

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) M ☐ 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 MARRIOTT INTERNATIONAL, INC. POOLED INVESTMENT TRUST FOR PARTICIPANT DIRECTED ACCOUNTS
1b	Three-digit plan number (PN) ▶ 003
1c	Effective date of 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) MARRIOTT INTERNATIONAL, INC. 7750 WISCONSIN AVENUE BETHESDA, MD 20814
2b	Employer Identification Number (EIN) 52-2055918
2c	Plan Sponsor's telephone number 833-900-6482
2d	Business code (see instructions)

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			
	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	Filed with authorized/valid electronic signature.	09/26/2024	THADDEUS SHEPHERD
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number 																						
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN																						
5 Total number of participants at the beginning of the plan year	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 10%; text-align: center;">5</td> <td style="width: 90%;"></td> </tr> </table>	5																					
5																							
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). 6a(1) Total number of active participants at the beginning of the plan year 6a(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; height: 20px;"></td> </tr> <tr> <td style="width: 10%; text-align: center;">6a(1)</td> <td style="width: 90%;"></td> </tr> <tr> <td style="text-align: center;">6a(2)</td> <td></td> </tr> <tr> <td style="text-align: center;">6b</td> <td></td> </tr> <tr> <td style="text-align: center;">6c</td> <td></td> </tr> <tr> <td style="text-align: center;">6d</td> <td></td> </tr> <tr> <td style="text-align: center;">6e</td> <td></td> </tr> <tr> <td style="text-align: center;">6f</td> <td></td> </tr> <tr> <td style="text-align: center;">6g(1)</td> <td></td> </tr> <tr> <td style="text-align: center;">6g(2)</td> <td></td> </tr> <tr> <td style="text-align: center;">6h</td> <td></td> </tr> </table>			6a(1)		6a(2)		6b		6c		6d		6e		6f		6g(1)		6g(2)		6h	
6a(1)																							
6a(2)																							
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6c																							
6d																							
6e																							
6f																							
6g(1)																							
6g(2)																							
6h																							
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 10%; text-align: center;">7</td> <td style="width: 90%;"></td> </tr> </table>	7																					
7																							

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

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 MARRIOTT INTERNATIONAL, INC. POOLED INVESTMENT TRUST FOR PARTICIPANT DIRECTED ACCOUNTS	B Three-digit plan number (PN) ▶	003
C Plan sponsor's name as shown on line 2a of Form 5500 MARRIOTT INTERNATIONAL, INC.	D Employer Identification Number (EIN) 52-2055918	

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	
THE VANGUARD GROUP, INC.	
23-1945930	

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
AXIOM INVESTMENT MANAGEMENT LLC	780 3RD AVENUE 43RD FLOOR NEW YORK, NY 10017

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
NORTHERN TRUST CORP	
36-2723087	

(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

ARROWSTREET CAPITAL

04-3472863

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

CAPITAL RESEARCH AND MANAGEMENT

333 SOUTH HOPE STREET
55TH FLOOR
LOS ANGELES, CA 90071-1406

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

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

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

T ROWE PRICE ASSOCIATES, INC.

52-0556948

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 68 72	NONE	4382305	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

DODGE AND 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 50 51 68 72	NONE	2186676	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WESTFIELD CAPITAL MANAGEMENT

80-0175963

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 68 72	NONE	1390644	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

PZENA INVESTMENT MANAGEMENT

13-3860154

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	884856	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CHAMPLAIN INVESTMENT PARTNERS

20-1364717

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	790905	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LORD ABBETT AND CO, LLC

13-5620131

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 68 72	NONE	557856	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

FIDELITY INVESTMENTS INSTITUTIONAL

04-3532603

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	237339	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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?
19 50 51	NONE	177937	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

MESIROW FINANCIAL INVESTMENT MGMT

36-3429599

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	166068	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

STATE STREET GLOBAL

04-1867445

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	60000	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

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

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

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
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(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>MARRIOTT INTERNATIONAL, INC. POOLED INVESTMENT TRUST FOR PARTICIPANT DIRECTED ACCOUNTS</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>MARRIOTT INTERNATIONAL, INC.</u>	D Employer Identification Number (EIN) <u>52-2055918</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)	

a Name of MTIA, CCT, PSA, or 103-12 IE: <u>COLTV SHORT TERM INVT FUND</u>				
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC.</u>				
c EIN-PN <u>45-6138589-084</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>101616326</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT COLCTV S & P 500 INXFND DC NONLE</u>				
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC.</u>				
c EIN-PN <u>45-6138589-002</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>559985848</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>TARGET RETIREMENT 2025 TRUST SELECT</u>				
b Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>				
c EIN-PN <u>47-6938034-001</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>740056797</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>TARGET RETIREMENT 2035 TRUST SELECT</u>				
b Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>				
c EIN-PN <u>47-6941311-001</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>804214385</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>TARGET RETIREMENT 2045 TRUST SELECT</u>				
b Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>				
c EIN-PN <u>47-6944355-001</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>675576020</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>TARGET RETIREMENT 2055 TRUST SELECT</u>				
b Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>				
c EIN-PN <u>47-6948719-001</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>305107327</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>TARGET RETIREMENT INCOME TRUST</u>				
b Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>				
c EIN-PN <u>47-6930815-001</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>325388754</u>		

a Name of MTIA, CCT, PSA, or 103-12 IE: FIDELITY PYRAMIS EMERGING EQUITY		
b Name of sponsor of entity listed in (a): PYRAMIS GLOBAL ADVISORS TRUST COMPANY		
c EIN-PN 20-4659714-119	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 28509219
a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTV S&P400 INDX FUND DC NL		
b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.		
c EIN-PN 45-6138589-105	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 16223779
a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTV RUSSELL 2000 INDX FD DC		
b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.		
c EIN-PN 45-6138589-107	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 11859228
a Name of MTIA, CCT, PSA, or 103-12 IE: ARROWSTREET INTERNATIONAL EQUITY EA		
b Name of sponsor of entity listed in (a): GLOBAL TRUST COMPANY		
c EIN-PN 30-6507806-003	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 108720672
a Name of MTIA, CCT, PSA, or 103-12 IE: TARGET RETIREMENT 2020 TRUST SELECT		
b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY		
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) 21762119
a Name of MTIA, CCT, PSA, or 103-12 IE: TARGET RETIREMENT 2030 TRUST SELECT		
b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY		
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) 122637091
a Name of MTIA, CCT, PSA, or 103-12 IE: TARGET RETIREMENT 2040 TRUST SELECT		
b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY		
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) 61365956
a Name of MTIA, CCT, PSA, or 103-12 IE: TARGET RETIREMENT 2050 TRUST SELECT		
b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY		
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) 56149659
a Name of MTIA, CCT, PSA, or 103-12 IE: TARGET RETIREMENT 2060 TRUST SELECT		
b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY		
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) 34632997
a Name of MTIA, CCT, PSA, or 103-12 IE: TARGET RETIREMENT 2065 TRUST SELECT		
b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY		
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) 30169832

a Name of MTIA, CCT, PSA, or 103-12 IE: FIDELITY CONTRAFUND COMMINGLED POOL

b Name of sponsor of entity listed in (a): FIDELITY MANAGEMENT TRUST COMPANY

c EIN-PN 04-3022712-133	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 530599971
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a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE MSCI INDEX FUND

b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.

c EIN-PN 45-6138589-117	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 6135741
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a Name of MTIA, CCT, PSA, or 103-12 IE: TARGET RETIREMENT 2070 TRUST SELECT

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

c EIN-PN 87-7035538-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 5838691
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a Name of MTIA, CCT, PSA, or 103-12 IE: FIDELITY BLUE CHIP GROWTH COMM POOL

b Name of sponsor of entity listed in (a): FIDELITY MANAGEMENT TRUST COMPANY

c EIN-PN 04-3022712-142	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 334957976
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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)
-----------------	----------------------	---

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 **MARRIOTT RETIREMENT SAVINGS PLAN****b** Name of plan sponsor **MARRIOTT INTERNATIONAL, INC.****c** EIN-PN **52-2055918-004****a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN

SCHEDULE 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 MARRIOTT INTERNATIONAL, INC. POOLED INVESTMENT TRUST FOR PARTICIPANT DIRECTED ACCOUNTS	B Three-digit plan number (PN) ▶	003
C Plan sponsor's name as shown on line 2a of Form 5500 MARRIOTT INTERNATIONAL, INC.	D Employer Identification Number (EIN) 52-2055918	

Part I	Asset and Liability Statement
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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	-547742	59212
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	10829986	12633453
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities	1c(2)	557933848	411030191
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	10298819	9841354
(B) All other	1c(3)(B)	496802901	662497994
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	7077729	6847314
(B) Common	1c(4)(B)	2067679143	2177536313
(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)		
(9) Value of interest in common/collective trusts	1c(9)	3645728669	4881508388
(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)	94278586	216503241
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	29721252	40167181

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)	1241059046	1683569486
(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	8160862237	10102194127
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	5730617	12866562
k Total liabilities (add all amounts in lines 1g through 1j)	1k	5730617	12866562
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	8155131620	10089327565

Part II Income and Expense Statement

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

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)		
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	-9352	
(B) U.S. Government securities	2b(1)(B)	16819268	
(C) Corporate debt instruments	2b(1)(C)	26810012	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	723278	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		44343206
(2) Dividends: (A) Preferred stock	2b(2)(A)	567580	
(B) Common stock	2b(2)(B)	41320376	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	4150749	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		46038705
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	2173857644	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	1933958754	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		239898890
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	884806710	
(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)		781640594
(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)		13269531
c Other income	2c		188513
d Total income. Add all income amounts in column (b) and enter total	2d		2010186149

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(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)		0
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees.....	2i(2)		
(3) Recordkeeping fees.....	2i(3)		
(4) IQPA audit fees.....	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	10843379	
(6) Bank or trust company trustee/custodial fees	2i(6)		
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)		
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		10843379
j Total expenses. Add all expense amounts in column (b) and enter total	2j		10843379

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		1999342770
l Transfers of assets:			
(1) To this plan	2l(1)		3379653434
(2) From this plan	2l(2)		3444800259

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:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

	Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)			
4a			
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.)		X	
4b			
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.)		X	
4c			
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.)		X	
4d			
e Was this plan covered by a fidelity bond?			
4e			
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?			
4f			
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4g			
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4h			
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
4i			
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.)	X		
4j			
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?			
4k			
l Has the plan failed to provide any benefit when due under the plan?			
4l			
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			
4n			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? ☐ Yes ☐ 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 _____.

5500 Supplemental Schedules

Schedule H, Line 4j - Schedule of 5 percent Reportable Transactions

December 31, 2023

Account number MARODC
Account Name MAROT AND VMARDC

1 JAN 23 - 31 DEC 23

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◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 9,084,986,206.29

5500 Supplemental Schedules

Schedule H, Line 4j - Schedule of 5 percent Reportable Transactions

December 31, 2023

Account number MARODC
Account Name MAROT AND VMARDC

1 JAN 23 - 31 DEC 23

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 9,084,986,206.29

5500 Supplemental Schedules

Schedule H, Line 4j - Schedule of 5 percent Reportable Transactions

December 31, 2023

Account number MARODC
Account Name MAROT AND VMARDC

1 JAN 23 - 31 DEC 23

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◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition PriceDisposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
MARRIOTT INTL INC NEW COM STK CL A CUSIP: 571903202	Total acquisitions	23	193,677,254.49			0.00	193,677,254.49	193,677,254.49
	Total dispositions	40		352,569,937.60		0.00	176,007,086.49	352,569,937.60
MFO FIDELITY BLUE CHIP GROWTH CIT CLASS 2 CUSIP: 31617E679	Total acquisitions	6	291,050,718.60			0.00	291,050,718.60	291,050,718.60
	Total dispositions	1		301,060,363.92		0.00	291,050,718.60	301,060,363.92
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	1,753	1,821,720,729.36			0.00	1,821,720,729.36	1,821,720,729.36
	Total dispositions	1,551		1,810,713,178.22		0.00	1,810,713,177.49	1,810,713,178.22

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 9,084,986,206.29

5500 Supplemental Schedules

Schedule H, Line 4j - Schedule of 5 percent Reportable Transactions

December 31, 2023

Account number **MARODC**
Account Name **MAROT AND VMARDC****1 JAN 23 - 31 DEC 23**

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 9,084,986,206.29

31 DEC 23

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
AUD - Australian dollar	7,549.010	8,171.02	7,549.01
CAD - Canadian dollar	6,270.340	6,043.88	6,270.34
CHF - Swiss franc	200,399.790	182,942.69	200,399.79
DKK - Danish krone	6,441.490	6,391.25	6,441.49
EUR - Euro	142,915.210	141,553.51	142,915.21
GBP - British pound sterling	40,105.030	37,888.24	40,105.03
JPY - Japanese yen	39,660.200	39,981.35	39,660.20
KRW - South Korean won	6,334.290	6,236.24	6,334.29
SEK - Swedish krona	-1,164.110	-1,206.17	-1,164.11
USD - United States dollar	-418,156.030	-418,156.03	-418,156.03
Total - all currencies		9,845.98	30,355.22
USD - United States dollar	28,856.800	28,856.80	28,856.80
Total - all currencies		28,856.80	28,856.80
Total Non-Interest Bearing Cash - USD		38,702.78	59,212.02
<i>Receivables - Other - USD</i>			
United States dollar	0.000	96,156.25	96,156.25
Pending trade sales: United States dollar	0.000	406,707.78	406,707.78
Total - all currencies		502,864.03	502,864.03
Total Receivables - Other - USD		502,864.03	502,864.03

** All or a portion of this security participates in Securities Lending.

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Account Name MAROT AND VMARDC**

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◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
CONNECTICUT AVE SECS TR 2022-R01 NT CL 1M-1 144A 6.34464% 12-25-2041 SEDOL: BNDX2Z5	353,667.070	352,705.77	352,738.30
FANNIE MAE CONNECTICUT AVENUE SE 2.99% FLTGT RT SR 17-C05 CL 1ED3 01-25-2030 CUSIP: 30711XQA5	3,564.910	3,576.57	3,565.70
FANNIE MAE CONNECTICUT AVENUE SR 18-C03 CL 1ED2 2.64% FLTGT RT 10-25-2030 CUSIP: 30711XM92	9,456.000	9,455.01	9,442.91
FANNIE MAE REMIC SER 2017-C01 CL 1M-2 FLTGT 07-25-2029 SEDOL: BDVK645	511,123.440	520,187.92	529,146.32
FED HOME LN MTG 1.5% DUE 02-01-2036 CUSIP: 3133L75R4	553,645.900	481,844.94	484,593.20
FED HOME LN MTG 3.5% DUE 04-01-2052 CUSIP: 3133KNZ48	7,979,579.710	6,943,169.46	7,325,896.53
FEDERAL HOME LN BKS 5.0% 02-28-2025 SEDOL: BPH14D1	1,220,000.000	1,218,389.60	1,224,646.28
FEDERAL HOME LN MTG CORP FHLMC #1Q-0107 6.083% 09-01-2035 CUSIP: 3128S4DL8	3,422.850	3,341.32	3,412.67
FEDERAL HOME LN MTG CORP GOLD POOL# G0-7568 4.5 DUE 09-01-2041 CUSIP: 3128M9W57	181,902.700	193,939.55	182,129.73
FEDERAL HOME LN MTG CORP POOL #A15852 5%11-01-2033 BEO CUSIP: 31296QQD5	1,500.470	1,492.59	1,512.26
FEDERAL HOME LN MTG CORP POOL #A15907 5%11-01-2033 BEO CUSIP: 31296QR44	1,893.280	1,883.37	1,928.67
FEDERAL HOME LN MTG CORP POOL #A15908 5%11-01-2033 BEO CUSIP: 31296QR51	1,583.910	1,575.64	1,613.51
FEDERAL HOME LN MTG CORP POOL #A26586 6%09-01-2034 BEO CUSIP: 31297EJ72	1,348.520	1,556.70	1,399.07
FEDERAL HOME LN MTG CORP POOL #A64639 6.5% 08-01-2037 BEO CUSIP: 3128KVEL5	5,886.730	6,295.10	6,144.00
FEDERAL HOME LN MTG CORP POOL #A81039 6%08-01-2038 BEO CUSIP: 312927EL6	7,406.210	7,425.33	7,742.01
FEDERAL HOME LN MTG CORP POOL #A91947 5%04-01-2040 BEO SEDOL: B73TY55	1,740.440	1,849.68	1,773.08
FEDERAL HOME LN MTG CORP POOL #A92485 5%06-01-2040 BEO CUSIP: 312940XN4	17,992.300	18,900.36	18,320.58
FEDERAL HOME LN MTG CORP POOL #A92792 4.5% 07-01-2040 BEO CUSIP: 312941C54	60,324.920	66,046.34	59,707.99

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FEDERAL HOME LN MTG CORP POOL #A93101 5%07-01-2040 BEO SEDOL: B7MYF25	10,300.320	10,944.11	10,489.32
FEDERAL HOME LN MTG CORP POOL #A94663 4.5% 10-01-2040 BEO CUSIP: 312943FC2	16,449.950	17,573.20	16,348.09
FEDERAL HOME LN MTG CORP POOL #C01585 5%07-01-2033 BEO CUSIP: 31292HXN9	220.660	219.49	224.78
FEDERAL HOME LN MTG CORP POOL #C68205 7%06-01-2032 BEO CUSIP: 31287UDJ8	325.770	338.41	336.49
FEDERAL HOME LN MTG CORP POOL #C68248 7%06-01-2032 BEO SEDOL: B7H3DY5	497.300	518.86	513.67
FEDERAL HOME LN MTG CORP POOL #C72128 6%10-01-2032 BEO SEDOL: B7D46Y3	286.010	295.90	294.50
FEDERAL HOME LN MTG CORP POOL #C91008 6.5% 12-01-2026 BEO CUSIP: 3128P7DM2	1,872.380	1,913.63	1,873.65
FEDERAL HOME LN MTG CORP POOL #C91109 6.5% 09-01-2027 BEO CUSIP: 3128P7GS6	38,307.100	39,276.74	39,299.49
FEDERAL HOME LN MTG CORP POOL #C91349 4.5% 12-01-2030 BEO CUSIP: 3128P7QA4	58,989.060	64,279.66	58,668.27
FEDERAL HOME LN MTG CORP POOL #C91402 4%10-01-2031 BEO CUSIP: 3128P7RX3	64,190.870	67,460.58	62,960.71
FEDERAL HOME LN MTG CORP POOL #C91853 3.5% 10-01-2035 BEO CUSIP: 3128P8BW0	148,217.390	154,285.04	142,435.86
FEDERAL HOME LN MTG CORP POOL #D86309 5%11-01-2033 BEO CUSIP: 3128FWAJ8	2,822.930	2,808.11	2,875.67
FEDERAL HOME LN MTG CORP POOL #G01749 5.5% 01-01-2035 BEO CUSIP: 31283H5J0	84,042.330	91,343.47	86,739.41
FEDERAL HOME LN MTG CORP POOL #G01777 6%02-01-2035 BEO CUSIP: 31283H6N0	146,181.480	162,349.44	152,817.39
FEDERAL HOME LN MTG CORP POOL #G01899 6%09-01-2035 BEO CUSIP: 3128LXDC1	8,790.780	10,147.87	9,199.67
FEDERAL HOME LN MTG CORP POOL #G01974 5%12-01-2035 BEO CUSIP: 3128LXFP0	757.070	821.19	771.22
FEDERAL HOME LN MTG CORP POOL #G02382 6%06-01-2035 BEO CUSIP: 3128LXUF5	16,407.000	16,540.34	17,096.04
FEDERAL HOME LN MTG CORP POOL #G02462 6%12-01-2036 BEO SEDOL: B7LR4G2	21,659.600	23,815.42	22,669.11

