Institutional 500 Index Plus Fund	1,219,761,251
^ The Vanguard Group	Vanguard Target Retirement 2020 Fund	279,235,706
^ The Vanguard Group	Vanguard Target Retirement 2025 Fund	752,931,715
^ The Vanguard Group	Vanguard Target Retirement 2030 Fund	515,906,480
^ The Vanguard Group	Vanguard Target Retirement 2035 Fund	530,632,063
^ The Vanguard Group	Vanguard Target Retirement 2040 Fund	274,829,390
^ The Vanguard Group	Vanguard Target Retirement 2045 Fund	424,548,163
^ The Vanguard Group	Vanguard Target Retirement 2050 Fund	191,754,891
^ The Vanguard Group	Vanguard Target Retirement 2055 Fund	156,019,242
^ The Vanguard Group	Vanguard Target Retirement 2060 Fund	68,752,377
^ The Vanguard Group	Vanguard Target Retirement 2065 Fund	29,416,989
^ The Vanguard Group	Vanguard Target Retirement 2070 Fund	2,957,383
^ The Vanguard Group	Vanguard Target Retirement Income Fund	240,674,676
^ The Vanguard Group	Vanguard Total Bond Market Index Fund	230,236,816
^ Touchtone	Touchtone Sands Capital Emerging Markets Growth Fund	55,516,703
^ Westwood	Westwood Quality Small Mid Cap Fund	123,021,563
Total mutual funds and common collective trusts		7,284,175,188
COMMON STOCK FUNDS:		
Dodge & Cox Stock Fund:		
^ #REORG/DISH ECHOSTAR MERGER ECHOSTAR 0002038474 01-02-2024	Common stock	807,800
^ ADR ANHEUSER BUSCH INBEV SA/NV SPONSOREDADR	Common stock	7,592,850
^ ADR GSK PLC	Common stock	9,339,120
^ ADR HONDA MTR LTD ADR REPRESENTING 1 ORDSHS	Common stock	3,406,282
^ ADR NOVARTIS AG	Common stock	4,705,202
^ ADR ROCHE HLDG LTD SPONSORED ADR ISIN #US771195104	Common stock	4,166,450
^ AEGON LTD AMER REGD CERT	Common stock	2,880,000
^ ALNYLAM PHARMACEUTICALS INC COM	Common stock	2,105,510
^ ALPHABET INC CAP STK USD0.001 CL C	Common stock	12,401,840
^ ALPHABET INC CAPITAL STOCK USD0.001 CL A	Common stock	6,984,500
^ AMAZON COM INC COM	Common stock	8,508,640
^ AVANTOR INC COM	Common stock	4,931,280
^ BAKER HUGHES CO	Common stock	4,956,100
^ BANK NEW YORK MELLON CORP COM STK	Common stock	9,837,450
^ BANK OF AMERICA CORP	Common stock	7,912,450
^ BAXTER INTL INC COM	Common stock	3,400,263
^ BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	Common stock	4,338,900
^ BOOKING HLDGS INC COM	Common stock	6,828,399
^ BRIGHTHOUSE FINL INC COM	Common stock	1,934,438
^ BRISTOL MYERS SQUIBB CO COM	Common stock	2,975,980
^ CAPITAL ONE FINL CORP COM	Common stock	11,014,080
^ CARRIER GLOBAL CORPORATION COM USD0.01 WI	Common stock	3,044,850
^ CELANESE CORP DEL COM STK	Common stock	3,262,770
^ CHARTER COMMUNICATIONS INC NEW CL A CL A	Common stock	10,105,680
^ CISCO SYSTEMS INC	Common stock	4,193,160
^ COGNIZANT TECH SOLUTIONS CORP CL A	Common stock	5,136,040
^ COHERENT CORP COM	Common stock	2,698,860
^ COMCAST CORP NEW-CL A	Common stock	10,041,650
^ CONOCOPHILLIPS COM	Common stock	4,584,765
^ CVS HEALTH CORP COM	Common stock	8,290,800
^ DOMINION ENERGY INC COM STK NPV	Common stock	3,760,000
^ ELANCO ANIMAL HEALTH INC COM	Common stock	4,246,500
^ FEDEX CORP COM	Common stock	11,130,680

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SCHEDULE H, LINE 4(I)—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

DECEMBER 31, 2023

Identity Of Issuer, Borrower, Lessor, or Similar Party	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Current Value
^ FIDELITY NATL INFORMATION SVCS INC COM STK	Common stock	\$ 7,508,750
^ FISERV INC COM	Common stock	15,343,020
^ FOX CORP CL A CL A	Common stock	2,827,551
^ FOX CORP CL B CL B	Common stock	1,672,825
^ GAP INC COM	Common stock	2,885,580
^ GE AEROSPACE	Common stock	7,402,540
^ GE HEALTHCARE TECHNOLOGIES INC COM	Common stock	4,639,200
^ GILEAD SCIENCES INC	Common stock	9,559,180
^ GOLDMAN SACHS GROUP INC COM	Common stock	7,329,630
^ HALEON PLC ADR	Common stock	3,703,500
^ HEWLETT PACKARD ENTERPRISE CO COM	Common stock	3,311,100
^ HP INC COM	Common stock	3,670,980
^ INCYTE CORP COM	Common stock	3,183,453
^ INTL FLAVORS & FRAGRANCES INC COM	Common stock	3,287,382
^ JOHNSON CTLS INTL PLC COM USD0.01	Common stock	9,020,660
^ JUNIPER NETWORKS INC COM	Common stock	3,685,000
^ LYONDELLBASELL IND N V COM USD0.01 CL 'A'	Common stock	4,944,160
^ MEDTRONIC PLC COMMON STOCK STOCK	Common stock	1,771,170
^ META PLATFORMS INC COM USD0.000006 CL 'A'	Common stock	4,884,648
^ METLIFE INC COM STK USD0.01	Common stock	12,763,090
^ MICROCHIP TECHNOLOGY INC COM	Common stock	4,824,630
^ MICROSOFT CORP COM	Common stock	13,161,400
^ MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	Common stock	3,244,130
^ NEUROCRINE BIOSCIENCES INC COM	Common stock	434,808
^ NEWS CORP COM CL A	Common stock	982,000
^ NORFOLK SOUTHN CORP COM	Common stock	6,973,210
^ OCCIDENTAL PETE CORP WT EXP	Common stock	973,250
^ OCCIDENTAL PETROLEUM CORP	Common stock	16,718,800
^ OTIS WORLDWIDE CORP COM USD0.01 WI	Common stock	1,565,725
^ REGENERON PHARMACEUTICALS INC COM	Common stock	6,455,432
^ RTX CORPORATION COMSTK	Common stock	12,200,300
^ SANOFI SPONSORED ADR	Common stock	14,023,860
^ SCHWAB CHARLES CORP COM NEW	Common stock	19,814,400
^ STATE STR CORP COM	Common stock	5,499,660
^ T-MOBILE US INC COM	Common stock	5,771,880
^ TE CONNECTIVITY LTD	Common stock	5,479,500
^ THE CIGNA GROUP	Common stock	13,624,975
^ TRUIST FINL CORP COM	Common stock	6,350,240
^ UBS GROUP AG COMMON STOCK	Common stock	3,420,630
^ UNITEDHEALTH GROUP INC COM	Common stock	5,685,876
^ V F CORP COM	Common stock	1,974,000
^ WELLS FARGO & CO NEW COM STK	Common stock	19,688,000
^ WILLIAMS CO INC COM	Common stock	4,702,050
^ ZIMMER BIOMET HLDGS INC COM	Common stock	5,610,370
^ Cash and short term investments	Invested cash	11,032,542
		495,128,374
FIXED INCOME FUND:		
Dodge & Cox Income Fund:		
^ FEDERAL HOME LN MTG CORP 3.5% 03-01-2052	Asset-backed securities	1,939,338
^ FEDERAL HOME LN MTG CORP FHLMC #1Q-0479 5.571% 02-01-2038	Asset-backed securities	1,697
^ FEDERAL HOME LN MTG CORP FHLMC #1Q-0557 5.248% 04-01-2038	Asset-backed securities	5,563
^ FEDERAL HOME LN MTG CORP FHLMC #1Q-0558 5.927% 04-01-2038	Asset-backed securities	11,146
^ FEDERAL HOME LN MTG CORP FHLMC #G0-5862 5.5% 07-01-2035	Asset-backed securities	15,908
^ FEDERAL HOME LN MTG CORP POOL #1B1150 6.029% 09-01-2033 BEO	Asset-backed securities	12,041
^ FEDERAL HOME LN MTG CORP POOL #2B1967 5.88% 12-01-2043 BEO	Asset-backed securities	135,426
^ FEDERAL HOME LN MTG CORP POOL #2B3821 5.983% 02-01-2045 BEO	Asset-backed securities	189,873
^ FEDERAL HOME LN MTG CORP POOL #2B5468 6.88% 07-01-2046 BEO	Asset-backed securities	337,718
^ FEDERAL HOME LN MTG CORP POOL #B49885 7.621% 12-01-2045 BEO	Asset-backed securities	72,256
^ FEDERAL HOME LN MTG CORP POOL #8C6022 4.004% DUE 01-01-2053	Asset-backed securities	5,027,097
^ FEDERAL HOME LN MTG CORP POOL #C91395 4%09-01-2031 BEO	Asset-backed securities	100,337
^ FEDERAL HOME LN MTG CORP POOL #D98482 4.5% 12-01-2030 BEO	Asset-backed securities	325,843
^ FEDERAL HOME LN MTG CORP POOL #G01665 5.5% 03-01-2034 BEO	Asset-backed securities	25,972
^ FEDERAL HOME LN MTG CORP POOL #G01749 5.5% 01-01-2035 BEO	Asset-backed securities	11,793
^ FEDERAL HOME LN MTG CORP POOL #G04378 6.5% 03-01-2038 BEO	Asset-backed securities	16,408
^ FEDERAL HOME LN MTG CORP POOL #G06238 6%01-01-2038 BEO	Asset-backed securities	14,532
^ FEDERAL HOME LN MTG CORP POOL #G06875 5.5% 12-01-2038 BEO	Asset-backed securities	106,799
^ FEDERAL HOME LN MTG CORP POOL #G07598 4.5% 11-01-2043 BEO	Asset-backed securities	258,741
^ FEDERAL HOME LN MTG CORP POOL #G13884 4.5% 06-01-2025 BEO	Asset-backed securities	11,021
^ FEDERAL HOME LN MTG CORP POOL #G30666 4%06-01-2031 BEO	Asset-backed securities	386,977

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Identity Of Issuer, Borrower, Lessor, or Similar Party	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Current Value
^ FEDERAL HOME LN MTG CORP POOL #G60034 4.5% 02-01-2045 BEO	Asset-backed securities	\$ 100,736
^ FEDERAL HOME LN MTG CORP POOL #G61060 4.5% 06-01-2047 BEO	Asset-backed securities	1,136,834
^ FEDERAL HOME LN MTG CORP POOL #SD1581 2.5% DUE 09-01-2052 BEO	Asset-backed securities	2,510,698
^ FEDERAL HOME LN MTG CORP POOL #SD2253 3.5% 12-01-2052	Asset-backed securities	1,800,324
^ FEDERAL HOME LN MTG CORP POOL #SD4139 3.5% 03-01-2053 BEO	Asset-backed securities	1,907,952
^ FEDERAL HOME LN MTG CORP SER 5175 CL CA 2.5% 04-25-2050	Asset-backed securities	3,032,384
^ FEDERAL HOME LN MTG CORP SR 4283 CL EW VAR RT 12-15-2043	Asset-backed securities	569,036
^ FEDERAL HOME LN MTG CORP TRANCHE 00759 DUE 10-25-2033 REG	Asset-backed securities	292,397
^ FEDERAL HOME LOAN BANKS 2.5% 11-01-2050	Asset-backed securities	1,381,732
^ FEDERAL NATL MTG ASSN FNMA # AL2844 6.0% 09-01-2038	Asset-backed securities	23,758
^ FEDERAL NATL MTG ASSN GTD MTG FNMA # AL1043 3.425% 10-01-2038	Asset-backed securities	9,132
^ FEDERAL NATL MTG ASSN GTD MTG FNMA # AL6720 4% 06-01-2034	Asset-backed securities	1,471,147
^ FEDERAL NATL MTG ASSN GTD MTG POOL #AL2193 5.5% 07-01-2025 BEO	Asset-backed securities	51
^ FEDERAL NATL MTG ASSN GTD MTG POOL #AL2442 5% 09-01-2025 BEO	Asset-backed securities	50
^ FEDERAL NATL MTG ASSN GTD MTG POOL #AL4549 4.5% 01-01-2032 BEO	Asset-backed securities	179,902
^ FEDERAL NATL MTG ASSN GTD MTG POOL #AL4657 ADJ RT DUE 01-01-2044 BEO	Asset-backed securities	37,933
^ FEDERAL NATL MTG ASSN GTD MTG POOL #AL4778 4% 10-01-2032 BEO	Asset-backed securities	156,693
^ FEDERAL NATL MTG ASSN GTD MTG POOL #AL5441 4.5% 09-01-2041 BEO	Asset-backed securities	186,948
^ FEDERAL NATL MTG ASSN GTD MTG POOL #AL5749 4.5% 07-01-2042 BEO	Asset-backed securities	703,917
^ FEDERAL NATL MTG ASSN GTD MTG POOL #AL5861 4.5% 01-01-2031	Asset-backed securities	53,099
^ FEDERAL NATL MTG ASSN GTD MTG POOL #AL7049 4.5% 02-01-2045 BEO	Asset-backed securities	356,930
^ FEDERAL NATL MTG ASSN GTD MTG POOL #AL7384 4.5% 09-01-2045 BEO	Asset-backed securities	200,165
^ FEDERAL NATL MTG ASSN GTD MTG POOL #AL9063 3.5% 02-01-2031 BEO	Asset-backed securities	332,835
^ FEDERAL NATL MTG ASSN GTD MTG POOL #AL9128 4.5% 02-01-2046 BEO	Asset-backed securities	109,371
^ FEDERAL NATL MTG ASSN GTD MTG POOL #AL9407 4.5% 09-01-2042 BEO	Asset-backed securities	114,484
^ FEDERAL NATL MTG ASSN GTD MTG POOL #AL9781 4.5% 02-01-2046 BEO	Asset-backed securities	335,717
^ FHLMC GOLD POOL #Q02552 4.5 DUE 08-01-2041	Asset-backed securities	38,401
^ FHLMC GOLD V83108 4.5 03-01-2047	Asset-backed securities	532,453
^ FHLMC MULTICLASS SER 2953 CL DZ 5 03-15-2035	Asset-backed securities	69,283
^ FHLMC MULTICLASS SER 3330 CL GZ 5.5 DUE 06-15-2037	Asset-backed securities	2,650
^ FHLMC POOL #1G2080 ADJ RT 07-01-2037	Asset-backed securities	11,653
^ FHLMC POOL #1H2581 ADJ RT 01-01-2036	Asset-backed securities	7,010
^ FHLMC POOL #2B1735 ADJ RT 10-01-2043	Asset-backed securities	174,214
^ FHLMC POOL #2B2791 ADJ RT 07-01-2044	Asset-backed securities	27,182
^ FHLMC POOL #2B3805 ADJ RT 02-01-2045	Asset-backed securities	111,548
^ FHLMC POOL #84-9207 ADJ RT 08-01-2042	Asset-backed securities	34,629
^ FHLMC POOL #849353 ADJ RT 04-01-2044	Asset-backed securities	39,031
^ FHLMC POOL #849402 ADJ RT 07-01-2044	Asset-backed securities	100,631
^ FHLMC POOL #849748 ADJ RT 10-01-2043	Asset-backed securities	137,482
^ FHLMC POOL #G06570 6 02-01-2039	Asset-backed securities	17,128
^ FHLMC UMBS 30Y FIXED POOL #RA7656 3.5% DUE 07-01-2052	Asset-backed securities	7,594,584
^ FNMA CL WT 7 11-25-2040	Asset-backed securities	94,109
^ FNMA FNMA # AE0380 5.5% 10-01-2024	Asset-backed securities	170
^ FNMA POOL #256985 7% 11-01-2037 BEO	Asset-backed securities	10,431
^ FNMA POOL #310048 6.5% 02-01-2038 BEO	Asset-backed securities	6,806
^ FNMA POOL #555285 6% 03-01-2033 BEO	Asset-backed securities	17,854
^ FNMA POOL #555424 5.5% 05-01-2033 BEO	Asset-backed securities	95,054
^ FNMA POOL #677709 5.5% 02-01-2033 BEO	Asset-backed securities	16,614
^ FNMA POOL #725228 6% 03-01-2034 BEO	Asset-backed securities	70,899
^ FNMA POOL #725330 6% 03-01-2034 BEO	Asset-backed securities	98,185
^ FNMA POOL #735415 6.5% 12-01-2032 BEO	Asset-backed securities	40,637
^ FNMA POOL #745398 6% 06-01-2035 BEO	Asset-backed securities	10,460
^ FNMA POOL #745942 6% 04-01-2034 BEO	Asset-backed securities	12,687
^ FNMA POOL #832257 ADJ RT DUE 08-01-2035 BEO	Asset-backed securities	7,538
^ FNMA POOL #888891 6.5% 11-01-2037 BEO	Asset-backed securities	8,045
^ FNMA POOL #888956 6% 03-01-2036 BEO	Asset-backed securities	22,974
^ FNMA POOL #889301 5.5% 11-01-2035 BEO	Asset-backed securities	23,550
^ FNMA POOL #889886 7 DUE 12-01-2037 BEO	Asset-backed securities	13,731
^ FNMA POOL #907860 ADJ RT DUE 02-01-2037 BEO	Asset-backed securities	6,175
^ FNMA POOL #995212 6% 05-01-2036 BEO	Asset-backed securities	28,662
^ FNMA POOL #995597 5.5% 03-01-2024 BEO	Asset-backed securities	1
^ FNMA POOL #995694 6.5% 12-01-2038 BEO	Asset-backed securities	6,298
^ FNMA POOL #995788 5.5% 09-01-2036 BEO	Asset-backed securities	106,956
^ FNMA POOL #AD0198 5.5% 09-01-2038 BEO	Asset-backed securities	44,462
^ FNMA POOL #AD0249 5.5% 04-01-2037 BEO	Asset-backed securities	54,287
^ FNMA POOL #AD0494 5.5% 08-01-2037 BEO	Asset-backed securities	8,443
^ FNMA POOL #AD0650 5.5% 09-01-2039 BEO	Asset-backed securities	6,506
^ FNMA POOL #AD0663 5.5% 06-01-2036 BEO	Asset-backed securities	40,114
^ FNMA POOL #AD0931 5.5% DUE 07-01-2035 BEO	Asset-backed securities	14,420
^ FNMA POOL #AE0012 6.5% 09-01-2038 BEO	Asset-backed securities	32,295
^ FNMA POOL #AE0381 5.5% 12-01-2024 BEO	Asset-backed securities	121

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SCHEDULE H, LINE 4(i)—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

DECEMBER 31, 2023

Identity Of Issuer, Borrower, Lessor, or Similar Party	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Current Value
^ FNMA POOL #AE0382 5.5% 10-01-2024 BEO	Asset-backed securities	\$ 77
^ FNMA POOL #AE0442 6.5% 01-01-2039 BEO	Asset-backed securities	31,657
^ FNMA POOL #AE0620 5.5% 05-01-2024 BEO	Asset-backed securities	25
^ FNMA POOL #AE0875 5.5% 01-01-2025 BEO	Asset-backed securities	17
^ FNMA POOL #AL4980 ADJ RT 02-01-2044	Asset-backed securities	50,270
^ FNMA POOL #AS8156 4.5% 10-01-2046 BEO	Asset-backed securities	221,669
^ FNMA POOL #AT7040 ADJ RT DUE 09-01-2044 BEO	Asset-backed securities	53,692
^ FNMA POOL #AV2459 5.8% 11-01-2043 BEO	Asset-backed securities	62,378
^ FNMA POOL #AX2197 5.83% DUE 12-01-2044 BEO	Asset-backed securities	65,331
^ FNMA POOL #AX2525 ADJ RT DUE 12-01-2044 BEO	Asset-backed securities	71,880
^ FNMA POOL #AX8474 ADJ RT DUE 12-01-2044 BEO	Asset-backed securities	351,081
^ FNMA POOL #BK5326 ADJ RT DUE 07-01-2048 BEO	Asset-backed securities	259,750
^ FNMA POOL #BM1357 4.5% 01-01-2043 BEO	Asset-backed securities	406,586
^ FNMA POOL #BM4873 3.079% 10-01-2048 BEO	Asset-backed securities	840,674
^ FNMA POOL #BM5396 3.648% 11-01-2048 BEO	Asset-backed securities	925,600
^ FNMA POOL #BM5402 FLTG RT 01-01-2049	Asset-backed securities	283,606
^ FNMA POOL #BM6157 7.151% 06-01-2049 BEO	Asset-backed securities	308,120
^ FNMA POOL #BM7091 3.95% 10-01-2052 BEO	Asset-backed securities	1,223,025
^ FNMA POOL #BT9404 2.0% 11-01-2041	Asset-backed securities	2,186,234
^ FNMA POOL #CA6398 2.5% 07-01-2050	Asset-backed securities	1,803,001
^ FNMA POOL #CB3593 3.5% DUE 05-01-2052 REG	Asset-backed securities	6,314,116
^ FNMA POOL #CB3803 3.5% 06-01-2052 BEO	Asset-backed securities	2,141,045
^ FNMA POOL #FM7599 3.5% 01-01-2051 BEO	Asset-backed securities	3,199,485
^ FNMA POOL #FS2138 3.5% 06-01-2052 BEO	Asset-backed securities	2,538,270
^ FNMA POOL #FS2343 3.5% 07-01-2052 BEO	Asset-backed securities	4,972,432
^ FNMA POOL #FS6136 2.5% 03-01-2043 BEO	Asset-backed securities	1,072,413
^ FNMA POOL #MA0232 4.5% 11-01-2029 BEO	Asset-backed securities	28,593
^ FNMA POOL #MA0563 4% 11-01-2030 BEO	Asset-backed securities	21,094
^ FNMA POOL #MA0587 4% 12-01-2030 BEO	Asset-backed securities	32,851
^ FNMA POOL #MA0634 4.5% 01-01-2031 BEO	Asset-backed securities	36,421
^ FNMA POOL #MA1814 4% 03-01-2034 BEO	Asset-backed securities	373,864
^ FNMA POOL #MA2366 4% DUE 08-01-2035 BEO	Asset-backed securities	413,255
^ FNMA POOL #MA2455 4% 11-01-2035 BEO	Asset-backed securities	399,572
^ FNMA POOL #MA2909 3.5% 02-01-2037 BEO	Asset-backed securities	1,684,601
^ FNMA POOL #MA2962 3.5% 04-01-2037 BEO	Asset-backed securities	265,236
^ FNMA POOL #MA3617 5.0% DUE 03-01-2049	Asset-backed securities	192,280
^ FNMA POOL #MA3894 4% 09-01-2031 BEO	Asset-backed securities	85,600
^ FNMA POOL #MA4600 3.5% 05-01-2052 BEO	Asset-backed securities	2,395,599
^ FNMA POOL #MA4654 3.5% 07-01-2052 BEO	Asset-backed securities	1,955,355
^ FNMA POOL #MA4933 3.5% 02-01-2053 BEO	Asset-backed securities	909,237
^ FNMA REMIC SER 2003-W2 CL 1-AZ 7 07-25-2042	Asset-backed securities	34,971
^ FNMA REMIC SER 2008-29 CL-2A 4.5 04-25-2038	Asset-backed securities	196,322
^ FNMA REMIC TR 2007-W10 CL-1A VAR RATE 08-25-2047	Asset-backed securities	25,386
^ FNMA REMIC TR 2009-40 CL-TB 6% 06-25-2039	Asset-backed securities	11,290
^ FNMA TRUST 2004 W-2 CL 5A 7.5 03-25-2044	Asset-backed securities	10,347
^ FREDDIE MAC SEASONED CR RISK SER 17-4 CL M45T 4.5% 06-25-2057	Asset-backed securities	580,374
^ GNMA 2017-H17 REMIC PASS THRU CTF CL FQ FLTG RT 09-20-2067 REG	Asset-backed securities	1,316,545
^ GNMA 5.63035% 11-20-2067	Asset-backed securities	2,956,421
^ GNMA 6.06931% 03-20-2072	Asset-backed securities	1,378,323
^ GNMA POOL #MA1762 4.5% 03-20-2044 BEO	Asset-backed securities	297,631
^ GNMA REMIC SER 2018-H04 CL FC FLTG 02-20-2068	Asset-backed securities	2,102,172
^ GNMA REMIC SR 2018-H04 CL FK 2.6% VAR 03-20-2068	Asset-backed securities	790,947
^ GNMA REMIC SR 2018-H11 CL FA FLTG RATE 02-20-2068	Asset-backed securities	640,147
^ GNMA REMIC TRUST REMIC SER 22-H09 CL FA FLTG RT DUE 04-20-2072 REG	Asset-backed securities	1,558,484
^ GNMA SER 19-H10 CLS FN 05-20-2069	Asset-backed securities	4,413,208
^ GNMA SER 21-H19 CL FM FLTG RT DUE 12-20-2071	Asset-backed securities	1,369,416
^ GNMA SR 17-H20 CL BF FLTG 10-20-2067	Asset-backed securities	860,639
^ I/O FEDERAL HOME LN MTG CORP FRN BNDS 03-25-2026	Asset-backed securities	16,214
^ I/O FEDERAL HOME LN MTG CORP SER K065 CLS X1VAR RT 04-25-2027 REG	Asset-backed securities	49,949
^ I/O FHLMC MULTICLASS SER K067 CL X1 VAR RT 07-25-2027	Asset-backed securities	102,057
^ I/O FHLMC MULTICLASS TRANCHE 00251 06-25-2027	Asset-backed securities	48,829
^ I/O FHLMC MULTICLASS TRANCHE 00548 05-25-2026	Asset-backed securities	6,473
^ I/O FHLMC MULTICLASS TRANCHE 01-25-2031	Asset-backed securities	378,880
^ SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2006-20C CL 1 5.57 DUE 03-01-2026	Asset-backed securities	3,561
^ SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2007-20A PARTN CTF 5.32 01-01-2027 REG	Asset-backed securities	5,903
^ SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2007-20C PARTN CTF VAR RT 3-1-27 REG	Asset-backed securities	9,445
^ SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2007-20D PARTN CTF 5.32 DUE 04-01-27 REG	Asset-backed securities	6,858