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FEDERAL HOME LN MTG CORP POOL #G04653 6%08-01-2038 BEO SEDOL: B7D4W78	7,622.340	7,616.40	7,968.76
FEDERAL HOME LN MTG CORP POOL #G04814 5.5% 10-01-2038 BEO SEDOL: B6ZKK40	16,831.920	18,148.94	17,372.52
FEDERAL HOME LN MTG CORP POOL #G05923 5.5% 02-01-2040 BEO CUSIP: 3128M74G8	50,788.930	54,116.02	52,420.16
FEDERAL HOME LN MTG CORP POOL #G05955 5%08-01-2040 BEO SEDOL: B7GYDB6	17,947.180	19,079.43	18,283.28
FEDERAL HOME LN MTG CORP POOL #G05958 5%08-01-2040 BEO SEDOL: B77BYK2	68,393.210	72,707.85	69,673.94
FEDERAL HOME LN MTG CORP POOL #G06020 5.5% 12-01-2039 BEO SEDOL: B56Y8C8	14,757.460	15,955.93	15,231.41
FEDERAL HOME LN MTG CORP POOL #G06021 5.5% 01-01-2040 BEO CUSIP: 3128M8AW4	26,843.550	29,001.66	27,705.68
FEDERAL HOME LN MTG CORP POOL #G06447 4.5% 05-01-2041 BEO CUSIP: 3128M8P81	301,124.830	323,991.49	301,501.34
FEDERAL HOME LN MTG CORP POOL #G07107 4.5% 03-01-2042 BEO CUSIP: 3128M9GQ9	79,239.740	84,093.17	79,338.64
FEDERAL HOME LN MTG CORP POOL #G07504 4.5% 07-01-2041 BEO CUSIP: 3128M9U59	37,656.000	40,041.85	37,703.00
FEDERAL HOME LN MTG CORP POOL #G07598 4.5% 11-01-2043 BEO CUSIP: 3128M9X31	128,823.710	138,183.54	128,984.59
FEDERAL HOME LN MTG CORP POOL #G07612 4.5% 12-01-2043 BEO CUSIP: 3128M9YH9	39,973.380	43,146.27	39,698.41
FEDERAL HOME LN MTG CORP POOL #G07686 4.5% 03-01-2044 BEO CUSIP: 3128M92T8	58,287.290	62,841.00	58,000.28
FEDERAL HOME LN MTG CORP POOL #G07892 4.5% 08-01-2044 BEO CUSIP: 3128MAC56	234,156.840	254,133.33	231,326.46
FEDERAL HOME LN MTG CORP POOL #G07943 4.5% 08-01-2044 BEO CUSIP: 3128MAEQ8	231,321.090	251,001.46	230,182.47
FEDERAL HOME LN MTG CORP POOL #G08072 5%08-01-2035 BEO CUSIP: 3128MJCJ7	21,830.640	23,450.88	22,239.06
FEDERAL HOME LN MTG CORP POOL #G14694 4.5% 06-01-2026 BEO CUSIP: 3128MDNK5	9,416.900	10,093.74	9,376.06
FEDERAL HOME LN MTG CORP POOL #G30689 4.5% 07-01-2032 BEO CUSIP: 3128CUXS0	179,327.690	195,803.42	178,473.84

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FEDERAL HOME LN MTG CORP POOL #G60034 4.5% 02-01-2045 BEO CUSIP: 31335ABB3	95,649.470	103,809.55	94,322.75
FEDERAL HOME LN MTG CORP POOL #G60342 4.5% 05-01-2042 BEO CUSIP: 31335ALX4	298,850.290	323,085.17	299,222.54
FEDERAL HOME LN MTG CORP POOL #G61030 4.5% 03-01-2047 BEO CUSIP: 31335BEB8	353,992.760	379,989.12	352,249.34
FEDERAL HOME LN MTG CORP POOL #G61080 4.5% 03-01-2047 BEO CUSIP: 31335BFV3	1,275,292.770	1,370,541.20	1,253,261.39
FEDERAL HOME LN MTG CORP POOL #G61220 4%11-01-2047 BEO CUSIP: 31335BK96	157,784.340	162,813.76	152,616.20
FEDERAL HOME LN MTG CORP POOL #G62030 7%03-01-2039 BEO CUSIP: 31335CHF4	34,186.110	40,777.61	35,620.98
FEDERAL HOME LN MTG CORP POOL #G62031 7.5% 06-01-2038 BEO CUSIP: 31335CHG2	31,280.890	37,273.13	32,533.62
FEDERAL HOME LN MTG CORP POOL #H09069 6.5% 09-01-2037 BEO CUSIP: 3128UNCE0	14,181.910	14,848.19	14,579.04
FEDERAL HOME LN MTG CORP POOL #H09070 6.5% 09-01-2037 BEO CUSIP: 3128UNCF7	5,756.060	5,814.50	5,837.27
FEDERAL HOME LN MTG CORP POOL #H09117 6.5% 11-01-2037 BEO CUSIP: 3128UNDW9	5,701.850	5,789.16	5,808.82
FEDERAL HOME LN MTG CORP POOL #H09203 6%06-01-2038 BEO CUSIP: 3128UNGL0	3,088.200	3,294.48	3,083.91
FEDERAL HOME LN MTG CORP POOL #H09204 5.5% 06-01-2037 BEO CUSIP: 3128UNGM8	5,129.310	5,412.22	5,093.74
FEDERAL HOME LN MTG CORP POOL #QE0768 3.5% 04-01-2052 BEO CUSIP: 3133B9Z98	786,192.420	702,045.27	722,015.06
FEDERAL HOME LN MTG CORP POOL #QE2008 3.5% 05-01-2052 BEO CUSIP: 3133BBGR4	3,150,390.330	2,951,029.68	2,916,238.64
FEDERAL HOME LN MTG CORP POOL #QE7119 3.5% 08-01-2052 BEO CUSIP: 3133BG4C9	3,129,096.160	2,889,524.73	2,883,717.98
FEDERAL HOME LN MTG CORP POOL #QE7330 3.5% 07-01-2052 BEO CUSIP: 3133BHEB8	3,262,105.220	3,011,330.88	3,005,211.04
FEDERAL HOME LN MTG CORP POOL #RA-3404 2% DUE 08-01-2050 REG CUSIP: 3133KJX98	5,230,852.280	5,443,355.65	4,361,672.78
FEDERAL HOME LN MTG CORP POOL #RA1906 4%DUE 12-01-2049 REG CUSIP: 3133KHDK9	33,638.540	36,350.61	32,300.92

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Account number MARODC
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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FEDERAL HOME LN MTG CORP POOL #SB8186 4.5% 09-01-2037 BEO CUSIP: 3132D6CX6	158,392.870	161,164.75	157,729.46
FEDERAL HOME LN MTG CORP POOL #SB8222 4.5% 04-01-2038 CUSIP: 3132D6D31	659,236.340	639,673.09	655,671.78
FEDERAL HOME LN MTG CORP POOL #SD1546 3.5% 08-01-2052 BEO CUSIP: 3132DNWF6	991,336.290	876,713.05	915,264.43
FEDERAL HOME LN MTG CORP POOL #SD1581 2.5% DUE 09-01-2052 BEO CUSIP: 3132DNXJ7	5,870,839.990	5,002,139.12	5,000,830.06
FEDERAL HOME LN MTG CORP POOL #SD1933 3.5% 06-01-2052 BEO CUSIP: 3132DPPE4	3,063,682.430	2,889,914.18	2,823,443.31
FEDERAL HOME LN MTG CORP POOL #SD2253 3.5% 12-01-2052 CUSIP: 3132DPQE1	2,430,343.940	2,114,166.33	2,231,350.29
FEDERAL HOME LN MTG CORP POOL #SD3630 5.5% 08-01-2053 BEO CUSIP: 3132E0A77	861,366.130	822,873.83	866,178.91
FEDERAL HOME LN MTG CORP POOL #SD8194 2.5% 02-01-2052 BEO CUSIP: 3132DWC76	4,802,890.190	4,065,196.27	4,091,150.66
FEDERAL HOME LN MTG CORP POOL #SD8243 3.5% 08-01-2052 CUSIP: 3132DWEQ2	1,486,875.150	1,315,187.17	1,365,282.80
FEDERAL HOME LN MTG CORP POOL #S0-6879 FLTG RT 6.07048% 09-15-2043 BEO CUSIP: 3132HTUC8	539,169.570	539,169.57	530,107.25
FEDERAL HOME LN MTG CORP POOL #ZS3941 5%12-01-2041 BEO CUSIP: 3132A4LW6	36,457.630	40,832.56	37,087.25
FEDERAL HOME LN MTG CORP POOL #ZS7930 3%01-01-2033 BEO CUSIP: 3132A8Y37	289,812.500	277,586.03	276,672.16
FEDERAL HOME LN MTG CORP POOL #ZS9057 4%04-01-2034 BEO CUSIP: 3132AAB29	206,865.610	222,942.44	202,405.91
FEDERAL HOME LN MTG CORP POOL #1G1114 5.977% 09-01-2035 BEO CUSIP: 3128QJGX8	2,268.700	2,218.09	2,306.79
FEDERAL HOME LN MTG CORP POOL #1G1353 6.187% 12-01-2036 BEO SEDOL: B7042G0	2,045.450	2,061.75	2,049.73
FEDERAL HOME LN MTG CORP POOL #1H1351 6.34% 10-01-2036 BEO SEDOL: B75KQZ0	638.650	642.20	658.96
FEDERAL HOME LN MTG CORP POOL #1J0889 4.582% 02-01-2038 BEO CUSIP: 3128LU7A8	10,686.520	10,699.89	10,724.67
FEDERAL HOME LN MTG CORP POOL #1Q0142 5.429% 08-01-2036 BEO CUSIP: 3128S4EP8	19,705.060	19,885.95	19,700.63

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5500 Supplemental Schedules

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FEDERAL HOME LN MTG CORP POOL #2B3527 ADJ RT 11-01-2044 CUSIP: 31326H4L5	186,567.070	193,271.83	188,770.09
FEDERAL HOME LN MTG CORP POOL #2B5468 6.88% 07-01-2046 BEO CUSIP: 31326LCD5	314,749.190	325,445.74	321,282.07
FEDERAL HOME LN MTG CORP POOL #840286 ADJ RATE DUE 05-01-2046 CUSIP: 31347AJ70	174,513.670	175,266.06	176,752.18
FEDERAL HOME LN MTG CORP POOL #841463 2.154% 07-01-2052 BEO CUSIP: 31288QTU4	1,226,137.920	1,134,896.00	1,062,356.54
FEDERAL HOME LN MTG CORP POOL #841607 FLTG 08-01-2053 CUSIP: 31288QYC8	1,536,868.690	1,471,551.77	1,505,885.74
FEDERAL HOME LN MTG CORP POOL #849399 5.375% 05-01-2044 BEO CUSIP: 31300MNQ2	178,275.280	184,570.63	180,834.40
FEDERAL HOME LN MTG CORP POOL #849505 5.77% 10-01-2044 BEO CUSIP: 31300MR21	83,235.080	86,161.32	84,668.48
FEDERAL HOME LN MTG CORP POOL #849820 6.754% 10-01-2045 BEO CUSIP: 31300M4D2	82,490.810	85,158.87	84,102.84
FEDERAL HOME LN MTG CORP SER 3713 CL PA 2.0% 02-15-2040 CUSIP: 3137A0UA1	47,230.020	47,111.95	45,704.19
FEDERAL HOME LN MTG CORP SER 4319 CL MA VAR RT 03-15-2044 CUSIP: 3137B8LR6	179,313.010	201,334.88	177,227.38
FEDERAL HOME LN MTG CORP SER 5175 CL CA 2.5% 04-25-2050 CUSIP: 3137H4N22	5,297,506.200	4,602,208.51	4,568,806.14
FEDERAL HOME LN MTG CORP SR 4283 CL EW VAR RT 12-15-2043 CUSIP: 3137B6GQ8	62,800.480	69,826.30	62,142.69
FEDERAL HOME LN MTG CORP T-48 CL 1A FLTGR 07-25-2033 CUSIP: 31392UZ56	33,495.840	35,416.46	32,027.03
FEDERAL HOME LN MTG CORP TRANCHE 00759 DUE 10-25-2033 REG CUSIP: 3137FJY86	40,604,275.240	559,465.94	333,007.84
FEDERAL HOME LN MTG CORP V83157 4.5% BNDS 04-01-2047 CUSIP: 3132L8QJ9	210,627.340	225,667.44	207,817.66
FEDERAL HOME LOAN BANKS 2.5% 11-01-2050 CUSIP: 3132DVLK9	14,491,246.460	15,385,400.56	12,508,491.66
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP: 3132DWDZ3	1,236,136.190	1,101,471.88	1,095,428.62
FEDERAL HOME LOAN MORTGAGE CORP SER 00K753 CL A1 4.6% 06-25-2030 CUSIP: 3137HAZH2	528,943.090	509,549.92	533,617.20

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 01-01-2052 CUSIP: 3140QM4V3	774,589.100	674,233.69	663,772.60
FEDERAL NATIONAL MORTGAGE ASSOC 2% 01-01-2051 CUSIP: 3140QGMX2	4,309,729.300	4,487,505.64	3,586,379.72
FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-01-2051 CUSIP: 3140QGYK7	3,163,994.580	3,295,003.70	2,631,967.88
FEDERAL NATIONAL MORTGAGE ASSOC 2% 12-01-2050 CUSIP: 3133KKSG5	7,119,663.510	7,402,513.56	5,925,908.04
FEDERAL NATL MTG ASSN GTD MTG POOL #AI1888 4.5% 05-01-2041 BEO CUSIP: 3138AFC24	172,926.750	189,868.16	172,897.38
FEDERAL NATL MTG ASSN GTD MTG POOL #AI8900 4.5% 09-01-2031 BEO CUSIP: 3138AN3J0	50,458.150	54,447.50	50,143.79
FEDERAL NATL MTG ASSN GTD MTG POOL #AJ5340 3.5% 11-01-2026 BEO CUSIP: 3138AW5A7	30,693.470	32,482.33	30,066.30
FEDERAL NATL MTG ASSN GTD MTG POOL #AL0546 5% 07-01-2041 BEO SEDOL: B4N1ND1	83,251.780	89,201.66	84,657.52
FEDERAL NATL MTG ASSN GTD MTG POOL #AL0885 6.5% 06-01-2039 BEO CUSIP: 3138EG6X7	16,626.570	18,554.19	17,269.28
FEDERAL NATL MTG ASSN GTD MTG POOL #AL1849 6% 02-01-2039 BEO CUSIP: 3138EJBT4	16,640.290	18,210.73	17,389.13
FEDERAL NATL MTG ASSN GTD MTG POOL #AL2195 5.5% 05-01-2025 BEO CUSIP: 3138EJNM6	7.630	8.26	7.59
FEDERAL NATL MTG ASSN GTD MTG POOL #AL2280 4.5% 09-01-2042 BEO CUSIP: 3138EJRA8	6,832.340	7,344.78	6,829.06
FEDERAL NATL MTG ASSN GTD MTG POOL #AL2442 5% 09-01-2025 BEO CUSIP: 3138EJWC8	67.890	73.88	68.28
FEDERAL NATL MTG ASSN GTD MTG POOL #AL3598 6% 07-01-2039 BEO CUSIP: 3138EK7L3	118,380.370	131,106.23	123,741.51
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4147 4.5% 01-01-2025 BEO CUSIP: 3138ELTD5	17,205.970	18,267.90	17,112.94
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4165 4.5% 01-01-2031 BEO CUSIP: 3138ELTX1	375,973.030	402,291.15	372,892.51
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4577 4.5% 01-01-2034 BEO CUSIP: 3138EMCP4	134,276.950	144,263.81	133,643.43
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4778 4% 10-01-2032 BEO CUSIP: 3138EMJY8	161,710.560	171,489.01	158,575.33

** All or a portion of this security participates in Securities Lending.

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U.S. Government Securities			
United States - USD			
FEDERAL NATL MTG ASSN GTD MTG POOL 02-01-2041 BEO CUSIP: 3138ENBJ7	#AL5440 4.5% 80,630.010	87,697.76	80,541.31
FEDERAL NATL MTG ASSN GTD MTG POOL 09-01-2041 BEO CUSIP: 3138ENF87	#AL5590 5.5% 2,373.070	2,663.03	2,445.76
FEDERAL NATL MTG ASSN GTD MTG POOL 01-01-2031 CUSIP: 3138ENQP7	#AL5861 4.5% 50,941.770	55,478.77	50,522.01
FEDERAL NATL MTG ASSN GTD MTG POOL 04-01-2044 BEO CUSIP: 3138EN3S6	#AL6208 5.8% 24,048.290	25,055.30	24,518.14
FEDERAL NATL MTG ASSN GTD MTG POOL RT01-01-2045 BEO CUSIP: 3138EPCP7	#AL6377 FLTG 83,459.930	86,987.42	84,896.01
FEDERAL NATL MTG ASSN GTD MTG POOL 09-01-2038 BEO CUSIP: 3138EPW34	#AL6965 6% 6,037.480	6,946.88	6,311.22
FEDERAL NATL MTG ASSN GTD MTG POOL 08-01-2038 BEO CUSIP: 3138EPW42	#AL6966 6.5% 9,240.880	10,723.75	9,726.98
FEDERAL NATL MTG ASSN GTD MTG POOL 02-01-2045 BEO CUSIP: 3138EP5H3	#AL7147 4.5% 125,022.480	136,606.57	124,160.37
FEDERAL NATL MTG ASSN GTD MTG POOL 01-01-2046 BEO CUSIP: 3138EQX56	#AL7899 7.677% 50,933.110	52,317.85	52,423.41
FEDERAL NATL MTG ASSN GTD MTG POOL 09-01-2046 BEO CUSIP: 3138ERAM2	#AL9011 ADJ RT DUE 38,338.670	39,357.05	39,359.13
FEDERAL NATL MTG ASSN GTD MTG POOL 02-01-2031 BEO CUSIP: 3138ERB90	#AL9063 3.5% 121,545.070	129,008.69	118,521.80
FEDERAL NATL MTG ASSN GTD MTG POOL 02-01-2046 BEO CUSIP: 3138EREA4	#AL9128 4.5% 95,710.360	105,072.04	95,368.41
FEDERAL NATL MTG ASSN GTD MTG POOL 01-01-2047 BEO SEDOL: BLOGG06	#AL9717 4% 42,173.070	44,308.08	40,626.64
FEDERAL NATL MTG ASSN GTD MTG POOL 02-01-2046 BEO CUSIP: 3138ER2P4	#AL9781 4.5% 200,403.490	216,013.04	199,678.68
FHLMC GOLD GROUP C01095 7 11-01-2030 SEDOL: B1321P1	861.540	842.29	889.89
FHLMC GOLD G01391 7 04-01-2032 SEDOL: B9GYWK2	201.200	209.39	209.96
FHLMC GOLD G01768 6.5 12-01-2031 CUSIP: 31283H6D2	6,370.120	6,511.94	6,596.22
FHLMC GOLD G30317 6.5 01-01-2027 CUSIP: 3128CUK62	18,716.660	19,172.89	19,201.54