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^ SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2006-20G CL-1 DUE 07-01-2026 BEO	Asset-backed securities	\$ 6,341
^ AMERICAN ELEC PWR 5.699% 08-15-2025	Corporate bonds	377,544
^ AT&T INC 2.75% DUE 06-01-2031	Corporate bonds	395,153
^ AT&T INC 3.5% DUE 09-15-2053 REG	Corporate bonds	242,755
^ AT&T INC 3.65% DUE 09-15-2059	Corporate bonds	937,881
^ B A T CAP CORP 2.259% DUE 03-25-2028	Corporate bonds	223,901
^ B A T CAP CORP 2.726% DUE 03-25-2031	Corporate bonds	587,901
^ B A T CAP CORP 4.39% 08-15-2037	Corporate bonds	509,984
^ B A T CAP CORP 4.742% DUE 03-16-2032	Corporate bonds	384,485
^ B A T CAP CORP FIXED 3.734% DUE 09-25-2040	Corporate bonds	73,722
^ B A T CAP CORP NT 5.65% 03-16-2052	Corporate bonds	226,623
^ BANK AMER CORP 2.572% DUE 10-20-2032 BEO	Corporate bonds	394,577
^ BANK AMER CORP 3.846% 03-08-2037	Corporate bonds	1,627,145
^ BANK AMER CORP 4.183% DUE 11-25-2027	Corporate bonds	607,908
^ BANK AMER CORP 4.45% DUE 03-03-2026	Corporate bonds	321,544
^ BANK OF AMERICA CORPORATION 6.204% DUE 11-10-2028 BEO	Corporate bonds	443,601
^ BANK ONE CORP FIXED 8.75% DUE 09-01-2030	Corporate bonds	516,598
^ BARCLAYS PLC 4.836% 05-09-2028	Corporate bonds	585,008
^ BARCLAYS PLC 5.501% DUE 08-09-2028	Corporate bonds	351,719
^ BARCLAYS PLC 7.119% 06-27-2034	Corporate bonds	213,553
^ BARCLAYS PLC FIXED 5.829% 05-09-2027	Corporate bonds	428,924
^ BARCLAYS PLC FIXED 6.224% 05-09-2033	Corporate bonds	207,843
^ BARCLAYS PLC FIXED 7.437% DUE 11-02-2033	Corporate bonds	308,456
^ BARCLAYS PLC FLTGT RT 6.49% DUE 09-13-2029	Corporate bonds	338,642
^ BAT CAPITAL CORPORATION 6.421% DUE 08-02-2023 BEO	Corporate bonds	551,019
^ BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043	Corporate bonds	399,246
^ BAYER US FIN II 4.375% DUE 12-15-2028	Corporate bonds	618,346
^ BNP PARIBAS FIXED 4.25% DUE 10-15-2024	Corporate bonds	2,248,630
^ BNSF RY CO 2006-1 5.72% DUE 01-15-2024	Corporate bonds	9,511
^ BNSF RY CO 2006-2 5.629% DUE 04-01-2024	Corporate bonds	4,882
^ BNSF RY CO 2007-1 PASS THRU TR PASSTHRU CTF 5.996 DUE 04-01-2024	Corporate bonds	54,590
^ BOSTON PPTYS LTD PARTNERSHIP 6.5% 01-15-2034	Corporate bonds	396,204
^ BSTN PPTYS LTD 2.9% DUE 03-15-2030	Corporate bonds	846,189
^ BSTN PPTYS LTD 3.25% DUE 01-30-2031	Corporate bonds	794,813
^ CAP 1 FINL CORP 4.2% DUE 10-29-2025	Corporate bonds	661,888
^ CAPITAL ONE FINL CORP 2.636% 03-03-2026	Corporate bonds	263,546
^ CAPITAL ONE FINL CORP 7.624% 10-30-2031	Corporate bonds	412,678
^ CAPITAL ONE FINL CORP SR NT FIXED / FLTGT 4.927% 05-10-2028	Corporate bonds	417,938
^ CAPITAL ONE FINL CORP SR NT FIXED / FLTGT 5.268% 05-10-2033	Corporate bonds	319,468
^ CCO HLDGS LLC / CCO HLDGS CAP CORP SR NT 144A 4.25% 01-15-2034	Corporate bonds	569,049
^ CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% 05-01-2032	Corporate bonds	299,625
^ CCO HOLDINGS LLC 4.5% 06-01-2033	Corporate bonds	719,548
^ CHARLES SCHWAB CORP 5.853% 05-19-2034	Corporate bonds	155,051
^ CHARLES SCHWAB CORP 6.196% 11-17-2029	Corporate bonds	288,649
^ CHARTER 5.375% 05-01-2047	Corporate bonds	682,040
^ CHARTER 6.484% DUE 10-23-2045	Corporate bonds	887,369
^ CHARTER FIXED 5.75% DUE 04-01-2048	Corporate bonds	1,380,396
^ CIGNA CORP NEW 3.25% 04-15-2025	Corporate bonds	317,176
^ CIGNA CORP NEW 7.87% DUE 05-15-2027	Corporate bonds	241,234
^ CITIGROUP INC 3.785% 03-17-2033	Corporate bonds	427,945
^ COX COMMUNICATIONS INC NEW 5.45% 09-15-2028	Corporate bonds	255,400
^ CVS HEALTH CORP 3.75% DUE 04-01-2030	Corporate bonds	188,237
^ CVS HEALTH CORP 4.125% DUE 04-01-2040 REG	Corporate bonds	452,232
^ DELL INTL L L C/EMC CORP 6.02% DUE 06-15-2026	Corporate bonds	187,325
^ DILLARD DEPT STORES INC 7.75 DEBDUE 05-15-2027 BEO	Corporate bonds	125,306
^ DILLARDS INC 7.75% DUE 07-15-2026	Corporate bonds	202,742
^ DILLARDS INC 7% DUE 12-01-2028	Corporate bonds	274,854
^ DOMINION RES INC FLTGT RT 5.75% DUE 10-01-2054	Corporate bonds	1,546,908
^ DOW CHEM CO NT 9.4 DUE 05-15-2039	Corporate bonds	565,974
^ ELANCO ANIMAL HEALTH INC CORP 4.9% 08-28-2028	Corporate bonds	717,043
^ FORD MOTOR CREDIT CO LLC 4.063% DUE 11-01-2024	Corporate bonds	957,699
^ FORD MOTOR CREDIT CO LLC 7.35% DUE 11-04-2027 BEO	Corporate bonds	2,215,640
^ FORD MTR CR CO LLC 4.134% DUE 08-04-2025	Corporate bonds	437,484
^ FORD MTR CR CO LLC 4.389% DUE 01-08-2026	Corporate bonds	389,006
^ FORD MTR CR CO LLC 4.95% 05-28-2027	Corporate bonds	390,500
^ GE HEALTHCARE HLDG LLC GTD SR NT 5.905% 11-22-2032	Corporate bonds	560,906
^ GNMA SR 2019-H09 CL F-G FLTGT RT 05-20-2069	Corporate bonds	568,455
^ GOLDMAN SACHS GROUP INC NT FXD/FLTGT 3.615% 03-15-2028	Corporate bonds	1,103,662
^ HCA INC 4.125% 06-15-2029	Corporate bonds	286,821
^ HCA INC SR SECND NT 3.125% 03-15-2027	Corporate bonds	237,115

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SCHEDULE H, LINE 4(i)—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

DECEMBER 31, 2023

Identity Of Issuer, Borrower, Lessor, or Similar Party	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Current Value
^ HSBC HLDGS PLC 2.357% DUE 08-18-2031 REG	Corporate bonds	\$ 746,464
^ HSBC HLDGS PLC 4.3% DUE 03-08-2026	Corporate bonds	196,724
^ HSBC HLDGS PLC 6.5% DUE 05-02-2036	Corporate bonds	1,478,382
^ HSBC HLDGS PLC 6.5% DUE 09-15-2037	Corporate bonds	579,826
^ HSBC HLDGS PLC FIXED 4.762% DUE 03-29-2033	Corporate bonds	279,946
^ HSBC HLDGS PLC FLTG RT 2.848% DUE 06-04-2031	Corporate bonds	322,932
^ HSBC HLDGS PLC FLTG RT 8.113% DUE 11-03-2033	Corporate bonds	1,070,802
^ IMPERIAL TOB FIN 4.25% DUE 07-21-2025	Corporate bonds	2,259,377
^ JPMORGAN CHASE & CO 2.522% DUE 04-22-2031	Corporate bonds	324,793
^ JPMORGAN CHASE & CO. 2.956% 05-13-2031	Corporate bonds	2,354,433
^ JPMORGAN CHASE & CO. 5.717% DUE 09-14-2033 BEO	Corporate bonds	776,669
^ KINDER MORGAN 5.4% DUE 09-01-2044	Corporate bonds	234,647
^ KINDER MORGAN 6.5% DUE 09-01-2039	Corporate bonds	289,613
^ KINDER MORGAN 6.95% DUE 01-15-2038	Corporate bonds	275,024
^ KINDER MORGAN INC 5.55% DUE 06-01-2045	Corporate bonds	386,138
^ LLOYDS BKG GROUP 4.5% DUE 11-04-2024	Corporate bonds	642,213
^ LLOYDS BKG GROUP 4.582% DUE 12-10-2025	Corporate bonds	415,987
^ LLOYDS BKG GROUP 4.65% DUE 03-24-2026	Corporate bonds	587,434
^ LLOYDS BKG GROUP FIXED 7.953% DUE 11-15-2033	Corporate bonds	543,632
^ NATWEST GROUP PLC 1.642% 06-14-2027	Corporate bonds	251,160
^ NATWEST GROUP PLC 5.808% DUE 09-13-2029	Corporate bonds	307,878
^ NATWEST GROUP PLC 6.016% DUE 03-02-2034	Corporate bonds	1,210,636
^ NEXTERA ENERGY CAP 4.625% DUE 07-15-2027	Corporate bonds	649,141
^ NEXTERA ENERGY CAPITAL HLDGS INC 4.255% DUE 09-01-2024 REG	Corporate bonds	420,836
^ NORDSTROM INC 6.95% DUE 03-15-2028	Corporate bonds	121,800
^ OCCIDENTAL PETE FIXED 2.9% DUE 08-15-2024	Corporate bonds	540,678
^ PETROBRAS GLOBAL FIN B V 6.9% 03-19-2049	Corporate bonds	620,398
^ PETROBRAS GLOBAL FIXED 6.75% DUE 06-03-2050	Corporate bonds	318,295
^ PHILIP MORRIS INTL FIXED 5.75% DUE 11-17-2032	Corporate bonds	183,937
^ PHILIP MORRIS INTL INC 5.375% 02-15-2033	Corporate bonds	410,729
^ PROSUS N V 4.193% 01-19-2032	Corporate bonds	518,044
^ PROSUS N V 4.987% 01-19-2052	Corporate bonds	921,722
^ PROSUS N V NT 144A 3.061% 07-13-2031	Corporate bonds	1,820,306
^ PROVIDENT COS INC 7.25% DUE 03-15-2028	Corporate bonds	188,601
^ PVTPL BAYER US FIN II LLC 4.25% 12-15-2025	Corporate bonds	487,317
^ PVTPL BNP PARIBAS 4.625% 03-13-2027	Corporate bonds	979,040
^ PVTPL CEMEX S A B DE C V 5.2% DUE 09-17-2030 BEO	Corporate bonds	553,910
^ PVTPL COX COMMUNICATIONS INC NEW NT 3.5% 08-15-2027	Corporate bonds	833,376
^ PVTPL COX COMMUNICATIONS INC NEW NT 3.85% DUE 02-01-2025 BEO	Corporate bonds	540,560
^ PVTPL ENEL FIN INTL N V 5% DUE 06-15-2032 BEO	Corporate bonds	561,796
^ PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 3.875% 07-26-2029	Corporate bonds	653,790
^ PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 144A 6.125 DUE 07-27-2027/07-27-2022 BEO	Corporate bonds	462,388
^ PVTPL PROSUS N V 3.68% DUE 01-21-2030	Corporate bonds	1,052,005
^ PVTPL RIO OIL FIN TR 8.2% DUE 04-06-2028	Corporate bonds	325,212
^ PVTPL TELECOM ITALIA S P A NEW 144A 5.303% DUE 05-30-2024 BEO	Corporate bonds	1,293,857
^ PVTPL UBS GROUP AG 5.959% 01-12-2034	Corporate bonds	1,631,340
^ PVTPL UBS GROUP AG 6.301% 09-22-2034	Corporate bonds	318,419
^ PVTPL ULTRAPAR INTL S A NT 5.25% DUE 06-06-2029 BEO	Corporate bonds	253,102
^ PVTPL UNICREDIT SPA 5.459% DUE 06-30-2035/06-30-2030 BEO	Corporate bonds	588,291
^ PVTPL1 ENEL FINANCE INTL NV 6.0% 10-07-2039/10-07-2009 BEO	Corporate bonds	585,706
^ RIO OIL FIN TR 9.75% 01-06-2027	Corporate bonds	901,061
^ RTX CORP 6.0% 03-15-2031	Corporate bonds	213,354
^ RTX CORPORATION 6.1% 03-15-2034	Corporate bonds	217,496
^ SCHWAB CHARLES CORP NEW 6.136% 08-24-2034	Corporate bonds	184,427
^ SCHWAB CHARLES CORP NEW SR NT FIXED TO FLTG RATE 5.643% 05-19-2029	Corporate bonds	307,987
^ SLC STUDENT LN TR SER 05-2 CL A4 ASSET BKD FLTG RATE 12-15-2039 REG	Corporate bonds	3,636,581
^ SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2007-20G CL 1 5.82 7-01-2017 BEO	Corporate bonds	7,689
^ SOUTHERN CO 2.7% 08-01-2027	Corporate bonds	785,953
^ SOUTHERN CO 4.0% DUE 01-15-2051	Corporate bonds	1,687,746
^ SOUTHERN CO 4.85% 06-15-2028	Corporate bonds	378,078
^ SOUTHERN CO SER 2021A JR SUB NT FXD FXD 3.75% 09-15-2051	Corporate bonds	409,726
^ T-MOBILE USA INC 3.375% DUE 04-15-2029 BEO	Corporate bonds	232,269
^ T-MOBILE USA INC 3.5% DUE 04-15-2031 REG	Corporate bonds	502,451
^ T-MOBILE USA INC 3.875% 04-15-2030	Corporate bonds	830,464
^ T-MOBILE USA INC 4.5% DUE 04-15-2050	Corporate bonds	155,255
^ TELECOM ITALIA CAP 7.721% DUE 06-04-2038	Corporate bonds	941,403
^ TIME WARNER CABLE 7.3% DUE 07-01-2038	Corporate bonds	490,933
^ TRANSCANADA TR FLTG RT 5.3% DUE 03-15-2077	Corporate bonds	977,581
^ TRANSCANADA TR FLTG RT 5.5% DUE 09-15-2079	Corporate bonds	876,146

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(Continued)

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SCHEDULE H, LINE 4(I)—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

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Identity Of Issuer, Borrower, Lessor, or Similar Party	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Current Value
Stable Value Separate Account	AMERICAN EXPRESS CO DTD 10/30/2023 VAR CPN 10/30/2031	\$ 43,379
Stable Value Separate Account	AMERICAN EXPRESS CO DTD 11/04/21 1.650 11/04/2026	350,116
Stable Value Separate Account	AMGEN INC DTD 03/02/2023 5.150% 03/02/2028	163,800
Stable Value Separate Account	ANGLO AMERICAN CAPITAL 144A PRIV PLCMT 2.625 09/10/2030	170,136
Stable Value Separate Account	ANGLO AMERICAN CAPITAL 144A PRIV PLCMT 3.625 09/11/2024	196,764
Stable Value Separate Account	ANGLO AMERICAN PLC 144A PRIV PLCMT 4.875 05/14/2025	198,422
Stable Value Separate Account	AON CORP/AON GLOBAL HOLDINGS DTD 02/28/2022 2.850% 05/28/2027	113,359
Stable Value Separate Account	ASCENSION HEALTH DTD 10/23/19 2.532 11/15/2029	470,437
Stable Value Separate Account	AT&T INC DTD 03/23/21 1.700 03/25/2026	318,097
Stable Value Separate Account	AT&T INC DTD 05/04/15 4.500 05/15/2035	208,388
Stable Value Separate Account	AT&T INC DTD 08/04/20 2.250 02/01/2032	438,278
Stable Value Separate Account	BANC OF AMERICA COMMERCIAL MORTGAGE CMO SER 2017-BNK3 CL A3	422,316
Stable Value Separate Account	BANK CMO SER 2017-BNK5 CL A4	591,438
Stable Value Separate Account	BANK CMO SER 2017-BNK8 CL A3	296,702
Stable Value Separate Account	BANK OF AMERICA CORP DTD 02/04/22 02/04/2028	111,161
Stable Value Separate Account	BANK OF AMERICA CORP DTD 03/11/21 03/11/2027	249,780
Stable Value Separate Account	BANK OF AMERICA CORP DTD 04/22/21 07/22/2027	210,715
Stable Value Separate Account	BANK OF AMERICA CORP DTD 04/24/17 04/24/2028	687,528
Stable Value Separate Account	BANK OF AMERICA CORP DTD 10/21/20 10/24/2026	157,855
Stable Value Separate Account	BANK OF AMERICA DTD 04/27/2022 VAR CPN 04/27/2033	829,267
Stable Value Separate Account	BANK OF MONTREAL CONVERTIBLE	244,476
Stable Value Separate Account	BANK OF MONTREAL MEDIUM TERM NOTE	200,536
Stable Value Separate Account	BANK OF NEW YORK MELLON DTD 01/31/2023 VAR CPN 02/01/2029	218,308
Stable Value Separate Account	BANK OF NOVA SCOTIA CONVERTIBLE	49,914
Stable Value Separate Account	BANK OF NOVA SCOTIA DTD 09/15/21 1.300 09/15/2026	245,903
Stable Value Separate Account	BANK OF NY MELLON CORP DTD 10/25/2022 VAR CPN 10/25/2028	62,207
Stable Value Separate Account	BANK OF NY MELLON CORP MEDIUM TERM NOTE	159,329
Stable Value Separate Account	BANK OF NY MELLON CORP MEDIUM TERM NOTE	297,918
Stable Value Separate Account	BANK SER 2017-BNK5 CL A5 *14 DAY DELAY*	1,320,424
Stable Value Separate Account	BANK SER 2017-BNK6 CL A5 *14 DAY DELAY*	553,714
Stable Value Separate Account	BANK SER 2018-BN11 CL A2 *14 DAY DELAY*	710,032
Stable Value Separate Account	BANK SER 2018-BN14 CL A4 *14 DAY DELAY*	554,496
Stable Value Separate Account	BARCLAYS COMMERCIAL MORTGAGE 5 SER 2018-C2 CL A4 *14 DAY DELAY*	406,428
Stable Value Separate Account	BAXTER INTERNATIONAL INC DTD 05/29/2022 1.322% 11/29/2024	279,305
Stable Value Separate Account	BAXTER INTERNATIONAL INC DTD 12/01/2021 1.915% 02/01/2027	421,457
Stable Value Separate Account	BAXTER INTL INC DTD 04/23/21 3.950 04/01/2030	66,298
Stable Value Separate Account	BAYER US FINANCE II LLC 144A PRIV PLCMT 4.250 12/15/2025	282,593
Stable Value Separate Account	BAYER US FINANCE II LLC 144A PRIV PLCMT 4.375 12/15/2028	275,570
Stable Value Separate Account	BECTON DICKINSON AND CO DTD 02/13/2023 4.693% 02/13/2028	140,596
Stable Value Separate Account	BECTON DICKINSON AND CO DTD 05/20/20 2.823 05/20/2030	125,128
Stable Value Separate Account	BENCHMARK MORTGAGE TRUST CMO SER 2018-B7 CL A4	388,954
Stable Value Separate Account	BEXAR CNTY TX TXBL-REF	284,234
Stable Value Separate Account	BLACK HILLS CORP DTD 08/19/16 3.150 01/15/2027	556,400
Stable Value Separate Account	BNP PARIBAS 144A PRIV PLCMT 01/10/2025	279,975
Stable Value Separate Account	BNP PARIBAS 144A PRIV PLCMT 06/30/2027	183,156
Stable Value Separate Account	BNP PARIBAS 144A PRIV PLCMT 4.400 08/14/2028	555,152
Stable Value Separate Account	BOEING CO DTD 02/04/21 2.196 02/04/2026	9,449
Stable Value Separate Account	BOEING CO DTD 05/04/20 5.040 05/01/2027	15,131
Stable Value Separate Account	BOEING CO DTD 05/04/20 5.150 05/01/2030	183,242
Stable Value Separate Account	BOEING CO DTD 07/31/19 2.700 02/01/2027	292,296
Stable Value Separate Account	BOSTON PROPERTIES LP DTD 01/20/16 3.650 02/01/2026	182,871
Stable Value Separate Account	BOSTON PROPERTIES LP DTD 08/17/16 2.750 10/01/2026	55,651
Stable Value Separate Account	BOSTON PROPERTIES LP DTD 12/04/17 3.200 01/15/2025	247,868
Stable Value Separate Account	BP CAP MKTS AMER INC DTD 05/11/2023 4.893% 09/11/2033	335,768
Stable Value Separate Account	BPCE SA DTD 07/19/2022 4.750% 07/19/2027	325,934
Stable Value Separate Account	BPR TRUST CMO SER 2022-OANA CL A	724,394
Stable Value Separate Account	BRAZOS EDUCATION LOAN AUTHORIT SER 2021-1 CL A1B *0 DAY DELAY*	799,987
Stable Value Separate Account	BRAZOS EDUCATION LOAN AUTHORIT SER 2021-2 CL A1B *0 DAY DELAY*	429,364
Stable Value Separate Account	BX TRUST CMO SER 2022-IND CL A	809,418
Stable Value Separate Account	BX TRUST SER 2021-RISE CL A *0 DAY DELAY*	342,793
Stable Value Separate Account	CALIFORNIA ST TXBL-VARIOUS PURPOSE-BID GROUP	422,883
Stable Value Separate Account	CANADIAN NATL RESOURCES DTD 05/30/17 3.850 06/01/2027	291,324
Stable Value Separate Account	CANADIAN PACIFIC RAILWAY DTD 12/02/21 1.750 12/02/2026	249,029
Stable Value Separate Account	CAPITAL ONE FINANCIAL CO DTD 02/01/2023 VAR CPN 02/01/2029	199,410
Stable Value Separate Account	CAPITAL ONE FINANCIAL CO DTD 03/03/2022 VAR CPN 03/01/2030	160,758
Stable Value Separate Account	CAPITAL ONE FINANCIAL CO DTD 05/09/2022 VAR CPN 05/10/2028	147,419
Stable Value Separate Account	CAPITAL ONE FINANCIAL CO DTD 05/09/2022 VAR CPN 05/10/2033	49,062
Stable Value Separate Account	CARMAX AUTO OWNER TRUST SER 2021-1 CL A3 *0 DAY DELAY*	240,476
Stable Value Separate Account	CARRIER GLOBAL CORP DTD 08/15/20 2.242 02/15/2025	203,501
Stable Value Separate Account	CD COMMERCIAL MORTGAGE TRUST SER 2017-CD5 CL A4 *14 DAY DELAY*	992,942
Stable Value Separate Account	CD COMMERCIAL MORTGAGE TRUST CMO SER 2018-CD7 CL A4	1,165,550

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DECEMBER 31, 2023

Identity Of Issuer, Borrower, Lessor, or Similar Party	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Current Value
Stable Value Separate Account	CEDARS-SINAI HEALTH SYS DTD 12/01/21 2.288 08/15/2031	\$ 415,840
Stable Value Separate Account	CES MU2 LLC DTD 06/13/16 1.994 05/13/2027	352,355
Stable Value Separate Account	CHARLES SCHWAB CORP DTD 05/19/2023 VAR CPN 05/19/2029	164,130
Stable Value Separate Account	CHARLES SCHWAB CORP DTD 11/17/2023 VAR CPN 11/17/2029	188,757
Stable Value Separate Account	CHICAGO ILLINOIS BDS GENERAL OBLIGATION	60,179
Stable Value Separate Account	CHILDREN'S HOSPITAL MEDI DTD 11/09/16 2.853 11/15/2026	659,218
Stable Value Separate Account	CHRISTUS HEALTH DTD 10/30/18 4.341 07/01/2028	293,094
Stable Value Separate Account	CITIGROUP COMMERCIAL MORTGAGE CMO SER 2017-B1 CL A3	434,930
Stable Value Separate Account	CITIGROUP COMMERCIAL MORTGAGE SER 2014-GC21 CL A5 *9 DAY DELAY*	656,542
Stable Value Separate Account	CITIGROUP COMMERCIAL MORTGAGE SER 2018-B2 CL A4 *9 DAY DELAY*	361,623
Stable Value Separate Account	CITIGROUP INC DTD 02/18/22 02/24/2028	301,530
Stable Value Separate Account	CITIGROUP INC DTD 03/17/2022 VAR CPN 03/17/2033	350,747
Stable Value Separate Account	CITIGROUP INC DTD 05/24/2022 VAR CPN 05/24/2028	89,282
Stable Value Separate Account	CITIGROUP INC DTD 05/24/2022 VAR CPN 05/24/2033	215,395
Stable Value Separate Account	CITIGROUP INC DTD 06/09/21 06/09/2027	292,845
Stable Value Separate Account	CITIGROUP INC DTD 07/24/17 07/24/2028	152,485
Stable Value Separate Account	CITIGROUP INC DTD 10/27/17 10/27/2028	85,118
Stable Value Separate Account	CITIZENS AUTO RECEIVABLES TRUST ASSET BCKD SEC SER 2023-1 CL A3	887,346
Stable Value Separate Account	CITIZENS BK NA DTD 08/09/2022 4.575% 08/09/2028	417,727
Stable Value Separate Account	COLLEGE LOAN CORPORATION TRUST I SER 2006-1A CL 7A *0 DAY DELAY*	995,860
Stable Value Separate Account	COMMONWEALTH EDISON CO DTD 08/14/18 3.700 08/15/2028	532,608
Stable Value Separate Account	COOPERATIEVE RABOBANK DTD 08/22/2022 VAR CPN 08/22/2028	275,736
Stable Value Separate Account	COOPERATIEVE RABOBANK UA 144A PRIV PLCMT 06/24/2026	254,505
Stable Value Separate Account	COOPERATIEVE RABOBANK UA 144A PRIV PLCMT 12/15/2027	332,895
Stable Value Separate Account	COREBRIDGE GLOB FUNDING DTD 09/19/2023 5.900% 09/19/2028	195,746
Stable Value Separate Account	COTERRA ENERGY INC DTD 11/15/2022 3.900% 05/15/2027	154,798
Stable Value Separate Account	CREDIT SUISSE GROUP AG 144A PRIV PLCMT 09/11/2025	616,316
Stable Value Separate Account	CRH AMERICA INC 144A PRIV PLCMT 3.875 05/18/2025	195,636
Stable Value Separate Account	CSAIL COMMERCIAL MORTGATE TRUST CMO SER 2018-C14 CL A4	284,034
Stable Value Separate Account	CUBESMART LP DTD 11/30/21 2.250 12/15/2028	176,602
Stable Value Separate Account	CVS HEALTH CORP DTD 02/21/2023 5.125% 02/21/2030	731,167
Stable Value Separate Account	CVS HEALTH CORP DTD 03/09/18 4.300 03/25/2028	30,475
Stable Value Separate Account	CVS HEALTH CORP DTD 08/15/19 3.000 08/15/2026	114,667
Stable Value Separate Account	DAIMLER TRUCKS FINAN NA 144A PRIV PLCMT 2.000 12/14/2026	404,756
Stable Value Separate Account	DAIMLER TRUCKS FINAN NA DTD 04/07/2022 3.650% 04/07/2027	163,836
Stable Value Separate Account	DC COMMERCIAL MORTGAGE TRUST CMO SER 2023-DC CL A	355,857
Stable Value Separate Account	DIGITAL REALTY TRUST DTD 09/27/2022 5.550% 01/15/2028	132,430
Stable Value Separate Account	DIGITAL REALTY TRUST LP DTD 06/21/18 4.450 07/15/2028	244,093
Stable Value Separate Account	DOMINION ENERGY SOUTH DTD 11/29/21 2.300 12/01/2031	174,846
Stable Value Separate Account	DOWDUPONT INC DTD 11/28/18 4.493 11/15/2025	138,968
Stable Value Separate Account	DTE ELECT SECUR FND II DTD 11/01/2023 5.970% 03/01/2033	414,521
Stable Value Separate Account	DTE ELECTRIC CO DTD 04/06/20 2.625 03/01/2031	144,367
Stable Value Separate Account	DUKE ENERGY CAROLINAS DTD 04/01/21 2.550 04/15/2031	147,317
Stable Value Separate Account	DUKE ENERGY FLORIDA LLC DTD 12/02/21 2.400 12/15/2031	109,677
Stable Value Separate Account	DUKE ENERGY PROGRESS LLC DTD 03/07/19 3.450 03/15/2029	286,116
Stable Value Separate Account	DUKE ENERGY PROGRESS LLC DTD 08/09/18 3.700 09/01/2028	446,444
Stable Value Separate Account	ECMC GROUP STUDENT LOAN TRUST SER 2021-1A CL A18 *0 DAY DELAY*	374,487
Stable Value Separate Account	ENBRIDGE INC DTD 11/09/2023 6.000% 11/15/2028	377,950
Stable Value Separate Account	ENERGY TRANSFER LP DTD 10/13/2023 6.100% 12/01/2028	231,528
Stable Value Separate Account	ENTERGY ARKANSAS INC DTD 05/11/18 4.000 06/01/2028	554,416
Stable Value Separate Account	ENTERPRISE FLEET FINANCING LLC ASSET BCKD SEC SER 2023-2 CL A2	315,851
Stable Value Separate Account	ENTERPRISE PRODUCTS OPER DTD 07/08/19 3.125 07/31/2029	280,596
Stable Value Separate Account	ENTERPRISE PRODUCTS OPER DTD 10/11/18 4.150 10/16/2028	306,069
Stable Value Separate Account	EQUIFAX INC DTD 05/16/2023 5.100% 06/01/2028	191,573
Stable Value Separate Account	EQUIFAX INC DTD 08/13/21 2.350 09/15/2031	124,494
Stable Value Separate Account	EQUIFAX INC DTD 09/12/2022 5.100% 12/15/2027	111,000
Stable Value Separate Account	EQUIFAX INC DTD 11/19/19 2.600 12/01/2024	165,531
Stable Value Separate Account	ERP OPERATING LP DTD 08/03/17 3.250 08/01/2027	161,488
Stable Value Separate Account	EVERGY METRO DTD 05/26/20 2.250 06/01/2030	170,440
Stable Value Separate Account	EVERGY MO WEST INC DTD 12/05/2022 5.150% 12/15/2027	181,073
Stable Value Separate Account	EXELON CORP DTD 02/21/2023 5.150% 03/15/2028	182,959
Stable Value Separate Account	EXTRA SPACE STORAGE DTD 06/15/2023 4.000% 06/15/2029	209,724
Stable Value Separate Account	EXTRA SPACE STORAGE LP DTD 12/01/2023 5.900% 01/15/2031	187,870
Stable Value Separate Account	FED HOME LN MTG CORP POOL # 1G0157 DTD 03/01/05 03/01/2035	4,108
Stable Value Separate Account	FED HOME LN MTG CORP POOL #1B1568 DTD 03/01/04 03/01/2034	1,925
Stable Value Separate Account	FED HOME LN MTG CORP POOL #1B2670 DTD 12/01/04 12/01/2034	445
Stable Value Separate Account	FED HOME LN MTG CORP POOL #1B2747 DTD 01/01/05 02/01/2035	2,989
Stable Value Separate Account	FED HOME LN MTG CORP POOL #1B2811 DTD 03/01/05 03/01/2035	993
Stable Value Separate Account	FED HOME LN MTG CORP POOL #1B4924 DTD 08/01/10 09/01/2040	128,650
Stable Value Separate Account	FED HOME LN MTG CORP POOL #1B7241 DTD 12/01/06 08/01/2036	1,044
Stable Value Separate Account	FED HOME LN MTG CORP POOL #1B7777 DTD 01/01/11 01/01/2041	14,268

BAE SYSTEMS EMPLOYEES' SAVINGS AND INVESTMENT PLAN

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SCHEDULE H, LINE 4(I)—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

DECEMBER 31, 2023

Identity Of Issuer, Borrower, Lessor, or Similar Party	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Current Value
Stable Value Separate Account	FED HOME LN MTG CORP POOL #1B7789 DTD 11/01/10 11/01/2040	\$ 19,384
Stable Value Separate Account	FED HOME LN MTG CORP POOL #1B8747 DTD 08/01/11 09/01/2041	35,908
Stable Value Separate Account	FED HOME LN MTG CORP POOL #1G0103 DTD 02/01/05 02/01/2035	1,490
Stable Value Separate Account	FED HOME LN MTG CORP POOL #1G0125 DTD 03/01/05 03/01/2035	289
Stable Value Separate Account	FED HOME LN MTG CORP POOL #1G0133 DTD 03/01/05 03/01/2035	275
Stable Value Separate Account	FED HOME LN MTG CORP POOL #1G0145 DTD 03/01/05 03/01/2035	270
Stable Value Separate Account	FED HOME LN MTG CORP POOL #1G1029 DTD 06/01/06 07/01/2036	9,888
Stable Value Separate Account	FED HOME LN MTG CORP POOL #1G1820 DTD 01/01/06 01/01/2036	338
Stable Value Separate Account	FED HOME LN MTG CORP POOL #1J0005 DTD 08/01/05 08/01/2035	701
Stable Value Separate Account	FED HOME LN MTG CORP POOL #1J1228 DTD 11/01/05 11/01/2035	1,270
Stable Value Separate Account	FED HOME LN MTG CORP POOL #1J1274 DTD 02/01/06 01/01/2036	1,216
Stable Value Separate Account	FED HOME LN MTG CORP POOL #1J1279 DTD 04/01/06 04/01/2036	2,602
Stable Value Separate Account	FED HOME LN MTG CORP POOL #1K1215 DTD 12/01/05 09/01/2035	2,081
Stable Value Separate Account	FED HOME LN MTG CORP POOL #1L0097 DTD 06/01/05 06/01/2035	2,390
Stable Value Separate Account	FED HOME LN MTG CORP POOL #1L1225 DTD 01/01/06 08/01/2035	9,966
Stable Value Separate Account	FED HOME LN MTG CORP POOL #1L1275 DTD 03/01/06 06/01/2035	2,206
Stable Value Separate Account	FED HOME LN MTG CORP POOL #1N0106 DTD 01/01/06 12/01/2035	393
Stable Value Separate Account	FED HOME LN MTG CORP POOL #1N0117 DTD 02/01/06 12/01/2035	1,605
Stable Value Separate Account	FED HOME LN MTG CORP POOL #1N0126 DTD 02/01/06 02/01/2036	1,637
Stable Value Separate Account	FED HOME LN MTG CORP POOL #1N1446 DTD 04/01/07 01/01/2037	2,847
Stable Value Separate Account	FED HOME LN MTG CORP POOL #1Q0001 DTD 01/01/06 01/01/2036	6,618
Stable Value Separate Account	FED HOME LN MTG CORP POOL #1Q0166 DTD 11/01/06 11/01/2035	1,044
Stable Value Separate Account	FED HOME LN MTG CORP POOL #781229 DTD 02/01/04 02/01/2034	571
Stable Value Separate Account	FED HOME LN MTG CORP POOL #781344 DTD 03/01/04 03/01/2034	5,948
Stable Value Separate Account	FED HOME LN MTG CORP POOL #782877 DTD 11/01/04 11/01/2034	735
Stable Value Separate Account	FED HOME LN MTG CORP POOL #782988 DTD 01/01/05 01/01/2035	270
Stable Value Separate Account	FED HOME LN MTG CORP POOL #783028 DTD 02/01/05 02/01/2035	1,326
Stable Value Separate Account	FED HOME LN MTG CORP POOL #783032 DTD 02/01/05 02/01/2035	798
Stable Value Separate Account	FED HOME LN MTG CORP POOL #783067 DTD 03/01/05 03/01/2035	143
Stable Value Separate Account	FED HOME LN MTG CORP POOL #847126 DTD 03/01/03 03/01/2033	28
Stable Value Separate Account	FED HOME LN MTG CORP POOL #847584 DTD 07/01/06 01/01/2036	384
Stable Value Separate Account	FED HOME LN MTG CORP POOL #A14940 DTD 10/01/03 5.500 11/01/2033	62,168
Stable Value Separate Account	FED HOME LN MTG CORP POOL #C90825 DTD 04/01/04 5.500 04/01/2024	107
Stable Value Separate Account	FED HOME LN MTG CORP POOL #D99685 DTD 11/01/12 3.000 11/01/2032	175,284
Stable Value Separate Account	FED HOME LN MTG CORP POOL #G04540 DTD 07/01/08 6.000 08/01/2038	145,723
Stable Value Separate Account	FED HOME LN MTG CORP POOL #G04655 DTD 08/01/08 6.000 08/01/2038	44,002
Stable Value Separate Account	FED HOME LN MTG CORP POOL #G07787 DTD 08/01/14 4.000 08/01/2044	483,752
Stable Value Separate Account	FED HOME LN MTG CORP POOL #G07849 DTD 10/01/14 3.500 05/01/2044	1,359,830
Stable Value Separate Account	FED HOME LN MTG CORP POOL #G60238 DTD 09/01/15 3.500 10/01/2045	533,656
Stable Value Separate Account	FED HOME LN MTG CORP POOL #G67706 DTD 11/01/17 3.500 12/01/2047	194,948
Stable Value Separate Account	FED HOME LN MTG CORP POOL #G67713 DTD 05/01/18 4.000 06/01/2048	687,736
Stable Value Separate Account	FED HOME LN MTG CORP POOL #Q04636 DTD 11/01/11 4.000 11/01/2041	46,758
Stable Value Separate Account	FED HOME LN MTG CORP POOL #Q05292 DTD 12/01/11 4.000 12/01/2041	130,833
Stable Value Separate Account	FED HOME LN MTG CORP POOL #Q35734 DTD 08/01/15 3.500 09/01/2045	319,792
Stable Value Separate Account	FED HOME LN MTG CORP POOL #Q36003 DTD 09/01/15 4.000 09/01/2045	267,075
Stable Value Separate Account	FED HOME LN MTG CORP POOL #Q36005 DTD 09/01/15 3.500 09/01/2045	671,715
Stable Value Separate Account	FED HOME LN MTG CORP POOL #Q36482 DTD 09/01/15 4.000 09/01/2045	347,360
Stable Value Separate Account	FED HOME LN MTG CORP POOL #Q36601 DTD 09/01/15 4.000 10/01/2045	273,969
Stable Value Separate Account	FED HOME LN MTG CORP POOL #Q36608 DTD 09/01/15 3.500 10/01/2045	253,282
Stable Value Separate Account	FED HOME LN MTG CORP POOL #Q36733 DTD 10/01/15 4.000 10/01/2045	292,794
Stable Value Separate Account	FED HOME LN MTG CORP POOL #Q41930 DTD 07/01/16 3.000 07/01/2046	597,311
Stable Value Separate Account	FED HOME LN MTG CORP POOL #Q41931 DTD 07/01/16 3.000 07/01/2046	721,636
Stable Value Separate Account	FED HOME LN MTG CORP POOL #Q46277 DTD 02/01/17 3.500 02/01/2047	249,579
Stable Value Separate Account	FED HOME LN MTG CORP POOL #Q59717 DTD 11/01/18 4.500 11/01/2048	149,939
Stable Value Separate Account	FED HOME LN MTG CORP POOL #Q59721 DTD 11/01/18 4.500 11/01/2048	253,221
Stable Value Separate Account	FED HOME LN MTG CORP POOL #QA2555 DTD 09/01/19 3.000 09/01/2049	63,640
Stable Value Separate Account	FED HOME LN MTG CORP POOL #QA5182 DTD 12/01/19 3.000 12/01/2049	952,583
Stable Value Separate Account	FED HOME LN MTG CORP POOL #QA8490 DTD 03/01/20 3.000 04/01/2050	447,987
Stable Value Separate Account	FED HOME LN MTG CORP POOL #QD0229 DTD 10/01/21 2.500 11/01/2051	715,632
Stable Value Separate Account	FED HOME LN MTG CORP POOL #QD0239 DTD 10/01/21 2.500 11/01/2051	437,191
Stable Value Separate Account	FED HOME LN MTG CORP POOL #QD2058 DTD 11/01/21 2.000 12/01/2051	436,370
Stable Value Separate Account	FED HOME LN MTG CORP POOL #QD2067 DTD 11/01/21 2.000 12/01/2051	759,579
Stable Value Separate Account	FED HOME LN MTG CORP POOL #QD2940 DTD 12/01/21 2.000 12/01/2051	740,774
Stable Value Separate Account	FED HOME LN MTG CORP POOL #QD3152 DTD 12/01/21 2.000 12/01/2051	631,452
Stable Value Separate Account	FED HOME LN MTG CORP POOL #QD3165 DTD 12/01/21 2.000 12/01/2051	521,141
Stable Value Separate Account	FED HOME LN MTG CORP POOL #QD3222 DTD 12/01/21 2.500 12/01/2051	1,235,621
Stable Value Separate Account	FED HOME LN MTG CORP POOL #QD5209 DTD 01/01/22 2.500 01/01/2052	1,098,369
Stable Value Separate Account	FED HOME LN MTG CORP POOL #QD6053 DTD 01/01/22 2.500 02/01/2052	1,188,742
Stable Value Separate Account	FED HOME LN MTG CORP POOL #QD7060 DTD 02/01/22 3.000 02/01/2052	1,181,022
Stable Value Separate Account	FED HOME LN MTG CORP POOL #QN1577 DTD 02/01/20 2.500 02/01/2035	59,687
Stable Value Separate Account	FED HOME LN MTG CORP POOL #RA5782 DTD 08/01/21 2.500 09/01/2051	2,872,422

BAE SYSTEMS EMPLOYEES' SAVINGS AND INVESTMENT PLAN

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SCHEDULE H, LINE 4(I)—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

DECEMBER 31, 2023

Identity Of Issuer, Borrower, Lessor, or Similar Party	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Current Value
Stable Value Separate Account	FED HOME LN MTG CORP POOL #SD8005 DTD 07/01/19 3.500 08/01/2049	\$ 104,079
Stable Value Separate Account	FED HOME LN MTG CORP POOL #U40194 DTD 03/01/12 3.000 03/01/2027	124,609
Stable Value Separate Account	FED HOME LN MTG CORP POOL #U59002 DTD 09/27/12 3.500 09/01/2032	212,628
Stable Value Separate Account	FED HOME LN MTG CORP POOL #U62123 DTD 02/01/13 3.500 02/01/2043	872,196
Stable Value Separate Account	FED HOME LN MTG CORP POOL #U70048 DTD 07/01/12 3.000 08/01/2027	115,807
Stable Value Separate Account	FED HOME LN MTG CORP SER 2017-3 CL MT *24 DAY DELAY*	1,033,345
Stable Value Separate Account	FED HOME LN MTG CORP SER 2017-4 CL HT *24 DAY DELAY*	2,096,084
Stable Value Separate Account	FED HOME LN MTG CORP SER 2699 CL W *14 DAY DELAY* DTD 11/01/03 5.500	62,613
Stable Value Separate Account	FED HOME LN MTG CORP SER T-42 CL A42 *24 DAY DELAY*	83,506
Stable Value Separate Account	FED HOME LN MTG CORP SER T-54 CL 2A *24 DAY DELAY*	133,552
Stable Value Separate Account	FED HOME LN MTG CORP SER T-55 CL 1A2 *24 DAY DELAY*	39,902
Stable Value Separate Account	FED HOME LN MTG CORP SER T58 CL 2A *24 DAY DELAY*	40,874
Stable Value Separate Account	FED HOME LOAN MTGE CORP POOL #QD8681 30 YR GTD SINGLE FAMILY MORTGAGE	1,206,810
Stable Value Separate Account	FED HOME LOAN MTGE CORP POOL #QE7999 30 YR GTD SINGLE FAMILY MORTGAGE	477,994
Stable Value Separate Account	FED HOME LOAN MTGE CORP POOL #RA6388 30 YR GTD SINGLE FAMILY MORTGAGE	2,264,745
Stable Value Separate Account	FED HOME LOAN MTGE CORP POOL #SD7549 30 YR GTD SINGLE FAMILY MORTGAGE	5,073,440
Stable Value Separate Account	FED NATL MTG ASSN GTD REMIC SER 2004 W-2 CL 2A-2 *24 DAY DELAY*	18,116
Stable Value Separate Account	FED NATL MTG ASSN POOL #255658 DTD 01/01/05 02/01/2035	247
Stable Value Separate Account	FED NATL MTG ASSN POOL #555362 DTD 03/01/03 5.500 03/01/2033	29,526
Stable Value Separate Account	FED NATL MTG ASSN POOL #555696 DTD 07/01/03 08/01/2033	658
Stable Value Separate Account	FED NATL MTG ASSN POOL #555702 DTD 07/01/03 07/01/2033	1,637
Stable Value Separate Account	FED NATL MTG ASSN POOL #555743 DTD 08/01/03 5.000 09/01/2033	192,531
Stable Value Separate Account	FED NATL MTG ASSN POOL #573871 DTD 03/01/01 7.000 03/01/2031	6,033
Stable Value Separate Account	FED NATL MTG ASSN POOL #688969 DTD 04/01/03 04/01/2033	450
Stable Value Separate Account	FED NATL MTG ASSN POOL #694530 DTD 03/01/03 03/01/2033	113
Stable Value Separate Account	FED NATL MTG ASSN POOL #695019 DTD 02/01/03 02/01/2033	211
Stable Value Separate Account	FED NATL MTG ASSN POOL #701296 DTD 04/01/03 03/01/2033	92
Stable Value Separate Account	FED NATL MTG ASSN POOL #712321 DTD 06/01/03 06/01/2033	364
Stable Value Separate Account	FED NATL MTG ASSN POOL #723633 DTD 06/01/03 06/01/2033	937
Stable Value Separate Account	FED NATL MTG ASSN POOL #723760 DTD 09/01/03 06/01/2033	312
Stable Value Separate Account	FED NATL MTG ASSN POOL #725027 DTD 12/01/03 5.000 11/01/2033	74,716
Stable Value Separate Account	FED NATL MTG ASSN POOL #725109 DTD 12/01/03 01/01/2034	584
Stable Value Separate Account	FED NATL MTG ASSN POOL #725238 DTD 02/01/2004 5 03/01/2034	78,586
Stable Value Separate Account	FED NATL MTG ASSN POOL #725314 DTD 03/01/04 5.000 04/01/2034	14,181
Stable Value Separate Account	FED NATL MTG ASSN POOL #725855 DTD 09/01/04 09/01/2034	629
Stable Value Separate Account	FED NATL MTG ASSN POOL #725858 DTD 09/01/04 08/01/2034	257
Stable Value Separate Account	FED NATL MTG ASSN POOL #725966 DTD 10/01/04 11/01/2034	963
Stable Value Separate Account	FED NATL MTG ASSN POOL #725968 DTD 10/01/04 10/01/2034	1,055
Stable Value Separate Account	FED NATL MTG ASSN POOL #735030 DTD 11/01/04 08/01/2033	447
Stable Value Separate Account	FED NATL MTG ASSN POOL #735360 DTD 03/01/05 08/01/2034	773
Stable Value Separate Account	FED NATL MTG ASSN POOL #735433 DTD 03/01/05 02/01/2035	916
Stable Value Separate Account	FED NATL MTG ASSN POOL #735448 DTD 03/01/05 03/01/2035	1,123
Stable Value Separate Account	FED NATL MTG ASSN POOL #735538 DTD 04/01/05 05/01/2035	514
Stable Value Separate Account	FED NATL MTG ASSN POOL #735942 DTD 09/01/05 07/01/2035	1,219
Stable Value Separate Account	FED NATL MTG ASSN POOL #739757 DTD 08/01/03 08/01/2033	6,441
Stable Value Separate Account	FED NATL MTG ASSN POOL #739759 DTD 08/01/03 08/01/2033	6,217
Stable Value Separate Account	FED NATL MTG ASSN POOL #745030 DTD 10/01/05 10/01/2035	575
Stable Value Separate Account	FED NATL MTG ASSN POOL #745060 DTD 10/01/05 10/01/2035	522
Stable Value Separate Account	FED NATL MTG ASSN POOL #745064 DTD 10/01/05 11/01/2035	10,267
Stable Value Separate Account	FED NATL MTG ASSN POOL #745124 DTD 11/01/05 11/01/2035	1,070
Stable Value Separate Account	FED NATL MTG ASSN POOL #745168 DTD 12/01/05 09/01/2035	3,505
Stable Value Separate Account	FED NATL MTG ASSN POOL #745275 DTD 01/01/06 5.000 02/01/2036	63,006
Stable Value Separate Account	FED NATL MTG ASSN POOL #745335 DTD 02/01/06 06/01/2034	2,288
Stable Value Separate Account	FED NATL MTG ASSN POOL #745391 DTD 02/01/06 02/01/2036	466
Stable Value Separate Account	FED NATL MTG ASSN POOL #745418 DTD 03/01/06 5.500 04/01/2036	36,044
Stable Value Separate Account	FED NATL MTG ASSN POOL #745606 DTD 05/01/06 05/01/2036	12,616
Stable Value Separate Account	FED NATL MTG ASSN POOL #745672 DTD 06/01/06 04/01/2036	469
Stable Value Separate Account	FED NATL MTG ASSN POOL #745676 DTD 06/01/06 05/01/2036	2,891
Stable Value Separate Account	FED NATL MTG ASSN POOL #745859 DTD 08/01/06 11/01/2035	8,078
Stable Value Separate Account	FED NATL MTG ASSN POOL #745972 DTD 10/01/06 11/01/2036	1,697
Stable Value Separate Account	FED NATL MTG ASSN POOL #746320 DTD 10/01/03 10/01/2033	402
Stable Value Separate Account	FED NATL MTG ASSN POOL #747270 DTD 06/01/04 07/01/2034	781
Stable Value Separate Account	FED NATL MTG ASSN POOL #754672 DTD 10/01/03 10/01/2033	201
Stable Value Separate Account	FED NATL MTG ASSN POOL #754774 DTD 02/01/04 5.500 02/01/2034	70,253
Stable Value Separate Account	FED NATL MTG ASSN POOL #755148 DTD 11/01/03 10/01/2033	499
Stable Value Separate Account	FED NATL MTG ASSN POOL #755303 DTD 12/01/03 5.500 12/01/2033	69,618
Stable Value Separate Account	FED NATL MTG ASSN POOL #755316 DTD 12/01/03 5.500 12/01/2033	76,626
Stable Value Separate Account	FED NATL MTG ASSN POOL #758887 DTD 12/01/03 5.500 01/01/2034	13,714
Stable Value Separate Account	FED NATL MTG ASSN POOL #759264 DTD 01/01/04 01/01/2034	1,042
Stable Value Separate Account	FED NATL MTG ASSN POOL #765659 DTD 01/01/04 01/01/2034	390
Stable Value Separate Account	FED NATL MTG ASSN POOL #766886 DTD 01/01/04 01/01/2034	2,326

BAE SYSTEMS EMPLOYEES' SAVINGS AND INVESTMENT PLAN

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SCHEDULE H, LINE 4(I)—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

DECEMBER 31, 2023

Identity Of Issuer, Borrower, Lessor, or Similar Party	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Current Value
Stable Value Separate Account	FED NATL MTG ASSN POOL #769940 DTD 02/01/04 02/01/2034	\$ 918
Stable Value Separate Account	FED NATL MTG ASSN POOL #773246 DTD 01/01/05 02/01/2035	2,084
Stable Value Separate Account	FED NATL MTG ASSN POOL #773264 DTD 02/01/05 03/01/2035	904
Stable Value Separate Account	FED NATL MTG ASSN POOL #773281 DTD 03/01/05 03/01/2035	325
Stable Value Separate Account	FED NATL MTG ASSN POOL #780280 DTD 06/01/04 07/01/2034	1,166
Stable Value Separate Account	FED NATL MTG ASSN POOL #783545 DTD 06/01/04 06/01/2034	1,077
Stable Value Separate Account	FED NATL MTG ASSN POOL #783580 DTD 01/01/05 01/01/2035	158
Stable Value Separate Account	FED NATL MTG ASSN POOL #783587 DTD 02/01/05 03/01/2035	1,389
Stable Value Separate Account	FED NATL MTG ASSN POOL #783588 DTD 02/01/05 02/01/2035	235
Stable Value Separate Account	FED NATL MTG ASSN POOL #784365 DTD 05/01/04 05/01/2034	28,395
Stable Value Separate Account	FED NATL MTG ASSN POOL #785318 DTD 07/01/04 07/01/2034	1,097
Stable Value Separate Account	FED NATL MTG ASSN POOL #789463 DTD 06/01/04 06/01/2034	32,014
Stable Value Separate Account	FED NATL MTG ASSN POOL #790089 DTD 07/01/04 08/01/2034	993
Stable Value Separate Account	FED NATL MTG ASSN POOL #790458 DTD 08/01/04 09/01/2034	756
Stable Value Separate Account	FED NATL MTG ASSN POOL #793028 DTD 07/01/04 07/01/2034	1,087
Stable Value Separate Account	FED NATL MTG ASSN POOL #793420 DTD 08/01/04 08/01/2034	1,849
Stable Value Separate Account	FED NATL MTG ASSN POOL #794244 DTD 09/01/04 09/01/2034	2,748
Stable Value Separate Account	FED NATL MTG ASSN POOL #794465 DTD 09/01/04 09/01/2034	66
Stable Value Separate Account	FED NATL MTG ASSN POOL #796987 DTD 08/01/04 08/01/2034	2,115
Stable Value Separate Account	FED NATL MTG ASSN POOL #796988 DTD 08/01/04 08/01/2034	1,231
Stable Value Separate Account	FED NATL MTG ASSN POOL #797418 DTD 12/01/04 01/01/2035	65
Stable Value Separate Account	FED NATL MTG ASSN POOL #799727 DTD 10/01/04 11/01/2034	795
Stable Value Separate Account	FED NATL MTG ASSN POOL #799812 DTD 10/01/04 11/01/2034	748
Stable Value Separate Account	FED NATL MTG ASSN POOL #800297 DTD 11/01/04 12/01/2034	702
Stable Value Separate Account	FED NATL MTG ASSN POOL #800335 DTD 11/01/04 12/01/2034	111
Stable Value Separate Account	FED NATL MTG ASSN POOL #801341 DTD 09/01/04 09/01/2034	3,627
Stable Value Separate Account	FED NATL MTG ASSN POOL #801635 DTD 09/01/04 07/01/2034	133
Stable Value Separate Account	FED NATL MTG ASSN POOL #807221 DTD 01/01/05 01/01/2035	205
Stable Value Separate Account	FED NATL MTG ASSN POOL #809429 DTD 01/01/05 02/01/2035	4,128
Stable Value Separate Account	FED NATL MTG ASSN POOL #809925 DTD 02/01/05 03/01/2035	738
Stable Value Separate Account	FED NATL MTG ASSN POOL #809931 DTD 02/01/05 02/01/2035	549
Stable Value Separate Account	FED NATL MTG ASSN POOL #810061 DTD 02/01/05 03/01/2035	741
Stable Value Separate Account	FED NATL MTG ASSN POOL #810896 DTD 12/01/04 01/01/2035	7,626
Stable Value Separate Account	FED NATL MTG ASSN POOL #811803 DTD 02/01/05 02/01/2035	236
Stable Value Separate Account	FED NATL MTG ASSN POOL #813184 DTD 01/01/05 11/01/2034	1,293
Stable Value Separate Account	FED NATL MTG ASSN POOL #814954 DTD 04/01/05 04/01/2035	561
Stable Value Separate Account	FED NATL MTG ASSN POOL #815323 DTD 01/01/05 01/01/2035	1,533
Stable Value Separate Account	FED NATL MTG ASSN POOL #815586 DTD 03/01/05 03/01/2035	274
Stable Value Separate Account	FED NATL MTG ASSN POOL #815626 DTD 04/01/05 05/01/2035	575
Stable Value Separate Account	FED NATL MTG ASSN POOL #816593 DTD 02/01/05 02/01/2035	1,255
Stable Value Separate Account	FED NATL MTG ASSN POOL #816599 DTD 02/01/05 02/01/2035	96
Stable Value Separate Account	FED NATL MTG ASSN POOL #819648 DTD 03/01/05 03/01/2035	525
Stable Value Separate Account	FED NATL MTG ASSN POOL #820356 DTD 03/01/05 02/01/2035	3,400
Stable Value Separate Account	FED NATL MTG ASSN POOL #820407 DTD 04/01/05 04/01/2035	94
Stable Value Separate Account	FED NATL MTG ASSN POOL #822002 DTD 06/01/05 07/01/2035	231
Stable Value Separate Account	FED NATL MTG ASSN POOL #823810 DTD 06/01/05 06/01/2035	735
Stable Value Separate Account	FED NATL MTG ASSN POOL #825388 DTD 05/01/05 06/01/2035	1,403
Stable Value Separate Account	FED NATL MTG ASSN POOL #825485 DTD 08/01/05 08/01/2035	1,565
Stable Value Separate Account	FED NATL MTG ASSN POOL #827592 DTD 05/01/05 01/01/2035	112
Stable Value Separate Account	FED NATL MTG ASSN POOL #827781 DTD 05/01/05 05/01/2035	1,376
Stable Value Separate Account	FED NATL MTG ASSN POOL #827782 DTD 05/01/05 05/01/2035	296
Stable Value Separate Account	FED NATL MTG ASSN POOL #827783 DTD 05/01/05 05/01/2035	7,381
Stable Value Separate Account	FED NATL MTG ASSN POOL #827785 DTD 05/01/05 05/01/2035	706
Stable Value Separate Account	FED NATL MTG ASSN POOL #829603 DTD 07/01/05 08/01/2035	200
Stable Value Separate Account	FED NATL MTG ASSN POOL #829985 DTD 06/01/05 05/01/2035	453
Stable Value Separate Account	FED NATL MTG ASSN POOL #830605 DTD 06/01/05 06/01/2035	1,499
Stable Value Separate Account	FED NATL MTG ASSN POOL #832099 DTD 07/01/05 07/01/2035	1,275
Stable Value Separate Account	FED NATL MTG ASSN POOL #834548 DTD 08/01/05 08/01/2035	4,727
Stable Value Separate Account	FED NATL MTG ASSN POOL #834917 DTD 07/01/05 07/01/2035	198
Stable Value Separate Account	FED NATL MTG ASSN POOL #841837 DTD 10/01/05 07/01/2035	4,904
Stable Value Separate Account	FED NATL MTG ASSN POOL #843013 DTD 09/01/05 12/01/2034	331
Stable Value Separate Account	FED NATL MTG ASSN POOL #843021 DTD 09/01/05 09/01/2035	3,866
Stable Value Separate Account	FED NATL MTG ASSN POOL #843028 DTD 09/01/05 09/01/2035	3,727
Stable Value Separate Account	FED NATL MTG ASSN POOL #844168 DTD 10/01/05 11/01/2035	159
Stable Value Separate Account	FED NATL MTG ASSN POOL #846701 DTD 12/01/05 12/01/2035	894
Stable Value Separate Account	FED NATL MTG ASSN POOL #847787 DTD 10/01/05 10/01/2035	1,168
Stable Value Separate Account	FED NATL MTG ASSN POOL #850852 DTD 01/01/06 01/01/2036	2,026
Stable Value Separate Account	FED NATL MTG ASSN POOL #865166 DTD 01/01/06 02/01/2036	1,864
Stable Value Separate Account	FED NATL MTG ASSN POOL #865319 DTD 01/01/06 02/01/2036	194
Stable Value Separate Account	FED NATL MTG ASSN POOL #868793 DTD 04/01/06 04/01/2036	387
Stable Value Separate Account	FED NATL MTG ASSN POOL #879146 DTD 01/01/06 01/01/2036	1,264