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FHLMC GOLD G60764 4.5 10-01-2042 CUSIP: 31335AZ50	93,217.240	102,418.80	93,333.40
FHLMC GOLD#Q39499 4.0% 03-01-2046 CUSIP: 3132QWRV3	1,165,035.290	1,199,986.36	1,126,180.92
FHLMC MULTICLASS PREASSIGN 00249 5 02-15-2035 CUSIP: 31395TLJ1	424,643.590	455,370.26	426,541.36
FHLMC MULTICLASS PREASSIGN 00890 6.5 09-25-2043 CUSIP: 31392W7B0	315,305.690	317,470.85	320,213.83
FHLMC MULTICLASS SER 2456 CL CJ 6.5 06-15-2032 CUSIP: 31392PB33	31,430.870	31,946.53	32,580.93
FHLMC MULTICLASS SER 3147 CL YG 5.5 04-15-2026 CUSIP: 31396NM45	36,168.030	39,219.70	35,846.34
FHLMC MULTICLASS SERIES T-54 CLASS-3A 7 02-25-2043 CUSIP: 31393LFM0	243,558.490	259,002.61	259,931.49
FHLMC POOL #G06209 5.5 05-01-2040 CUSIP: 3128M8GS7	8,073.560	8,631.77	8,332.85
FHLMC POOL #G60480 4.5 11-01-2045 CUSIP: 31335AQ92	146,953.560	160,133.43	146,258.55
FHLMC POOL #QK1220 2% 12-01-2041 CUSIP: 3133D4K93	1,722,447.420	1,462,801.93	1,472,335.14
FHLMC POOL #RA2958 2.0% DUE 07-01-2050 BEO CUSIP: 3133KJB9	1,407,962.570	1,445,801.56	1,171,307.35
FHLMC POOL #SD1080 3% DUE 05-01-2052 CUSIP: 3132DNFV0	687,791.220	613,961.12	610,692.82
FHLMC POOL #1B3203 ADJ RT 01-01-2037 SEDOL: B4MNG17	22,696.050	22,986.82	22,618.24
FHLMC POOL #1G1326 ADJ RT 11-01-2036 SEDOL: B7MSLG3	2,368.660	2,389.44	2,360.08
FHLMC POOL #1G1496 ADJ RT 02-01-2037 CUSIP: 3128QJUV6	2,536.710	2,524.25	2,538.66
FHLMC POOL #1G1503 ADJ RT 02-01-2037 CUSIP: 3128QJU46	97.250	97.08	97.21
FHLMC POOL #1G1684 ADJ RT 04-01-2037 CUSIP: 3128QJ2R6	34,986.320	34,730.38	34,666.02
FHLMC POOL #1G1921 ADJ RT 05-01-2037 CUSIP: 3128QSD29	2,244.590	2,257.17	2,219.53

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U.S. Government Securities			
United States - USD			
FHLMC POOL #1G2241 ADJ RT 10-01-2037 CUSIP: 3128QSP26	10,218.170	10,361.45	10,173.16
FHLMC POOL #1G2603 ADJ RT 10-01-2036 CUSIP: 3128QS3L8	9,915.740	9,922.69	9,967.25
FHLMC POOL #1G2860 ADJ RT 06-01-2038 CUSIP: 3128QTE91	15,540.300	15,314.48	15,431.31
FHLMC POOL #1H2581 ADJ RT 01-01-2036 CUSIP: 3128QLRA1	15,349.760	15,215.44	15,679.15
FHLMC POOL #1J0248 ADJ RT 02-01-2037 SEDOL: B5TXXS3	1,434.220	1,433.56	1,435.19
FHLMC POOL #1N1433 ADJ RT 02-01-2037 CUSIP: 3128QHSW1	23,987.940	23,927.94	24,128.02
FHLMC POOL #1Q0081 ADJ RT 03-01-2036 CUSIP: 3128S4CS4	5,261.760	5,165.39	5,275.59
FHLMC POOL #1Q0196 ADJ RT 02-01-2037 SEDOL: B7F7P10	5,781.320	5,846.35	5,795.60
FHLMC POOL #1Q1535 ADJ RT 11-01-2039 CUSIP: 3128S5V43	39,813.890	42,376.88	39,881.58
FHLMC POOL #2B2791 ADJ RT 07-01-2044 CUSIP: 31326HC44	23,821.010	24,602.64	23,886.79
FHLMC POOL #2B3797 ADJ RT 02-01-2045 CUSIP: 31326JGE4	170,532.000	176,420.69	173,408.95
FHLMC POOL #2B4962 ADJ RT 12-01-2045 CUSIP: 31326KQP5	84,014.530	85,809.67	86,216.06
FHLMC POOL #84-9207 ADJ RT 08-01-2042 CUSIP: 31300MGQ0	31,334.780	32,353.14	32,020.60
FHLMC POOL #840380 ADJ RT 08-01-2046 CUSIP: 31347AM50	101,294.380	104,993.99	104,117.62
FHLMC POOL #840419 7.111 08-01-2046 CUSIP: 31347APC2	88,992.850	89,757.63	90,973.47
FHLMC POOL #847962 ADJ RT 05-01-2038 CUSIP: 3128JRZ33	8,015.860	8,029.33	7,943.45
FHLMC POOL #849254 ADJ RT 01-01-2042 CUSIP: 31300MH71	26,432.580	27,283.34	27,097.26
FHLMC POOL #849278 ADJ RT 04-01-2044 CUSIP: 31300MJX2	35,832.830	37,176.58	36,434.67

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U.S. Government Securities			
United States - USD			
FHLMC POOL #849312 ADJ RT 05-01-2044 CUSIP: 31300MKZ5	16,302.050	16,985.95	16,540.94
FHLMC POOL #849327 ADJ RT 05-01-2044 CUSIP: 31300MLG6	418,300.910	434,232.32	425,550.07
FHLMC POOL #849625 ADJ RT 01-01-2045 CUSIP: 31300MVS9	85,167.990	88,481.58	86,547.36
FHLMC POOL #849849 ADJ RT 10-01-2045 CUSIP: 31300M5J8	65,979.860	67,448.93	67,281.34
FHLMC POOL FR SB0222 3.0% 11-01-2034 CUSIP: 3132CWWG73	90,424.670	94,380.74	86,022.65
FHLMC UMBS 30Y FIXED POOL #RA7656 3.5% DUE 07-01-2052 CUSIP: 3133KPOH4	5,747,539.900	5,549,968.20	5,296,835.58
FHLMC UMBS 30Y FIXED 2.5% 01-01-2052 CUSIP: 3133KNLC5	1,062,042.610	932,827.90	911,014.16
FHLMC UMBS 30Y FIXED 2% 09-01-2050 CUSIP: 3133KJZT2	591,691.620	615,694.71	489,708.77
FHLMC UMBS 30Y FIXED 6% 02-01-2053 CUSIP: 3133KQQC3	546,138.000	557,658.11	563,777.15
FNMA #SD0513 2.0% 11-01-2050 CUSIP: 3132DMSA4	3,914,664.320	4,063,175.19	3,259,954.29
FNMA BM1687 4.0% 01-01-2047 CUSIP: 3140J52V0	701,212.210	723,672.90	669,943.66
FNMA CONN AVE SECS SER 2018-C03 3/A2 CL 1E-B2 DUE 10-25-2030 REG CUSIP: 30711XL28	166,696.630	166,626.54	166,465.91
FNMA FNMA REMIC 6.5 06-25-2042 CUSIP: 31392GEK7	69,131.940	72,064.71	71,128.77
FNMA POOL #AB0299 6% 02-01-2037 BEO CUSIP: 31416VKM5	528.180	600.33	552.13
FNMA POOL #AB1763 4% 11-01-2030 BEO CUSIP: 31416W5Z1	256,412.150	273,078.90	251,538.60
FNMA POOL #AB8053 6% 03-01-2039 BEO CUSIP: 31417E5P2	22,742.090	24,778.23	23,031.94
FNMA POOL #AD0130 6.5% 08-01-2039 BEO CUSIP: 31418MEC2	101,019.720	110,053.59	105,459.23
FNMA POOL #AD0163 6% 11-01-2034 BEO CUSIP: 31418MFD9	123,139.420	130,142.95	128,207.62

** All or a portion of this security participates in Securities Lending.

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #AD0198 5.5% 09-01-2038 BEO CUSIP: 31418MGG1	117,663.500	129,595.33	121,271.28
FNMA POOL #AD0217 6% 08-01-2037 BEO CUSIP: 31418MG30	37,023.400	39,129.10	38,547.20
FNMA POOL #AD0220 6% 10-01-2038 BEO SEDOL: B7F4YQ9	11,155.140	12,244.50	11,653.51
FNMA POOL #AD0249 5.5% 04-01-2037 BEO CUSIP: 31418MH39	117,397.100	124,661.05	120,988.10
FNMA POOL #AD0494 5.5% 08-01-2037 BEO CUSIP: 31418MRQ7	25,557.300	27,222.52	26,261.79
FNMA POOL #AD0527 5.5% 06-01-2039 BEO SEDOL: B7F0SX2	27,603.480	29,509.85	28,451.17
FNMA POOL #AD6438 5% 06-01-2040 BEO CUSIP: 31418UEL4	47,591.130	53,302.05	48,414.41
FNMA POOL #AE0098 5.5% 02-01-2038 BEO SEDOL: B7KR7X1	26,198.970	28,089.16	27,002.27
FNMA POOL #AE0099 5.5% 10-01-2036 BEO CUSIP: 31419ADD6	63,599.110	68,632.40	65,545.35
FNMA POOL #AE0105 5.5% 02-01-2038 BEO SEDOL: B4R9HS4	7,615.730	8,165.21	7,849.26
FNMA POOL #AE0188 5.5% 08-01-2037 BEO CUSIP: 31419AF69	7,659.870	8,327.11	7,894.64
FNMA POOL #AE0287 5.5% 02-01-2038 BEO CUSIP: 31419AJ99	44,180.300	47,252.21	44,178.92
FNMA POOL #AE0381 5.5% 12-01-2024 BEO CUSIP: 31419AM79	83.560	90.00	84.76
FNMA POOL #AE0467 5.5% 03-01-2024 BEO CUSIP: 31419AQV2	2.380	2.56	2.41
FNMA POOL #AE0549 5.5% 05-01-2040 BEO CUSIP: 31419ATF4	10,397.520	11,208.20	10,716.55
FNMA POOL #AE0552 5% 09-01-2025 BEO CUSIP: 31419ATJ6	1,706.110	1,832.61	1,715.88
FNMA POOL #AE0557 ADJ RT DUE 12-01-2038 BEO CUSIP: 31419ATP2	158,207.780	171,259.93	161,077.33
FNMA POOL #AE0601 5.609% 01-01-2039 BEO CUSIP: 31419AU39	78,272.360	84,781.79	80,666.35

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U.S. Government Securities			
United States - USD			
FNMA POOL #AE0801 6% DUE 09-01-2039 BEO CUSIP: 31419A3K1	45,713.440	50,356.22	47,753.48
FNMA POOL #AE7919 3.5% 11-01-2025 BEO CUSIP: 31419JYR3	433.510	446.90	421.32
FNMA POOL #AL8267 ADJ RT DUE 04-01-2046 BEO CUSIP: 3138ETFH4	172,262.340	177,685.90	177,470.70
FNMA POOL #AL8816 4.5% 09-01-2045 BEO CUSIP: 3138ETYN0	418,480.810	456,667.20	415,826.59
FNMA POOL #AL8840 4.5% 06-01-2046 BEO CUSIP: 3138ETZE9	236,238.230	258,127.17	234,739.80
FNMA POOL #AQ0824 ADJ RT DUE 04-01-2042 BEO CUSIP: 3138LQ4J0	11,564.530	11,969.30	11,558.39
FNMA POOL #AQ5135 ADJ RT DUE 06-01-2042 BEO CUSIP: 3138LVV59	73,805.750	76,492.75	73,392.81
FNMA POOL #AT7040 ADJ RT DUE 09-01-2044 BEO CUSIP: 3138WUZE6	34,243.680	35,188.07	34,895.80
FNMA POOL #AU6682 3% 09-01-2028 BEO CUSIP: 3138X6M85	134,879.440	140,506.46	130,492.46
FNMA POOL #AX0875 5.83% 11-01-2044 BEO CUSIP: 3138Y16M2	41,311.960	42,961.21	41,966.39
FNMA POOL #AX3726 4% 05-01-2032 BEO CUSIP: 3138Y5D86	51,331.270	55,237.28	50,269.72
FNMA POOL #AX5628 ADJ RT% DUE 09-01-2045 CUSIP: 3138Y7HE5	29,991.070	30,670.55	30,637.02
FNMA POOL #AX5655 ADJ RT DUE 01-01-2046 BEO CUSIP: 3138Y7H96	31,752.880	32,828.25	31,527.04
FNMA POOL #BF0045 4.5% 03-01-2052 BEO CUSIP: 3140FXBP6	368,654.340	401,026.79	365,859.69
FNMA POOL #BH9277 3.5% 02-01-2048 BEO CUSIP: 3140GYJX8	1,225,236.740	1,150,974.93	1,144,885.00
FNMA POOL #BJ9262 4.5% 06-01-2048 BEO CUSIP: 3140HBJG4	818,706.080	852,701.58	808,199.46
FNMA POOL #BM1357 4.5% 01-01-2043 BEO CUSIP: 3140J5QK8	237,902.910	257,808.70	235,618.08
FNMA POOL #BM2003 4% 10-01-2047 BEO CUSIP: 3140J6GM3	55,219.120	58,549.49	53,302.81

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #BM4873 3.079% 10-01-2048 BEO CUSIP: 3140J9MX6	588,901.550	601,576.76	575,163.24
FNMA POOL #BM5402 FLTG RT 01-01-2049 CUSIP: 3140JAAC2	655,816.750	668,625.66	643,087.79
FNMA POOL #BM5721 3.5% 04-01-2034 BEO CUSIP: 3140JALB2	39,783.610	41,163.60	38,786.24
FNMA POOL #BM5750 3.374% 04-01-2049 BEO CUSIP: 3140JAL89	325,808.290	331,000.85	315,755.77
FNMA POOL #BM5811 4% 10-01-2048 BEO CUSIP: 3140JAN53	14,516.430	15,181.04	13,949.92
FNMA POOL #BM6149 3.351% 10-01-2049 BEO CUSIP: 3140JAZP6	578,406.760	593,770.69	558,981.46
FNMA POOL #BM6181 2.779% 12-01-2049 BEO CUSIP: 3140JA2P2	3,040,767.700	3,144,343.84	2,804,876.50
FNMA POOL #BM6222 5.353% 12-01-2049 BEO CUSIP: 3140JA4G0	783,316.960	805,592.56	792,343.58
FNMA POOL #BU8931 3.5% 04-01-2052 BEO CUSIP: 3140MA4R2	856,008.620	765,124.58	785,889.78
FNMA POOL #CA1390 4.5% 03-01-2048 CUSIP: 3140Q8RL1	310,570.000	322,907.91	306,680.64
FNMA POOL #CA2483 4.5% DUE 10-01-2048 REG CUSIP: 3140Q9XM0	112,316.460	119,976.79	110,851.92
FNMA POOL #CA2643 4.5% DUE 11-01-2048 CUSIP: 3140Q95D1	406,077.270	420,987.90	400,991.60
FNMA POOL #CA3514 4.5% DUE 05-01-2049 CUSIP: 3140QA3Y4	80,247.780	85,858.83	79,093.85
FNMA POOL #CA4571 4% DUE 11-01-2049 REG CUSIP: 3140QCCH7	31,475.340	32,935.98	30,149.60
FNMA POOL #CA4823 4% DUE 12-01-2049 REG CUSIP: 3140QCLD6	10,844.630	11,412.28	10,403.18
FNMA POOL #CA4885 3.0% 12-01-2034 CUSIP: 3140QCNB8	208,698.810	217,894.60	198,538.68
FNMA POOL #CA6238 2.5% 07-01-2050 CUSIP: 3140QD4Y7	3,788,866.110	3,960,845.12	3,271,772.54
FNMA POOL #CA6329 2.5% 07-01-2050 CUSIP: 3140QEA77	5,959,337.270	6,277,323.80	5,146,033.14

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U.S. Government Securities			
United States - USD			
FNMA POOL #CA6388 2.0% CUSIP: 3140QEC26	2,725,572.580	2,816,921.84	2,255,301.85
FNMA POOL #CA6401 2.5% CUSIP: 3140QEDF6	4,053,150.650	4,242,033.79	3,481,572.43
FNMA POOL #CA6902 2.0% DUE CUSIP: 3140QEU42	11,475,725.420	11,909,651.31	9,498,873.81
FNMA POOL #CA6925 2.0% CUSIP: 3140QEV76	1,452,387.000	1,509,688.20	1,202,062.13
FNMA POOL #CA6990 2.5% CUSIP: 3140QEXU1	7,638,097.290	7,926,912.83	6,611,055.89
FNMA POOL #CB3576 3.0% DUE CUSIP: 3140QN6N7	6,698,602.140	6,332,272.32	6,001,469.10
FNMA POOL #CB3593 3.5% DUE CUSIP: 3140QN7F3	4,506,094.880	4,381,121.16	4,160,347.72
FNMA POOL #CB4361 3.5% 08-01-2052 BEO CUSIP: 3140QPZ34	1,481,371.130	1,461,118.00	1,365,305.20
FNMA POOL #CB6755 6% DUE 07-01-2053 REG CUSIP: 3140QSQH7	567,798.800	572,855.77	578,165.56
FNMA POOL #CB6874 6.0% 08-01-2053 CUSIP: 3140QST84	3,366,774.980	3,375,191.91	3,428,245.73
FNMA POOL #FM1095 6% 02-01-2049 BEO CUSIP: 3140X4GD2	292,167.980	334,966.00	309,533.35
FNMA POOL #FM2162 4% 04-01-2044 BEO CUSIP: 3140X5ML4	223,286.580	241,707.74	217,475.88
FNMA POOL #FM2547 3% 02-01-2035 BEO CUSIP: 3140X5ZM8	97,790.530	102,275.14	93,029.12
FNMA POOL #FM4228 2.5% 08-01-2050 BEO CUSIP: 3140X7VW6	1,187,440.590	1,232,340.68	1,028,088.07
FNMA POOL #FM5997 2% 02-01-2051 BEO CUSIP: 3140X9UX1	824,767.530	855,567.43	686,191.97
FNMA POOL #FM7599 3.5% 01-01-2051 BEO CUSIP: 3140XBNR7	7,782,028.170	7,656,482.15	7,227,266.14
FNMA POOL #FM7733 2.5% 11-01-2050 BEO CUSIP: 3140XBSX9	3,293,554.920	3,445,367.24	2,851,556.16
FNMA POOL #FM8215 2.5% 03-01-2051 BEO CUSIP: 3140XCDV7	5,855.540	6,130.00	5,069.74

** All or a portion of this security participates in Securities Lending.

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA POOL #FM8768 2.5% 02-01-2051 BEO CUSIP: 3140XCW61	1,643,637.890	1,717,601.61	1,410,722.53
FNMA POOL #FS0980 3% 03-01-2052 BEO CUSIP: 3140XGCS6	1,040,473.170	1,017,875.40	929,540.46
FNMA POOL #FS2140 3.5% 06-01-2052 BEO CUSIP: 3140XHLW5	8,602,986.770	8,260,211.50	7,928,820.68
FNMA POOL #FS2343 3.5% 07-01-2052 BEO CUSIP: 3140XHS99	3,721,964.140	3,626,588.81	3,449,797.19
FNMA POOL #FS3743 3% 09-01-2042 BEO CUSIP: 3140XKER7	3,628,540.860	3,276,459.00	3,316,977.11
FNMA POOL #FS3871 4.5% 03-01-2050 BEO CUSIP: 3140XKJR2	310,790.990	305,497.83	306,866.74
FNMA POOL #MA0511 4.5% 09-01-2030 BEO CUSIP: 31417YR90	270,217.470	294,410.36	268,034.49
FNMA POOL #MA0634 4.5% 01-01-2031 BEO CUSIP: 31417YV46	112,579.500	122,008.02	111,988.64
FNMA POOL #MA1858 4% 04-01-2034 BEO CUSIP: 31418BB47	600,481.640	644,204.21	588,160.06
FNMA POOL #MA2019 4% 09-01-2034 BEO CUSIP: 31418BG59	158,819.610	169,614.36	155,569.85
FNMA POOL #MA2055 4% DUE 09-01-2034 REG CUSIP: 31418BH90	447,350.290	478,525.01	438,192.95
FNMA POOL #MA2366 4% DUE 08-01-2035 BEO CUSIP: 31418BTY2	373,123.750	402,040.87	364,886.04
FNMA POOL #MA2455 4% 11-01-2035 BEO CUSIP: 31418BWR3	419,216.720	450,526.97	409,920.13
FNMA POOL #MA2471 3.5% 12-01-2045 BEO SEDOL: BMZMFN2	21,961.190	22,985.46	20,547.24
FNMA POOL #MA2495 3.5% 01-01-2046 BEO CUSIP: 31418BXZ4	174,051.040	183,241.44	162,301.38
FNMA POOL #MA2880 4% 01-01-2037 BEO CUSIP: 31418CFW9	145,630.590	154,049.85	142,311.59
FNMA POOL #MA2923 3.5% 03-01-2037 BEO CUSIP: 31418CG99	1,369,713.030	1,422,199.25	1,308,075.49
FNMA POOL #MA2962 3.5% 04-01-2037 BEO CUSIP: 31418CJG0	514,177.300	533,137.60	491,039.16

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

Account number MARODC
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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA POOL #MA3121 4% 09-01-2047 BEO CUSIP: 31418CPF5	13,608.590	14,253.91	13,100.54
FNMA POOL #MA3468 4.5% 09-01-2048 BEO CUSIP: 31418C2A1	14,716.320	15,207.84	14,497.57
FNMA POOL #MA3537 4.5% 12-01-2048 BEO CUSIP: 31418C4X9	48,431.130	50,396.74	47,779.65
FNMA POOL #MA3617 5.0% DUE 03-01-2049 CUSIP: 31418DAT9	108,354.920	113,899.65	108,635.13
FNMA POOL #MA3894 4% 09-01-2031 BEO CUSIP: 31418DKG6	51,118.570	54,505.17	50,081.81
FNMA POOL #MA4158 2% DUE 10-01-2050 BEO CUSIP: 31418DTQ5	31,972.590	29,524.69	26,309.73
FNMA POOL #MA4514 3.5% 01-01-2052 BEO CUSIP: 31418EAQ3	26,974.780	27,080.16	24,893.47
FNMA POOL #MA4600 3.5% 05-01-2052 BEO CUSIP: 31418EDE7	3,856,788.310	3,521,729.80	3,543,350.98
FNMA POOL #MA4624 3% 06-01-2052 BEO CUSIP: 31418ED64	801,035.760	758,028.88	709,957.45
FNMA POOL #MA4625 3.5% 06-01-2052 BEO CUSIP: 31418ED72	1,902,030.360	1,666,900.31	1,747,456.90
FNMA POOL #MA4656 4.5% 07-01-2052 BEO CUSIP: 31418EE63	3,192,243.940	3,115,346.99	3,098,749.66
FNMA POOL #MA4700 4% 08-01-2052 BEO CUSIP: 31418EGJ3	153,052.250	146,756.79	144,955.72
FNMA POOL #MA4701 4.5% 08-01-2052 BEO CUSIP: 31418EGK0	393,918.830	389,025.62	382,381.76
FNMA POOL #MA4732 4% 09-01-2052 BEO SEDOL: BPMPT55	1,649,041.170	1,570,633.41	1,561,804.91
FNMA POOL #MA4785 5% 10-01-2052 BEO CUSIP: 31418EJ76	1,086,570.870	1,077,035.84	1,077,534.97
FNMA POOL #RA3053 2.0% DUE 07-01-2050 CUSIP: 3133KJMA7	2,258,979.400	2,320,702.84	1,879,912.18
FNMA POOL #190379 5.5% 05-01-2037 BEO SEDOL: B7L48X8	9,764.870	10,471.30	10,064.26
FNMA POOL #254903 5% 10-01-2033 BEO SEDOL: B11JKX5	42,023.060	46,993.62	42,746.12

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA POOL #254984 6% 12-01-2033 BEO CUSIP: 31371LFZ7	5,922.030	6,110.79	6,177.98
FNMA POOL #255459 6% 11-01-2034 BEO CUSIP: 31371LWU9	3,656.320	3,784.86	3,820.37
FNMA POOL #256851 7% DUE 08-01-2037 BEO CUSIP: 31371NH40	13,105.470	13,733.10	13,742.98
FNMA POOL #256939 7% 10-01-2037 BEO CUSIP: 31371NLU7	7,397.780	7,776.89	7,758.11
FNMA POOL #256985 7% 11-01-2037 BEO CUSIP: 31371NNA9	10,619.160	11,163.39	11,205.76
FNMA POOL #310048 6.5% 02-01-2038 BEO CUSIP: 31374CL53	64,193.660	70,054.91	67,246.85
FNMA POOL #357748 5.5% 04-01-2035 BEO SEDOL: B71HNS7	3,761.950	4,033.38	3,877.24
FNMA POOL #511384 7% 09-01-2029 BEO CUSIP: 31383SCV0	226.500	221.62	233.69
FNMA POOL #535761 6.5% 03-01-2031 BEO CUSIP: 31384WFA3	13,879.570	14,537.76	14,404.18
FNMA POOL #545759 6.5% DUE 07-01-2032 REG SEDOL: B101DJ9	18,424.880	21,034.67	19,274.43
FNMA POOL #545993 6% DUE 11-01-2032 REG SEDOL: B03P1Z3	3,746.270	3,874.74	3,883.47
FNMA POOL #555285 6% 03-01-2033 BEO CUSIP: 31385W2S7	21,093.400	21,165.88	21,865.89
FNMA POOL #555531 5.5% 06-01-2033 BEO CUSIP: 31385XEC7	19,070.380	20,676.45	19,653.71
FNMA POOL #677052 ADJ RT DUE 01-01-2033 REG CUSIP: 31391UEZ4	4,904.310	5,039.98	4,871.33
FNMA POOL #725162 6% 02-01-2034 BEO SEDOL: B79JJP4	20,044.650	20,090.65	20,837.56
FNMA POOL #725229 6% 03-01-2034 BEO CUSIP: 31402CVW9	43,276.800	49,903.55	44,986.62
FNMA POOL #725330 6% 03-01-2034 BEO CUSIP: 31402CY30	67,039.890	71,743.16	69,660.98
FNMA POOL #725693 ADJ RT DUE 10-01-2033 BEO CUSIP: 31402DGA2	28,593.230	27,413.77	28,959.79

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA POOL #725704 6% 08-01-2034 BEO SEDOL: B3CCYL3	2,847.600	2,830.68	2,968.32
FNMA POOL #725946 5.5% 11-01-2034 BEO SEDOL: B464S65	11,119.290	11,221.80	11,459.84
FNMA POOL #735061 6% 11-01-2034 BEO SEDOL: B1Y3JP9	4,304.410	4,963.53	4,499.34
FNMA POOL #735115 6% 12-01-2034 BEO CUSIP: 31402QVG3	1,608.240	1,854.50	1,680.40
FNMA POOL #735228 5.5% 02-01-2035 BEO SEDOL: B0BSKD5	7,498.570	7,416.57	7,728.35
FNMA POOL #735417 6.5% 03-01-2035 BEO CUSIP: 31402RAS8	35,075.650	36,075.86	36,438.63
FNMA POOL #735500 5.5% 05-01-2035 BEO SEDOL: B6RVQ10	12,025.760	13,090.05	12,394.30
FNMA POOL #735502 6% 04-01-2035 BEO SEDOL: B3CGCV1	2,770.260	3,194.48	2,895.73
FNMA POOL #735570 6.5% 03-01-2035 BEO CUSIP: 31402RFK0	23,026.340	23,979.78	24,026.79
FNMA POOL #745216 ADJ RT DUE 11-01-2035 BEO SEDOL: B758ZX5	3,552.090	3,520.29	3,541.45
FNMA POOL #745256 6% 02-01-2036 BEO CUSIP: 31403C5R8	50,409.040	51,830.71	52,692.66
FNMA POOL #745283 5.5% 01-01-2036 BEO CUSIP: 31403C6U0	10,331.330	9,994.76	10,648.14
FNMA POOL #745353 5.5% 03-01-2036 BEO CUSIP: 31403DBW8	3,048.400	3,173.67	3,141.88
FNMA POOL #745398 6% 06-01-2035 BEO CUSIP: 31403DDB2	53,930.920	56,711.82	55,928.26
FNMA POOL #745412 5.5% 12-01-2035 BEO CUSIP: 31403DDR7	14,172.560	15,012.94	14,606.76
FNMA POOL #745418 5.5% DUE 04-01-2036 REG SEDOL: B130M74	27,580.270	29,804.25	28,426.16
FNMA POOL #745428 5.5% 01-01-2036 BEO SEDOL: B6YR1F0	46,361.600	49,497.09	47,783.05
FNMA POOL #745516 5.5% 05-01-2036 BEO SEDOL: B4NCNK1	12,780.600	14,224.42	13,172.58

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA POOL #745761 ADJ RT DUE 08-01-2036 BEO SEDOL: B7FP0S6	9,404.790	9,494.43	9,354.65
FNMA POOL #745777 ADJ RT DUE 07-01-2036 BEO CUSIP: 31403DQ69	12,149.280	12,211.93	12,401.17
FNMA POOL #745946 5.5% 11-01-2036 BEO SEDOL: B7FPZQ9	4,111.490	3,958.28	4,237.63
FNMA POOL #745950 6% 11-01-2036 BEO CUSIP: 31403DVK1	11,316.980	11,868.69	11,830.20
FNMA POOL #777133 5.42% DUE 06-01-2034 REG CUSIP: 31404SLN3	24,382.490	23,647.20	24,976.56
FNMA POOL #804395 5.5% 12-01-2034 BEO CUSIP: 31406AUU4	15,450.510	15,758.90	15,924.02
FNMA POOL #825252 4.955% 05-01-2035 BEO CUSIP: 31407AZR5	3,395.980	3,357.12	3,358.83
FNMA POOL #832100 ADJ RT DUE 07-01-2035 REG CUSIP: 31407JNR9	20,728.850	20,547.49	21,223.96
FNMA POOL #832729 5.887% 09-01-2035 BEO CUSIP: 31407KEA3	22,525.110	22,061.42	22,425.08
FNMA POOL #834927 ADJ RT DUE 07-01-2035 BEO CUSIP: 31407MSQ9	24,574.740	24,263.72	24,790.22
FNMA POOL #848522 ADJ RT DUE 12-01-2035 BEO SEDOL: B79YKS9	1,744.970	1,765.89	1,727.90
FNMA POOL #849077 5.5% DUE 01-01-2036 REG CUSIP: 31408EJW3	19,633.470	21,001.69	20,235.04
FNMA POOL #879052 ADJ RT DUE 03-01-2036 BEO CUSIP: 31409UTH8	11,626.440	11,497.47	11,756.42
FNMA POOL #887303 6.5% DUE 08-01-2036 REG CUSIP: 31410EX86	873.010	891.17	906.75
FNMA POOL #888086 6% 02-01-2036 BEO CUSIP: 31410FUK9	124,011.390	127,034.17	129,635.20
FNMA POOL #888223 5.5% 01-01-2036 BEO SEDOL: B6S4CT8	31,605.710	34,430.47	32,574.26
FNMA POOL #888268 6% 03-01-2037 BEO SEDOL: B1W4RT4	13,885.290	15,176.20	14,515.15
FNMA POOL #888433 6% 12-01-2035 BEO CUSIP: 31410GBA0	6,618.590	6,623.75	6,918.52

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5500 Supplemental Schedules

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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Account Name MAROT AND VMARDC

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA POOL #888688 5.5% 01-01-2037 BEO CUSIP: 31410GJ95	32,777.460	35,543.04	33,782.82
FNMA POOL #888884 5.5% 12-01-2035 BEO SEDOL: B6Y86T2	81,045.560	80,444.05	83,527.97
FNMA POOL #888956 6% 03-01-2036 BEO CUSIP: 31410GTM5	50,268.240	51,214.70	52,041.03
FNMA POOL #889341 6.5% 10-01-2035 BEO CUSIP: 31410KBJ2	19,700.010	20,624.99	20,398.17
FNMA POOL #889396 6% 02-01-2037 BEO SEDOL: B6VRDL3	6,381.540	7,013.70	6,670.94
FNMA POOL #889474 6.5% 04-01-2038 BEO CUSIP: 31410KFP4	28,706.250	29,701.99	30,288.90
FNMA POOL #889506 6% 03-01-2037 BEO SEDOL: B41BSQ1	12,421.330	13,776.03	12,984.55
FNMA POOL #889565 5.5% 08-01-2037 BEO SEDOL: B7FC5J3	1,237.080	1,326.31	1,275.00
FNMA POOL #889579 6% DUE 05-01-2038 REG SEDOL: B39V2Q4	1,905.090	2,196.82	1,991.07
FNMA POOL #889588 5.5% 06-01-2038 BEO CUSIP: 31410KJ96	5,618.100	6,105.28	5,790.41
FNMA POOL #889624 5.5% 05-01-2038 BEO CUSIP: 31410KLD4	47,515.790	50,648.86	48,975.23
FNMA POOL #889633 5.5% 08-01-2037 BEO CUSIP: 31410KLN2	301,036.900	329,250.02	310,267.23
FNMA POOL #889782 6.5% 07-01-2038 BEO CUSIP: 31410KRB2	27,697.260	28,558.49	29,195.41
FNMA POOL #889983 6% DUE 10-01-2038 BEO SEDOL: B59X8Z5	5,351.590	5,877.56	5,593.77
FNMA POOL #890245 5.5% 06-01-2040 BEO CUSIP: 31410LBN1	65,637.290	70,385.76	67,650.80
FNMA POOL #899859 6.5% 11-01-2037 BEO CUSIP: 31410WWU8	189.680	194.78	198.15
FNMA POOL #901646 6.5% DUE 12-01-2036 REG SEDOL: B7MML10	1,532.660	1,565.65	1,596.03
FNMA POOL #902382 6.5% DUE 11-01-2036 REG SEDOL: B45GZV6	1,214.650	1,238.24	1,281.20

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA POOL #905196 ADJ RT DUE 12-01-2036 REG SEDOL: B751QQ4	7,919.740	8,027.39	7,950.57
FNMA POOL #905906 6.5% DUE 12-01-2036 REG CUSIP: 31411ENX1	3,576.360	3,643.43	3,714.61
FNMA POOL #908482 4.538% 05-01-2038 BEO CUSIP: 31411HJ35	1,390.350	1,403.86	1,386.65
FNMA POOL #929836 6% 08-01-2038 BEO SEDOL: B457YG7	15,191.910	15,475.55	15,858.40
FNMA POOL #949782 ADJ RT DUE 08-01-2037 REG SEDOL: B79VPQ3	1,598.740	1,610.71	1,582.49
FNMA POOL #953390 6.5% DUE 11-01-2037 REG CUSIP: 31413RUP9	435.300	443.43	456.96
FNMA POOL #954717 6.5% DUE 11-01-2037 REG CUSIP: 31413TDW9	21,497.720	21,900.82	22,427.72
FNMA POOL #956679 5.081% 04-01-2038 BEO CUSIP: 31413VJY4	25,525.820	25,749.17	25,262.73
FNMA POOL #961181 5.5% 01-01-2038 BEO CUSIP: 31414BJ27	24,432.410	26,043.44	25,182.16
FNMA POOL #963117 ADJ RT DUE 05-01-2038 BEO CUSIP: 31414DPA8	379.920	383.57	376.23
FNMA POOL #966635 ADJ RT DUE 12-01-2037 REG CUSIP: 31414HLQ8	24,259.100	24,631.51	24,148.90
FNMA POOL #970997 5% 01-01-2024 BEO CUSIP: 31414NGE8	15.340	15.94	15.26
FNMA POOL #979931 5.44% 05-01-2038 BEO CUSIP: 31414YEC0	3,355.150	3,385.03	3,332.01
FNMA POOL #981434 ADJ RT DUE 08-01-2038 BEO CUSIP: 31415AY70	7,110.670	7,134.28	7,026.82
FNMA POOL #983349 ADJ RT DUE 08-01-2038 BEO CUSIP: 31415LL62	13,493.910	13,442.23	13,980.11
FNMA POOL #995023 5.5% 08-01-2037 BEO SEDOL: B7H3DR8	2,258.130	2,421.04	2,327.37
FNMA POOL #995024 5.5% 08-01-2037 BEO SEDOL: B4NYMQ6	31,634.850	33,872.76	32,604.49
FNMA POOL #995051 6% 03-01-2037 BEO SEDOL: B7D9QK4	56,034.410	61,970.53	58,574.87

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5500 Supplemental Schedules

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA POOL #995629 6.5% 12-01-2032 BEO CUSIP: 31416CA63	12,652.980	14,867.24	13,154.90
FNMA POOL #995788 5.5% 09-01-2036 BEO CUSIP: 31416CF50	113,487.730	120,846.71	116,958.42
FNMA POOL #995838 5.5% 05-01-2039 BEO SEDOL: B7Y90Q7	3,400.660	3,735.18	3,505.08
FNMA POOL #995957 5% 06-01-2024 BEO CUSIP: 31416CME3	156.980	164.07	157.88
FNMA PREASSIGN 00059 6.5 02-25-2044 CUSIP: 31394ACL8	11,387.820	11,701.00	11,608.91
FNMA PREASSIGN 00161 7 06-25-2032 CUSIP: 31392DGS5	30,122.860	31,105.08	30,740.31
FNMA PREASSIGN 00837 7.5 10-25-2040 CUSIP: 31358S4W8	30,828.320	31,627.94	31,014.19
FNMA PREASSIGN 00847 6.5 12-25-2045 CUSIP: 31395B5G4	56,972.690	63,352.30	58,240.81
FNMA REMIC SER 2002-W6 CL 2A1 FLT RT 06-25-2042 CUSIP: 31392DF49	53,430.910	56,002.37	52,205.82
FNMA REMIC SER 2007-117 CL-MD 5.5 07-25-2037 CUSIP: 31396YBM3	17,611.370	18,535.94	17,798.41
FNMA REMIC TR 2006-W1 CL-1A4 8% 12-25-2045 CUSIP: 31395B5K5	14,826.610	15,744.08	15,406.52
FNMA REMIC TR 2007-28 CL-ZA 6 DUE 04-25-2037 CUSIP: 31396VKM9	39,489.920	40,955.82	40,364.30
FNMA REMIC TR 2013-106 CL-MA 4 02-25-2042 CUSIP: 3136AGF56	52,028.890	54,500.25	50,002.85
FNMA SER 2001-50 CL BA 7 10-25-2041 CUSIP: 31392AJW9	30,513.810	31,529.51	30,967.32
FNMA SER 2013-118 CL FB FLT RT DUE 12-25-2043 REG CUSIP: 3136AHCG3	531,964.720	531,964.71	520,155.21
FNMA SER 2017-90 CLS KA 3.0% DUE 11-25-2047 CUSIP: 3136AYQK2	237,315.610	242,061.93	220,293.91
FNMA SERIES 2001-W3 CLASS-A 7 09-25-2041 CUSIP: 3139216F0	15,708.820	16,891.92	15,315.28
FNMA SR 2014-1 CL KF VAR RT DUE 02-25-2044 CUSIP: 3136AJAN6	193,193.210	193,434.71	189,677.85