BAE SYSTEMS EMPLOYEES' SAVINGS AND INVESTMENT PLAN

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SCHEDULE H, LINE 4(i)—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

DECEMBER 31, 2023

Identity Of Issuer, Borrower, Lessor, or Similar Party	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Current Value
Stable Value Separate Account	FED NATL MTG ASSN POOL #879153 DTD 01/01/06 11/01/2035	\$ 1,061
Stable Value Separate Account	FED NATL MTG ASSN POOL #881670 DTD 03/01/06 03/01/2036	546
Stable Value Separate Account	FED NATL MTG ASSN POOL #881956 DTD 03/01/06 03/01/2036	2,337
Stable Value Separate Account	FED NATL MTG ASSN POOL #888115 DTD 12/01/06 05/01/2035	4,385
Stable Value Separate Account	FED NATL MTG ASSN POOL #888382 DTD 04/01/07 07/01/2035	2,747
Stable Value Separate Account	FED NATL MTG ASSN POOL #888398 DTD 04/01/07 09/01/2036	3,379
Stable Value Separate Account	FED NATL MTG ASSN POOL #889911 DTD 09/01/08 05/01/2036	38,780
Stable Value Separate Account	FED NATL MTG ASSN POOL #891332 DTD 04/01/06 04/01/2036	1,045
Stable Value Separate Account	FED NATL MTG ASSN POOL #893611 DTD 09/01/06 09/01/2036	795
Stable Value Separate Account	FED NATL MTG ASSN POOL #895834 DTD 05/01/06 04/01/2036	1,093
Stable Value Separate Account	FED NATL MTG ASSN POOL #896468 DTD 06/01/06 05/01/2036	589
Stable Value Separate Account	FED NATL MTG ASSN POOL #896475 DTD 06/01/06 05/01/2036	1,576
Stable Value Separate Account	FED NATL MTG ASSN POOL #898177 DTD 09/01/06 09/01/2036	592
Stable Value Separate Account	FED NATL MTG ASSN POOL #898178 DTD 09/01/06 09/01/2036	329
Stable Value Separate Account	FED NATL MTG ASSN POOL #898179 DTD 09/01/06 09/01/2036	1,177
Stable Value Separate Account	FED NATL MTG ASSN POOL #898180 DTD 09/01/06 09/01/2036	832
Stable Value Separate Account	FED NATL MTG ASSN POOL #901494 DTD 11/01/06 11/01/2036	668
Stable Value Separate Account	FED NATL MTG ASSN POOL #AD4346 DTD 04/01/10 05/01/2040	22,334
Stable Value Separate Account	FED NATL MTG ASSN POOL #AH5691 DTD 02/01/11 02/01/2041	1,228
Stable Value Separate Account	FED NATL MTG ASSN POOL #AL2524 DTD 09/01/12 3.500 09/01/2032	197,519
Stable Value Separate Account	FED NATL MTG ASSN POOL #AL2527 DTD 09/01/12 3.500 09/01/2042	416,984
Stable Value Separate Account	FED NATL MTG ASSN POOL #AL9424 DTD 11/01/16 3.500 11/01/2046	114,445
Stable Value Separate Account	FED NATL MTG ASSN POOL #AL9502 DTD 11/01/16 4.000 11/01/2045	185,114
Stable Value Separate Account	FED NATL MTG ASSN POOL #AN0665 DTD 02/01/16 3.070 02/01/2026	864,635
Stable Value Separate Account	FED NATL MTG ASSN POOL #AP9631 DTD 09/01/12 3.500 10/01/2032	561,957
Stable Value Separate Account	FED NATL MTG ASSN POOL #AS6187 DTD 10/01/15 3.500 11/01/2045	247,503
Stable Value Separate Account	FED NATL MTG ASSN POOL #AS6477 DTD 12/01/15 3.500 01/01/2046	287,449
Stable Value Separate Account	FED NATL MTG ASSN POOL #AS6937 DTD 03/01/16 3.500 04/01/2046	202,928
Stable Value Separate Account	FED NATL MTG ASSN POOL #AS7469 DTD 06/01/16 3.500 07/01/2046	83,831
Stable Value Separate Account	FED NATL MTG ASSN POOL #AZ7351 DTD 11/01/15 4.000 11/01/2045	648,263
Stable Value Separate Account	FED NATL MTG ASSN POOL #BF0078 DTD 11/01/16 4.000 04/01/2056	483,897
Stable Value Separate Account	FED NATL MTG ASSN POOL #BF0108 DTD 01/01/17 4.500 06/01/2056	648,329
Stable Value Separate Account	FED NATL MTG ASSN POOL #BF0118 DTD 01/01/17 4.500 06/01/2056	503,194
Stable Value Separate Account	FED NATL MTG ASSN POOL #BF0125 DTD 02/01/17 4.000 07/01/2056	127,863
Stable Value Separate Account	FED NATL MTG ASSN POOL #BF0130 DTD 03/01/17 3.500 08/01/2056	524,512
Stable Value Separate Account	FED NATL MTG ASSN POOL #BF0132 DTD 03/01/17 4.000 07/01/2056	1,236,493
Stable Value Separate Account	FED NATL MTG ASSN POOL #BF0172 DTD 08/01/17 4.000 01/01/2041	53,392
Stable Value Separate Account	FED NATL MTG ASSN POOL #BF0193 DTD 01/01/18 4.000 04/01/2041	408,988
Stable Value Separate Account	FED NATL MTG ASSN POOL #BF0198 DTD 01/01/18 4.000 11/01/2040	319,569
Stable Value Separate Account	FED NATL MTG ASSN POOL #BF0201 DTD 01/01/18 4.000 08/01/2051	576,590
Stable Value Separate Account	FED NATL MTG ASSN POOL #BF0202 DTD 01/01/18 4.500 01/01/2051	789,877
Stable Value Separate Account	FED NATL MTG ASSN POOL #BK0700 DTD 02/01/20 2.500 02/01/2035	34,970
Stable Value Separate Account	FED NATL MTG ASSN POOL #BK0706 DTD 02/01/20 2.500 02/01/2035	39,198
Stable Value Separate Account	FED NATL MTG ASSN POOL #BK0707 DTD 02/01/20 2.500 02/01/2035	34,854
Stable Value Separate Account	FED NATL MTG ASSN POOL #BK7939 DTD 11/01/18 4.500 11/01/2048	629,306
Stable Value Separate Account	FED NATL MTG ASSN POOL #BL1750 DTD 02/01/19 3.580 06/01/2025	285,215
Stable Value Separate Account	FED NATL MTG ASSN POOL #BL4480 DTD 11/01/19 2.190 11/01/2026	279,271
Stable Value Separate Account	FED NATL MTG ASSN POOL #BL9422 DTD 12/01/20 1.030 12/01/2027	1,418,140
Stable Value Separate Account	FED NATL MTG ASSN POOL #BM4984 DTD 11/01/18 3.500 08/01/2047	268,792
Stable Value Separate Account	FED NATL MTG ASSN POOL #BM6012 DTD 05/01/19 3.421 12/01/2027	354,743
Stable Value Separate Account	FED NATL MTG ASSN POOL #BN5324 DTD 03/01/19 4.000 03/01/2049	458,616
Stable Value Separate Account	FED NATL MTG ASSN POOL #BO5023 DTD 12/01/19 3.000 12/01/2049	269,411
Stable Value Separate Account	FED NATL MTG ASSN POOL #BO5606 DTD 09/01/19 3.000 09/01/2049	92,414
Stable Value Separate Account	FED NATL MTG ASSN POOL #BO7851 DTD 04/01/20 3.000 04/01/2050	620,593
Stable Value Separate Account	FED NATL MTG ASSN POOL #BO7868 DTD 04/01/20 3.000 04/01/2050	436,798
Stable Value Separate Account	FED NATL MTG ASSN POOL #BO9283 DTD 02/01/20 2.500 02/01/2035	70,483
Stable Value Separate Account	FED NATL MTG ASSN POOL #BQ6934 DTD 12/01/21 2.000 12/01/2051	458,044
Stable Value Separate Account	FED NATL MTG ASSN POOL #BQ7039 DTD 01/01/22 2.000 01/01/2052	315,509
Stable Value Separate Account	FED NATL MTG ASSN POOL #BS3060 DTD 11/01/21 1.390 11/01/2028	468,628
Stable Value Separate Account	FED NATL MTG ASSN POOL #BS3066 DTD 11/01/21 1.390 11/01/2028	781,047
Stable Value Separate Account	FED NATL MTG ASSN POOL #BS4169 DTD 01/01/22 2.230 03/01/2029	933,506
Stable Value Separate Account	FED NATL MTG ASSN POOL #BS4249 DTD 01/01/22 1.990 02/01/2029	1,197,163
Stable Value Separate Account	FED NATL MTG ASSN POOL #BT9485 DTD 12/01/21 2.500 12/01/2051	1,024,297
Stable Value Separate Account	FED NATL MTG ASSN POOL #BT9487 DTD 12/01/21 2.000 12/01/2051	621,534
Stable Value Separate Account	FED NATL MTG ASSN POOL #BT9491 DTD 12/01/21 2.000 12/01/2051	473,177
Stable Value Separate Account	FED NATL MTG ASSN POOL #BT9492 DTD 12/01/21 2.000 12/01/2051	592,169
Stable Value Separate Account	FED NATL MTG ASSN POOL #BU1439 DTD 01/01/22 2.500 01/01/2052	1,106,472
Stable Value Separate Account	FED NATL MTG ASSN POOL #BU3755 DTD 12/01/21 2.000 12/01/2051	406,511
Stable Value Separate Account	FED NATL MTG ASSN POOL #BU8252 DTD 02/01/22 2.000 02/01/2052	1,061,928
Stable Value Separate Account	FED NATL MTG ASSN POOL #CA8043 DTD 11/01/20 2.500 12/01/2050	1,808,691
Stable Value Separate Account	FED NATL MTG ASSN POOL #CA8126 DTD 11/01/20 2.500 12/01/2050	865,883

BAE SYSTEMS EMPLOYEES' SAVINGS AND INVESTMENT PLAN

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SCHEDULE H, LINE 4(I)—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

DECEMBER 31, 2023

Identity Of Issuer, Borrower, Lessor, or Similar Party	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Current Value
Stable Value Separate Account	FED NATL MTG ASSN POOL #CB2279 DTD 11/01/21 2.000 12/01/2051	\$ 1,291,677
Stable Value Separate Account	FED NATL MTG ASSN POOL #CB2280 DTD 11/01/21 2.000 12/01/2051	2,366,554
Stable Value Separate Account	FED NATL MTG ASSN POOL #CB2624 DTD 12/01/21 2.500 01/01/2052	1,726,810
Stable Value Separate Account	FED NATL MTG ASSN POOL #CB2625 DTD 12/01/21 2.500 01/01/2052	1,811,349
Stable Value Separate Account	FED NATL MTG ASSN POOL #FM1000 DTD 06/01/19 3.000 04/01/2047	325,012
Stable Value Separate Account	FED NATL MTG ASSN POOL #FM2268 DTD 01/01/20 2.500 01/01/2035	191,601
Stable Value Separate Account	FED NATL MTG ASSN REMIC SER 2002-14 CL A1 *24 DAY DELAY*	24,308
Stable Value Separate Account	FED NATL MTG ASSN REMIC SER 2002-90 CL A1 *24 DAY DELAY*	35,552
Stable Value Separate Account	FED NATL MTG ASSN REMIC SER 2002-T1 CL A2 *24 DAY DELAY*	5,768
Stable Value Separate Account	FED NATL MTG ASSN REMIC SER 2002-T18 CL A3 *24 DAY DELAY*	23,167
Stable Value Separate Account	FED NATL MTG ASSN REMIC SER 2003-W4 CL 3A *24 DAY DELAY*	14,471
Stable Value Separate Account	FED NATL MTG ASSN REMIC SER 2004-T2 CL 1A1 *24 DAY DELAY*	24,628
Stable Value Separate Account	FED NATL MTG ASSN REMIC SER 2004-W8 CL 3A *24 DAY DELAY*	7,536
Stable Value Separate Account	FED NATL MTG ASSN SER 2002-W4 CL A4 *24 DAY DELAY*	110,187
Stable Value Separate Account	FED NATL MTG ASSN SER 2004-T3 CL 1A1 *24 DAY DELAY*	68,879
Stable Value Separate Account	FED NATL MTG ASSN SER 2005-W1 CL 1A2 *24 DAY DELAY*	44,114
Stable Value Separate Account	FED NATL MTG ASSN SER 2007-W8 CL 1A5 *24 DAY DELAY*	14,132
Stable Value Separate Account	FEDERAL HOME LOAN MORTGAGE CORP CMO SER 2022-1 CL MTU	1,947,005
Stable Value Separate Account	FEDERAL REALTY OP LP DTD 04/12/2023 5.375% 05/01/2028	161,723
Stable Value Separate Account	FEDEX CORP DTD 04/07/20 4.250 05/15/2030	244,290
Stable Value Separate Account	FEDL NATL MTGE ASSN POOL #BF0503 39 YR GTD SINGLE FAMILY MORTGAGE	857,871
Stable Value Separate Account	FEDL NATL MTGE ASSN POOL #BS4956 7 YR GTD SINGLE FAMILY MORTGAGE	423,531
Stable Value Separate Account	FEDL NATL MTGE ASSN POOL #BS5306 8 YR GTD SINGLE FAMILY MORTGAGE	953,482
Stable Value Separate Account	FEDL NATL MTGE ASSN POOL #BV7936 30 YR GTD SINGLE FAMILY MORTGAGE	402,917
Stable Value Separate Account	FEDL NATL MTGE ASSN POOL #CB3499 30 YR GTD SINGLE FAMILY MORTGAGE	846,958
Stable Value Separate Account	FEDL NATL MTGE ASSN POOL #CB3840 30 YR GTD SINGLE FAMILY MORTGAGE	2,555,169
Stable Value Separate Account	FEDL NATL MTGE ASSN POOL #CB4019 30 YR GTD SINGLE FAMILY MORTGAGE	1,665,087
Stable Value Separate Account	FEDL NATL MTGE ASSN POOL #CB4089 30 YR GTD SINGLE FAMILY MORTGAGE	1,856,004
Stable Value Separate Account	FEDL NATL MTGE ASSN POOL #CB4100 30 YR GTD SINGLE FAMILY MORTGAGE	1,258,512
Stable Value Separate Account	FEDL NATL MTGE ASSN POOL #CB4894 30 YR GTD SINGLE FAMILY MORTGAGE	2,373,585
Stable Value Separate Account	FEDL NATL MTGE ASSN POOL #CB4943 30 YR GTD SINGLE FAMILY MORTGAGE	1,003,909
Stable Value Separate Account	FEDL NATL MTGE ASSN POOL #CB5079 30 YR GTD SINGLE FAMILY MORTGAGE	1,841,499
Stable Value Separate Account	FHLMC MULTIFAMILY STRUCTURED P SER K739 CL A2 *24 DAY DELAY*	1,110,948
Stable Value Separate Account	FHLMC MULTIFAMILY STRUCTURED P SER Q016 CL APT2 *24 DAY DELAY*	718,378
Stable Value Separate Account	FIDELITY NATL INFORMATION SVCS DTD 07/13/2022 4.700% 07/15/2027	144,990
Stable Value Separate Account	FIFTH THIRD BANCORP DTD 04/25/2022 VAR CPN 04/25/2028	104,856
Stable Value Separate Account	FIFTH THIRD BANCORP DTD 07/28/2022 VAR CPN 07/28/2030	322,288
Stable Value Separate Account	FIFTH THIRD BANCORP DTD 10/27/2022 VAR CPN 10/27/2028	145,263
Stable Value Separate Account	FISERV INC DTD 03/02/2023 5.450% 03/02/2028	144,180
Stable Value Separate Account	FISERV INC DTD 06/24/19 3.200 07/01/2026	134,763
Stable Value Separate Account	FISERV INC DTD 08/21/2023 5.375% 08/21/2028	339,484
Stable Value Separate Account	FORD CREDIT AUTO OWNER TRUST ASSET BCKD SEC SER 2023-1 CL A	637,230
Stable Value Separate Account	FORD CREDIT AUTO OWNER TRUST ASSET BCKD SEC SER 2023-1 CL A	1,419,104
Stable Value Separate Account	FORD CREDIT AUTO OWNER TRUST ASSET BCKD SEC SER 2023-B CL A3	428,676
Stable Value Separate Account	FORD CREDIT AUTO OWNER TRUST/F SER 2020-2 CL A *0 DAY DELAY*	922,937
Stable Value Separate Account	FORD CREDIT AUTO OWNER TRUST/F SER 2021-1 CL A *0 DAY DELAY*	785,655
Stable Value Separate Account	FREDDIE MAC - SCRT SER 2018-2 CL MA *24 DAY DELAY*	131,140
Stable Value Separate Account	FREDDIE MAC - SCRT SER 2018-3 CL MA *24 DAY DELAY*	82,658
Stable Value Separate Account	FREDDIE MAC - SCRT SER 2019-1 CL M55D *24 DAY DELAY*	296,534
Stable Value Separate Account	FREDDIE MAC - SCRT SER 2019-2 CL M55D *24 DAY DELAY*	333,803
Stable Value Separate Account	FREDDIE MAC - SCRT SER 2020-2 CL MT *24 DAY DELAY*	398,012
Stable Value Separate Account	FREDDIE MAC - SCRT SER 2020-3 CL MTU *24 DAY DELAY*	2,989,352
Stable Value Separate Account	GE HEALTHCARE TECH INC DTD 03/15/2023 5.857% 03/15/2030	115,544
Stable Value Separate Account	GE HEALTHCARE TECH INC DTD 05/15/2023 5.650% 11/15/2027	403,670
Stable Value Separate Account	GENERAL MOTORS ASSET BCKD SEC SER 2023-1 CL A1	723,702
Stable Value Separate Account	GENERAL MOTORS FINL CO DTD 04/07/2022 4.300% 04/06/2029	221,552
Stable Value Separate Account	GENERAL MOTORS FINL CO DTD 06/09/2022 5.000% 04/09/2027	119,730
Stable Value Separate Account	GENERAL MOTORS FINL CO DTD 10/15/21 2.400 10/15/2028	150,916
Stable Value Separate Account	GEORGIA-PACIFIC LLC 144A PRIV PLCMT 2.300 04/30/2030	142,888
Stable Value Separate Account	GM FINANCIAL REVOLVING RECEIVA ASSET BCKD SEC SER 2023-2 CL A	713,804
Stable Value Separate Account	GM FINANCIAL REVOLVING RECEIVA SER 2021-1 CL A *0 DAY DELAY*	480,010
Stable Value Separate Account	GM FINANCIAL REVOLVING RECEIVABLES ASSET BCKD SEC SER 2022-1 CL A	348,484
Stable Value Separate Account	GOLDMAN SACHS GROUP INC DTD 01/24/22 02/24/2028	389,344
Stable Value Separate Account	GOLDMAN SACHS GROUP INC DTD 04/23/18 05/01/2029	270,852
Stable Value Separate Account	GOLDMAN SACHS GROUP INC DTD 06/10/21 09/10/2024	319,488
Stable Value Separate Account	GOLDMAN SACHS GROUP INC DTD 10/21/21 10/21/2027	448,262
Stable Value Separate Account	GOVT NATL MTG ASSN SER 2019-H06 CL FD *0 DAY DELAY*	611,705
Stable Value Separate Account	GS MORTGAGE SECURITIES TRUST CMO SER 2017-GS6 CL A2	454,791
Stable Value Separate Account	GS MORTGAGE SECURITIES TRUST CMO SER 2017-GS8 CL A3	915,196
Stable Value Separate Account	GS MORTGAGE SECURITIES TRUST SER 2017-GS5 CL A4 *9 DAY DELAY*	532,260
Stable Value Separate Account	GS MORTGAGE SECURITIES TRUST SER 2018-GS10 CL A5 *9 DAY DELAY*	489,122

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DECEMBER 31, 2023

Identity Of Issuer, Borrower, Lessor, or Similar Party	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Current Value
Stable Value Separate Account	GS MORTGAGE SECURITIES TRUST SER 2018-GS9 CL A4 *9 DAY DELAY*	\$ 1,290,622
Stable Value Separate Account	GUARDIAN LIFE GLOB FUND DTD 03/29/2022 3.246% 03/29/2027	171,376
Stable Value Separate Account	GUARDIAN LIFE GLOBAL FDG DTD 10/02/2023 5.737% 10/02/2028	167,850
Stable Value Separate Account	HALEON US CAPITAL LLC DTD 09/24/2022 3.375% 03/24/2027	279,026
Stable Value Separate Account	HALLIBURTON CO DTD 03/03/20 2.920 03/01/2030	260,788
Stable Value Separate Account	HAWAII STATE GENERAL OBLIGATION	480,420
Stable Value Separate Account	HCP INC DTD 07/05/19 3.250 07/15/2026	144,215
Stable Value Separate Account	HEALTH CARE SERVICE CORP 144A PRIV PLCMT 1.500 06/01/2025	303,722
Stable Value Separate Account	HEALTHPEAK PROPERTIES DTD 07/12/21 1.350 02/01/2027	89,719
Stable Value Separate Account	HEALTHPEAK PROPERTIES DTD 11/24/21 2.125 12/01/2028	70,314
Stable Value Separate Account	HONOLULU CITY & CNTY HI TXBL-REF-SER F-GREEN BOND	328,506
Stable Value Separate Account	HOSPITAL SPECIAL SURGERY DTD 04/03/18 3.737 04/01/2028	141,953
Stable Value Separate Account	HOUSTON TX UTILITY SYS REVENUE TXBL-SUBORDINATE-REF-1ST LIEN-	197,671
Stable Value Separate Account	HP INC DTD 03/31/2022 4.000% 04/15/2029	203,612
Stable Value Separate Account	HSBC HOLDINGS PLC DTD 03/09/2023 VAR CPN 03/09/2029	516,295
Stable Value Separate Account	HSBC HOLDINGS PLC DTD 06/19/18 06/19/2029	193,922
Stable Value Separate Account	HSBC HOLDINGS PLC DTD 09/12/18 09/12/2026	254,501
Stable Value Separate Account	HSBC HOLDINGS PLC DTD 11/22/21 11/22/2027	348,791
Stable Value Separate Account	HUNTINGTON BANCSHARES INC DTD 08/04/2022 VAR CPN 08/04/2028	135,699
Stable Value Separate Account	HUNTINGTON NATIONAL BANK DTD 05/17/2022 VAR CPN 05/17/2028	241,483
Stable Value Separate Account	HUNTINGTON NATIONAL BANK DTD 11/18/2022 5.650% 01/10/2030	252,105
Stable Value Separate Account	INGERSOLL-RAND LUX FINAN DTD 03/21/19 3.500 03/21/2026	466,478
Stable Value Separate Account	INGREDION INC DTD 05/13/20 2.900 06/01/2030	142,867
Stable Value Separate Account	INTERSTATE POWER & LIGHT DTD 09/26/18 4.100 09/26/2028	543,430
Stable Value Separate Account	JOHN DEERE OWNER TRUST ASSET BCKD SEC SER 2023-B CL A3	242,090
Stable Value Separate Account	JOHNS HOPKINS HEALTH SYS DTD 01/30/20 2.420 01/01/2030	152,220
Stable Value Separate Account	JPMBB COMMERCIAL MORTGAGE SEC SER 2014-C26 CL A4 *14 DAY DELAY*	394,745
Stable Value Separate Account	JPMORGAN CHASE & CO DTD 01/29/19 01/29/2027	126,988
Stable Value Separate Account	JPMORGAN CHASE & CO DTD 02/01/17 02/01/2028	309,082
Stable Value Separate Account	JPMORGAN CHASE & CO DTD 04/22/21 04/22/2027	332,215
Stable Value Separate Account	JPMORGAN CHASE & CO DTD 06/01/21 06/01/2029	70,932
Stable Value Separate Account	JPMORGAN CHASE & CO DTD 06/14/2022 VAR CPN 06/14/2030	127,213
Stable Value Separate Account	JPMORGAN CHASE & CO DTD 07/23/18 07/23/2029	87,455
Stable Value Separate Account	JPMORGAN CHASE & CO DTD 09/12/19 10/15/2025	194,884
Stable Value Separate Account	JPMORGAN CHASE & CO DTD 09/22/21 09/22/2027	434,885
Stable Value Separate Account	JPMORGAN CHASE & CO DTD 12/05/18 12/05/2029	538,995
Stable Value Separate Account	KENTUCKY ST HSG CORP HSG REVEN TXBL-REF-SER A	116,788
Stable Value Separate Account	KEY BANK NA DTD 05/20/16 3.400 05/20/2026	468,620
Stable Value Separate Account	KEYCORP MEDIUM TERM NOTE	137,715
Stable Value Separate Account	KINDER MORGAN INC DTD 11/09/21 1.750 11/15/2026	321,951
Stable Value Separate Account	KRAFT HEINZ FOODS CO DTD 05/24/16 3.000 06/01/2026	289,165
Stable Value Separate Account	LENNOX INTERNATIONAL INC DTD 07/30/20 1.350 08/01/2025	310,616
Stable Value Separate Account	LIFE FINANCIAL SERVICES TRUST CMO SER 2022-BMR2 CL A1	645,150
Stable Value Separate Account	LIFE FINANCIAL SERVICES TRUST SER 2021-BMR CL A *0 DAY DELAY*	456,639
Stable Value Separate Account	LOS ANGELES CA CMNTY CLG DIST TXBL-REF	342,256
Stable Value Separate Account	LOUISIANA LOCAL GOVT ENVIRONMENTAL REVENUE BONDS	492,150
Stable Value Separate Account	LOUISIANA ST GAS & FUELS TAX R TXBL-REF-SER A	373,894
Stable Value Separate Account	M&T BANK CORPORATION DTD 08/16/2022 VAR CPN 08/16/2028	125,237
Stable Value Separate Account	MAGELLAN MIDSTREAM PARTN DTD 05/20/20 3.250 06/01/2030	307,761
Stable Value Separate Account	MANHATTAN WEST SER 2020-OMW CL A *9 DAY DELAY*	371,020
Stable Value Separate Account	MANUF & TRADERS TRUST CO DTD 01/27/2023 4.700% 01/27/2028	524,599
Stable Value Separate Account	MARATHON PETROLEUM CORP DTD 04/01/19 3.800 04/01/2028	573,420
Stable Value Separate Account	MARTIN MARIETTA MATERIAL DTD 03/16/20 2.500 03/15/2030	105,648
Stable Value Separate Account	MASCO CORP DTD 06/21/17 3.500 11/15/2027	132,856
Stable Value Separate Account	MASCO CORP DTD 09/18/20 2.000 10/01/2030	123,668
Stable Value Separate Account	MASSACHUSETTS ST SCH BLDG AUTH TXBL-REF-SOCIAL BONDS-SENIOR-S	107,439
Stable Value Separate Account	MASSACHUSETTS ST TXBL-REF-SER E	234,696
Stable Value Separate Account	MASSACHUSETTS STATE SPL OBLIG REVENUE BONDS	513,177
Stable Value Separate Account	MET LIFE GLOB FUNDING I 144A PRIV PLCMT 1.875 01/11/2027	392,650
Stable Value Separate Account	MET LIFE GLOB FUNDING I MEDIUM TERM NOTE	148,394
Stable Value Separate Account	METROPOLITAN EDISON CO DTD 03/30/2023 5.200% 04/01/2028	151,091
Stable Value Separate Account	MICHIGAN ST FIN AUTH REVENUE TXBL-REF-SER T	374,693
Stable Value Separate Account	MID-AMERICA APARTMENTS DTD 08/12/20 1.700 02/15/2031	56,755
Stable Value Separate Account	MID-AMERICA APARTMENTS DTD 08/19/21 1.100 09/15/2026	27,204
Stable Value Separate Account	MISSISSIPPI HIGHER EDUCATION A SER 2014-1 CL A1 *0 DAY DELAY*	379,819
Stable Value Separate Account	MISSISSIPPI ST TXBL-REF-SER E	387,313
Stable Value Separate Account	MISSOURI ST HGR EDU LOAN AUTH TXBL-VAR-ASSET BACKED NTS-SER	226,533
Stable Value Separate Account	MITSUBISHI UFJ FIN GRP DTD 01/19/22 01/19/2028	240,578
Stable Value Separate Account	MITSUBISHI UFJ FIN GRP DTD 07/20/21 07/20/2027	411,174
Stable Value Separate Account	MITSUBISHI UFJ FIN GRP DTD 10/13/21 1.640 10/13/2027	336,867
Stable Value Separate Account	MMAF EQUIPMENT FINANCE LLC SER 2018-A CL A4 *0 DAY DELAY*	0