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA VENDEE MTG TR 1995-1 CL 2 7.7925 02-15-2025 CUSIP: 911760FH4	245.370	230.57	245.20
FNMA 2013-128 CL CF FLT RT 12-25-2043 REG CUSIP: 3136AHPA2	302,672.420	303,287.25	297,454.26
FNMA 30 YEAR PASS-THROUGHS 6.0% MAT 30 YEARS SETTLES JANUARY CUSIP: 01F060618	1,155,000.000	1,159,601.95	1,173,588.28
FREDDIE MAC SB0869 1.5% 02-01-2036 CUSIP: 3132CW6E9	141,409.070	123,291.03	123,780.54
FREDDIE MAC SEASONED CR RISK SER 17-4 CL M45T 4.5% 06-25-2057 CUSIP: 35563PCS6	307,172.380	327,677.76	291,927.45
GNMA FLTG RT SER 19-H04 CL FE 02-20-2069 REG CUSIP: 38380LQU0	457,723.500	459,368.44	455,454.43
GNMA FLTG RT SER 23-H04 CL FC DUE 01-20-2073 CUSIP: 38382YS46	1,170,371.390	1,164,583.23	1,144,929.86
GNMA II JUMBOS 3.5 30 YEARS SETTLES OCT SEDOL: B8NGDP6	0.000	-918.07	0.00
GNMA II 30 YR PASS-THROUGHS (SF) 6.5 30 YEARS SETTLES JAN CUSIP: 21H062610	615,000.000	626,194.92	629,562.99
GNMA POOL #BE6823 4% 03-20-2048 BEO CUSIP: 3617G1SL3	15,651.990	17,124.24	15,086.60
GNMA POOL #BS6831 4% 04-20-2050 BEO CUSIP: 3617MHSU1	4,326.850	4,752.79	4,147.27
GNMA POOL #BS6832 4% 04-20-2050 BEO CUSIP: 3617MHSV9	5,414.360	5,933.78	5,189.63
GNMA POOL #BS6833 4% 04-20-2050 BEO CUSIP: 3617MHSW7	1,084.250	1,177.41	1,039.25
GNMA POOL #BS9707 4% 04-20-2050 BEO CUSIP: 3617MLYC5	2,904.320	3,153.92	2,783.78
GNMA POOL #BS9717 4% 04-20-2050 BEO CUSIP: 3617MLYN1	13,816.400	15,141.89	13,260.03
GNMA POOL #BT2982 4% 04-20-2050 BEO CUSIP: 3617MRJ39	5,476.380	5,947.03	5,255.85
GNMA POOL #BT2983 4% 04-20-2050 BEO CUSIP: 3617MRJ47	6,047.840	6,628.02	5,789.34
GNMA POOL #BU2156 4% 04-20-2050 BEO CUSIP: 3617N3MD5	11,917.380	13,060.70	11,408.03

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
GNMA POOL #BU2157 4% 04-20-2050 BEO CUSIP: 3617N3ME3	9,885.680	10,735.22	9,463.14
GNMA POOL #MA1762 4.5% 03-20-2044 BEO CUSIP: 36179N5X2	318,632.980	344,650.24	319,259.38
GNMA POOL #MA4965 5% 01-20-2048 BEO CUSIP: 36179TQS7	203,194.700	213,560.05	205,075.92
GNMA POOL #MA5022 5% 02-20-2048 BEO CUSIP: 36179TSK2	58,554.940	61,615.36	59,571.65
GNMA POOL #MA5081 5.5% 03-20-2048 BEO CUSIP: 36179TUE3	19,600.840	20,580.51	20,210.18
GNMA POOL #MA5654 5.5% 12-20-2048 BEO CUSIP: 36179UH70	32,662.720	34,437.32	33,445.83
GNMA POOL #MA5766 5.5% 02-20-2049 BEO CUSIP: 36179UMP4	123,599.770	131,440.62	126,500.69
GNMA POOL #MA8149 3.5% 07-20-2052 BEO CUSIP: 36179XBS4	2,087,218.400	1,883,225.42	1,943,958.85
GNMA POOL #2250 8.5% 07-20-2026 BEO CUSIP: 36202CQB2	256.280	267.26	256.49
GNMA POOL #3805 5% 01-20-2036 BEO SEDOL: B7W7TV1	3,597.250	4,012.06	3,667.65
GNMA POOL #4578 5% 11-20-2039 BEO SEDOL: B73FBJ6	164,820.100	183,465.38	168,051.71
GNMA POOL #4637 5% 02-20-2040 BEO CUSIP: 36202FEJ1	6,901.780	7,678.23	7,016.00
GNMA POOL #4746 4.5% 07-20-2040 BEO CUSIP: 36202FHX7	26,708.950	27,001.08	26,731.37
GNMA POOL #784653 SER 2045 5.5% DUE 09-15-2045 REG CUSIP: 3622AABW3	120,169.720	131,923.82	121,537.45
GNMA REMIC SER 16-H24 CL FD FLTG DUE 11-20-2066 REG CUSIP: 38376RE44	1,104,766.130	1,099,847.20	1,106,160.46
GNMA REMIC SER 2018-H04 CL FC FLTG 02-20-2068 CUSIP: 38380VNX5	738,116.980	735,957.02	729,535.85
GNMA REMIC SR 19-H15 CL FJ FLTG 09-20-2069 CUSIP: 38380LD67	1,476,642.310	1,473,783.77	1,460,858.92
GNMA REMIC SR 2018-H11 CL FA FLTG RATE 02-20-2068 CUSIP: 38380LFG3	637,306.410	634,696.21	631,638.59

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<i>U.S. Government Securities</i>			
United States - USD			
GNMA REMIC TRUST REMIC SER 22-H09 CL FA FLTG RT DUE 04-20-2072 REG CUSIP: 38382YQX4	2,832,571.430	2,848,008.57	2,745,899.84
GNMA REMIC TRUST SER 22-H11 CL EF FLTG RT DUE 05-20-2072 REG CUSIP: 38382YTX1	717,965.150	723,277.45	716,739.87
GNMA SER 2018-H08 CLS GF VAR RT DUE 05-20-2068 REG CUSIP: 38380LDP5	305,476.400	304,070.19	297,841.17
GNMA SER 2018-H14 CLS FQ 09-20-2068 CUSIP: 38380LKE2	5,970,380.920	5,938,296.30	5,861,171.91
GNMA SER 2019-H12 CLS F VAR 07-20-2069 CUSIP: 38380LXJ7	1,557,062.860	1,557,064.16	1,541,655.72
GNMA SER 21-H19 CL FM FLTG RT DUE 12-20-2071 CUSIP: 38382YKG7	1,217,964.270	1,241,270.98	1,179,732.98
GNMA SER 22-H07 CL FG FLT DUE 03-20-2072 CUSIP: 38382YQH9	816,607.960	823,489.07	797,420.53
GNMA 2018-H13 REMIC PASSTHRU CTF CL DF FLTG RT 07-20-2068 CUSIP: 38380LHW6	560,953.750	548,595.25	556,056.85
GNMA 5.84526% 06-20-2068 CUSIP: 38382YQM8	2,105,365.510	2,064,646.39	2,054,944.32
GNMA 6.08774% 03-20-2072 CUSIP: 38382YST1	3,019,180.520	3,029,212.49	2,941,096.05
GNMAII POOL #AD8825 3.5 DUE 03-20-2043 REG CUSIP: 36180MYW1	89,301.190	96,989.47	83,567.50
GNMAII POOL #G2 MA4654 SER 2047 4.5% DUE 08-20-2047 REG GNMAII SEDOL: BN7JD12	133,709.890	145,869.14	132,572.31
GNMAII POOL #MA4718 3% DUE 09-20-2047 REG CUSIP: 36179TG33	880,999.890	861,488.60	808,148.99
GNMAII POOL #MA5820 SER 2049 5.5% DUE 03-20-2049 REG CUSIP: 36179UPD8	9,254.050	9,769.82	9,467.20
GNMAII POOL #MA6934 4.0% DUE 10-20-2050 REG CUSIP: 36179VV31	403,476.690	428,441.82	389,233.64
GNMAII POOL #MA8346 4.0% DUE 10-20-2052 SEDOL: BQWP5X2	635,792.970	609,467.16	607,040.07
GNMAII POOL #3651 SER 2034 5% DUE 12-20-2034 REG CUSIP: 36202EBU2	7,186.230	8,014.91	7,331.92
GNMAII POOL #3795 SER 2035 5% DUE 12-20-2035 REG CUSIP: 36202EGC7	4,711.610	5,254.94	4,803.65

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U.S. Government Securities			
United States - USD			
GNMAII POOL #3850 SER 2036 5% DUE 05-20-2036 REG CUSIP: 36202EH36	4,274.630	4,767.55	4,358.31
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA8347 4.5% 10-20-2052 CUSIP: 36179XHY5	1,824,755.550	1,781,466.71	1,782,070.90
I/O FEDERAL HOME LN MTG CORP FRN BNDS 03-25-2026 CUSIP: 3137BPW39	591,271.270	58,008.10	15,070.38
I/O FEDERAL HOME LN MTG CORP SER K065 CLS X1VAR RT 04-25-2027 REG CUSIP: 3137F1G69	2,446,623.460	155,040.80	45,002.46
I/O FHLMC MULTICLASS SER K067 CL X1 VAR RT 07-25-2027 CUSIP: 3137FAWU8	5,597,354.430	298,888.96	95,058.19
I/O FHLMC MULTICLASS SER K105 CLS X1 03-25-2053 CUSIP: 3137FRUL3	4,978,106.320	645,030.89	365,951.05
I/O FHLMC MULTICLASS TRANCHE 00251 06-25-2027 CUSIP: 3137F2LL8	2,105,789.190	131,569.30	44,287.27
I/O FHLMC MULTICLASS TRANCHE 00548 05-25-2026 CUSIP: 3137BQYV3	239,073.290	24,364.34	5,882.57
I/O FHLMC MULTICLASS TRANCHE 01-25-2031 CUSIP: 3137BPVP1	8,812,107.370	731,210.71	430,727.88
PVPTL FREDDIE MAC - STACR SER 21-DNA3 CL M2 FLTG RT 10-25-2033 SEDOL: BNG9LX1	361,553.000	367,654.21	362,693.63
PVTPL CONNECTICUT AVE SECS TR 2023-R04 NT CL 1M-1 05-25-2043 SEDOL: BRBH8N7	1,249,186.210	1,249,186.21	1,275,466.96
PVTPL FEDERAL HOME LN MORTGAGE CORP MULTICLASS SR 23-HQA3 CL A1 FLTG 11-25-43 SEDOL: BMG38M4	262,929.830	262,929.83	264,806.44
PVTPL FREDDIE MAC STACR SR 22-DNA5 CL M1A FRN 06-25-2042 SEDOL: BMF7HL9	353,503.580	353,503.58	362,894.58
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2005-20 CL K 5.36 DUE 11-01-2025 BEO CUSIP: 83162CPX5	9,887.600	9,887.61	9,761.74
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2006-20G CL-1 DUE 07-01-2026 BEO CUSIP: 83162CQK2	7,977.540	7,977.54	7,925.97
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2006-20F PARTN CTF 5.82 06-01-2026 REG CUSIP: 83162CQH9	13,670.080	14,191.25	13,448.19
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2006-20H PARTN CTF 5.7 08-01-2026 REG CUSIP: 83162CQL0	9,931.560	9,931.56	9,870.02
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2007-20E PARTN 5.31% DUE 05-01-2027 REG CUSIP: 83162CRA3	17,807.940	18,092.87	17,574.50

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<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053 CUSIP: 912810TP3	3,174,000.000	2,846,252.72	3,001,468.42
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052 CUSIP: 912810TG3	2,950,000.000	2,704,745.99	2,360,460.94
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG CUSIP: 912810TK4	1,430,000.000	1,351,893.98	1,279,905.86
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9	3,094,000.000	2,743,749.53	2,874,519.38
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052 CUSIP: 912810TJ7	6,113,000.000	5,186,253.96	5,023,883.10
UNITED STATES OF AMER TREAS BONDS 4.0% 08-15-2053 CUSIP: 912810TT5	10,236,000.000	9,623,513.35	10,395,937.51
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032 CUSIP: 91282CFV8	1,267,000.000	1,332,280.20	1,290,310.82
UNITED STATES OF AMER TREAS NOTES 3.5% 09-15-2025 SEDOL: BNHSXS6	17,090,000.000	16,830,497.27	16,841,660.94
UNITED STATES OF AMER TREAS NOTES 3.75% 06-30-2030 CUSIP: 91282CHJ3	5,200,000.000	5,120,577.97	5,160,390.61
UNITED STATES OF AMER TREAS NOTES 4.0% 12-15-2025 SEDOL: BL6JPN5	30,480,000.000	30,502,804.71	30,324,028.05
UNITED STATES OF AMER TREAS NOTES 4.5% 11-15-2025 SEDOL: BQVW426	19,000,000.000	19,068,605.84	19,067,539.11
UNITED STATES OF AMER TREAS NOTES 4.875%11-30-2025 SEDOL: BNTC739	3,085,000.000	3,113,232.61	3,117,657.62
UNITED STATES OF AMER TREAS NOTES 5.0% 08-31-2025 SEDOL: BMGC3P9	6,050,000.000	6,058,527.93	6,106,718.75
UNITED STATES OF AMER TREAS NOTES 5% DUE 10-31-2025 SEDOL: BMWPY04	8,850,000.000	8,890,685.55	8,952,673.81
UNITED STATES OF AMER TREAS NOTES 5% NTS 09-30-2025 SEDOL: BMX7M61	6,005,000.000	5,996,435.94	6,067,395.67
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 CUSIP: 912810TW8	1,400,000.000	1,447,906.25	1,506,968.75
UNITED STATES TREAS NTS DTD 01/15/2023 3.875% 01-15-2026 SEDOL: BNNMQW7	22,090,000.000	22,105,230.47	21,926,913.73
UNITED STATES TREAS NTS DTD 11/30/2023 4.375% 11-30-2030 CUSIP: 91282CJM4	1,205,000.000	1,241,055.86	1,240,961.72

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028 CUSIP: 91282CJN2	5,095,000.000	5,204,009.77	5,218,792.60
UNITED STATES TREAS NTS 4.0% 07-31-2030 CUSIP: 91282CHR5	717,000.000	712,882.85	721,929.38
UNITED STATES TREAS NTS 4.625% 11-15-2026 SEDOL: BRBS4G5	5,015,000.000	5,014,702.54	5,096,493.75
Total United States - USD		432,992,110.13	411,030,190.95
Total U.S. Government Securities		432,992,110.13	411,030,190.95
Corporate Debt Instruments - Preferred			
Qatar - USD			
QNB FIN LTD 2.625% 12/05/2025 SEDOL: BMJ1DJ7	1,220,000.000	1,180,660.00	1,173,393.56
QNB FINANCE LTD 3.5% GTD SNR 28/03/2024 USD SEDOL: BJYLLQ4	800,000.000	857,050.00	795,847.20
Total Qatar - USD		2,037,710.00	1,969,240.76
United States - USD			
SLM STUDENT LN TR 2006-8 STUDENT LN-BKD NT CL A-6 FLTG RATE 01-25-2041 REG CUSIP: 78443HAF0	8,147,033.320	7,895,005.16	7,872,113.31
Total United States - USD		7,895,005.16	7,872,113.31
Total Corporate Debt Instruments - Preferred		9,932,715.16	9,841,354.07
Corporate Debt Instruments - Other			
Australia - USD			
APT PIPELINES LTD SR NT 144A 4.2% DUE 03-23-2025 BEO SEDOL: BWDH346	2,190,000.000	2,240,427.30	2,157,035.70
COMMONWEALTH BK AUSTRALIA NY BRH MEDIUM 5.316% 03-13-2026 CUSIP: 20271RAR1	1,665,000.000	1,665,000.00	1,690,599.16
CSL FIN PLC GTD SR NT 144A 3.85% 04-27-2027 CUSIP: 12661PAA7	175,000.000	174,826.75	170,427.60

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Australia - USD			
Total Australia - USD		4,080,254.05	4,018,062.46
Brazil - USD			
PETROBRAS GLOBAL FIXED 5.6% DUE 01-03-2031 CUSIP: 71647NBH1	200,000.000	225,100.00	199,196.92
RIO OIL FIN TR 9.75% 01-06-2027 CUSIP: 76716XAB8	1,644,592.350	1,900,295.43	1,706,264.56
ULTRAPAR INTL S A 5.25% DUE 10-06-2026 CUSIP: 90401CAA7	1,200,000.000	1,073,579.41	1,164,000.00
Total Brazil - USD		3,198,974.84	3,069,461.48
Canada - USD			
BANK MONTREAL QUE MEDIUM TERM SR NT SER H USD 3.7% DUE 06-07-2025 SEDOL: BNYGLJ0	1,355,000.000	1,339,085.35	1,327,996.49
BANK MONTREAL QUE SR MEDIUM TERM NT SER H 4.25% DUE 09-14-2024 CUSIP: 06368LAP1	710,000.000	709,552.70	703,305.05
BANK MONTREAL QUE 5.3% 06-05-2026 CUSIP: 06368LNT9	735,000.000	734,478.15	742,555.76
BANK OF MONTREAL 5.92% DUE 09-25-2025 CUSIP: 06368LWT9	1,580,000.000	1,580,000.00	1,605,242.22
CANADIAN IMPERIAL BANK OF COMMERCE 5.144% DUE 04-28-2025 CUSIP: 13607LNF6	1,675,000.000	1,675,000.00	1,675,180.00
CANADIAN PAC RY CO NEW 1.75% 12-02-2026 SEDOL: BP8KPY5	530,000.000	507,573.10	488,931.91
CDN NAT RES LTD 2.05% DUE 07-15-2025 SEDOL: BMBQJJ2	1,485,000.000	1,442,934.20	1,415,174.75
CDN NAT RES LTD 3.8% DUE 04-15-2024 SEDOL: BL10MM1	320,000.000	320,467.20	318,124.03
CDN PAC RY CO NEW FIXED 1.35% DUE 12-02-2024 SEDOL: BP8KPX4	1,140,000.000	1,114,160.20	1,098,008.94
ENBRIDGE INC SR NT 2.5% 02-14-2025 SEDOL: BPP32S0	585,000.000	573,357.90	567,257.61
ENBRIDGE INC 2.15% 02-16-2024 SEDOL: BMVF8F8	590,000.000	589,504.40	587,326.36
ENBRIDGE INC 2.5% DUE 01-15-2025 SEDOL: BL0MHV2	1,300,000.000	1,301,386.40	1,261,353.55