BAE SYSTEMS EMPLOYEES' SAVINGS AND INVESTMENT PLAN

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SCHEDULE H, LINE 4(I)—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

DECEMBER 31, 2023

Identity Of Issuer, Borrower, Lessor, or Similar Party	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Current Value
Stable Value Separate Account	MONDELEZ INTL HLDINGS NE 144A PRIV PLCMT 1.250 09/24/2026	\$ 218,486
Stable Value Separate Account	MONDELEZ INTL HLDINGS NE 144A PRIV PLCMT 2.250 09/19/2024	253,846
Stable Value Separate Account	MORGAN STANLEY BAML TRUST SER 2014-C19 CL A4 *14 DAY DELAY*	536,811
Stable Value Separate Account	MORGAN STANLEY CAPITAL I TRUST SER 2018-H3 CL A5 *14 DAY DELAY*	402,433
Stable Value Separate Account	MORGAN STANLEY DTD 01/23/19 01/23/2030	467,510
Stable Value Separate Account	MORGAN STANLEY DTD 01/24/22 01/21/2028	389,836
Stable Value Separate Account	MORGAN STANLEY DTD 04/20/2022 VAR CPN 04/20/2028	273,678
Stable Value Separate Account	MORGAN STANLEY DTD 04/21/2023 VAR CPN 04/20/2029	221,258
Stable Value Separate Account	MORGAN STANLEY DTD 07/20/21 07/20/2027	155,280
Stable Value Separate Account	MORGAN STANLEY DTD 10/18/2022 VAR CPN 10/18/2028	104,754
Stable Value Separate Account	MORGAN STANLEY MED TERM NOTE	59,009
Stable Value Separate Account	MORRIS CNTY NJ IMPT AUTH REVEN TXBL-REF-ROCKAWAY BOROUGH PROJ	431,438
Stable Value Separate Account	MPLX LP DTD 02/08/18 4.000 03/15/2028	115,682
Stable Value Separate Account	MPLX LP DTD 02/10/17 4.125 03/01/2027	176,198
Stable Value Separate Account	MPLX LP DTD 08/11/2022 4.950% 09/01/2032	88,064
Stable Value Separate Account	MPLX LP DTD 08/18/20 1.750 03/01/2026	102,897
Stable Value Separate Account	MUTUAL OF OMAHA GLOBAL DTD 12/12/2023 5.450% 12/12/2028	285,737
Stable Value Separate Account	N TEXAS ST HGR EDU AUTH TXBL-VARIABLE-REF-SENIOR-SER A	556,165
Stable Value Separate Account	NATIONAL RETAIL PROP INC DTD 09/14/17 3.500 10/15/2027	160,422
Stable Value Separate Account	NATIONAL RETAIL PROP INC DTD 09/27/18 4.300 10/15/2028	106,730
Stable Value Separate Account	NAVIENT STUDENT LOAN TRUST SER 2021-1A CL A1B *0 DAY DELAY*	538,101
Stable Value Separate Account	NELNET STUDENT LOAN TRUST SER 2021-A CL APT1 *0 DAY DELAY*	461,911
Stable Value Separate Account	NELNET STUDENT LOAN TRUST SER 2021-CA CL AFX *0 DAY DELAY*	125,421
Stable Value Separate Account	NELNET STUDENT LOAN TRUST SER 2021-DA CL AFX *0 DAY DELAY*	666,540
Stable Value Separate Account	NEW YORK LIFE GLOBAL FDG MEDIUM TERM NOTE	40,236
Stable Value Separate Account	NEW YORK LIFE GLOBAL FDG MEDIUM TERM NOTE	292,587
Stable Value Separate Account	NEXTERA ENERGY CAPITAL DTD 12/13/21 1.875 01/15/2027	243,710
Stable Value Separate Account	NISSAN AUTO LEASE TRUST ASSET BCKD SEC SER 2023-8 CL A3	483,475
Stable Value Separate Account	NORFOLK SOUTHERN CORP DTD 08/02/18 3.650 08/01/2025	176,278
Stable Value Separate Account	NORFOLK SOUTHERN CORP DTD 11/04/19 2.550 11/01/2029	341,324
Stable Value Separate Account	NORTH DAKOTA PUB FIN AUTH REVENUE BONDS	241,400
Stable Value Separate Account	NORTH DAKOTA ST PUBLIC FIN AUT TXBL-LEGACY INFRASTRUCTURE PRO	337,504
Stable Value Separate Account	NORTH TEXAS HIGHER EDUCATION A SER 2021-1 CL A1B *0 DAY DELAY*	440,121
Stable Value Separate Account	NORTHERN STATES PWR-MINN DTD 03/30/21 2.250 04/01/2031	60,043
Stable Value Separate Account	NORTHSTAR EDUCATION FINANCE, I SER 2012-1 CL A *0 DAY DELAY*	25,423
Stable Value Separate Account	NORTHWESTERN MUTUAL GLBL DTD 04/04/2022 3.300% 04/04/2029	193,313
Stable Value Separate Account	NTT FINANCE CORP 144A PRIV PLCMT 1.162 04/03/2026	405,816
Stable Value Separate Account	NUCOR CORP DTD 05/23/2022 4.300% 05/23/2027	138,632
Stable Value Separate Account	NUTRIEN LTD DTD 03/27/2023 4.900% 03/27/2028	151,350
Stable Value Separate Account	NUTRIEN LTD DTD 05/13/20 2.950 05/13/2030	81,279
Stable Value Separate Account	NXP BV/NXP FDG/NXP USA DTD 05/04/2022 2.650% 02/15/2032	109,524
Stable Value Separate Account	NXP FDG LLC DTD 05/16/2022 5.000% 01/15/2033	170,264
Stable Value Separate Account	OHIOHEALTH CORP DTD 10/26/21 2.297 11/15/2031	298,708
Stable Value Separate Account	OHIONE CA CMNTY CLG DIST TXBL-REF	294,815
Stable Value Separate Account	OKLAHOMA DEV FIN AUTH REV POWER REVENUE	72,218
Stable Value Separate Account	OKLAHOMA DEV FIN AUTH UTILITIES REVENUE	349,668
Stable Value Separate Account	OKLAHOMA STATE DEV FIN AUTH POWER REVENUE	227,677
Stable Value Separate Account	ONCOR ELECTRIC DELIVERY DTD 03/20/20 2.750 05/15/2030	152,067
Stable Value Separate Account	ONCOR ELECTRIC DELIVERY DTD 05/11/2023 4.300% 05/15/2028	296,283
Stable Value Separate Account	ONCOR ELECTRIC DELIVERY DTD 11/15/18 3.700 11/15/2028	308,467
Stable Value Separate Account	ORACLE CORP DTD 04/01/20 2.800 04/01/2027	811,186
Stable Value Separate Account	ORACLE CORP DTD 04/01/20 2.950 04/01/2030	306,867
Stable Value Separate Account	ORACLE CORP DTD 07/07/16 2.650 07/15/2026	227,563
Stable Value Separate Account	ORACLE CORPORATION DTD 11/09/2022 6.150% 11/09/2029	75,303
Stable Value Separate Account	ORLANDO HEALTH OBL GRP DTD 02/06/18 3.777 10/01/2028	160,669
Stable Value Separate Account	PACIFICORP DTD 03/01/19 3.500 06/15/2029	412,909
Stable Value Separate Account	PACIFICORP DTD 04/08/20 2.700 09/15/2030	82,318
Stable Value Separate Account	PACKAGING CORP OF AMERIC DTD 11/21/19 3.000 12/15/2029	271,536
Stable Value Separate Account	PARKER-HANNIFIN CORP DTD 06/14/19 2.700 06/14/2024	207,243
Stable Value Separate Account	PARKER-HANNIFIN CORP DTD 06/15/2022 4.250% 09/15/2027	178,423
Stable Value Separate Account	PARKER-HANNIFIN CORP DTD 06/15/2022 4.500% 09/15/2029	160,429
Stable Value Separate Account	PENNSYLVANIA HIGHER EDUCATION SER 2006-1 CL A3 *0 DAY DELAY*	286,433
Stable Value Separate Account	PERKINELMER INC DTD 09/10/21 1.900 09/15/2028	268,290
Stable Value Separate Account	PHILLIPS 66 DTD 03/01/18 3.900 03/15/2028	281,921
Stable Value Separate Account	PHILLIPS 66 DTD 03/29/2023 4.950% 12/01/2027	252,100
Stable Value Separate Account	PIONEER NATURAL RESOURCE DTD 01/29/21 1.125 01/15/2026	222,775
Stable Value Separate Account	PNC FINANCIAL SERVICES DTD 01/24/2023 VAR CPN 01/24/2034	68,492
Stable Value Separate Account	PNC FINANCIAL SERVICES DTD 12/02/2022 VAR CPN 12/02/2028	263,019
Stable Value Separate Account	PNC FINANCIAL SERVICES GROUP INC DTD 10/28/2022 VAR CPN 10/28/2033	114,929
Stable Value Separate Account	PPG INDUSTRIES INC DTD 05/19/20 2.550 06/15/2030	165,045
Stable Value Separate Account	PRICOA GLOBAL FUNDING 1 144A PRIV PLCMT 1.200 09/01/2026	308,757

BAE SYSTEMS EMPLOYEES' SAVINGS AND INVESTMENT PLAN

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SCHEDULE H, LINE 4(I)—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

DECEMBER 31, 2023

Identity Of Issuer, Borrower, Lessor, or Similar Party	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Current Value
Stable Value Separate Account	PROTECTIVE LIFE GLOBAL FUNDING DTD 07/06/2022 4.714% 07/06/2027	\$ 149,084
Stable Value Separate Account	PROV ST JOSEPH HLTH OBL DTD 09/28/16 2.746 10/01/2026	261,317
Stable Value Separate Account	PUBLIC SERVICE ELECTRIC MED TERM NOTE	163,878
Stable Value Separate Account	REALTY INCOME CORP DTD 12/14/20 0.750 03/15/2026	136,554
Stable Value Separate Account	REGIONS FINANCIAL CORP DTD 08/12/21 1.800 08/12/2028	282,685
Stable Value Separate Account	ROCHESTER GAS & ELECTRIC 144A PRIV PLCMT 3.100 06/01/2027	235,725
Stable Value Separate Account	ROGERS COMMUNICATIONS INC DTD 03/15/2023 3.200% 03/15/2027	190,900
Stable Value Separate Account	ROLLS-ROYCE PLC 144A PRIV PLCMT 3.625 10/14/2025	230,520
Stable Value Separate Account	ROPER TECHNOLOGIES INC DTD 09/01/20 1.000 09/15/2025	383,235
Stable Value Separate Account	ROYAL BANK OF CANADA MEDIUM TERM NOTE	573,284
Stable Value Separate Account	RTX CORP DTD 11/08/2023 5.750% 01/15/2029	428,553
Stable Value Separate Account	RTX CORP DTD 11/08/2023 6.000% 03/15/2031	362,199
Stable Value Separate Account	RTX CORPORATION DTD 05/18/2020 2.250% 07/01/2030	120,950
Stable Value Separate Account	RUSH OBLIGATED GROUP DTD 04/09/20 3.922 11/15/2029	128,258
Stable Value Separate Account	RYDER SYSTEM INC MEDIUM TERM NOTE	133,892
Stable Value Separate Account	RYDER SYSTEM INC MEDIUM TERM NOTE	197,413
Stable Value Separate Account	SABINE PASS LIQUEFACTION SER WI	150,648
Stable Value Separate Account	SAN DIEGO CA CMNTY CLG DIST TXBL-REF	579,278
Stable Value Separate Account	SAN DIEGO CA UNIF SCH DIST TXBL-REF-ELECTION OF 2012-GREE	406,520
Stable Value Separate Account	SBAP ASSET BCKD SEC SER 2022-25H	362,595
Stable Value Separate Account	SEALED AIR CORP 144A PRIV PLCMT 1.573 10/15/2026	144,069
Stable Value Separate Account	SFS AUTO RECEIVABLES ASSET BCKD SEC SER 2023-1A CL A3	484,882
Stable Value Separate Account	SHERWIN-WILLIAMS CO DTD 08/26/19 2.950 08/15/2029	312,776
Stable Value Separate Account	SHORT-TERM INVESTMENT FUND A S	3,775,948
Stable Value Separate Account	SIMON PROPERTY GROUP LP DTD 12/11/17 3.375 12/01/2027	180,971
Stable Value Separate Account	SLC STUDENT LOAN TRUST SER 2010-1 CL A *0 DAY DELAY*	74,999
Stable Value Separate Account	SLM STUDENT LOAN TRUST SER 2003-10A CL A4 *0 DAY DELAY*	590,040
Stable Value Separate Account	SMALL BUSINESS ADMIN DTD 03/24/21 1.667 01/10/2031	492,285
Stable Value Separate Account	SMALL BUSINESS ADMIN DTD 06/11/08 5.680 06/01/2028	17,749
Stable Value Separate Account	SMALL BUSINESS ADMIN POOL #SBA1331 DTD 09/22/21 1.304 09/10/2031	882,324
Stable Value Separate Account	SMALL BUSINESS ADMIN POOL #SBA2735 DTD 10/14/15 2.720 10/01/2035	102,741
Stable Value Separate Account	SMALL BUSINESS ADMIN SER 2008-20J CL1 *0 DAY DELAY*	78,142
Stable Value Separate Account	SMALL BUSINESS ADMIN SER 2009-20A CL 1 *0 DAY DELAY	97,903
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2022-10A CL 1	3,261,282
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2022-25F	1,578,648
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2022-25G CL 1	1,899,351
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2022-25K CL 1	795,065
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2022-25L	1,170,108
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2023-10A CL 1	2,071,781
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2023-25A CL 1	754,421
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2023-25B CL 1	2,707,579
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2023-25C CL 1	1,697,044
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2023-25D CL 1	1,185,377
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2023-25L CL 1	1,737,540
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION SER 2008-20A CL 1 *0 DAY DELAY*	31,085
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION SER 2008-20G CL 1 *0 DAY DELAY*	49,844
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION SER 2008-20I CL 1 *0 DAY DELAY*	44,094
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION SER 2013-20J CL 1 *0 DAY DELAY*	383,450
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION SER 2014-10B CL 1 *9 DAY DELAY*	102,526
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION SER 2015-10B CL 1 *9 DAY DELAY*	128,072
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION SER 2017-10A CL 1 *9 DAY DELAY*	268,473
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION SER 2017-10B CL 1 *9 DAY DELAY*	304,950
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION SER 2018-10B CL 1 *9 DAY DELAY*	388,333
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION SER 2018-20G CL 1 *0 DAY DELAY*	364,784
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION SER 2019-10A CL 1 *9 DAY DELAY*	567,127
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION SER 2020-10A CL 1 *0 DAY DELAY*	650,717
Stable Value Separate Account	STANFORD HEALTH CARE DTD 04/01/20 3.310 08/15/2030	355,459
Stable Value Separate Account	STANLEY BLACK & DECKER I DTD 03/01/19 3.400 03/01/2026	493,206
Stable Value Separate Account	STATE STREET CORP DTD 02/07/22 02/07/2033	67,364
Stable Value Separate Account	STATE STREET CORP DTD 11/01/19 11/01/2025	107,187
Stable Value Separate Account	STATE STREET CORP DTD 11/21/2023 VAR CPN 11/21/2029	434,280
Stable Value Separate Account	SUMITOMO MITSUI FIN GRP INC DTD 09/14/2023 5.716% 09/14/2028	207,114
Stable Value Separate Account	SUMITOMO MITSUI FINL GRP DTD 01/14/22 2.174 01/14/2027	184,886
Stable Value Separate Account	SUMITOMO MITSUI FINL GRP DTD 09/17/21 1.902 09/17/2028	437,625
Stable Value Separate Account	T-MOBILE USA INC DTD 02/15/21 2.550 02/15/2031	198,101
Stable Value Separate Account	T-MOBILE USA INC DTD 03/15/2022 2.400% 03/15/2029	161,539
Stable Value Separate Account	T-MOBILE USA INC DTD 05/11/2023 4.800% 07/15/2028	121,004
Stable Value Separate Account	TAKE-TWO INTERACTIVE SOF DTD 04/14/2022 3.700% 04/14/2027	116,328
Stable Value Separate Account	TAUBMAN CENTERS COMMERCIAL MORTGAGE CMO SER 2022-DPM CL A	680,911
Stable Value Separate Account	TEXAS ELECTRIC MKT STABL DTD 06/15/2022 4.265% 08/01/2036	643,393
Stable Value Separate Account	TEXAS NATURAL GAS SECURITIZATION UTILITIES REVENUE	830,599

BAE SYSTEMS EMPLOYEES' SAVINGS AND INVESTMENT PLAN

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SCHEDULE H, LINE 4(i)—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

DECEMBER 31, 2023

Identity Of Issuer, Borrower, Lessor, or Similar Party	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Current Value
Stable Value Separate Account	TEXAS ST TXBL-REF-STATE OF TEXAS HIGHWA	\$ 437,976
Stable Value Separate Account	TORONTO DOMINION BANK CONVERTIBLE	304,524
Stable Value Separate Account	TORONTO DOMINION BANK MEDIUM TERM NOTE	159,982
Stable Value Separate Account	TORONTO-DOMINION BANK MEDIUM TERM NOTE	292,702
Stable Value Separate Account	TOWD POINT MORTGAGE TRUST CMO SER 2022-1 CL A1	643,888
Stable Value Separate Account	TOWD POINT MORTGAGE TRUST CMO SER 2022-4 CL A1	578,815
Stable Value Separate Account	TOWD POINT MORTGAGE TRUST SER 2017-1 CL A1 *24 DAY DELAY*	10,107
Stable Value Separate Account	TOWD POINT MORTGAGE TRUST SER 2019-4 CL A1 *24 DAY DELAY*	466,274
Stable Value Separate Account	TOYOTA AUTO LOAN EXTENDED ASSET BCKD SEC SER 2023-1A CL A	887,832
Stable Value Separate Account	TOYOTA AUTO LOAN EXTENDED NOTE ASSET BCKD SEC SER 2022-1A CL A	975,996
Stable Value Separate Account	TOYOTA AUTO LOAN EXTENDED NOTE SER 2020-1A CL A *0 DAY DELAY*	707,124
Stable Value Separate Account	TOYOTA AUTO LOAN EXTENDED NOTE SER 2021-1A CL A *0 DAY DELAY*	1,239,135
Stable Value Separate Account	TRANS-ALLEGHENY INTERSTA 144A PRIV PLCMT 3.850 06/01/2025	489,590
Stable Value Separate Account	TRUIST FINANCIAL CORP MEDIUM TERM NOTE	154,170
Stable Value Separate Account	TRUIST FINANCIAL CORP MEDIUM TERM NOTE	155,703
Stable Value Separate Account	TRUIST FINANCIAL CORP MEDIUM TERM NOTE	463,030
Stable Value Separate Account	TSMC ARIZONA CORP DTD 10/25/21 1.750 10/25/2026	276,501
Stable Value Separate Account	TSMC GLOBAL LTD 144A PRIV PLCMT 1.000 09/28/2027	228,236
Stable Value Separate Account	UBS COMMERCIAL MORTGAGE TRUST CMO SER 2017-C1 CL A4	443,174
Stable Value Separate Account	UBS COMMERCIAL MORTGAGE TRUST CMO SER 2017-C3 CL A4	1,352,491
Stable Value Separate Account	UBS COMMERCIAL MORTGAGE TRUST CMO SER 2017-C6 CL A5	436,212
Stable Value Separate Account	UBS COMMERCIAL MORTGAGE TRUST CMO SER 2018-C10 CL A4	496,335
Stable Value Separate Account	UBS COMMERCIAL MORTGAGE TRUST CMO SER 2018-C8 CL A4	502,991
Stable Value Separate Account	UBS GROUP AG 144A PRIV PLCMT 08/10/2027	180,708
Stable Value Separate Account	UBS GROUP AG 144A PRIV PLCMT 2.746 02/11/2033	164,046
Stable Value Separate Account	UBS GROUP AG DTD 08/05/2022 VAR CPN 08/05/2027	266,158
Stable Value Separate Account	UBS GROUP FUNDING SWITZE 144A PRIV PLCMT 4.253 03/23/2028	540,434
Stable Value Separate Account	UDR INC DTD 12/13/17 3.500 01/15/2028	188,254
Stable Value Separate Account	UNITED STATES TREASURY BONDS DTD 07/31/2023 4.125% 07/31/2028	959,795
Stable Value Separate Account	UNITED STATES TREASURY NOTES DTD 02/15/2023 3.500% 02/15/2033	1,396,411
Stable Value Separate Account	UNITED STATES TREASURY NOTES DTD 04/15/2023 3.750% 04/15/2026	1,931,865
Stable Value Separate Account	UNITED STATES TREASURY NOTES DTD 05/15/2022 2.875% 05/15/2032	1,760,616
Stable Value Separate Account	UNITED STATES TREASURY NOTES DTD 05/15/2023 3.625% 05/15/2026	1,734,642
Stable Value Separate Account	UNITED STATES TREASURY NOTES DTD 08/15/2023 3.875% 08/15/2033	1,902,619
Stable Value Separate Account	UNITED STATES TREASURY NOTES DTD 08/31/2023 4.375% 08/31/2028	2,752,700
Stable Value Separate Account	UNITED STATES TREASURY NOTES DTD 09/30/2023 4.500% 09/30/2028	1,455,388
Stable Value Separate Account	UNITED STATES TREASURY NOTES DTD 10/31/2023 5.000% 10/31/2025	2,644,837
Stable Value Separate Account	UNITED STATES TREASURY NOTES DTD 11/15/2023 4.500% 11/15/2033	1,385,789
Stable Value Separate Account	UNITED STATES TREASURY NOTES DTD 11/30/2023 4.375% 11/30/2028	1,381,428
Stable Value Separate Account	US BANCORP DTD 07/22/2022 VAR CPN 07/22/2028	177,345
Stable Value Separate Account	US BANCORP DTD 10/21/2022 VAR CPN 10/21/2033	175,139
Stable Value Separate Account	US BANCORP MED TERM NOTE	303,257
Stable Value Separate Account	USAA CAPITAL CORP 144A PRIV PLCMT 2.125 05/01/2030	125,951
Stable Value Separate Account	VENTAS REALTY LP DTD 01/14/15 3.500 02/01/2025	439,628
Stable Value Separate Account	VERIZON COMMUNICATIONS DTD 03/15/2022 2.355% 03/15/2032	996,460
Stable Value Separate Account	VERMONT STUDENT ASSISTANCE CORP SER 2013-1 CL A *0 DAY DELAY*	170,828
Stable Value Separate Account	VIRGINIA ST HSG DEV AUTH CMWLT TXBL-PASS-THRU-SER A	154,891
Stable Value Separate Account	VOLKSWAGEN GROUP AMER FIN LLC DTD 09/12/2023 5.650% 09/12/2028	430,937
Stable Value Separate Account	VOLKSWAGEN GROUP AMERICA 144A PRIV PLCMT 2.850 09/26/2024	196,032
Stable Value Separate Account	VOLKSWAGEN GROUP AMERICA DTD 06/08/2022 4.350% 06/08/2027	196,012
Stable Value Separate Account	WARNERMEDIA HOLDINGS INC DTD 03/15/2023 3.755% 03/15/2027	143,727
Stable Value Separate Account	WARNERMEDIA HOLDINGS INC DTD 03/15/2023 4.054% 03/15/2029	208,734
Stable Value Separate Account	WARNERMEDIA HOLDINGS INC DTD 03/15/2023 4.279% 03/15/2032	173,888
Stable Value Separate Account	WASHINGTON ST BUILD AMERICA BONDS	516,515
Stable Value Separate Account	WEC ENERGY GROUP INC DTD 12/13/21 2.200 12/15/2028	422,522
Stable Value Separate Account	WEC ENERGY GROUP INC DTD 09/27/2022 5.150% 10/01/2027	172,470
Stable Value Separate Account	WELLS FARGO & COMPANY DTD 07/25/2023 VAR CPN 07/25/2029	173,582
Stable Value Separate Account	WELLS FARGO & COMPANY MEDIUM TERM NOTE	97,418
Stable Value Separate Account	WELLS FARGO & COMPANY MEDIUM TERM NOTE	307,728
Stable Value Separate Account	WELLS FARGO & COMPANY MEDIUM TERM NOTE	340,634
Stable Value Separate Account	WELLS FARGO & COMPANY MEDIUM TERM NOTE	362,528
Stable Value Separate Account	WELLS FARGO COMMERCIAL MORTGAG SER 2018-C43 CL A4 *14 DAY DELAY*	438,288
Stable Value Separate Account	WELLS FARGO COMMERCIAL MORTGAG SER 2018-C44 CL A5 *14 DAY DELAY*	432,104
Stable Value Separate Account	WELLS FARGO COMMERCIAL MORTGAGE CMO SER 2017-C39 CL A4	468,825
Stable Value Separate Account	WELLS FARGO COMMERCIAL MORTGAGE CMO SER 2017-C40 CL A3	691,555
Stable Value Separate Account	WELLS FARGO COMMERCIAL MORTGAGE CMO SER 2017-C42 CL A4	1,506,359
Stable Value Separate Account	WELLS FARGO COMMERCIAL MORTGAGE CMO SER 2018-C46 CL A4	355,988
Stable Value Separate Account	WELLTOWER INC DTD 02/15/19 3.625 03/15/2024	218,942
Stable Value Separate Account	WELLTOWER INC DTD 02/15/19 4.125 03/15/2029	231,686
Stable Value Separate Account	WELLTOWER INC DTD 06/28/21 2.050 01/15/2029	158,267
Stable Value Separate Account	WELLTOWER INC DTD 11/19/21 2.750 01/15/2032	85,100