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Corporate Debt Instruments - Other			
Canada - USD			
ENBRIDGE INC 5.9% 11-15-2026 SEDOL: BN12KH2	365,000.000	364,916.05	374,910.34
ENBRIDGE INC 6.0% 11-15-2028 SEDOL: BN12KL6	300,000.000	299,676.00	315,246.72
NUTRIEN LTD 4.9% DUE 03-27-2028 SEDOL: BRF4MN2	400,000.000	399,280.00	403,868.08
ROGERS COMMUNICATIONS INC SR NT 2.95% 03-15-2025 CUSIP: 775109CF6	1,520,000.000	1,460,702.00	1,474,919.55
ROGERS COMMUNICATIONS INC 3.2% 03-15-2027 CUSIP: 775109CG4	1,115,000.000	1,089,709.65	1,064,900.71
ROYAL BK CDA 4.95% DUE 04-25-2025 CUSIP: 78016FZY3	3,105,000.000	3,102,981.75	3,105,612.03
TORONTO DOMINION FIXED 4.285% DUE 09-13-2024 CUSIP: 89115A2J0	840,000.000	840,000.00	833,006.59
TORONTO DOMINION FIXED 5.532% 07-17-2026 CUSIP: 89115A2S0	1,585,000.000	1,585,000.00	1,615,768.80
TRANSCANADA TR FLTGT RT 5.3% DUE 03-15-2077 CUSIP: 89356BAC2	2,550,000.000	2,512,468.75	2,266,210.50
TRANSCANADA TR FLTGT RT 5.5% DUE 09-15-2079 CUSIP: 89356BAE8	1,900,000.000	1,931,875.00	1,624,075.16
TRANSCANADA TR FLTGT RT 5.875% DUE 08-15-2076 CUSIP: 89356BAB4	1,600,000.000	1,360,660.33	1,512,444.75
TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG CUSIP: 89356BAA6	3,250,000.000	3,178,590.18	3,064,191.87
TRANSCANADA TRUST 5.6% DUE 03-07-2082 CUSIP: 89356BAG3	225,000.000	225,000.00	188,492.29
TRANSCANADA 6.203% DUE 03-09-2026 SEDOL: BMF9DY0	1,280,000.000	1,280,000.00	1,279,943.97
Total Canada - USD		31,518,359.31	30,914,048.03
Cayman Islands - USD			
CEDAR FUNDING LTD CEDF 2021-14A A 0% 07-15-2033 CUSIP: 15034AAA3	275,000.000	273,020.00	274,725.00
PVTPL BENEFIT STR PARTNERS CLO IV LTD/BENEFI VAR RT DUE 01-20-2032 BEO CUSIP: 08180FBG5	250,000.000	248,875.00	249,927.23
PVTPL DRYDEN 77 CLO LTD/DRYDEN 77 CLO LLC SR SECD NT CL A-R FLTGT 144A VAR RT CUSIP: 26252VAS0	1,505,000.000	1,481,342.50	1,504,143.20

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5500 Supplemental Schedules

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Cayman Islands - USD			
PVTPL MADISON PK FDG XXIII LTD/MADISON SR NT CL A-R FLTG 6.26157% 07-27-2031 CUSIP: 55820TAJ7	790,845.710	775,018.97	790,450.29
PVTPL NEUBERGER BERMAN CLO XVII LTD FLTG RT SR 14-17A CL AR2 04-22-2029 CUSIP: 64129UBS3	759,418.320	756,570.50	759,123.29
PVTPL NEUBERGER BERMAN LN ADVISERS CLO 32 LTD SER 19-32A CL B-R FLTG 01-19-2032 CUSIP: 64132DAL2	1,400,000.000	1,372,000.00	1,390,953.34
PVTPL NEUBERGER BERMAN LN ADVISERS SR 18-29A CL A-1 FLTG VAR 10-19-2031 CUSIP: 64130XAA4	740,000.000	735,190.00	739,682.91
SYMPHONY CLO XXIII LTD / SYMPHONY 0% 01-15-2034 CUSIP: 87167NDC6	1,110,000.000	1,110,000.00	1,108,362.97
Total Cayman Islands - USD		6,752,016.97	6,817,368.23
Chile - USD			
BANCO DEL ESTADO 2.704% DUE 01-09-2025 CUSIP: 05965MAG8	260,000.000	260,000.00	250,938.58
CELULOSA ARAUCO Y 4.5% 01/08/2024 CUSIP: 151191AZ6	330,000.000	355,410.00	325,965.06
Total Chile - USD		615,410.00	576,903.64
China - USD			
MYRIAD INTL HLDGS 4.85% DUE 07-06-2027 CUSIP: 62856RAD7	2,275,000.000	2,414,293.50	2,192,099.00
NXP B V / NXP FDG LLC / NXP USA INC SR NT 2.7% 05-01-2025 CUSIP: 62954HAW8	180,000.000	179,163.00	173,609.75
NXP B V / NXP FDG 2.7% GTD SNR 01/05/2025 USD SEDOL: BNTXTK3	1,025,000.000	974,873.30	988,611.09
NXP B V / NXP FDG 3.15% GTD SNR 01/05/27USD SEDOL: BNTXTG9	65,000.000	59,674.55	61,756.85
NXP B V / NXP FDG 3.875% GTD SNR 18/06/26 USD SEDOL: BNTXT81	245,000.000	232,099.45	238,789.35
NXP B V / NXP FDG 4.875% 01/03/2024 SEDOL: BPNZRG1	100,000.000	98,976.25	99,806.49
NXP B V/NXP FDG FIXED 4.875% DUE 03-01-2024 CUSIP: 62947QBA5	355,000.000	393,392.00	354,313.04
NXP B V/NXP FDG LLC/NXP USA INC 4.4% DUE06-01-2027 BEO CUSIP: 62954HBE7	70,000.000	69,892.20	69,128.70

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
China - USD			
NXP B V/NXP FUNDING LLC/NXP USA INC 3.875% 06-18-2026 CUSIP: 62954HAZ1	215,000.000	217,298.35	209,549.84
PROSUS N V NT 144A 3.061% 07-13-2031 CUSIP: 74365PAF5	2,975,000.000	2,816,425.01	2,406,848.66
PROSUS N V 4.193% 01-19-2032 CUSIP: 74365PAH1	802,000.000	765,040.01	692,452.73
PROSUS N V 4.987% 01-19-2052 CUSIP: 74365PAJ7	2,150,000.000	2,142,687.50	1,617,715.60
Total China - USD		10,363,815.12	9,104,681.10
Denmark - USD			
DANSKE BK A/S VAR RT 3.773% DUE 03-28-2025 CUSIP: 23636ABD2	605,000.000	600,797.50	601,867.13
DANSKE BK A/S VAR RT 6.259% DUE 09-22-2026 CUSIP: 23636ABE0	430,000.000	430,000.00	437,476.78
PVTPL DANSKE BK A/S 5.375% DUE 01-12-2024 CUSIP: 23636AAT8	1,080,000.000	1,151,936.50	1,079,752.97
Total Denmark - USD		2,182,734.00	2,119,096.88
France - USD			
BANQUE FEDERATIVE DU CR MUTUEL 144A .998% 02-04-2025 CUSIP: 06675FAX5	1,090,000.000	1,055,185.00	1,039,726.78
BNP PARIBAS FIXED 4.25% DUE 10-15-2024 CUSIP: 05579T5G7	1,800,000.000	1,791,644.37	1,779,135.46
PVTPL BANQUE FEDERATIVE DU CR MUTUEL MEDIUM TE .65% DUE 02-27-2024 BEO CUSIP: 06675FAV9	750,000.000	720,937.50	744,229.70
PVTPL BANQUE FEDERATIVE DU CR MUTUEL 4.935% DUE 01-26-2026 CUSIP: 06675FAZ0	600,000.000	598,635.00	598,054.71
PVTPL BNP PARIBAS SUB MED TERM NT PROGRAM 2.588% DUE 08-12-2035 CUSIP: 09659T2B6	275,000.000	200,150.50	226,094.76
PVTPL BNP PARIBAS SUB NT 144A 4.375% DUE 05-12-2026 BEO CUSIP: 05565AAR4	1,575,000.000	1,592,206.25	1,534,427.49
PVTPL BNP PARIBAS 4.375% 09-28-2025 CUSIP: 05581KAA9	2,275,000.000	2,265,380.19	2,225,117.40
PVTPL BNP PARIBAS 4.625% 03-13-2027 CUSIP: 05581KAC5	1,622,000.000	1,708,211.47	1,589,592.77

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
France - USD			
Total France - USD		9,932,350.28	9,736,379.07
Germany - USD			
BAYER US FIN II 4.375% DUE 12-15-2028 CUSIP: 07274NAL7	2,125,000.000	2,086,770.27	2,021,517.26
PVTPL BAYER US FIN II LLC 4.25% 12-15-2025 CUSIP: 07274NAJ2	1,100,000.000	1,102,300.50	1,072,096.99
PVTPL DAIMLER TRUCK FIN NORTH AMER LLC 5.15% 01-16-2026 SEDOL: BQKWLH1	150,000.000	149,910.00	150,460.43
PVTPL DAIMLER TRUCK FIN NORTH AMER LLC 5.2% DUE 01-17-2025 SEDOL: BQWS230	435,000.000	436,945.90	434,758.50
PVTPL DAIMLER TRUCKS 1.625% 12-13-2024 SEDOL: BMG4PJ3	990,000.000	964,422.60	953,589.01
PVTPL MERCEDES-BENZ FIN NA 4.8% DUE 03-30-2026 SEDOL: BNVTTW2	685,000.000	684,088.95	685,519.75
PVTPL VOLKSWAGEN GROUP AMER FIN LLC 3.95% 06-06-2025 SEDOL: BNK93L9	685,000.000	680,467.25	670,937.22
PVTPL VOLKSWAGEN GROUP AMER FIN LLC 5.7% 09-12-2026 SEDOL: BNSP5L3	540,000.000	539,762.40	547,877.60
PVTPL VOLKSWAGEN GROUP AMER FIN LLC 5.8% 09-12-2025 SEDOL: BNT9F70	630,000.000	629,930.70	635,175.72
PVTPL VOLKSWAGEN GROUP AMER FIN LLC 6.0% 11-16-2023 SEDOL: BLDBBN6	595,000.000	594,208.65	609,504.37
Total Germany - USD		7,868,807.22	7,781,436.85
Hong Kong - USD			
HPHT FIN (19) LTD 2.875% 05/11/2024 SEDOL: 7A9517U	1,000,000.000	954,892.00	979,260.00
HPHT FIN (21) LTD 1.5% 17/09/2026 SEDOL: BNXGKD8	1,100,000.000	983,950.00	1,002,974.50
Total Hong Kong - USD		1,938,842.00	1,982,234.50
Ireland - USD			
AERCAP IRE CAP DAC 1.65% GTD SNR 29/10/24 USD CUSIP: 00774MAU9	400,000.000	373,526.73	385,998.59

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Ireland - USD			
AERCAP IRELAND CAP DESIGNATED ACTIVITY C6.1% 01-15-2027 SEDOL: BR82H83	570,000.000	567,378.00	582,443.11
AERCAP IRELAND CAP DESIGNATED SR NT 144A6.45% 04-15-2027 CUSIP: 00774MBF1	1,478,000.000	1,563,592.04	1,531,274.32
AERCAP IRELAND CAP 4.875% DUE 01-16-2024 SEDOL: BJ791D2	895,000.000	919,345.00	894,426.80
AERCAP IRELAND CAP/GLOBA 1.65% DUE 10-29-2024 BEO SEDOL: BP2DYM1	181,000.000	180,779.18	174,664.36
AVOLON HLDGS FDG 2.125% DUE 02-21-2026 CUSIP: 05401AAM3	1,170,000.000	1,110,693.30	1,084,556.49
AVOLON HLDGS FDG 2.875% DUE 02-15-2025 CUSIP: 05401AAH4	965,000.000	939,776.65	930,888.26
PVTPL AVOLON HLDGS FDG LTD 3.95% 07-01-2024 CUSIP: 05401AAF8	300,000.000	294,258.00	295,955.77
PVTPL AVOLON HLDGS FDG LTD 6.375% DUE 05-04-2028 CUSIP: 05401AAS0	300,000.000	296,865.00	306,183.91
PVTPL PARK AEROSPACE HLDGS LTD 144A 5.5% DUE 02-15-2024 BEO CUSIP: 70014LAB6	40,000.000	39,405.60	39,925.33
PVTPL SMBC AVIATION CAP FIN DAC 3.55% DUE 04-15-2024 CUSIP: 78448TAE2	650,000.000	638,013.50	645,533.95
Total Ireland - USD		6,923,633.00	6,871,850.89
Israel - USD			
ISRAEL ELEC CORP 144A 5.0% 12/11/2024 SEDOL: BSKPFS3	1,400,000.000	1,433,285.00	1,378,598.77
Total Israel - USD		1,433,285.00	1,378,598.77
Italy - USD			
PVTPL ENEL FIN INTL N V FIXED 2.65% 09-10-2024 BEO CUSIP: 29278GAL2	1,655,000.000	1,665,539.30	1,615,907.53
PVTPL ENEL FIN INTL N V 1.375% DUE 07-12-2026/07-12-2021 BEO CUSIP: 29278GAM0	1,000,000.000	896,550.00	911,245.52
PVTPL ENEL FIN INTL N V 6.8% DUE 10-14-2025 BEO CUSIP: 29278GAZ1	200,000.000	198,870.00	205,063.60
PVTPL ENEL FIN INTL S A GTD NT 144A 6.8%DUE 09-15-2037/09-20-2007 BEO CUSIP: 29268BAC5	375,000.000	470,455.50	410,209.41

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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Corporate Debt Instruments - Other			
Italy - USD			
PVTPL TELECOM ITALIA S P A NEW 144A 5.303% DUE 05-30-2024 BEO CUSIP: 87927YAA0	4,050,000.000	4,067,091.20	4,030,862.54
PVTPL UNICREDIT SPA 5.459% DUE 06-30-2035/06-30-2030 BEO CUSIP: 904678AS8	1,100,000.000	1,106,662.50	1,035,391.41
PVTPL1 ENEL FINANCE INTL NV 6.0% 10-07-2039/10-07-2009 BEO CUSIP: 29268BAF8	2,075,000.000	2,184,213.50	2,113,634.88
TELECOM ITALIA CAP 7.2% DUE 07-18-2036 CUSIP: 87927VAR9	650,000.000	613,409.00	653,604.25
TELECOM ITALIA CAP 7.721% DUE 06-04-2038 CUSIP: 87927VAV0	1,250,000.000	1,293,245.00	1,272,166.26
UNICREDIT SPA 7.296% DUE 04-02-2034 CUSIP: 904678AQ2	3,175,000.000	3,221,685.50	3,267,296.01
Total Italy - USD		15,717,721.50	15,515,381.41
Japan - USD			
MITSUBISHI UFJ FIN GRP BND 3.77% DUE 03-02-2025 CUSIP: 606822AU8	1,310,000.000	1,331,051.70	1,287,838.42
PVTPL NTT FIN CORP SR NT 144A 4.142% DUE07-26-2024 BEO CUSIP: 62954WAH8	200,000.000	200,000.00	198,659.15
PVTPL NTT FINANCE CORP 4.239% DUE 07-25-2025 BEO CUSIP: 62954WAJ4	200,000.000	200,000.00	197,819.67
Total Japan - USD		1,731,051.70	1,684,317.24
Korea, Republic of - USD			
HYUNDAI CAP SVCS INC SR NT 144A 2.125% 04-24-2025 CUSIP: 44920UAS7	200,000.000	199,478.00	191,670.48
POSCO 4.375% SNR 04/08/25 USD1000 SEDOL: BMHBKK9	900,000.000	861,378.00	887,046.94
POSCO 5.625% 17/01/2026 SEDOL: BQ3PVN3	1,000,000.000	1,013,960.00	1,008,585.87
PVTPL KT CORP 4% DUE 08-08-2025 BEO CUSIP: 48268KAG6	850,000.000	849,695.00	835,790.31
Total Korea, Republic of - USD		2,924,511.00	2,923,093.60

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Luxembourg - USD			
ARCELORMITTAL 3.6% SNR 16/07/2024 USD2000 SEDOL: BKFH7S2	400,000.000	410,145.15	394,556.14
Total Luxembourg - USD		410,145.15	394,556.14
Mexico - USD			
BANCO SANTANDER MEXICO 5.375% DUE 04-17-2025 CUSIP: P1507SAH0	1,500,000.000	1,486,170.00	1,498,074.00
PVTPL BANCO SANTANDER MEX S A INSTITUCION D SR NT 144A 5.375% 04-17-2025 CUSIP: 05969BAD5	155,000.000	155,000.00	154,800.98
PVTPL CEMEX S A B DE C V 5.2% DUE 09-17-2030 BEO CUSIP: 151290BX0	3,925,000.000	4,261,937.50	3,781,038.07
Total Mexico - USD		5,903,107.50	5,433,913.05
Netherlands - USD			
ABN AMRO BK N V 6.339% DUE 09-18-2027 CUSIP: 00084DBA7	500,000.000	500,000.00	511,344.85
ING GROEP N V 6.083% 09-11-2027 SEDOL: BNSP5D5	570,000.000	570,000.00	581,965.71
PVTPL JDE PEETS NV 0.8% DUE 09-24-2024 BEO CUSIP: 47216QAA1	560,000.000	539,884.40	538,481.94
PVTPL LEASEPLAN CORP N V MEDIUM TERM NTS2.875% DUE 10-24-2024 CUSIP: 52206AAD2	1,550,000.000	1,517,436.60	1,514,551.78
VITERRA FIN B V GTD NT 144A 4.9% 04-21-2027 CUSIP: 92852LAC3	975,000.000	943,578.45	966,602.00
Total Netherlands - USD		4,070,899.45	4,112,946.28
Norway - USD			
EQUINOR ASA 2.875% DUE 04-06-2025 SEDOL: BM8MLY2	1,920,000.000	1,919,462.40	1,873,210.18
Total Norway - USD		1,919,462.40	1,873,210.18
Peru - USD			
PVTPL CREDICORP LTD SR NT 144A 2.75% DUE06-17-2025/06-17-2020 BEO CUSIP:	200,000.000	198,918.00	190,789.78

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Peru - USD			
Total Peru - USD		198,918.00	190,789.78
South Africa - USD			
PVTPL PROSUS N V 3.68% DUE 01-21-2030 CUSIP: 74365PAA6	2,775,000.000	2,705,000.01	2,432,762.63
Total South Africa - USD		2,705,000.01	2,432,762.63
Spain - USD			
BANCO SANTANDER S .701% 30/06/2024 SEDOL: BLB2PH3	200,000.000	197,382.00	199,969.16
BANCO SANTANDER SA FORMERLY BANCO SANTA 3.496% 03-24-2025 SEDOL: BP92CK5	1,000,000.000	987,172.00	978,901.26
PVTPL CAIXABANK S A 6.208% 01-18-2029 CUSIP: 12803RAA2	510,000.000	510,000.00	520,602.33
PVTPL CAIXABANK S A 6.684% 09-13-2027 CUSIP: 12803RAB0	1,440,000.000	1,440,000.00	1,476,744.24
Total Spain - USD		3,134,554.00	3,176,216.99
Sweden - USD			
PVTPL LUNDIN ENERGY AB 2.0% DUE 06-15-2026 BEO CUSIP: 55037AAA6	737,000.000	659,983.50	679,509.77
Total Sweden - USD		659,983.50	679,509.77
Switzerland - USD			
CREDIT SUISSE AG NEW YORK 0.495% DUE 02-02-2024 SEDOL: BMFDGP4	520,000.000	520,000.00	517,692.18
PVTPL UBS GROUP AG 1.494% 08-10-2027 CUSIP: 902613AH1	200,000.000	200,000.00	180,787.28
PVTPL UBS GROUP AG 4.488% 05-12-2026 CUSIP: 902613AM0	200,000.000	200,000.00	196,989.70
PVTPL UBS GROUP AG 4.49% 08-05-2025 BEO CUSIP: 902613AR9	730,000.000	730,000.00	724,556.54
PVTPL UBS GROUP AG 5.959% 01-12-2034 CUSIP: 902613AV0	2,950,000.000	2,947,087.00	3,055,526.17

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Switzerland - USD			
PVTPL UBS GROUP AG 6.301% 09-22-2034 CUSIP: 225401BG2	500,000.000	500,000.00	530,698.12
PVTPL UBS GROUP AG 6.327% 12-22-2027 SEDOL: BKPLVP9	495,000.000	495,000.00	510,434.97
PVTPL UBS GROUP AG 6.537% 08-12-2033 CUSIP: 225401AZ1	550,000.000	530,567.50	586,912.77
UBS AG LONDON BRH NT 144A .7% 08-09-2024 CUSIP: 902674YK0	1,350,000.000	1,270,633.50	1,312,590.37
Total Switzerland - USD		7,393,288.00	7,616,188.10
United Kingdom - USD			
ASTRAZENECA FIN FIXED 1.2% DUE 05-28-2026 SEDOL: BMWNLK7	1,555,000.000	1,481,992.70	1,439,469.70
B A T CAP CORP FIXED 3.734% DUE 09-25-2040 CUSIP: 05526DBT1	200,000.000	200,000.00	147,443.91
B A T CAP CORP NT 5.65% 03-16-2052 CUSIP: 05526DBV6	450,000.000	434,263.50	407,922.04
B A T CAP CORP 2.259% DUE 03-25-2028 CUSIP: 05526DBR5	500,000.000	500,000.00	447,802.51
B A T CAP CORP 2.726% DUE 03-25-2031 CUSIP: 05526DBS3	550,000.000	550,000.00	461,922.33
B A T CAP CORP 2.789% DUE 09-06-2024 SEDOL: BJSFMS1	1,815,000.000	1,794,581.25	1,777,899.86
B A T CAP CORP 4.39% 08-15-2037 CUSIP: 05526DBD6	1,225,000.000	913,445.75	1,028,967.48
B A T CAP CORP 4.742% DUE 03-16-2032 CUSIP: 05526DBW4	2,650,000.000	2,582,492.00	2,547,212.41
B A T INTL FIN PLC FIXED 1.668% DUE 03-25-2026 SEDOL: BM8V3L0	550,000.000	550,000.00	511,068.13
B A T INTL FIN PLC 4.448% 16/03/2028 CUSIP: 05530QAP5	1,635,000.000	1,606,267.50	1,608,416.71
BARCLAYS PLC FIXED 5.829% 05-09-2027 CUSIP: 06738ECF0	700,000.000	700,000.00	706,463.66
BARCLAYS PLC FIXED 6.224% 05-09-2033 CUSIP: 06738ECG8	400,000.000	400,000.00	415,686.76
BARCLAYS PLC FIXED 7.437% DUE 11-02-2033 CUSIP: 06738ECE3	475,000.000	499,334.25	532,787.93

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
BARCLAYS PLC FLTG RT 6.49% DUE 09-13-2029 CUSIP: 06738ECK9	500,000.000	500,000.00	520,987.49
BARCLAYS PLC 4.836% 05-09-2028 CUSIP: 06738EAW5	1,887,000.000	1,843,259.06	1,839,849.06
BARCLAYS PLC 5.304% DUE 08-09-2026 REG CUSIP: 06738EBZ7	495,000.000	495,000.00	493,059.69
BARCLAYS PLC 5.501% DUE 08-09-2028 CUSIP: 06738EBY0	1,025,000.000	1,025,000.00	1,030,032.95
BARCLAYS PLC 7.119% 06-27-2034 CUSIP: 06738ECH6	475,000.000	470,171.00	507,187.34
BARCLAYS PLC 7.325% DUE 11-02-2026 BEO SEDOL: BQPF9J3	590,000.000	599,007.50	609,532.33
BAT CAPITAL CORPORATION 6.421% DUE 08-02-2023 BEO CUSIP: 054989AB4	1,250,000.000	1,238,683.00	1,311,950.51
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043 CUSIP: 054989AC2	275,000.000	275,000.00	292,780.16
BAT INTL FINANCE 1.668% GTD SNR 25/03/26USD CUSIP: 05530QAN0	300,000.000	273,906.00	278,764.43
HSBC HLDGS PLC .976% DUE 05-19-2025 REG CUSIP: 404280CS6	550,000.000	550,827.75	538,823.76
HSBC HLDGS PLC FIXED 4.762% DUE 03-29-2033 CUSIP: 404280DC0	1,450,000.000	1,445,781.50	1,353,071.88
HSBC HLDGS PLC FLTG RT 1.645% DUE 04-18-2026 SEDOL: BMH1V06	700,000.000	647,619.00	665,451.70
HSBC HLDGS PLC FLTG RT 2.848% DUE 06-04-2031 CUSIP: 404280CH0	395,000.000	396,576.05	340,155.39
HSBC HLDGS PLC FLTG RT 8.113% DUE 11-03-2033 CUSIP: 404280DS5	1,600,000.000	1,600,000.00	1,852,197.48
HSBC HLDGS PLC 2.099% DUE 06-04-2026 SEDOL: BMXNKB0	630,000.000	630,000.00	599,851.32
HSBC HLDGS PLC 2.357% DUE 08-18-2031 REG CUSIP: 404280CK3	850,000.000	838,219.00	704,993.65
HSBC HLDGS PLC 4.95% DUE 03-31-2030 CUSIP: 404280CF4	1,425,000.000	1,494,588.18	1,414,651.89
HSBC HLDGS PLC 6.254% 03-09-2034 CUSIP: 404280DV8	575,000.000	572,332.00	612,377.83

** All or a portion of this security participates in Securities Lending.

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
HSBC HLDGS PLC 6.5% DUE 05-02-2036 CUSIP: 404280AG4	1,450,000.000	1,680,239.38	1,542,197.54
HSBC HLDGS PLC 6.5% DUE 09-15-2037 CUSIP: 404280AH2	1,940,000.000	2,233,975.63	2,102,546.18
IMPERIAL TOB FIN 4.25% DUE 07-21-2025 CUSIP: 453140AF2	2,495,000.000	2,478,533.80	2,450,933.01
LLOYDS BKG GROUP FIXED 7.953% DUE 11-15-2033 CUSIP: 539439AW9	1,300,000.000	1,351,262.00	1,487,835.62
LLOYDS BKG GROUP 4.582% DUE 12-10-2025 CUSIP: 539439AM1	2,161,000.000	2,172,987.75	2,115,171.11
LLOYDS BKG GROUP 4.65% DUE 03-24-2026 CUSIP: 53944YAB9	1,525,000.000	1,524,099.00	1,493,062.26
NATWEST GROUP PLC 1.642% 06-14-2027 CUSIP: 639057AC2	1,150,000.000	1,136,772.25	1,050,305.15
NATWEST GROUP PLC 5.516% DUE 09-30-2028 CUSIP: 639057AF5	200,000.000	200,000.00	201,244.44
NATWEST GROUP PLC 5.808% DUE 09-13-2029 CUSIP: 639057AK4	2,000,000.000	2,000,000.00	2,052,523.02
PVTPL COCA-COLA EUROPEAN PARTNERS PLC .8% DUE 05-03-2024 BEO CUSIP: 19123MAE3	1,835,000.000	1,738,316.50	1,800,191.92
PVTPL COCA-COLA EUROPEAN PARTNERS PLC 1.5% DUE 01-15-2027 BEO CUSIP: 19123MAF0	200,000.000	175,022.00	180,583.08
PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 3.125% 07-26-2024 CUSIP: 45262BAA1	2,710,000.000	2,678,618.65	2,665,088.90
PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 3.875% 07-26-2029 CUSIP: 45262BAC7	5,075,000.000	5,214,306.75	4,739,977.43
PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 144A 6.125 DUE 07-27-2027/07-27-2022 BEO CUSIP: 45262BAF0	875,000.000	865,865.00	899,087.11
PVTPL LSEGA FING PLC .65% DUE 04-06-2024BEO CUSIP: 50220PAA1	1,635,000.000	1,539,831.30	1,611,465.88
PVTPL LSEGA FING PLC 2% DUE 04-06-2028/04-06-2021 BEO CUSIP: 50220PAC7	365,000.000	314,122.65	326,162.57
PVTPL STANDARD CHARTERED PLC NT FIXED RATE RESET .991% 01-12-2025 CUSIP: 853254BY5	360,000.000	360,000.00	359,474.40
PVTPL STANDARD CHARTERED PLC 1.822% 11-23-2025 CUSIP: 853254CE8	475,000.000	459,487.50	457,464.38

** All or a portion of this security participates in Securities Lending.

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
ROYAL BK SCOTLAND 5.125% DUE 05-28-2024 CUSIP: 780099CH8	316,000.000	329,856.60	314,428.07
VODAFONE GROUP PLC 7% DUE 04-04-2079 CUSIP: 92857WBQ2	2,025,000.000	2,031,846.98	2,087,851.95
WPP FIN 2010 3.75% DUE 09-19-2024 SEDOL: BGLQT34	1,545,000.000	1,617,181.45	1,519,019.84
Total United Kingdom - USD		59,210,672.18	58,455,396.15
United States - USD			
ABBVIE INC FIXED 2.95% DUE 11-21-2026 SEDOL: BMCF750	1,890,000.000	1,866,165.35	1,813,237.61
ABBVIE INC 2.6% DUE 11-21-2024 REG SEDOL: BK7BXL7	2,730,000.000	2,731,178.70	2,666,803.83
ABBVIE INC 3.2% DUE 05-14-2026 SEDOL: BYP8MS8	85,000.000	89,995.45	82,359.61
ADVANCE AUTO PARTS INC 5.9% 03-09-2026 SEDOL: BNK9DN1	730,000.000	712,737.10	727,297.27
ALLY FINL INC 3.875% 05-21-2024 SEDOL: BJM0J81	1,360,000.000	1,332,228.80	1,348,219.41
AMCOR FLEXIBLES NORTH AMER INC SR NT 4% 05-17-2025 SEDOL: BM9JS18	700,000.000	694,603.00	687,942.21
AMERICAN ELEC PWR CO INC 5.2% 01-15-2029 SEDOL: BMW9VK5	1,090,000.000	1,088,266.90	1,104,951.52
AMERICAN ELEC PWR 5.699% 08-15-2025 CUSIP: 02557TAD1	675,000.000	671,976.00	679,579.26
AMERICAN EXPRESS CO 2.25% DUE 03-04-2025BEO SEDOL: BM928H3	850,000.000	849,141.50	822,503.38
AMERICAN EXPRESS CO 4.9% DUE 02-13-2026 SEDOL: BN457W2	415,000.000	414,672.15	416,131.47
AMERICAN TOWER CORP NEW 1.6% DUE 04-15-2026 BEO SEDOL: BMYVVR6	1,458,000.000	1,307,466.19	1,348,014.44
AMERICREDIT AUTOMOBILE RECEIVABLES AUTO RECEIVABLES BACKED NT 5.8% 12-18-2028 CUSIP: 03067BAF6	335,000.000	334,914.84	336,839.15
AMERICREDIT AUTOMOBILE RECEIVABLES TR 2022-2 AUTOMOBILE CL B 4.81% 07-18-2025 SEDOL: BPP13T2	1,650,000.000	1,637,367.19	1,631,958.41
AMERICREDIT AUTOMOBILE RECEIVABLES TR 21-2 CL D 1.29% DUE 06-18-2027 REG SEDOL: BP7KZ46	1,495,000.000	1,494,692.18	1,380,857.95

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AMERICREDIT 1.06% DUE 08-18-2026 CUSIP: 03066PAE9	280,000.000	279,984.21	269,887.04
AMERICREDIT 1.59% DUE 10-20-2025 SEDOL: BLR8SM1	122,262.460	122,243.78	121,322.90
AMERICREDIT 1.8% DUE 12-18-2025 SEDOL: BLR8SQ5	325,000.000	324,926.81	317,890.69
AMERICREDIT 2.77% DUE 04-19-2027 SEDOL: BMVJ281	1,695,000.000	1,607,469.14	1,631,404.45
AMERICREDIT 3.23% DUE 02-18-2028 SEDOL: BMVD335	325,000.000	324,975.14	304,219.40
AMERN EXPRESS CO FIXED 3.7% DUE 08-03-2023 SEDOL: BMY0HG4	0.000	146,440.33	0.00
AMERN TOWER CORP 2.4% DUE 03-15-2025 SEDOL: BL9BW26	615,000.000	601,657.50	594,169.09
AMERN TOWER CORP 3.55% DUE 07-15-2027 SEDOL: BYVSWC6	589,000.000	537,307.63	565,181.78
AMERN TOWER CORP 5% DUE 02-15-2024 SEDOL: BD035P9	240,000.000	270,756.00	239,692.68
AMGEN INC 5.711% 03-01-2025 SEDOL: BMTY631	700,000.000	699,538.00	701,533.39
AMPHENOL CORP NEW 2.05% DUE 03-01-2025 SEDOL: BKBP2G3	885,000.000	864,829.65	854,212.97
AMPHENOL CORP NEW 4.75% DUE 03-30-2026 SEDOL: BNVXJZ6	345,000.000	343,820.10	345,365.49
ANGEL OAK MTG TR FLTGT RT 1.714% DUE 09-25-2066 CUSIP: 03465JAC4	641,288.980	641,276.08	511,930.35
ANGEL OAK MTG TR 2021-6 1.581% 09-25-2066 CUSIP: 03465JAB6	641,289.010	641,282.61	510,317.79
ANGEL OAK MTG TR 2022-1 MTG BKD CTF CL A-1 144A 2.881% 12-25-2066 CUSIP: 03464BAA6	453,851.760	453,844.83	405,641.95
ANGEL OAK MTG TR 2022-6 MTG BKD CTF CL A-1 144A 4.3% 07-25-2067 CUSIP: 03465VAA1	1,751,703.140	1,661,380.95	1,682,200.81
ANGEL OAK MTG TR 3.353% DUE 01-25-2067 CUSIP: 03464PAA5	1,103,912.770	1,058,275.45	1,006,780.26
APTIV CORPORATION 2.396% 02-18-2025 SEDOL: BNYF357	740,000.000	705,294.00	715,559.41

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AT&T INC FIXED 4.1% 02-15-2028 SEDOL: BG6F453	330,000.000	313,346.29	322,762.07
AT&T INC 3.55% DUE 09-15-2055 CUSIP: 00206RLJ9	1,587,000.000	1,352,934.25	1,147,361.96
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2	1,013,000.000	839,834.75	729,143.10
AT&T INC 4.5% DUE 03-09-2048 CUSIP: 00206RDJ8	2,157,000.000	2,207,925.70	1,888,647.83
AUTOZONE INC FIXED 3.125% DUE 04-18-2024 SEDOL: BHQYF32	266,000.000	259,323.40	263,847.62
AUTOZONE INC FIXED 3.625% DUE 04-15-2025 SEDOL: BMQ5LZ4	320,000.000	319,718.40	314,247.10
AUTOZONE INC 6.25% 11-01-2028 SEDOL: BQ80Q61	580,000.000	579,449.00	616,758.43
AVIS BUDGET RENT 6.12% DUE 04-20-2028 CUSIP: 05377RHD9	1,575,000.000	1,574,680.12	1,579,639.32
BALLYROCK CLO 15 LTD / BALLYROCK SR SEC DNT CL A-1 FLT G 144A 6.6356% 04-15-2034 CUSIP: 05875TAA5	365,000.000	362,134.75	364,231.75
BANK AMER CORP .976% 04-22-2025 SEDOL: BMGDBW5	3,325,000.000	3,143,460.50	3,271,844.99
BANK AMER CORP 2.496% 02-13-2031 CUSIP: 06051GHZ5	655,000.000	641,243.40	563,236.69
BANK AMER CORP 2.572% DUE 10-20-2032 BEO CUSIP: 06051GKD0	800,000.000	651,995.50	664,550.15
BANK AMER CORP 3.841% 04-25-2025 CUSIP: 06051GKS7	365,000.000	365,000.00	362,652.96
BANK AMER CORP 3.846% 03-08-2037 CUSIP: 06051GKL2	2,475,000.000	2,315,475.00	2,176,856.18
BANK AMER CORP 4.183% DUE 11-25-2027 CUSIP: 06051GGC7	900,000.000	943,294.50	875,386.88
BANK AMER CORP 4.25% DUE 10-22-2026 CUSIP: 06051GFL8	600,000.000	601,401.75	589,385.02
BANK AMER CORP 4.45% DUE 03-03-2026 CUSIP: 06051GFU8	600,000.000	596,406.00	593,619.05
BANK NEW YORK MELLON CORP 4.947% DUE 04-26-2027 SEDOL: BMDLQM7	910,000.000	910,000.00	910,500.01

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024 CUSIP: 06051GFH7	350,000.000	349,744.50	346,706.44
BANK OF AMERICA CORP 1.734% 07-22-2027 SEDOL: BMGDBT2	405,000.000	408,673.35	371,199.66
BANK OF AMERICA CORPORATION MTN 3.384% DUE 04-02-2026 SEDOL: BNNJ145	515,000.000	515,000.00	500,948.26
BANK OF AMERICA CORPORATION 1.843% 02-04-2025 SEDOL: BM96HP6	395,000.000	395,000.00	393,469.87
BANK OF AMERICA CORPORATION 2.456% 10-22-2025 SEDOL: BL0PQL4	1,210,000.000	1,255,459.70	1,178,367.68
BANK OF AMERICA CORPORATION 5.08% DUE 01-20-2027 SEDOL: BL0NRK4	345,000.000	345,000.00	344,358.78
BANK OF AMERICA CORPORATION 6.204% DUE 11-10-2028 BEO CUSIP: 06051GLC1	250,000.000	250,000.00	260,941.50
BANK ONE CORP FIXED 8.75% DUE 09-01-2030 CUSIP: 06423AAJ2	1,125,000.000	1,311,399.12	1,351,565.38
BAYVIEW MSR OPPORTUNITY MASTER FD MTG BACKED SECS CL A-5 144A 2.5% 11-25-2051 CUSIP: 07336JAH1	769,676.130	783,354.51	669,772.17
BECTON DICKINSON & CO 4.693% 02-13-2028 SEDOL: BNHTNL2	1,325,000.000	1,335,722.00	1,331,802.88
BECTON DICKINSON & 3.363% DUE 06-06-2024 SEDOL: BF2MPF8	795,000.000	800,542.75	787,347.34
BECTON DICKINSON & 3.734% DUE 12-15-2024 SEDOL: BTDD0Y2	470,000.000	467,835.76	462,528.17
BENCHMARK 2023-B39 MTG TR MTG PASS THRU CTF CL A-1 6.03532% 07-15-2056 CUSIP: 081925AA7	263,227.540	263,227.54	266,306.75
BINOM SECURITIZATION TR 2021-INV1 MTG PASS THRU CTF CL A-2 2.37% 06-25-2056 CUSIP: 05552UAB0	478,560.850	478,551.70	413,585.64
BK NEW YORK MELLON FLTG RT 4.414% DUE 07-24-2026 SEDOL: BPGLC83	835,000.000	829,872.00	826,287.79
BK NEW YORK MELLON VAR RT 5.148% DUE 05-22-2026 SEDOL: BP488T9	665,000.000	665,000.00	664,954.49
BNSF RY CO 2007-1 PASS THRU TR PASSTHRU CTF 5.996 DUE 04-01-2024 CUSIP: 05568YAA6	18,564.660	21,210.12	18,567.96
BOSTON PPTYS LTD PARTNERSHIP 4.5% DUE 12-01-2028 CUSIP: 10112RBA1	475,000.000	506,592.25	452,158.23