BAE SYSTEMS EMPLOYEES' SAVINGS AND INVESTMENT PLAN

EIN 22-3537950

PLAN NO. 003

SCHEDULE H, LINE 4(I)—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

DECEMBER 31, 2023

Identity Of Issuer, Borrower, Lessor, or Similar Party	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Current Value
Stable Value Separate Account	WHEELS FLEET LEASE FUNDING LLC ASSET BCKD SEC SER 2023-1A CL A	\$ 651,853
Stable Value Separate Account	WILLIAMS COMPANIES INC DTD 03/02/2023 5.650% 03/15/2033	167,139
Stable Value Separate Account	WISCONSIN ST TXBL-REF-SER 4	162,548
Stable Value Separate Account	XCEL ENERGY INC DTD 11/03/21 1.750 03/15/2027	259,894
Stable Value Separate Account	TUWIA UNIT AL FLEETED REVENUE TADL	503,308
	Wrapper contract total	277,445,902
Metropolitan Tower Life Ins. CO., 2.84%	Wrapper Contract	1,367,718
Pacific Life Ins. Co., 2.98%	Wrapper Contract	1,595,568
Prudential Ins. Co. of America, 2.95%	Wrapper Contract	1,304,040
Royal Bank of Canada, 2.76%	Wrapper Contract	1,293,118
State Street Bank and Trust, 2.97%	Wrapper Contract	1,347,903
Stable Value Separate Account	7-ELEVEN INC 144A PRIV PLCMT 0.950 02/10/2026	55,454
Stable Value Separate Account	ABBVIE INC DTD 05/21/20 2.600 11/21/2024	195,380
Stable Value Separate Account	ADVOCATE HEALTH CORP DTD 08/16/18 3.829 08/15/2028	170,072
Stable Value Separate Account	AIG GLOBAL FUNDING 144A PRIV PLCMT 0.900 09/22/2025	139,233
Stable Value Separate Account	ALABAMA FEDERAL AID HIGHWAY FI TXBL-SER B	63,352
Stable Value Separate Account	ALABAMA FEDERAL AID HIGHWAY FI TXBL-SER B	200,673
Stable Value Separate Account	ALABAMA POWER CO DTD 08/12/2022 3.750% 09/01/2027	117,506
Stable Value Separate Account	ALBEMARLE CORP DTD 05/13/2022 4.650% 06/01/2027	88,362
Stable Value Separate Account	ALEDO TX INDEP SCH DIST TXBL-REF-CABS	104,360
Stable Value Separate Account	ALEXANDRIA REAL ESTATE E DTD 03/03/17 3.950 01/15/2028	124,718
Stable Value Separate Account	ALEXANDRIA REAL ESTATE E DTD 03/21/19 3.800 04/15/2026	97,170
Stable Value Separate Account	AMERICAN EXPRESS CO DTD 03/04/2022 2.550% 03/04/2027	112,418
Stable Value Separate Account	AMERICAN EXPRESS CO DTD 07/28/2023 VAR CPN 07/28/2027	91,033
Stable Value Separate Account	AMERICAN EXPRESS CO DTD 10/30/2023 VAR CPN 10/30/2026	10,196
Stable Value Separate Account	AMERICAN EXPRESS CO DTD 11/04/21 1.650 11/04/2026	220,546
Stable Value Separate Account	AMERICAN EXPRESS CREDIT ACCOUNT ASSET BCKD SEC SER 2023-1 CL A	201,466
Stable Value Separate Account	AMERICAN HONDA FIN CORP MEDIUM TERM NOTE	107,981
Stable Value Separate Account	AMERICAN HONDA FINANCE DTD 01/13/22 2.250 01/12/2029	81,294
Stable Value Separate Account	AMERICAN HONDA FINANCE DTD 09/09/21 1.300 09/09/2026	101,065
Stable Value Separate Account	AMGEN INC DTD 03/02/2023 5.150% 03/02/2028	81,900
Stable Value Separate Account	ANGLO AMERICAN PLC 144A PRIV PLCMT 4.875 05/14/2025	198,422
Stable Value Separate Account	AON CORP/AON GLOBAL HOLDINGS DTD 02/28/2022 2.850% 05/28/2027	47,233
Stable Value Separate Account	ASCENSION HEALTH DTD 10/23/19 2.532 11/15/2029	230,309
Stable Value Separate Account	ASTRAZENECA FINANCE LLC DTD 05/28/21 0.700 05/28/2024	147,098
Stable Value Separate Account	AT&T INC DTD 02/19/19 4.350 03/01/2029	88,822
Stable Value Separate Account	AT&T INC DTD 05/28/20 2.300 06/01/2027	37,128
Stable Value Separate Account	AT&T INC DTD 08/04/20 1.650 02/01/2028	106,860
Stable Value Separate Account	AT&T INC DTD 08/04/20 2.250 02/01/2032	66,155
Stable Value Separate Account	AT&T INC DTD 08/22/18 06/12/2024	70,243
Stable Value Separate Account	ATLANTA GA TXBL-REF-SER C	211,950
Stable Value Separate Account	BANC OF AMERICA COMMERCIAL MORTGAGE CMO SER 2017-BNK3 CL A3	164,234
Stable Value Separate Account	BANK CMO SER 2017-BNK6 CL A4	151,293
Stable Value Separate Account	BANK OF AMERICA CORP DTD 03/11/21 03/11/2027	185,022
Stable Value Separate Account	BANK OF AMERICA CORP DTD 04/22/21 07/22/2027	265,684
Stable Value Separate Account	BANK OF AMERICA CORP DTD 04/24/17 04/24/2028	66,843
Stable Value Separate Account	BANK OF AMERICA CORP DTD 10/21/20 10/24/2026	55,714
Stable Value Separate Account	BANK OF AMERICA CORP MED TERM NOTE	57,655
Stable Value Separate Account	BANK OF AMERICA CORP MED TERM NOTE	126,588
Stable Value Separate Account	BANK OF AMERICA CORP MED TERM NOTE	139,332
Stable Value Separate Account	BANK OF AMERICA CORP MED TERM NOTE	249,951
Stable Value Separate Account	BANK OF AMERICA CORP MEDIUM TERM NOTE	39,092
Stable Value Separate Account	BANK OF AMERICA CREDIT CARD TRUST ASSET BCKD SEC SER 2022-A2 CL A2	216,241
Stable Value Separate Account	BANK OF AMERICA CREDIT CARD TRUST ASSET BCKD SEC SER 2023-A1 CL A1	145,505
Stable Value Separate Account	BANK OF AMERICA DTD 04/27/2022 VAR CPN 04/27/2033	9,532
Stable Value Separate Account	BANK OF MONTREAL CONVERTIBLE	173,171
Stable Value Separate Account	BANK OF MONTREAL MEDIUM TERM NOTE	112,994
Stable Value Separate Account	BANK OF MONTREAL MEDIUM TERM NOTE	120,322
Stable Value Separate Account	BANK OF NOVA SCOTIA CONVERTIBLE	40,668
Stable Value Separate Account	BANK OF NOVA SCOTIA CONVERTIBLE	68,487
Stable Value Separate Account	BANK OF NOVA SCOTIA CONVERTIBLE	89,791
Stable Value Separate Account	BANK OF NOVA SCOTIA DTD 09/15/21 1.300 09/15/2026	163,935
Stable Value Separate Account	BANK OF NY MELLON CORP DTD 01/26/22 2.050 01/26/2027	213,709
Stable Value Separate Account	BANK OF NY MELLON CORP MEDIUM TERM NOTE	29,265
Stable Value Separate Account	BANK OF NY MELLON CORP MEDIUM TERM NOTE	63,731
Stable Value Separate Account	BANK OF NY MELLON CORP MEDIUM TERM NOTE	69,256
Stable Value Separate Account	BAXTER INTERNATIONAL INC DTD 05/29/2022 1.322% 11/29/2024	327,461
Stable Value Separate Account	BLACK HILLS CORP DTD 01/13/16 3.950 01/15/2026	117,126
Stable Value Separate Account	BLACK HILLS CORP DTD 08/19/16 3.150 01/15/2027	113,166

BAE SYSTEMS EMPLOYEES' SAVINGS AND INVESTMENT PLAN

EIN 22-3537950

PLAN NO. 003

SCHEDULE H, LINE 4(I)—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

DECEMBER 31, 2023

Identity Of Issuer, Borrower, Lessor, or Similar Party	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Current Value
Stable Value Separate Account	BMW US CAPITAL LLC DTD 08/11/2023 5.050% 08/11/2028	\$ 142,582
Stable Value Separate Account	BMW VEHICLE LEASE TR ASSET BCKD SEC SER 2023-1 CL A3	564,288
Stable Value Separate Account	BNP PARIBAS 144A PRIV PLCMT 11/19/2025	194,882
Stable Value Separate Account	BNP PARIBAS 144A PRIV PLCMT 4.400 08/14/2028	194,790
Stable Value Separate Account	BOEING CO DTD 02/04/21 2.196 02/04/2026	179,529
Stable Value Separate Account	BOEING CO DTD 05/04/20 5.040 05/01/2027	50,437
Stable Value Separate Account	BOEING CO DTD 07/31/19 2.700 02/01/2027	18,858
Stable Value Separate Account	BOSTON PROPERTIES LP DTD 06/27/13 3.800 02/01/2024	199,622
Stable Value Separate Account	BPR TRUST CMO SER 2022-OANA CL A	295,671
Stable Value Separate Account	BRANCH BANKING & TRUST DTD 09/16/15 3.625 09/16/2025	241,620
Stable Value Separate Account	BRAZOS EDUCATION LOAN AUTHORIT SER 2021-1 CL A1B *0 DAY DELAY*	313,303
Stable Value Separate Account	BRAZOS EDUCATION LOAN AUTHORIT SER 2021-2 CL A1B *0 DAY DELAY*	168,565
Stable Value Separate Account	BX COMMERCIAL MORTGAGE TRUST CMO SER 2022-CSMO CL A	245,461
Stable Value Separate Account	BX TRUST CMO SER 2022-IND CL A	318,397
Stable Value Separate Account	BX TRUST SER 2021-RISE CL A *0 DAY DELAY*	144,334
Stable Value Separate Account	BX TRUST SER 2021-VOLT CL A *0 DAY DELAY*	238,694
Stable Value Separate Account	CALIFORNIA ST TXBL-VARIOUS PURPOSE-BID GROUP	93,974
Stable Value Separate Account	CALIFORNIA STATE GENERAL OBLIGATION	128,758
Stable Value Separate Account	CANADIAN NATL RESOURCES DTD 05/30/17 3.850 06/01/2027	116,530
Stable Value Separate Account	CANADIAN PACIFIC RAILWAY DTD 12/02/21 1.750 12/02/2026	46,117
Stable Value Separate Account	CANADIAN PACIFIC RR CO DTD 02/02/15 2.900 02/01/2025	195,146
Stable Value Separate Account	CAPITAL ONE FINANCIAL CO DTD 03/03/2022 VAR CPN 03/01/2030	35,724
Stable Value Separate Account	CAPITAL ONE FINANCIAL CO DTD 05/09/2022 VAR CPN 05/10/2028	68,795
Stable Value Separate Account	CAPITAL ONE FINANCIAL CO DTD 07/27/2022 VAR CPN 07/24/2026	39,538
Stable Value Separate Account	CAPITAL ONE FINANCIAL CO DTD 11/02/21 11/02/2027	175,397
Stable Value Separate Account	CARMAX AUTO OWNER TRUST ASSET BCKD SEC SER 2022-3 CL A3	231,872
Stable Value Separate Account	CARMAX AUTO OWNER TRUST ASSET BCKD SEC SERIES 2023-1 CL A3	424,154
Stable Value Separate Account	CARMAX AUTO OWNER TRUST SER 2021-1 CL A3 *0 DAY DELAY*	144,817
Stable Value Separate Account	CARRIER GLOBAL CORP DTD 08/15/20 2.242 02/15/2025	48,453
Stable Value Separate Account	CEDARS-SINAI HEALTH SYS DTD 12/01/21 2.288 08/15/2031	166,336
Stable Value Separate Account	CENTERPOINT ENERGY HOUSTON DTD 09/18/2023 5.200% 10/01/2028	123,791
Stable Value Separate Account	CFRE COMMERCIAL MORTGAGE TRUS SER 2016-C6 CL A3 *9 DAY DELAY*	235,138
Stable Value Separate Account	CHARLES SCHWAB CORP DTD 05/19/2023 VAR CPN 05/19/2029	82,065
Stable Value Separate Account	CHARLES SCHWAB CORP DTD 11/17/2023 VAR CPN 11/17/2029	41,946
Stable Value Separate Account	CHASE AUTO OWNER TRUST ASSET BCKD SEC SER 2022-AA CL A4	254,764
Stable Value Separate Account	CHRISTUS HEALTH DTD 10/30/18 4.341 07/01/2028	170,972
Stable Value Separate Account	CITIGROUP COMMERCIAL MORTGAGE CMO SER 2015-GC29 CL A3	100,776
Stable Value Separate Account	CITIGROUP COMMERCIAL MORTGAGE CMO SER 2016-C1 CL A4	312,081
Stable Value Separate Account	CITIGROUP COMMERCIAL MORTGAGE CMO SER 2017-B1 CL A3	289,953
Stable Value Separate Account	CITIGROUP COMMERCIAL MORTGAGE SER 2014-GC21 CL A5 *9 DAY DELAY*	323,297
Stable Value Separate Account	CITIGROUP COMMERCIAL MORTGAGE SER 2015-GC31 CL A4 *9 DAY DELAY*	168,378
Stable Value Separate Account	CITIGROUP COMMERCIAL MORTGAGE TRUST SER 2016-P6 CL A5 *9 DAY DELAY *	141,339
Stable Value Separate Account	CITIGROUP INC DTD 01/25/22 01/25/2026	96,091
Stable Value Separate Account	CITIGROUP INC DTD 01/28/21 01/28/2027	119,444
Stable Value Separate Account	CITIGROUP INC DTD 02/18/22 02/24/2028	37,691
Stable Value Separate Account	CITIGROUP INC DTD 03/17/2022 VAR CPN 03/17/2026	87,620
Stable Value Separate Account	CITIGROUP INC DTD 03/17/2022 VAR CPN 03/17/2033	53,961
Stable Value Separate Account	CITIGROUP INC DTD 04/24/19 04/24/2025	208,391
Stable Value Separate Account	CITIGROUP INC DTD 05/04/21 05/01/2025	88,473
Stable Value Separate Account	CITIGROUP INC DTD 05/24/2022 VAR CPN 05/24/2028	89,282
Stable Value Separate Account	CITIGROUP INC DTD 09/29/2022 VAR CPN 09/29/2026	50,365
Stable Value Separate Account	CITIGROUP INC DTD 11/03/21 11/03/2025	67,349
Stable Value Separate Account	CITRUS CA CMNTY CLG DIST TXBL-REF	195,973
Stable Value Separate Account	CNH INDUSTRIAL CAP LLC DTD 05/24/21 1.450 07/15/2026	55,032
Stable Value Separate Account	CNH INDUSTRIAL CAPITAL LLC DTD 05/23/2022 3.950% 05/23/2025	78,583
Stable Value Separate Account	COLLEGE LOAN CORPORATION TRUST I SER 2006-1A CL 7A *0 DAY DELAY*	497,930
Stable Value Separate Account	COMM MORTGAGE TRUST CMO SER 2016-COR1 CL A4	189,717
Stable Value Separate Account	COMMONWEALTH EDISON CO DTD 08/14/18 3.700 08/15/2028	222,323
Stable Value Separate Account	COMMONWEALTH EDISON CO DTD 08/23/17 2.950 08/15/2027	123,015
Stable Value Separate Account	CONNECTICUT LIGHT & PWR DTD 03/10/17 3.200 03/15/2027	168,121
Stable Value Separate Account	CONOCOPHILLIPS CO DTD 03/08/2022 2.400% 03/07/2025	24,286
Stable Value Separate Account	CONSUMERS ENERGY CO DTD 01/10/2023 4.650% 03/01/2028	50,316
Stable Value Separate Account	CONSUMERS ENERGY CO DTD 08/04/2023 4.900% 02/15/2029	61,048
Stable Value Separate Account	CONSUMERS ENERGY CO DTD 11/13/18 3.800 11/15/2028	134,968
Stable Value Separate Account	COOPERATIEVE RABOBANK UA DTD 04/06/2022 VAR CPN 04/06/2028	276,387
Stable Value Separate Account	COREBRIDGE GLOB FUNDING DTD 09/19/2023 5.900% 09/19/2028	82,419
Stable Value Separate Account	COTERRA ENERGY INC DTD 11/15/2022 3.900% 05/15/2027	67,724
Stable Value Separate Account	CREDIT SUISSE GROUP AG 144A PRIV PLCMT 09/11/2025	244,570
Stable Value Separate Account	CRH AMERICA FINANCE INC 144A PRIV PLCMT 3.950 04/04/2028	193,308
Stable Value Separate Account	CSAIL COMMERCIAL MORTGATE TRUST CMO SER 2018-C14 CL A4	364,510
Stable Value Separate Account	CUBESMART LP DTD 11/30/21 2.250 12/15/2028	35,320

BAE SYSTEMS EMPLOYEES' SAVINGS AND INVESTMENT PLAN

EIN 22-3537950

PLAN NO. 003

SCHEDULE H, LINE 4(I)—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

DECEMBER 31, 2023

Identity Of Issuer, Borrower, Lessor, or Similar Party	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Current Value
Stable Value Separate Account	CVS HEALTH CORP DTD 02/21/2023 5.125% 02/21/2030	\$ 142,171
Stable Value Separate Account	CVS HEALTH CORP DTD 08/21/20 1.300 08/21/2027	266,445
Stable Value Separate Account	DAIMLER TRUCKS FINAN NA 144A PRIV PLCMT 1.625 12/13/2024	144,503
Stable Value Separate Account	DAIMLER TRUCKS FINAN NA 144A PRIV PLCMT 2.000 12/14/2026	137,985
Stable Value Separate Account	DC COMMERCIAL MORTGAGE TRUST CMO SER 2023-DC CL A	237,238
Stable Value Separate Account	DELAWARE ST BUILD AMERICA BONDS	177,613
Stable Value Separate Account	DELL EQUIPMENT FINANCE TRUST ASSET BCKD SEC SER 2023-1 CL A3	302,325
Stable Value Separate Account	DELL EQUIPMENT FINANCE TRUST ASSET BCKD SEC SER 2023-2 CL A3	101,184
Stable Value Separate Account	DESERT CMNTY CLG DIST CA TXBL-REF	182,713
Stable Value Separate Account	DEUTSCHE BANK COMMERCIAL MORTGAGE CMO SER 2016-C3 CL A4	204,434
Stable Value Separate Account	DIGITAL REALTY TRUST DTD 09/27/2022 5.550% 01/15/2028	91,682
Stable Value Separate Account	DISCOVER CARD EXECUTION NOTE ASSET BCKD SEC SER 2022-A4 CL A	205,802
Stable Value Separate Account	DLAD LLC ASSET BCKD SEC SER 2023-1A CL A3	506,644
Stable Value Separate Account	DLMT LLC ASSET BCKD SEC SER 2023-1A CL A3	139,864
Stable Value Separate Account	DLMT LLC SER 2021-1A CL A3 *0 DAY DELAY*	107,033
Stable Value Separate Account	DOMINION ENERGY SOUTH DTD 11/29/21 2.300 12/01/2031	24,978
Stable Value Separate Account	DOWDUPONT INC DTD 11/28/18 4.493 11/15/2025	59,558
Stable Value Separate Account	DTE ELECT SECUR FND II DTD 11/01/2023 5.970% 03/01/2033	167,907
Stable Value Separate Account	DTE ELECTRIC CO DTD 02/24/22 3.000 03/01/2032	70,865
Stable Value Separate Account	DUKE ENERGY CAROLINAS DTD 11/08/18 3.950 11/15/2028	122,051
Stable Value Separate Account	DUKE ENERGY PROGRESS LLC DTD 03/17/2022 3.400% 04/01/2032	99,427
Stable Value Separate Account	EAST OHIO GAS CO/THE 144A PRIV PLCMT 1.300 06/15/2025	103,975
Stable Value Separate Account	ECMC GROUP STUDENT LOAN TRUST SER 2021-1A CL A1B *0 DAY DELAY*	150,835
Stable Value Separate Account	EDLINC STUDENT LOAN FUNDING TR SER 2012-1 CL A *0 DAY DELAY*	5,793
Stable Value Separate Account	EDUCATIONAL FUNDING OF THE SOU SER 2011-1 CL A2 *0 DAY DELAY*	22,071
Stable Value Separate Account	EDUCATIONAL SERVICES OF AMERIC SER 2012-2 CL A *0 DAY DELAY*	72,438
Stable Value Separate Account	EMD FINANCE LLC 144A PRIV PLCMT 3.250 03/19/2025	224,515
Stable Value Separate Account	ENBRIDGE INC DTD 07/07/17 3.700 07/15/2027	48,247
Stable Value Separate Account	ENBRIDGE INC DTD 10/04/21 1.600 10/04/2026	91,601
Stable Value Separate Account	ENBRIDGE INC DTD 11/09/2023 5.900% 11/15/2026	41,068
Stable Value Separate Account	ENBRIDGE INC DTD 11/29/16 4.250 12/01/2026	39,461
Stable Value Separate Account	ENERGY TRANSFER LP DTD 10/13/2023 6.050% 12/01/2026	143,933
Stable Value Separate Account	ENTERGY ARKANSAS INC DTD 05/11/18 4.000 06/01/2028	116,719
Stable Value Separate Account	ENTERGY MISSISSIPPI INC DTD 05/13/16 2.850 06/01/2028	166,140
Stable Value Separate Account	ENTERPRISE FLEET FINANCING LLC ASSET BCKD SEC SER 2022-2 CL A2	219,961
Stable Value Separate Account	ENTERPRISE FLEET FINANCING LLC ASSET BCKD SEC SER 2022-4 CL A2	122,280
Stable Value Separate Account	ENTERPRISE FLEET FINANCING LLC ASSET BCKD SEC SER 2023-2 CL A2	125,338
Stable Value Separate Account	ENTERPRISE PRODUCTS OPER DTD 07/08/19 3.125 07/31/2029	187,064
Stable Value Separate Account	EQUIFAX INC DTD 05/16/2023 5.100% 06/01/2028	50,414
Stable Value Separate Account	EQUIFAX INC DTD 09/12/2022 5.100% 12/15/2027	40,364
Stable Value Separate Account	EQUIFAX INC DTD 11/19/19 2.600 12/01/2024	165,531
Stable Value Separate Account	ERP OPERATING LP DTD 08/03/17 3.250 08/01/2027	104,492
Stable Value Separate Account	ETHIOPIAN LEASING 2012 DTD 11/14/14 2.566 08/14/2026	85,097
Stable Value Separate Account	EVERGY MO WEST INC DTD 12/05/2022 5.150% 12/15/2027	40,238
Stable Value Separate Account	EXELON CORP DTD 02/21/2023 5.150% 03/15/2028	60,986
Stable Value Separate Account	FED HOME LN MTG CORP POOL #2B1601 DTD 08/01/13 2.290 08/01/2043	38,550
Stable Value Separate Account	FED HOME LN MTG CORP POOL #2B1783 DTD 09/01/13 10/01/2043	93,302
Stable Value Separate Account	FED HOME LN MTG CORP POOL #2B2965 DTD 07/01/14 08/01/2044	89,680
Stable Value Separate Account	FED HOME LN MTG CORP POOL #2B4463 DTD 07/01/15 08/01/2045	45,744
Stable Value Separate Account	FED HOME LN MTG CORP POOL #2B5232 DTD 03/01/16 04/01/2046	47,247
Stable Value Separate Account	FED HOME LN MTG CORP POOL #2B6311 DTD 07/01/17 07/01/2047	30,389
Stable Value Separate Account	FED HOME LN MTG CORP POOL #2B6451 DTD 08/01/17 08/01/2047	43,457
Stable Value Separate Account	FED HOME LN MTG CORP POOL #2B6506 DTD 09/01/17 10/01/2047	107,470
Stable Value Separate Account	FED HOME LN MTG CORP POOL #B40623 DTD 07/01/17 05/01/2047	76,794
Stable Value Separate Account	FED HOME LN MTG CORP POOL #G04656 DTD 08/01/08 6.000 09/01/2038	13,679
Stable Value Separate Account	FED HOME LN MTG CORP POOL #G05551 DTD 04/01/16 4.000 04/01/2046	97,636
Stable Value Separate Account	FED HOME LN MTG CORP POOL #J14492 DTD 02/01/11 4.000 02/01/2026	15,084
Stable Value Separate Account	FED HOME LN MTG CORP POOL #QA5182 DTD 12/01/19 3.000 12/01/2049	392,941
Stable Value Separate Account	FED HOME LN MTG CORP POOL #QA5215 DTD 12/01/19 3.000 12/01/2049	95,061
Stable Value Separate Account	FED HOME LN MTG CORP POOL #QA8876 DTD 04/01/20 3.000 04/01/2050	30,693
Stable Value Separate Account	FED HOME LN MTG CORP POOL #QA8877 DTD 04/01/20 3.000 04/01/2050	90,847
Stable Value Separate Account	FED HOME LN MTG CORP POOL #QA9008 DTD 04/01/20 3.000 04/01/2050	153,230
Stable Value Separate Account	FED HOME LN MTG CORP POOL #QA9071 DTD 04/01/20 3.000 04/01/2050	65,636
Stable Value Separate Account	FED HOME LN MTG CORP POOL #QD0229 DTD 10/01/21 2.500 11/01/2051	275,243
Stable Value Separate Account	FED HOME LN MTG CORP POOL #QD0239 DTD 10/01/21 2.500 11/01/2051	163,947
Stable Value Separate Account	FED HOME LN MTG CORP POOL #QD2058 DTD 11/01/21 2.000 12/01/2051	85,843
Stable Value Separate Account	FED HOME LN MTG CORP POOL #QD2067 DTD 11/01/21 2.000 12/01/2051	144,682
Stable Value Separate Account	FED HOME LN MTG CORP POOL #QD5209 DTD 01/01/22 2.500 01/01/2052	371,226
Stable Value Separate Account	FED HOME LN MTG CORP POOL #QN0876 DTD 11/01/19 2.500 11/01/2034	200,729
Stable Value Separate Account	FED HOME LN MTG CORP POOL #QN0893 DTD 11/01/19 2.500 11/01/2034	153,887
Stable Value Separate Account	FED HOME LN MTG CORP POOL #QN1198 DTD 12/01/19 2.500 12/01/2034	66,784

BAE SYSTEMS EMPLOYEES' SAVINGS AND INVESTMENT PLAN

EIN 22-3537950

PLAN NO. 003

SCHEDULE H, LINE 4(I)—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

DECEMBER 31, 2023

Identity Of issuer, Borrower, Lessor, or Similar Party	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Current Value
Stable Value Separate Account	FED HOME LN MTG CORP POOL #QN1511 DTD 02/01/20 2.500 02/01/2035	\$ 119,862
Stable Value Separate Account	FED HOME LN MTG CORP POOL #QN1678 DTD 02/01/20 2.500 02/01/2035	84,371
Stable Value Separate Account	FED HOME LN MTG CORP POOL #RA5782 DTD 08/01/21 2.500 09/01/2051	933,537
Stable Value Separate Account	FED HOME LN MTG CORP POOL #SD8005 DTD 07/01/19 3.500 08/01/2049	3,469
Stable Value Separate Account	FED HOME LN MTG CORP SER 2019-3 CL MA *24 DAY DELAY*	210,230
Stable Value Separate Account	FED HOME LN MTG CORP SER Q004 CL A2H *24 DAY DELAY*	12,928
Stable Value Separate Account	FED HOME LOAN MTGE ASSN POOL #8C0279 30 YR GTD SINGLE FAMILY MORTGAGE	528,618
Stable Value Separate Account	FED NATL MTG ASSN POOL #725232 DTD 02/01/04 5.000 03/01/2034	70,335
Stable Value Separate Account	FED NATL MTG ASSN POOL #725250 DTD 02/01/04 5.000 03/01/2034	13,160
Stable Value Separate Account	FED NATL MTG ASSN POOL #725946 DTD 10/01/04 5.500 11/01/2034	8,606
Stable Value Separate Account	FED NATL MTG ASSN POOL #776486 DTD 03/01/04 03/01/2034	34,204
Stable Value Separate Account	FED NATL MTG ASSN POOL #AH1204 DTD 12/01/10 01/01/2041	28,397
Stable Value Separate Account	FED NATL MTG ASSN POOL #AJ2155 DTD 09/01/11 10/01/2041	25,809
Stable Value Separate Account	FED NATL MTG ASSN POOL #AK7385 DTD 03/01/12 3.000 03/01/2027	154,476
Stable Value Separate Account	FED NATL MTG ASSN POOL #AU3730 DTD 09/01/13 09/01/2043	16,850
Stable Value Separate Account	FED NATL MTG ASSN POOL #AW5021 DTD 08/01/14 08/01/2044	78,846
Stable Value Separate Account	FED NATL MTG ASSN POOL #AX0687 DTD 08/01/14 08/01/2044	27,840
Stable Value Separate Account	FED NATL MTG ASSN POOL #AX0689 DTD 08/01/14 08/01/2044	45,110
Stable Value Separate Account	FED NATL MTG ASSN POOL #AY8456 DTD 08/01/15 08/01/2045	133,750
Stable Value Separate Account	FED NATL MTG ASSN POOL #BC0258 DTD 02/01/16 3.000 02/01/2031	91,609
Stable Value Separate Account	FED NATL MTG ASSN POOL #BC0854 DTD 04/01/16 3.000 04/01/2031	359,762
Stable Value Separate Account	FED NATL MTG ASSN POOL #BF0118 DTD 01/01/17 4.500 06/01/2056	118,689
Stable Value Separate Account	FED NATL MTG ASSN POOL #BF0193 DTD 01/01/18 4.000 04/01/2041	169,969
Stable Value Separate Account	FED NATL MTG ASSN POOL #BF0198 DTD 01/01/18 4.000 11/01/2040	86,038
Stable Value Separate Account	FED NATL MTG ASSN POOL #BF0201 DTD 01/01/18 4.000 08/01/2051	237,158
Stable Value Separate Account	FED NATL MTG ASSN POOL #BF0202 DTD 01/01/18 4.500 01/01/2051	171,774
Stable Value Separate Account	FED NATL MTG ASSN POOL #BH5968 DTD 07/01/17 08/01/2047	61,269
Stable Value Separate Account	FED NATL MTG ASSN POOL #BH7015 DTD 07/01/17 07/01/2047	22,595
Stable Value Separate Account	FED NATL MTG ASSN POOL #BH7354 DTD 07/01/17 07/01/2047	53,121
Stable Value Separate Account	FED NATL MTG ASSN POOL #BK0498 DTD 12/01/19 2.500 12/01/2034	104,389
Stable Value Separate Account	FED NATL MTG ASSN POOL #BK0505 DTD 12/01/19 3.000 12/01/2034	44,632
Stable Value Separate Account	FED NATL MTG ASSN POOL #BK0506 DTD 12/01/19 2.500 12/01/2034	66,393
Stable Value Separate Account	FED NATL MTG ASSN POOL #BL3670 DTD 10/01/19 2.080 10/01/2026	486,403
Stable Value Separate Account	FED NATL MTG ASSN POOL #BL4031 DTD 09/01/19 2.280 05/01/2025	448,899
Stable Value Separate Account	FED NATL MTG ASSN POOL #BO1843 DTD 08/01/19 08/01/2049	57,102
Stable Value Separate Account	FED NATL MTG ASSN POOL #BO2231 DTD 09/01/19 2.500 09/01/2034	55,036
Stable Value Separate Account	FED NATL MTG ASSN POOL #BO3208 DTD 10/01/19 2.500 10/01/2034	98,188
Stable Value Separate Account	FED NATL MTG ASSN POOL #BO3219 DTD 10/01/19 2.500 10/01/2034	126,225
Stable Value Separate Account	FED NATL MTG ASSN POOL #BO4956 DTD 11/01/19 11/01/2049	27,284
Stable Value Separate Account	FED NATL MTG ASSN POOL #BO5007 DTD 12/01/19 12/01/2049	21,944
Stable Value Separate Account	FED NATL MTG ASSN POOL #BO5023 DTD 12/01/19 3.000 12/01/2049	221,868
Stable Value Separate Account	FED NATL MTG ASSN POOL #BO6253 DTD 12/01/19 2.500 12/01/2034	67,705
Stable Value Separate Account	FED NATL MTG ASSN POOL #BO7276 DTD 02/01/20 02/01/2050	213,144
Stable Value Separate Account	FED NATL MTG ASSN POOL #BO7852 DTD 04/01/20 3.000 04/01/2050	162,809
Stable Value Separate Account	FED NATL MTG ASSN POOL #BO8255 DTD 11/01/19 3.000 11/01/2049	305,693
Stable Value Separate Account	FED NATL MTG ASSN POOL #BO9979 DTD 12/01/19 3.000 12/01/2049	72,782
Stable Value Separate Account	FED NATL MTG ASSN POOL #BP0957 DTD 04/01/20 3.000 04/01/2050	65,055
Stable Value Separate Account	FED NATL MTG ASSN POOL #BP5167 DTD 04/01/20 3.000 04/01/2050	53,206
Stable Value Separate Account	FED NATL MTG ASSN POOL #BP5168 DTD 04/01/20 3.000 04/01/2050	42,575
Stable Value Separate Account	FED NATL MTG ASSN POOL #BS3059 DTD 11/01/21 1.390 11/01/2028	485,985
Stable Value Separate Account	FED NATL MTG ASSN POOL #BU1439 DTD 01/01/22 2.500 01/01/2052	375,075
Stable Value Separate Account	FED NATL MTG ASSN POOL #CA3155 DTD 02/01/19 4.000 02/01/2034	116,550
Stable Value Separate Account	FED NATL MTG ASSN POOL #CA3156 DTD 02/01/19 4.000 02/01/2034	81,817
Stable Value Separate Account	FED NATL MTG ASSN POOL #CA4446 DTD 10/01/19 2.500 11/01/2034	186,167
Stable Value Separate Account	FED NATL MTG ASSN POOL #CB2279 DTD 11/01/21 2.000 12/01/2051	488,449
Stable Value Separate Account	FED NATL MTG ASSN POOL #CB2625 DTD 12/01/21 2.500 01/01/2052	631,341
Stable Value Separate Account	FED NATL MTG ASSN POOL #FM1000 DTD 06/01/19 3.000 04/01/2047	37,296
Stable Value Separate Account	FED NATL MTG ASSN POOL #FM2268 DTD 01/01/20 2.500 01/01/2035	195,511
Stable Value Separate Account	FEDERAL HOME LOAN MORTGAGE CORP CMO SER 2023-K511 CL A2	398,167
Stable Value Separate Account	FEDERAL REALTY INVESTMEN DTD 10/13/20 1.250 02/15/2026	55,375
Stable Value Separate Account	FEDL NATL MTGE ASSN POOL #B56998 5 YR GTD SINGLE FAMILY MORTGAGE	302,223
Stable Value Separate Account	FEDL NATL MTGE ASSN POOL #B57000 5 YR GTD SINGLE FAMILY MORTGAGE	159,988
Stable Value Separate Account	FEDL NATL MTGE ASSN POOL #B57574 5 YR GTD SINGLE FAMILY MORTGAGE	576,421
Stable Value Separate Account	FEDL NATL MTGE ASSN POOL #B59246 5 YR GTD SINGLE FAMILY MORTGAGE	603,973
Stable Value Separate Account	FEDL NATL MTGE ASSN POOL #B59482 5 YR GTD SINGLE FAMILY MORTGAGE	427,342
Stable Value Separate Account	FEDL NATL MTGE ASSN POOL #BZ0084 6 YR GTD SINGLE FAMILY MORTGAGE	579,134
Stable Value Separate Account	FEDL NATL MTGE ASSN POOL #BZ0085 5 YR GTD SINGLE FAMILY MORTGAGE	145,212
Stable Value Separate Account	FHLMC GNMA SER 40 CL K *16 DAY DELAY*	10
Stable Value Separate Account	FIDELITY NATL INFO SERV DTD 07/13/2022 4.500% 07/15/2025	69,291
Stable Value Separate Account	FIFTH THIRD AUTO TRUST ASSET BKCD SEC SER 2023-1 CL A3	319,369
Stable Value Separate Account	FIFTH THIRD BANCORP DTD 04/25/2022 VAR CPN 04/25/2028	57,194

BAE SYSTEMS EMPLOYEES' SAVINGS AND INVESTMENT PLAN

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PLAN NO. 003

SCHEDULE H, LINE 4(i)—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

DECEMBER 31, 2023

Identity Of Issuer, Borrower, Lessor, or Similar Party	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Current Value
Stable Value Separate Account	FIFTH THIRD BANCORP DTD 07/28/2022 VAR CPN 07/28/2030	\$ 78,130
Stable Value Separate Account	FISERV INC DTD 03/02/2023 5.450% 03/02/2028	185,375
Stable Value Separate Account	FISERV INC DTD 08/21/2023 5.375% 08/21/2028	92,587
Stable Value Separate Account	FLORIDA GAS TRANSMISSION 144A PRIV PLCMT 4.350 07/15/2025	196,530
Stable Value Separate Account	FMC CORP DTD 05/18/2023 5.150% 05/18/2026	79,914
Stable Value Separate Account	FMC CORP DTD 09/20/19 3.200 10/01/2026	104,058
Stable Value Separate Account	FORD CREDIT AUTO LEASE TRUST ASSET BCKD SEC SER 2023-A CL A3	697,809
Stable Value Separate Account	FORD CREDIT AUTO OWNER TRUST ASSET BCKD SEC SER 2022-1 CL A	252,946
Stable Value Separate Account	FORD CREDIT AUTO OWNER TRUST ASSET BCKD SEC SER 2023-1 CL A	481,392
Stable Value Separate Account	FORD CREDIT AUTO OWNER TRUST SER 2020-B CL A3 *0 DAY DELAY*	0
Stable Value Separate Account	FORD CREDIT AUTO OWNER TRUST/F SER 2020-1 CL A *0 DAY DELAY*	173,930
Stable Value Separate Account	FORD CREDIT AUTO OWNER TRUST/F SER 2020-2 CL A *0 DAY DELAY*	522,066
Stable Value Separate Account	FORD CREDIT AUTO OWNER TRUST/F SER 2021-1 CL A *0 DAY DELAY*	309,641
Stable Value Separate Account	FORD CREDIT AUTO OWNER TRUST/F SER 2021-2 CL A *0 DAY DELAY*	291,984
Stable Value Separate Account	FREDDIE MAC - SCRT SER 2018-3 CL MA *24 DAY DELAY*	125,518
Stable Value Separate Account	FREDDIE MAC - SCRT SER 2020-2 CL MT *24 DAY DELAY*	244,561
Stable Value Separate Account	FREDDIE MAC - SCRT SER 2020-3 CL MTU *24 DAY DELAY*	151,030
Stable Value Separate Account	FREDDIE MAC - SCRT SER 2021-2 CL TT *24 DAY DELAY*	180,450
Stable Value Separate Account	GE HEALTHCARE TECH INC DTD 05/15/2023 5.650% 11/15/2027	113,856
Stable Value Separate Account	GENERAL MOTORS FINL CO DTD 04/07/2022 3.800% 04/07/2025	107,683
Stable Value Separate Account	GENERAL MOTORS FINL CO DTD 06/09/2022 5.000% 04/09/2027	59,865
Stable Value Separate Account	GENERAL MOTORS FINL CO DTD 10/15/21 2.400 10/15/2028	177,548
Stable Value Separate Account	GEORGIA-PACIFIC LLC 144A PRIV PLCMT 3.600 03/01/2025	68,772
Stable Value Separate Account	GM FINANCIAL REVOLVING RECEIVA ASSET BCKD SEC SER 2023-2 CL A	286,564
Stable Value Separate Account	GM FINANCIAL REVOLVING RECEIVA SER 2021-1 CL A *0 DAY DELAY*	190,193
Stable Value Separate Account	GM FINANCIAL REVOLVING RECEIVABLES ASSET BCKD SEC SER 2022-1 CL A	176,843
Stable Value Separate Account	GM FINANCIAL SECURITIZED TERM ASSET BCKD SEC SER 2022-2 CL A3	303,980
Stable Value Separate Account	GM FINANCIAL SECURITIZED TERM SER 2020-3 CL A3 *0 DAY DELAY*	19,260
Stable Value Separate Account	GOLDMAN SACHS GROUP INC DTD 01/24/22 02/24/2028	259,563
Stable Value Separate Account	GOLDMAN SACHS GROUP INC DTD 01/26/17 3.850 01/26/2027	72,939
Stable Value Separate Account	GOLDMAN SACHS GROUP INC DTD 04/23/18 05/01/2029	212,813
Stable Value Separate Account	GOLDMAN SACHS GROUP INC DTD 10/21/21 10/21/2027	173,816
Stable Value Separate Account	GOVT NATL MTG ASSN II POOL #725598 DTD 09/01/09 5.470 08/20/2059	469
Stable Value Separate Account	GOVT NATL MTG ASSN SER 2015-H25 CL FD *0 DAY DELAY*	185,180
Stable Value Separate Account	GOVT NATL MTG ASSN SER 2017-H01 CL FA *0 DAY DELAY*	336,366
Stable Value Separate Account	GOVT NATL MTG ASSN SER 2017-H01 CL FD *0 DAY DELAY*	198,845
Stable Value Separate Account	GOVT NATL MTG ASSN SER 2019-H06 CL FD *0 DAY DELAY*	251,879
Stable Value Separate Account	GS MORTGAGE SECURITIES TRUST CMO SER 2017-GS6 CL A2	209,560
Stable Value Separate Account	GS MORTGAGE SECURITIES TRUST SER 2014-GC26 CL A5 *9 DAY DELAY*	345,678
Stable Value Separate Account	GUARDIAN LIFE GLOB FUND DTD 03/29/2022 3.246% 03/29/2027	66,646
Stable Value Separate Account	GUARDIAN LIFE GLOBAL FDG DTD 10/02/2023 5.737% 10/02/2028	83,925
Stable Value Separate Account	GULFSTREAM NATURAL GAS 144A PRIV PLCMT 4.600 09/15/2025	166,828
Stable Value Separate Account	HALEON UK CAPITAL PLC DTD 09/24/2022 3.125% 03/24/2025	244,108
Stable Value Separate Account	HALLIBURTON CO DTD 03/03/20 2.920 03/01/2030	107,912
Stable Value Separate Account	HAWAII STATE GENERAL OBLIGATION	433,122
Stable Value Separate Account	HAYS CNTY TX TXBL-REF	249,847
Stable Value Separate Account	HCP INC DTD 07/05/19 3.250 07/15/2026	57,686
Stable Value Separate Account	HEALTH CARE SERVICE CORP 144A PRIV PLCMT 1.500 06/01/2025	104,404
Stable Value Separate Account	HEALTHPEAK PROPERTIES DTD 11/24/21 2.125 12/01/2028	26,368
Stable Value Separate Account	HP INC DTD 03/31/2022 4.000% 04/15/2029	67,871
Stable Value Separate Account	HP INC DTD 06/21/2022 4.750% 01/15/2028	40,034
Stable Value Separate Account	HSBC HOLDINGS PLC DTD 06/04/20 06/04/2026	190,396
Stable Value Separate Account	HSBC HOLDINGS PLC DTD 09/12/18 09/12/2026	234,924
Stable Value Separate Account	HSBC HOLDINGS PLC DTD 11/07/19 11/07/2025	302,244
Stable Value Separate Account	HUNTINGTON BANCSHARES INC DTD 08/04/2022 VAR CPN 08/04/2028	38,771
Stable Value Separate Account	HYUNDAI AUTO LEASE SECURITIZAT ASSET BCKD SEC SER 2023-B CL A3	265,005
Stable Value Separate Account	HYUNDAI AUTO LEASE SECURITIZAT SER 2022-A CL A3 *0 DAY DELAY*	176,240
Stable Value Separate Account	HYUNDAI AUTO LEASE SECURITIZATION ASSET BCKD SEC SER 2023-A CL A3	613,395
Stable Value Separate Account	IBM CORP DTD 02/06/2023 4.500% 02/06/2026	179,548
Stable Value Separate Account	IBM CORP DTD 02/09/22 2.200 02/09/2027	111,709
Stable Value Separate Account	INDIANA STATE HSG & CMNTY DEV AUTH SINGLE FAMILY HOUSING REVENUE	157,187
Stable Value Separate Account	INGERSOLL-RAND LUX FINAN DTD 03/21/19 3.500 03/21/2026	116,620
Stable Value Separate Account	INGREDION INC DTD 05/13/20 2.900 06/01/2030	71,434
Stable Value Separate Account	INTERSTATE POWER & LIGHT DTD 09/26/18 4.100 09/26/2028	106,745
Stable Value Separate Account	INTERSTATE POWER & LIGHT DTD 11/24/14 3.250 12/01/2024	186,126
Stable Value Separate Account	JOHN DEERE OWNER TRUST ASSET BCKD SEC SER 2023-A CL A3	410,775
Stable Value Separate Account	JP MORGAN CHASE COMMERCIAL DTD 05/16/2022 VAR CPN 04/15/2037	271,995
Stable Value Separate Account	JP MORGAN CHASE COMMERCIAL MOR SER 2016-NINE CL A *5 DAY DELAY*	92,346
Stable Value Separate Account	JPMBB COMMERCIAL MORTGAGE SEC SER 2014-C26 CL A4 *14 DAY DELAY*	180,316
Stable Value Separate Account	JPMBB COMMERCIAL MORTGAGE SEC SER 2015-C30 CL A5 *14 DAY DELAY*	339,479
Stable Value Separate Account	JPMBB COMMERCIAL MORTGAGE SEC SER 2016-C1 CL A5 *14 DAY DELAY*	258,252

BAE SYSTEMS EMPLOYEES' SAVINGS AND INVESTMENT PLAN

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PLAN NO. 003

SCHEDULE H, LINE 4(I)—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

DECEMBER 31, 2023

Identity Of Issuer, Borrower, Lessor, or Similar Party	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Current Value
Stable Value Separate Account	JPMDB COMMERCIAL MORTGAGE CMO SER 2016-C4 CL A3	\$ 160,643
Stable Value Separate Account	JPMDB COMMERCIAL MORTGAGE SEC SER 2016-C2 CL A4 *14 DAY DELAY*	476,860
Stable Value Separate Account	JPMDB COMMERCIAL MORTGAGE SEC SER 2017-C7 CL A5 *14 DAY DELAY*	143,615
Stable Value Separate Account	JPMORGAN CHASE & CO DTD 02/24/22 02/24/2028	112,901
Stable Value Separate Account	JPMORGAN CHASE & CO DTD 04/22/21 04/22/2027	64,597
Stable Value Separate Account	JPMORGAN CHASE & CO DTD 04/26/2022 VAR CPN 04/26/2028	68,960
Stable Value Separate Account	JPMORGAN CHASE & CO DTD 06/01/21 06/01/2025	97,859
Stable Value Separate Account	JPMORGAN CHASE & CO DTD 06/01/21 06/01/2029	79,799
Stable Value Separate Account	JPMORGAN CHASE & CO DTD 07/23/18 07/23/2029	213,778
Stable Value Separate Account	JPMORGAN CHASE & CO DTD 07/24/2023 VAR CPN 07/24/2029	152,207
Stable Value Separate Account	JPMORGAN CHASE & CO DTD 07/25/2022 VAR CPN 07/25/2028	30,009
Stable Value Separate Account	JPMORGAN CHASE & CO DTD 09/22/21 09/22/2027	117,781
Stable Value Separate Account	JPMORGAN CHASE & CO DTD 11/19/2020 VAR CPN 11/19/2026	101,863
Stable Value Separate Account	JPMORGAN CHASE & SER F2F	136,727
Stable Value Separate Account	KANSAS CITY POWER & LT DTD 08/18/15 3.650 08/15/2025	195,596
Stable Value Separate Account	KEY BANK NA DTD 05/20/16 3.400 05/20/2026	234,310
Stable Value Separate Account	KEYCORP MEDIUM TERM NOTE	48,883
Stable Value Separate Account	KIMCO REALTY CORP DTD 03/30/17 3.800 04/01/2027	28,793
Stable Value Separate Account	KIMCO REALTY CORP DTD 08/10/17 3.300 02/01/2025	83,127
Stable Value Separate Account	KINDER MORGAN INC DTD 11/09/21 1.750 11/15/2026	128,780
Stable Value Separate Account	KRAFT HEINZ FOODS CO DTD 11/15/20 3.875 05/15/2027	39,233
Stable Value Separate Account	L'ANSE CREUSE MICHIGAN PUBLIC SCHS GENERAL OBLIGATION	177,924
Stable Value Separate Account	LENNOX INTERNATIONAL INC DTD 07/30/20 1.350 08/01/2025	122,364
Stable Value Separate Account	LENNOX INTL INC DTD 09/15/2023 5.500% 09/15/2028	71,881
Stable Value Separate Account	LIFE FINANCIAL SERVICES TRUST CMO SER 2022-BMR2 CL A1	263,925
Stable Value Separate Account	LIFE FINANCIAL SERVICES TRUST SER 2021-BMR CL A *0 DAY DELAY*	192,269
Stable Value Separate Account	LOS ANGELES CA CMNTY CLG DIST TXBL-REF	149,737
Stable Value Separate Account	LOUISIANA LOCAL GOVT ENVIRONMENTAL REVENUE BONDS	147,645
Stable Value Separate Account	LOUISIANA STATE LOCAL GOVT ENVRNM POWER REVENUE	279,541
Stable Value Separate Account	LOWE'S COS INC DTD 03/24/2022 3.350% 04/01/2027	86,687
Stable Value Separate Account	LOWE'S COS INC DTD 09/20/21 1.700 09/15/2028	53,068
Stable Value Separate Account	M&T BANK CORPORATION DTD 08/16/2022 VAR CPN 08/16/2028	57,802
Stable Value Separate Account	MARATHON PETROLEUM CORP DTD 04/01/19 3.800 04/01/2028	114,684
Stable Value Separate Account	MARATHON PETROLEUM CORP DTD 04/27/20 4.700 05/01/2025	94,356
Stable Value Separate Account	MARSH & MCLENNAN COS INC DTD 01/15/19 4.375 03/15/2029	69,652
Stable Value Separate Account	MARYLAND STATE CMNTY SINGLE FAMILY HOUSING REVENUE	339,600
Stable Value Separate Account	MASCO CORP DTD 06/21/17 3.500 11/15/2027	61,683
Stable Value Separate Account	MASSACHUSETTS ST BUILD AMERICA BONDS -CONS LN	181,216
Stable Value Separate Account	MASSACHUSETTS ST SCH BLDG AUTH TXBL-REF-SOCIAL BONDS-SENIOR-S	128,927
Stable Value Separate Account	MERCEDES-BENZ AUTO RECEIVABLES ASSET BCKD SEC SER 2023-1 CL A3	621,006
Stable Value Separate Account	MERCEDES-BENZ FIN NA DTD 03/30/2023 4.800% 03/30/2028	151,448
Stable Value Separate Account	MET LIFE GLOB FUNDING I MEDIUM TERM NOTE	157,668
Stable Value Separate Account	METLIFE SECURITIZATION TRUST SER 2019-1A CL A1A *24 DAY DELAY*	40,532
Stable Value Separate Account	METROPOLITAN EDISON CO DTD 03/30/2023 5.200% 04/01/2028	60,436
Stable Value Separate Account	METROPOLITAN LIFE GLOBAL FDG DTD 09/12/2023 5.400% 09/12/2028	215,481
Stable Value Separate Account	MID-AMERICA APARTMENTS DTD 03/07/19 3.950 03/15/2029	19,423
Stable Value Separate Account	MID-AMERICA APARTMENTS DTD 08/12/20 1.700 02/15/2031	32,432
Stable Value Separate Account	MID-AMERICA APARTMENTS DTD 08/19/21 1.100 09/15/2026	117,884
Stable Value Separate Account	MINNESOTA STATE HSG FIN SINGLE FAMILY HOUSING REVENUE	179,440
Stable Value Separate Account	MISSISSIPPI HIGHER EDUCATION A SER 2014-1 CL A1 *0 DAY DELAY*	163,533
Stable Value Separate Account	MISSOURI HIGHER EDUCATION LOAN SER 2021-1 CL A1B *0 DAY DELAY*	152,928
Stable Value Separate Account	MITSUBISHI UFJ FIN GRP DTD 07/20/21 07/20/2027	374,625
Stable Value Separate Account	MITSUBISHI UFJ FINANCIAL GROUP DTD 04/19/2022 VAR CPN 04/19/2028	194,470
Stable Value Separate Account	MMAF EQUIPMENT FINANCE LLC ASSET BCKD SEC SER 2020-A CL A4	107,192
Stable Value Separate Account	MMAF EQUIPMENT FINANCE LLC ASSET BCKD SEC SER 2022-A CL A3	233,143
Stable Value Separate Account	MMAF EQUIPMENT FINANCE LLC SER 2019-A CL A3 *0 DAY DELAY*	0
Stable Value Separate Account	MMAF EQUIPMENT FINANCE LLC SER 2019-B CL A3 *0 DAY DELAY*	30,703
Stable Value Separate Account	MMAF EQUIPMENT FINANCE LLC SER 2020-BA CL A4 *0 DAY DELAY*	303,235
Stable Value Separate Account	MONDELEZ INTL HLDNGS NE 144A PRIV PLCMT 1.250 09/24/2026	182,072
Stable Value Separate Account	MONONGAHELA POWER CO 144A PRIV PLCMT 4.100 04/15/2024	158,912
Stable Value Separate Account	MORGAN STANLEY BAML TRUST CMO SER 2017-C34 CL A3	239,312
Stable Value Separate Account	MORGAN STANLEY BAML TRUST SER 2014-C19 CL A4 *14 DAY DELAY*	239,125
Stable Value Separate Account	MORGAN STANLEY BAML TRUST SER 2016-C28 CL A4 *14 DAY DELAY*	248,178
Stable Value Separate Account	MORGAN STANLEY BANK DTD 07/21/2023 VAR CPN 07/20/2029	50,948
Stable Value Separate Account	MORGAN STANLEY DTD 01/23/18 01/24/2029	114,442
Stable Value Separate Account	MORGAN STANLEY DTD 01/24/22 01/21/2028	106,741
Stable Value Separate Account	MORGAN STANLEY DTD 04/21/2023 VAR CPN 04/20/2029	80,458
Stable Value Separate Account	MORGAN STANLEY DTD 06/01/21 05/30/2025	122,198
Stable Value Separate Account	MORGAN STANLEY DTD 10/18/2022 VAR CPN 10/18/2028	157,131
Stable Value Separate Account	MORGAN STANLEY MED TERM NOTE	76,991
Stable Value Separate Account	MORGAN STANLEY MED TERM NOTE	216,368

BAE SYSTEMS EMPLOYEES' SAVINGS AND INVESTMENT PLAN

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SCHEDULE H, LINE 4(I)—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

DECEMBER 31, 2023

Identity Of issuer, Borrower, Lessor, or Similar Party	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Current Value
Stable Value Separate Account	MPLX LP DTD 02/10/17 4.125 03/01/2027	\$ 78,310
Stable Value Separate Account	MPLX LP DTD 08/18/20 1.750 03/01/2026	56,126
Stable Value Separate Account	MUTUAL OF OMAHA GLOBAL DTD 12/12/2023 5.450% 12/12/2028	112,254
Stable Value Separate Account	N TEXAS ST HGR EDU AUTH TXBL-VARIABLE-REF-SENIOR-SER A	216,688
Stable Value Separate Account	NATIONAL RETAIL PROP INC DTD 09/27/18 4.300 10/15/2028	116,432
Stable Value Separate Account	NAVIENT STUDENT LOAN TRUST SER 2021-1A CL A18 *0 DAY DELAY*	361,827
Stable Value Separate Account	NELNET STUDENT LOAN TRUST SER 2021-A CL APT1 *0 DAY DELAY*	183,372
Stable Value Separate Account	NELNET STUDENT LOAN TRUST SER 2021-CA CL AFX *0 DAY DELAY*	50,651
Stable Value Separate Account	NELNET STUDENT LOAN TRUST SER 2021-DA CL AFX *0 DAY DELAY*	259,656
Stable Value Separate Account	NEW YORK CITY NEW YORK TRANSITIONAL REVENUE BONDS	114,521
Stable Value Separate Account	NEW YORK LIFE GLOBAL FDG 144A PRIV PLCMT 2.350 07/14/2026	98,896
Stable Value Separate Account	NEW YORK LIFE GLOBAL FDG MEDIUM TERM NOTE	50,296
Stable Value Separate Account	NEW YORK ST DORM AUTH ST PERSO TXBL-STATE PERSONAL IT REV BON	110,198
Stable Value Separate Account	NEXTERA ENERGY CAPITAL DTD 12/13/21 1.875 01/15/2027	96,564
Stable Value Separate Account	NISSAN AUTO LEASE TRUST ASSET BCKD SEC SER 2023-A CL A3	657,545
Stable Value Separate Account	NORFOLK SOUTHERN CORP DTD 05/31/2017 3.150% 06/01/2027	124,185
Stable Value Separate Account	NORFOLK SOUTHERN CORP DTD 08/02/18 3.650 08/01/2025	39,173
Stable Value Separate Account	NORFOLK SOUTHERN CORP DTD 11/04/19 2.550 11/01/2029	62,875
Stable Value Separate Account	NORTH TEXAS HIGHER EDUCATION A SER 2021-1 CL A18 *0 DAY DELAY*	171,518
Stable Value Separate Account	NORTHSTAR EDUCATION FINANCE, I SER 2012-1 CL A *0 DAY DELAY*	13,770
Stable Value Separate Account	NORTHWESTERN MUTUAL GLBL 144A PRIV PLCMT 0.800 01/14/2026	221,897
Stable Value Separate Account	NORTHWESTERN MUTUAL GLBL DTD 04/04/2022 3.300% 04/04/2029	73,643
Stable Value Separate Account	NORTHWESTERN MUTUAL MEDIUM TERM NOTE	59,153
Stable Value Separate Account	NUCOR CORP DTD 05/23/2022 3.950% 05/23/2025	39,356
Stable Value Separate Account	NUTRIEN LTD DTD 03/27/2023 4.900% 03/27/2028	70,630
Stable Value Separate Account	NUTRIEN LTD DTD 11/09/2022 5.950% 11/07/2025	81,390
Stable Value Separate Account	NUTRIEN LTD DTD 12/15/17 4.000 12/15/2026	68,443
Stable Value Separate Account	NXP FDG LLC DTD 05/16/2022 4.400% 06/01/2027	108,581
Stable Value Separate Account	NY STATE ELECTRIC & GAS DTD 08/08/2023 5.650% 08/15/2028	123,038
Stable Value Separate Account	OHIOHEALTH CORP DTD 10/26/21 2.297 11/15/2031	105,179
Stable Value Separate Account	OKLAHOMA DEV FIN AUTH REV POWER REVENUE	94,786
Stable Value Separate Account	OKLAHOMA DEV FIN AUTH UTILITIES REVENUE	221,741
Stable Value Separate Account	OKLAHOMA STATE DEV FIN AUTH POWER REVENUE	86,517
Stable Value Separate Account	ONCOR ELECTRIC DELIVERY DTD 05/11/2023 4.300% 05/15/2028	266,655
Stable Value Separate Account	ONE GAS INC DTD 12/13/2023 5.100% 04/01/2029	112,147
Stable Value Separate Account	ORACLE CORP DTD 02/06/2023 4.500% 05/06/2028	269,968
Stable Value Separate Account	ORACLE CORP DTD 03/24/21 2.300 03/25/2028	136,676
Stable Value Separate Account	ORLANDO HEALTH OBL GRP DTD 02/06/18 3.777 10/01/2028	189,022
Stable Value Separate Account	OTIS WORLDWIDE CORP DTD 02/27/20 2.056 04/05/2025	115,358
Stable Value Separate Account	PACIFIC LIFE GF II 144A PRIV PLCMT 1.200 06/24/2025	246,592
Stable Value Separate Account	PACIFICORP DTD 03/01/19 3.500 06/15/2029	131,380
Stable Value Separate Account	PALOMAR CA CMNTY CLG DIST TXBL-REF	172,569
Stable Value Separate Account	PARKER-HANNIFIN CORP DTD 06/14/19 2.700 06/14/2024	88,818
Stable Value Separate Account	PARKER-HANNIFIN CORP DTD 06/15/2022 3.650% 06/15/2024	118,850
Stable Value Separate Account	PARKER-HANNIFIN CORP DTD 06/15/2022 4.250% 09/15/2027	29,737
Stable Value Separate Account	PEACEHEALTH OBLIGATED GR DTD 10/08/20 1.375 11/15/2025	32,510
Stable Value Separate Account	PENNSYLVANIA HIGHER EDUCATION SER 2014-2A CL A *0 DAY DELAY*	174,666
Stable Value Separate Account	PERKINELMER INC DTD 09/10/21 1.900 09/15/2028	112,509
Stable Value Separate Account	PFIZER INVT ENTERPRISES DTD 05/19/2023 4.450% 05/19/2028	139,927
Stable Value Separate Account	PHILLIPS 66 DTD 03/29/2023 4.950% 12/01/2027	100,840
Stable Value Separate Account	PHILLIPS 66 DTD 11/18/20 1.300 02/15/2026	55,735
Stable Value Separate Account	PIONEER NATURAL RESOURCE DTD 01/29/21 1.125 01/15/2026	185,646
Stable Value Separate Account	PNC FINANCIAL SERVICES DTD 01/24/2023 VAR CPN 01/26/2027	208,347
Stable Value Separate Account	PPG INDUSTRIES INC DTD 03/04/21 1.200 03/15/2026	120,162
Stable Value Separate Account	PPG INDUSTRIES INC DTD 08/15/19 2.400 08/15/2024	107,810
Stable Value Separate Account	PROLOGIS LP DTD 09/15/2022 4.000% 09/15/2028	48,763
Stable Value Separate Account	PROTECTIVE LIFE GLOBAL 144A PRIV PLCMT 1.646 01/13/2025	192,274
Stable Value Separate Account	PROTECTIVE LIFE GLOBAL FUNDING DTD 07/06/2022 4.714% 07/06/2027	149,084
Stable Value Separate Account	PUBLIC SERVICE ELECTRIC MED TERM NOTE	240,998
Stable Value Separate Account	PUBLIC SERVICE NEW HAMPSHIRE SER 2018-1 CL A1 *0 DAY DELAY*	6,579
Stable Value Separate Account	REALTY INCOME CORP DTD 09/23/14 4.125 10/15/2026	88,276
Stable Value Separate Account	REALTY INCOME CORP DTD 10/12/16 3.000 01/15/2027	66,421
Stable Value Separate Account	REGIONS FINANCIAL CORP DTD 08/12/21 1.800 08/12/2028	102,794
Stable Value Separate Account	REXFORD INDUSTRIAL REALTY DTD 03/30/2023 5.000% 06/15/2028	99,901
Stable Value Separate Account	ROCHESTER GAS & ELECTRIC 144A PRIV PLCMT 3.100 06/01/2027	203,666
Stable Value Separate Account	ROGERS COMMUNICATIONS INC DTD 03/15/2023 3.200% 03/15/2027	76,360
Stable Value Separate Account	ROPER TECHNOLOGIES INC DTD 08/26/19 2.350 09/15/2024	29,260
Stable Value Separate Account	ROPER TECHNOLOGIES INC DTD 09/01/20 1.000 09/15/2025	149,555
Stable Value Separate Account	ROYAL BANK OF CANADA MEDIUM TERM NOTE	67,649
Stable Value Separate Account	ROYAL BANK OF CANADA MEDIUM TERM NOTE	81,538
Stable Value Separate Account	ROYAL BANK OF CANADA MEDIUM TERM NOTE	355,831

BAE SYSTEMS EMPLOYEES' SAVINGS AND INVESTMENT PLAN

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SCHEDULE H, LINE 4(I)—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

DECEMBER 31, 2023

Identity of Issuer, Borrower, Lessor, or Similar Party	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Current Value
Stable Value Separate Account	RTX CORP DTD 11/08/2023 5.750% 11/08/2026	\$ 82,208
Stable Value Separate Account	RTX CORPORATION DTD 08/16/2018 4.125% 11/16/2028	58,618
Stable Value Separate Account	RYDER SYSTEM INC MED TERM NOTE	119,777
Stable Value Separate Account	RYDER SYSTEM INC MED TERM NOTE	149,273
Stable Value Separate Account	SABINE PASS LIQUEFACTION SER WI	60,259
Stable Value Separate Account	SAN DIEGO CA UNIF SCH DIST TXBL-REF-ELECTION OF 2012-GREE	189,137
Stable Value Separate Account	SAN DIEGO GAS & ELEC CO DTD 08/11/2023 4.950% 08/15/2028	142,870
Stable Value Separate Account	SANTA MONICA CALIFORNIA CMNTY CLG GENERAL OBLIGATION	168,264
Stable Value Separate Account	SANTA MONICA-MALIBU CA UNIF SC TXBL-REF	173,580
Stable Value Separate Account	SANTANDER RETAIL AUTO LEASE TR ASSET BCKD SEC SER 2022-B CL A3	128,388
Stable Value Separate Account	SANTANDER RETAIL AUTO LEASE TR SER 2022-A CL A3 *0 DAY DELAY*	224,381
Stable Value Separate Account	SCHWAB CHARLES CORP DTD 08/24/2023 5.875% 08/24/2026	117,950
Stable Value Separate Account	SEMPRA ENERGY DTD 03/24/2022 3.300% 04/01/2025	97,562
Stable Value Separate Account	SHERWIN-WILLIAMS CO DTD 08/26/19 2.950 08/15/2029	110,392
Stable Value Separate Account	SHORT-TERM INVESTMENT FUND A S	1,642,019
Stable Value Separate Account	SIMON PROPERTY GROUP LP DTD 01/13/16 3.300 01/15/2026	125,940
Stable Value Separate Account	SLM STUDENT LOAN TRUST SER 2003-1 CL A5A *0 DAY DELAY*	39,943
Stable Value Separate Account	SLM STUDENT LOAN TRUST SER 2003-10A CL A4 *0 DAY DELAY*	336,670
Stable Value Separate Account	SMALL BUSINESS ADMIN DTD 03/24/21 1.667 01/10/2031	190,808
Stable Value Separate Account	SMALL BUSINESS ADMIN DTD 10/17/07 10/01/2027	30,647
Stable Value Separate Account	SMALL BUSINESS ADMIN POOL #SBA1331 DTD 09/22/21 1.304 09/10/2031	342,894
Stable Value Separate Account	SMALL BUSINESS ADMIN SER 2005-20 CL 1 *0 DAY DELAY*	4,826
Stable Value Separate Account	SMALL BUSINESS ADMIN SER 2006-20A	16,437
Stable Value Separate Account	SMALL BUSINESS ADMIN SER 2009-20A CL 1 *0 DAY DELAY	115,482
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2022-10A CL 1	1,286,520
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2023-10A CL 1	834,675
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2023-25D CL 1	477,042
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION SER 2007-20E CL 1 *0 DAY DELAY*	15,759
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION SER 2008-20D CL 1 *0 DAY DELAY*	33,846
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION SER 2008-20K CL 1 *0 DAY DELAY*	21,570
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION SER 2008-20L CL 1 *0 DAY DELAY*	16,523
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION SER 2013-20J CL 1 *0 DAY DELAY*	69,718
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION SER 2015-10A CL 1 *9 DAY DELAY*	47,625
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION SER 2015-10B CL 1 *9 DAY DELAY*	106,300
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION SER 2016-10A CL 1 *10 DAY DELAY*	163,423
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION SER 2017-10A CL 1 *9 DAY DELAY*	81,049
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION SER 2017-10B CL 1 *9 DAY DELAY*	131,298
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION SER 2018-10B CL 1 *9 DAY DELAY*	160,458
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION SER 2019-10A CL 1 *9 DAY DELAY*	196,044
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION SER 2019-10B CL 1 *9 DAY DELAY*	215,160
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION SER 2020-10A CL 1 *0 DAY DELAY*	266,559
Stable Value Separate Account	SMALL BUSINESS ADMINISTRATION SER 2020-10B CL 1 *9 DAY DELAY*	292,940
Stable Value Separate Account	SPIRE MISSOURI INC DTD 12/07/21 12/02/2024	249,660
Stable Value Separate Account	STANFORD HEALTH CARE DTD 04/01/20 3.310 08/15/2030	138,491
Stable Value Separate Account	STANFORD UNIVERSITY DTD 03/28/19 3.089 05/01/2029	187,132
Stable Value Separate Account	STANFORD UNIVERSITY DTD 06/04/20 1.289 06/01/2027	67,814
Stable Value Separate Account	STANLEY BLACK & DECKER I DTD 03/01/19 3.400 03/01/2026	87,036
Stable Value Separate Account	STARBUCKS CORP DTD 03/12/20 2.250 03/12/2030	35,084
Stable Value Separate Account	STATE STREET CORP DTD 02/07/22 02/07/2028	185,772
Stable Value Separate Account	STATE STREET CORP DTD 11/01/19 11/01/2025	107,187
Stable Value Separate Account	STATE STREET CORP DTD 11/04/2022 VAR CPN 11/04/2028	51,881
Stable Value Separate Account	STATE STREET CORP DTD 11/21/2023 VAR CPN 11/21/2029	82,720
Stable Value Separate Account	SUMITOMO MITSUI FINL GRP DTD 01/14/22 2.174 01/14/2027	184,886
Stable Value Separate Account	SUMITOMO MITSUI FINL GRP DTD 07/08/20 1.474 07/08/2025	189,256
Stable Value Separate Account	SUNNYVALE CA SCH DIST TXBL-REF	211,136
Stable Value Separate Account	T-MOBILE USA INC DTD 01/14/21 2.250 02/15/2026	37,903
Stable Value Separate Account	T-MOBILE USA INC DTD 03/23/21 2.625 04/15/2026	76,091
Stable Value Separate Account	T-MOBILE USA INC DTD 05/11/2023 4.800% 07/15/2028	70,586
Stable Value Separate Account	TAKE-TWO INTERACTIVE SOF DTD 04/14/2022 3.700% 04/14/2027	19,388
Stable Value Separate Account	TAKE-TWO INTERACTIVE SOFTWARE DTD 04/14/2022 3.550% 04/14/2025	29,357
Stable Value Separate Account	TAUBMAN CENTERS COMMERCIAL MORTGAGE CMO SER 2022-DPM CL A	268,388
Stable Value Separate Account	TENNESSEE HSG DEV SINGLE FAMILY HOUSING REVENUE	194,663
Stable Value Separate Account	TEXAS ELECTRIC MKT STABL DTD 06/15/2022 4.265% 08/01/2036	260,095
Stable Value Separate Account	TEXAS NATURAL GAS SECURITIZATION UTILITIES REVENUE	494,283
Stable Value Separate Account	TEXAS STATE GENERAL OBLIGATION	296,157
Stable Value Separate Account	TORONTO DOMINION BANK CONVERTIBLE	60,905
Stable Value Separate Account	TORONTO DOMINION BANK MEDIUM TERM NOTE	59,993
Stable Value Separate Account	TORONTO-DOMINION BANK DTD 06/03/21 1.200 06/03/2026	55,084
Stable Value Separate Account	TORONTO-DOMINION BANK MEDIUM TERM NOTE	245,492
Stable Value Separate Account	TOWD POINT MORTGAGE TRUST CMO SER 2022-1 CL A1	253,653
Stable Value Separate Account	TOWD POINT MORTGAGE TRUST CMO SER 2022-4 CL A1	234,655

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SCHEDULE H, LINE 4(i)—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

DECEMBER 31, 2023

Identity Of Issuer, Borrower, Lessor, or Similar Party	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Current Value
Stable Value Separate Account	TOWD POINT MORTGAGE TRUST CMO SER 2023-1 CL A1	\$ 302,912
Stable Value Separate Account	TOWD POINT MORTGAGE TRUST SER 2017-1 CL A1 *24 DAY DELAY*	2,788
Stable Value Separate Account	TOWD POINT MORTGAGE TRUST SER 2019-4 CL A1 *24 DAY DELAY*	135,844
Stable Value Separate Account	TOWD POINT MORTGAGE TRUST SER 2021-1 CL A1 *24 DAY DELAY*	211,106
Stable Value Separate Account	TOYOTA AUTO LOAN EXTENDED NOTE ASSET BCKD SEC SER 2022-1A CL A	388,456
Stable Value Separate Account	TOYOTA AUTO LOAN EXTENDED NOTE SER 2020-1A CL A *0 DAY DELAY*	289,494
Stable Value Separate Account	TOYOTA AUTO LOAN EXTENDED NOTE SER 2021-1A CL A *0 DAY DELAY*	483,677
Stable Value Separate Account	TOYOTA AUTO RECEIVABLES ASSET BCKD SEC SER 2023-A CL A3	586,442
Stable Value Separate Account	TOYOTA AUTO RECEIVABLES OWNER SER 2021-A CL A3 *0 DAY DELAY*	93,362
Stable Value Separate Account	TOYOTA AUTO RECEIVABLES OWNER TRUST ASSET BCKD SEC SER 2022-D CL A3	261,329
Stable Value Separate Account	TOYOTA LEASE OWNER TRUST ASSET BCKD SEC SER 2023-A CL A3	374,314
Stable Value Separate Account	TOYOTA MOTOR CREDIT CORP DTD 01/13/22 1.900 01/13/2027	167,434
Stable Value Separate Account	TRANSCONT GAS PIPE LINE DTD 09/15/18 4.000 03/15/2028	48,436
Stable Value Separate Account	TRUIST FINANCIAL CORP MEDIUM TERM NOTE	19,585
Stable Value Separate Account	TRUIST FINANCIAL CORP MEDIUM TERM NOTE	183,076
Stable Value Separate Account	TSMC ARIZONA CORP DTD 10/25/21 1.750 10/25/2026	184,334
Stable Value Separate Account	UBS COMMERCIAL MORTGAGE TRUST CMO SER 2017-C6 CL A5	171,700
Stable Value Separate Account	UBS COMMERCIAL MORTGAGE TRUST CMO SER 2018-C10 CL A4	295,892
Stable Value Separate Account	UBS GROUP AG 144A PRIV PLCMT 08/10/2027	180,708
Stable Value Separate Account	UBS GROUP FUNDING SWITZE 144A PRIV PLCMT 4.253 03/23/2028	212,313
Stable Value Separate Account	UDR INC DTD 12/13/17 3.500 01/15/2028	122,365
Stable Value Separate Account	ULANI MSN 35940 LLC DTD 06/20/13 2.227 05/16/2025	64,162
Stable Value Separate Account	UNITED STATES TREASURY NOTES DTD 02/15/2023 3.500% 02/15/2033	116,368
Stable Value Separate Account	UNITED STATES TREASURY NOTES DTD 05/15/2023 3.375% 05/15/2033	302,302
Stable Value Separate Account	UNITED STATES TREASURY NOTES DTD 05/15/2023 3.625% 05/15/2026	909,328
Stable Value Separate Account	UNITED STATES TREASURY NOTES DTD 06/15/2023 4.125% 06/15/2026	684,842
Stable Value Separate Account	UNITED STATES TREASURY NOTES DTD 06/30/2023 3.750% 06/30/2030	604,522
Stable Value Separate Account	UNITED STATES TREASURY NOTES DTD 08/15/2022 2.750% 08/15/2032	412,101
Stable Value Separate Account	UNITED STATES TREASURY NOTES DTD 08/15/2023 3.875% 08/15/2033	294,631
Stable Value Separate Account	UNITED STATES TREASURY NOTES DTD 08/15/2023 4.375% 08/15/2026	598,998
Stable Value Separate Account	UNITED STATES TREASURY NOTES DTD 08/31/2023 4.125% 08/31/2030	592,336
Stable Value Separate Account	UNITED STATES TREASURY NOTES DTD 08/31/2023 4.375% 08/31/2028	592,418
Stable Value Separate Account	UNITED STATES TREASURY NOTES DTD 08/31/2023 5.000% 08/31/2025	1,130,326
Stable Value Separate Account	UNITED STATES TREASURY NOTES DTD 10/15/2023 4.625% 10/15/2026	1,704,931
Stable Value Separate Account	UNITED STATES TREASURY NOTES DTD 10/31/2022 4.000% 10/31/2029	401,860
Stable Value Separate Account	UNITED STATES TREASURY NOTES DTD 11/15/2022 4.125% 11/15/2032	371,015
Stable Value Separate Account	UNITED STATES TREASURY NOTES DTD 11/15/2023 4.500% 11/15/2033	293,955
Stable Value Separate Account	UNITED STATES TREASURY NOTES DTD 11/15/2023 4.625% 11/15/2026	1,122,437
Stable Value Separate Account	UNITED STATES TREASURY NOTES DTD 11/17/2022 3.875% 11/30/2029	349,332
Stable Value Separate Account	UNITED STATES TREASURY NOTES DTD 11/30/2023 4.375% 11/30/2028	583,270
Stable Value Separate Account	UNITED STATES TREASURY NOTES DTD 12/15/2023 4.375% 12/15/2026	575,569
Stable Value Separate Account	UNITED STATES TREASURY NOTES DTD 12/31/2022 3.875% 12/31/2029	598,944
Stable Value Separate Account	UNIV OF ARKANSAS UNIV REVEN HIGHER EDUCATION	105,804
Stable Value Separate Account	US BANCORP DTD 07/22/2022 VAR CPN 07/22/2028	147,788
Stable Value Separate Account	US BANCORP DTD 10/26/2023 VAR CPN 10/26/2027	177,492
Stable Value Separate Account	US BANCORP MED TERM NOTE	119,465
Stable Value Separate Account	US INTL DEV FIN CORP DTD 08/10/2022 3.600% 03/15/2035	357,960
Stable Value Separate Account	UTAH ST BUILD AMERICA BONDS-SER B	115,034
Stable Value Separate Account	VENTAS REALTY LP DTD 07/03/19 2.650 01/15/2025	38,782
Stable Value Separate Account	VERIZON COMMUNICATIONS DTD 03/15/2022 2.355% 03/15/2032	293,615
Stable Value Separate Account	VERIZON COMMUNICATIONS DTD 06/21/18 4.329 09/21/2028	118,711
Stable Value Separate Account	VERIZON MASTER TRUST ASSET BCKD SEC SER 2022-6 CL A	289,221
Stable Value Separate Account	VERIZON MASTER TRUST ASSET BCKD SEC SER 2023-2 CL A	224,276
Stable Value Separate Account	VERIZON MASTER TRUST SER 2021-2 CL A *0 DAY DELAY*	540,910
Stable Value Separate Account	VERIZON MASTER TRUST SER 2022-2 CL A *0 DAY DELAY*	356,403
Stable Value Separate Account	VERMONT ST STUDENT ASSISTANCECORP STUDENT LOAN REVEN TXBL-FLOATING-	10,486
Stable Value Separate Account	VIRGINIA ELEC & PWR CO DTD 05/31/2022 3.750% 05/15/2027	68,344
Stable Value Separate Account	VIRGINIA ST HSG DEV AUTH TXBL-REF-COMWLTH MTGE-PASS THR	79,008
Stable Value Separate Account	VOLKSWAGEN AUTO LOAN ENHANCED ASSET BCKD SEC SER 2023-1 CL A3	241,279
Stable Value Separate Account	VOLKSWAGEN GROUP AMERICA DTD 06/08/2022 4.350% 06/08/2027	196,012
Stable Value Separate Account	VULCAN MATERIALS CO DTD 03/14/17 3.900 04/01/2027	58,070
Stable Value Separate Account	WARNERMEDIA HOLDINGS INC DTD 03/15/2023 3.755% 03/15/2027	297,036
Stable Value Separate Account	WASHINGTON STATE HSG FIN COMMN SINGLE FAMILY HOUSING REVENUE	211,229
Stable Value Separate Account	WEC ENERGY GROUP INC DTD 09/12/2023 5.600% 09/12/2026	111,953
Stable Value Separate Account	WEC ENERGY GROUP INC DTD 09/27/2022 5.000% 09/27/2025	49,894
Stable Value Separate Account	WELLS FARGO & COMPANY DTD 07/25/2023 VAR CPN 07/25/2029	40,843
Stable Value Separate Account	WELLS FARGO & COMPANY MEDIUM TERM NOTE	39,206
Stable Value Separate Account	WELLS FARGO & COMPANY MEDIUM TERM NOTE	87,342
Stable Value Separate Account	WELLS FARGO & COMPANY MEDIUM TERM NOTE	168,184
Stable Value Separate Account	WELLS FARGO & COMPANY MEDIUM TERM NOTE	208,461
Stable Value Separate Account	WELLS FARGO & COMPANY MEDIUM TERM NOTE	286,206

BAE SYSTEMS EMPLOYEES' SAVINGS AND INVESTMENT PLAN

EIN 22-3537950

PLAN NO. 003

SCHEDULE H, LINE 4(i)—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

DECEMBER 31, 2023

Identity Of Issuer, Borrower, Lessor, or Similar Party	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Current Value
Stable Value Separate Account	WELLS FARGO COMMERCIAL MORTGAG SER 2015-P2 CL A4 *14 DAY DELAY*	\$ 183,314
Stable Value Separate Account	WELLS FARGO COMMERCIAL MORTGAG SER 2016-BNK1 CL A3 *14 DAY DELAY*	231,775
Stable Value Separate Account	WELLS FARGO COMMERCIAL MORTGAG SER 2018-C43 CL A4 *14 DAY DELAY*	161,976
Stable Value Separate Account	WELLS FARGO COMMERCIAL MORTGAGE CMO SER 2017-C39 CL A4	229,724
Stable Value Separate Account	WELLTOWER INC DTD 02/15/19 3.625 03/15/2024	139,327
Stable Value Separate Account	WELLTOWER INC DTD 06/28/21 2.050 01/15/2029	61,548
Stable Value Separate Account	WEYERHAEUSER CO DTD 05/17/2023 4.750% 05/15/2026	159,230
Stable Value Separate Account	WHEELS FLEET LEASE FUNDING LLC ASSET BCKD SEC SER 2023-1A CL A	265,755
Stable Value Separate Account	WILLIAMS COMPANIES INC DTD 06/24/14 4.550 06/24/2024	119,336
Stable Value Separate Account	WILLIAMS COMPANIES INC DTD 08/10/2023 5.300% 08/15/2028	143,297
Stable Value Separate Account	WILLIAMS COS INC DTD 03/02/2023 5.400% 03/02/2026	80,799
Stable Value Separate Account	WISCONSIN ST TXBL-REF-SER 4	104,000
Stable Value Separate Account	WISCONSIN STATE GENERAL OBLIGATION	103,016
Stable Value Separate Account	WORLD OMNI AUTO RECEIVABLES TR SER 2020-B CL A3 *0 DAY DELAY*	5,412
Stable Value Separate Account	WORLD OMNI AUTO RECEIVABLES TR SER 2021-A CL A3 *0 DAY DELAY*	116,850
Stable Value Separate Account	WORLD OMNI AUTO RECEIVABLES TRUST ASSET BCKD SEC SER 2023-A CL A3	399,340
Stable Value Separate Account	WORLD OMNI AUTOMOBILE LEASE ASSET BCKD SEC SER 2023-A CL A3	224,948
Stable Value Separate Account	WRKCO INC DTD 09/15/18 3.750 03/15/2025	117,726
	Wrapper contract total	<u>\$ 112,724,744</u>

* Party-in-interest.

^ Certified by trustee.

Note: Cost information omitted for participant directed investments.

See accompanying independent auditors' report.