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Account number **MARODC**
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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BOSTON PPTYS LTD PARTNERSHIP 6.5% 01-15-2034 CUSIP: 10112RBH6	275,000.000	274,166.75	290,549.25
BRAVO RESDNTL FDG FLTG RT 1.699% DUE 04-25-2060 SEDOL: BKVDQN2	874,492.160	874,484.80	783,684.28
BRIXMOR OPER 3.65% DUE 06-15-2024 SEDOL: BF6Q7H2	1,315,000.000	1,277,826.15	1,297,512.08
BRUNSWICK CORP .85% 08-18-2024 SEDOL: BNVY1Y2	1,315,000.000	1,272,582.30	1,272,305.88
BSTN PPTYS LTD 2.9% DUE 03-15-2030 CUSIP: 10112RBC7	225,000.000	211,848.75	192,900.23
BSTN PPTYS LTD 3.2% DUE 01-15-2025 CUSIP: 10112RAZ7	275,000.000	274,331.75	267,338.89
BSTN PPTYS LTD 3.25% DUE 01-30-2031 CUSIP: 10112RBD5	1,525,000.000	1,275,023.00	1,310,366.81
BSTN PPTYS LTD 3.65% DUE 02-01-2026 CUSIP: 10112RAX2	675,000.000	701,244.00	649,842.19
BSTN PPTYS LTD 3.8% DUE 02-01-2024 CUSIP: 10112RAW4	675,000.000	691,990.00	673,723.46
BX TR 2023-LIFE COML MTG PASSTHRU CTF CLB 5.3908% 02-15-2028 CUSIP: 05609DAC9	1,685,000.000	1,659,373.44	1,631,005.19
CAP 1 FINL CORP FIXED 4.985% DUE 07-24-2026 SEDOL: BMX4FH4	645,000.000	637,395.00	637,658.00
CAP 1 FINL CORP 3.75 DUE 04-24-2024 CUSIP: 14040HBF1	700,000.000	689,941.00	695,167.45
CAP 1 FINL CORP 4.2% DUE 10-29-2025 CUSIP: 14040HBJ3	1,645,000.000	1,674,676.90	1,613,044.64
CAP 1 FINL CORP 7.149% DUE 10-29-2027 SEDOL: BPNZ6R5	380,000.000	380,000.00	394,667.71
CAPITAL ONE FINANCIAL CORP 6.312% 06-08-2029 CUSIP: 14040HCZ6	655,000.000	655,000.00	672,869.18
CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034 CUSIP: 14040HDA0	250,000.000	250,000.00	257,694.55
CAPITAL ONE FINL CORP SR NT FIXED / FLTG4.927% 05-10-2028 CUSIP: 14040HCS2	675,000.000	675,000.00	663,784.24
CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% 05-10-2033 CUSIP: 14040HCT0	725,000.000	725,538.50	712,658.74

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CAPITAL ONE FINL CORP 2.636% 03-03-2026 CUSIP: 14040HCM5	760,000.000	745,132.50	728,346.43
CAPITAL ONE FINL CORP 4.25% DUE 04-30-2025 REG SEDOL: BFXCN42	505,000.000	479,916.65	497,424.43
CAPITAL ONE FINL CORP 7.624% 10-30-2031 CUSIP: 14040HDC6	475,000.000	475,000.00	522,725.99
CARDINAL HLTH INC 3.079% DUE 06-15-2024 SEDOL: BZ4DM81	315,000.000	319,799.10	311,172.28
CARDINAL HLTH INC 3.5% DUE 11-15-2024 SEDOL: BSLVSS1	535,000.000	549,949.15	525,849.54
CARMAX AUTO OWNER FIXED 8.08% DUE 04-16-2029 SEDOL: BP0TXN5	600,000.000	627,281.25	625,484.04
CARMAX AUTO OWNER TR SR 20-1 CL B 2.21% 09-15-2025 CUSIP: 14315XAE8	750,000.000	741,313.34	744,140.10
CARMAX AUTO OWNER TR SR 20-1 CL C 2.34% 11-17-2025 CUSIP: 14315XAF5	205,000.000	204,949.49	203,412.44
CARMAX AUTO OWNER TR 2021-3 ASSET BACKEDNT CL D 1.5% 01-18-2028 CUSIP: 14317DAG5	1,500,000.000	1,499,925.45	1,389,156.45
CARMAX AUTO OWNER TR 2023-3 CL B 5.47% 02-15-2029 CUSIP: 14319BAE2	360,000.000	359,960.47	361,820.34
CARMAX AUTO OWNER TR 2023-3 CL C 5.61% 02-15-2029 CUSIP: 14319BAF9	1,075,000.000	1,074,636.01	1,078,126.10
CARMAX AUTO OWNER TR 2023-3 CL D 6.44% 12-16-2030 CUSIP: 14319BAG7	345,000.000	344,897.78	347,151.52
CARMAX AUTO OWNER 1.09% DUE 03-16-2026 CUSIP: 14315FAF4	765,000.000	764,752.60	744,827.33
CARMAX AUTO OWNER 5.57% DUE 11-15-2028 SEDOL: BR0WYW4	955,000.000	954,808.33	952,489.02
CARMAX AUTO OWNER 6.55% DUE 10-15-2029 SEDOL: BR0WYT1	635,000.000	634,981.71	633,622.24
CARRIER GLOBAL CORP 2.242% 02-15-2025 SEDOL: BNG21Y1	124,000.000	124,000.00	120,178.54
CCO HLDGS LLC / CCO HLDGS CAP CORP SR NT144A 4.25% 01-15-2034 CUSIP: 1248EPCP6	3,050,000.000	3,080,500.00	2,479,429.49
CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% 05-01-2032 CUSIP: 1248EPCN1	600,000.000	559,031.25	513,643.68

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CDW LLC / CDW FIN 5.5% DUE 12-01-2024 SEDOL: BST7858	165,000.000	182,300.00	164,483.55
CELANESE US HLDGS 6.05% DUE 03-15-2025 SEDOL: BPLG5B7	487,000.000	489,607.89	490,029.09
CHARLES SCHWAB CORP 2.45% DUE 03-03-2027BEO SEDOL: BPW8BM5	2,009,000.000	1,903,981.33	1,871,225.45
CHARLES SCHWAB CORP 5.853% 05-19-2034 CUSIP: 808513CE3	250,000.000	250,000.00	258,419.03
CHARLES SCHWAB CORP 6.196% 11-17-2029 CUSIP: 808513CJ2	1,050,000.000	1,050,000.00	1,102,113.50
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 4.4% 04-01-2033 CUSIP: 161175CJ1	325,000.000	323,810.50	300,316.52
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053 CUSIP: 161175CK8	750,000.000	684,625.67	630,937.68
CHARTER COMMUNICATIONS OPER LLC 6.15% 11-10-2026 CUSIP: 161175CM4	400,000.000	399,644.00	408,768.02
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	3,450,000.000	3,737,978.25	3,072,493.65
CHARTER 4.908% DUE 07-23-2025 SEDOL: BZ06JV6	3,185,000.000	3,298,634.06	3,155,277.71
CHARTER 5.375% 05-01-2047 CUSIP: 161175BL7	450,000.000	451,223.25	383,647.44
CHARTER 6.484% DUE 10-23-2045 CUSIP: 161175BA1	3,550,000.000	3,706,975.88	3,500,177.70
CHENIERE CORPUS 5.875% DUE 03-31-2025 SEDOL: BZ5ZZ32	1,480,000.000	1,585,768.90	1,483,303.58
CIGNA CORP NEW CORP 4.125% 11-15-2025 CUSIP: 125523AG5	450,000.000	449,626.50	444,262.81
CIGNA CORP NEW CORP 4.375% 10-15-2028 CUSIP: 125523AH3	1,125,000.000	1,172,587.51	1,115,296.23
CIGNA CORP NEW 7.87% DUE 05-15-2027 CUSIP: 125523AX8	161,000.000	213,935.19	175,740.91
CITIGROUP COML MTG 3.712% DUE 04-14-2050 CUSIP: 17325HBP8	1,544,000.000	1,673,490.94	1,451,298.09
CITIGROUP INC NT FIXED / FLTG RATE .981%05-01-2025 SEDOL: BK7ZZD5	485,000.000	485,000.00	476,794.42

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CITIGROUP INC 3.106% DUE 04-08-2026 CUSIP: 172967MQ1	1,790,000.000	1,753,582.85	1,739,957.65
CITIGROUP INC 3.352% 04-24-2025 SEDOL: BK1M1W3	2,260,000.000	2,371,433.30	2,242,805.22
CITIGROUP INC 3.785% 03-17-2033 CUSIP: 172967NN7	525,000.000	525,000.00	472,992.23
CITIGROUP INC 4.125% DUE 07-25-2028 CUSIP: 172967KU4	625,000.000	665,856.25	600,498.24
CITIGROUP INC 4.14% 05-24-2025 SEDOL: BPLY760	475,000.000	475,000.00	472,147.56
CITIGROUP INC 4.412% DUE 03-31-2031 CUSIP: 172967MP3	425,000.000	462,929.48	407,039.19
CITIGROUP INC 4% DUE 08-05-2024 CUSIP: 172967HV6	250,000.000	251,117.50	247,234.17
CMO BANK 2019-BNK19 CL A1 2.304% 08-15-2061 CUSIP: 06540WBA0	60,289.170	60,288.92	57,087.13
CMO BANK 2019-BNK22 SER 19-BN22 CLS A1 2.077% DUE 11-01-2062 REG CUSIP: 06540XBC4	101,109.010	101,106.58	99,420.19
CMO BANK 2019-BNK24 SER 19-BN24 CLS A1 2.059% DUE 11-01-2062 REG CUSIP: 06540VAY1	83,280.800	82,979.09	82,478.58
CMO CD COMMERCIAL MTG TRUST SR 2017-CD6 CL A-5 3.456% DUE 11-13-2050 CUSIP: 125039AF4	1,526,462.000	1,635,937.95	1,428,003.22
CMO COMM 2015-CR22 CL C VAR RT DUE 03-10-2048 CUSIP: 12592XBJ4	790,000.000	850,484.38	710,780.30
CMO CSAIL COML MTG TR SRS 20-C19 CL A1 1.2955% DUE 03-15-2053 REG CUSIP: 12597NAQ6	786,178.190	786,175.81	759,267.78
CMO GS MTG SECS TR SER 2017-GS6 CL A3 3.433% 05-10-2050 CUSIP: 36253PAC6	720,000.000	671,625.00	666,861.62
CMO J P MORGAN CHASE COML MTG SECS TR 2013-C CL A-5 3.1425% 12-15-2047 CUSIP: 46639JAE0	0.000	675.85	0.00
CMO JPMBB COML MTG SECS TR 2014-C22 COMLMTG PASSTHRU CTF CL A-4 09-15-2047 SEDOL: BZ181K4	1,230,000.000	1,307,883.98	1,208,370.57
CMO MORGAN STANLEY CAP I TR 2019-H6 CL A1 2.259% DUE 06-15-2052 REG CUSIP: 61769JAW1	110,732.480	110,730.64	109,843.74
CMO WFRBS COML MTG TR SER 2014-LC14 CL A-5 FLTG RT 03-15-2047 SEDOL: BKXN9V9	24,617.290	26,879.00	24,552.29

** All or a portion of this security participates in Securities Lending.

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
COLT 2023-1 MTG LN TR MTG PASSTHRU CTF CL A-2 6.503% 04-25-2068 CUSIP: 19688NAB4	246,089.140	246,085.96	246,528.19
COMM 2014-CCRE15 FLTG RT 4.09053% DUE 02-10-2047 CUSIP: 12591RBD1	590,000.000	626,506.25	559,632.46
COMM 2014-CCRE15 FLTG RT 4.426% DUE 02-10-2047 CUSIP: 12591RBC3	560,000.000	543,200.00	543,960.31
COMM 2014-CCRE19 MTG TR MTG SER 2014-CR19 CL AM DUE 08-10-2047 REG CUSIP: 12592GBF9	1,690,000.000	1,836,818.75	1,631,654.78
COMM 2014-UBS2 MTG 4.701% DUE 03-10-2047 SEDOL: BKGRDH2	1,010,000.000	1,091,194.53	955,259.72
CONSTELLATION BRANDS INC 3.6% 05-09-2024 SEDOL: BMW7ZB8	425,000.000	424,749.25	421,827.05
CONSTELLATION ENERGY GENERATION LLC 5.6%DUE 03-01-2028 CUSIP: 210385AB6	530,000.000	537,698.30	546,318.52
COREBRIDGE FINL INC SR NT 3.5% 04-04-2025 SEDOL: BQB9YB6	1,770,000.000	1,730,725.55	1,725,768.18
COX COMMUNICATIONS INC NEW 5.45% 09-15-2028 CUSIP: 224044CR6	225,000.000	224,979.75	229,860.04
COX COMMUNICATIONS 3.15% DUE 08-15-2024 SEDOL: BF0MBH4	1,767,000.000	1,765,562.13	1,737,297.00
CROWN CASTLE INC 5.0% 01-11-2028 SEDOL: BQ3PVZ5	165,000.000	164,848.20	164,522.79
CROWN CASTLE INC 5.6% 06-01-2029 SEDOL: BSBH2X2	480,000.000	478,372.80	491,311.50
CROWN CASTLE INTERNATIONAL CORP 2.9% 03-15-2027 SEDOL: BP7ML44	930,000.000	890,152.19	869,966.58
CROWN CASTLE INTL CORP NEW 1.05% DUE 07-15-2026 REG SEDOL: BNKBJX9	1,135,000.000	1,076,581.10	1,024,395.37
CROWN CASTLE INTL 4.45% DUE 02-15-2026 SEDOL: BD5BSN7	875,000.000	859,407.85	862,090.51
CROWN CASTLE TOWERS LLC/CROWN PPN BOND 4.241% 07-15-2028 SEDOL: BD5KGR4	285,000.000	265,392.00	270,414.10
CSAIL COMMERCIAL MORTGAGE TRUST 19-C16 CL A1 2.3595% 06-15-2029 REG CUSIP: 12596WAA2	146,220.340	146,220.23	144,474.70
CVS HEALTH CORP 1.3% DUE 08-21-2027 REG SEDOL: BKVKD76	1,485,000.000	1,259,734.68	1,319,965.97

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CVS HEALTH CORP 2.875% DUE 06-01-2026 SEDOL: BD72463	475,000.000	474,373.75	453,801.80
CVS HEALTH CORP 3.75% DUE 04-01-2030 CUSIP: 126650DJ6	100,000.000	99,777.00	94,118.68
CVS HEALTH CORP 3% DUE 08-15-2026 SEDOL: BK5R458	195,000.000	203,590.85	186,462.84
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG CUSIP: 126650DK3	100,000.000	98,314.00	86,139.44
CVS HEALTH CORP 4.78% DUE 03-25-2038 CUSIP: 126650CY4	767,000.000	789,745.96	728,550.04
CVS HEALTH CORP 5.05% DUE 03-25-2048 CUSIP: 126650CZ1	540,000.000	547,691.25	507,398.90
CVS HLTH CORP CDR FIXED 5% DUE 02-20-2026 SEDOL: BNGF9B3	1,000,000.000	1,006,275.00	1,005,094.96
DCP MIDSTREAM OPER 5.375% DUE 07-15-2025 SEDOL: BDG06C8	1,705,000.000	1,708,532.20	1,705,959.92
DELL EQUIP FIN TR 2021-2 ASSET BACKED NTCL C 144A .94% 12-22-2026 CUSIP: 24702VAJ1	313,000.000	304,539.22	309,061.46
DELL INTL L L C/EMC CORP 6.02% DUE 06-15-2026 CUSIP: 24703TAD8	444,000.000	480,893.12	454,494.56
DISCOVER BK NEW 2.45% DUE 09-12-2024 SEDOL: BK7CQ6	250,000.000	238,357.50	244,081.10
DISCOVER FINL SVCS 3.95% DUE 11-06-2024 SEDOL: BSHZYF6	315,000.000	306,301.50	309,547.63
DISNEY WALT CO SR NT 6.65% 11-15-2037 CUSIP: 254687EH5	450,000.000	535,221.00	529,893.58
DOLLAR GENERAL CORP 5.2% DUE 07-05-2028 SEDOL: BRBK319	542,000.000	522,093.06	549,778.93
DOLP TR 2021-NYC 2.956% DUE 05-10-2041 CUSIP: 23345LAA7	875,000.000	928,627.93	721,550.46
DOMINION RES INC FLTGT RT 5.75% DUE 10-01-2054 CUSIP: 25746UBY4	3,063,000.000	2,951,248.75	3,008,368.02
DOW CHEM CO NT 9.4 DUE 05-15-2039 CUSIP: 260543BY8	621,000.000	820,692.69	865,688.88
DOW CHEM CO 7.375% DUE 11-01-2029 CUSIP: 260543BJ1	218,000.000	247,104.19	246,400.60

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
DRYDEN 86 CLO LTD / DRYDEN 86 CLO SR SECD NT CL A-1-R FLTG 6.67814 07-17-2034 CUSIP: 26245XAL1	1,585,000.000	1,557,262.50	1,583,419.28
DTE ENERGY CO 4.22% 11-01-2024 SEDOL: BJN4WG1	965,000.000	961,707.55	953,712.60
ECOLAB INC NT 5.25% 01-15-2028 SEDOL: BP5JG42	1,055,000.000	1,075,361.10	1,089,636.19
ECOLAB INC 1.65% 02-01-2027 SEDOL: BPKC1J6	185,000.000	184,944.50	170,018.64
ELANCO ANIMAL HEALTH INC CORP 4.9% 08-28-2028 CUSIP: 28414HAG8	1,435,000.000	1,515,181.50	1,486,932.65
ELEVANCE HEALTH INC 5.35% DUE 10-15-2025BEO SEDOL: BNTB0C6	160,000.000	159,958.40	161,021.08
ENERGY TRANSFER L P 6.05% 12-01-2026 SEDOL: BR3TGW6	1,365,000.000	1,364,194.65	1,402,856.91
ENERGY TRANSFER OPER L P 5.875% DUE 01-15-2024 SEDOL: BJVKHH7	2,210,000.000	2,343,517.10	2,209,493.25
ENERGY TRANSFER 2.9% DUE 05-15-2025 SEDOL: BL3BQ64	120,000.000	119,908.80	116,299.32
ENERGY TRANSFER 4.9% DUE 02-01-2024 SEDOL: BDWGVZ2	700,000.000	693,980.00	699,230.60
ENTERPRISE FLEET 5.65% DUE 10-22-2029 CUSIP: 29374GAC5	685,000.000	688,103.90	694,540.89
EQUITABLE FINL 1.7% DUE 11-12-2026 SEDOL: BL6C954	425,000.000	375,398.25	383,088.47
ESSEX PORTFOLIO L 3.875% DUE 05-01-2024 SEDOL: BQ0Q9R9	525,000.000	543,128.25	521,884.40
EVERGY INC 2.45% DUE 09-15-2024 SEDOL: BK6V1F8	635,000.000	659,066.50	620,550.13
EVERSOURCE ENERGY 4.2% DUE 06-27-2024 SEDOL: BQ851G1	490,000.000	489,823.60	486,253.93
EXETER AUTOMOBILE RECEIVABLES SER 23-1A CL D 6.69% 06-15-2029 CUSIP: 30168BAF7	75,000.000	74,991.48	75,651.98
EXETER AUTOMOBILE RECEIVABLES TR AUTOMOBILE RECEIVABLES 3.85% 07-17-2028 SEDOL: BLDB7T4	240,000.000	239,969.45	235,288.30
EXETER AUTOMOBILE 2.56% DUE 06-15-2028 SEDOL: BN946V6	120,000.000	114,984.38	117,330.35

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Corporate Debt Instruments - Other			
United States - USD			
EXETER AUTOMOBILE 5.7% DUE 08-17-2026 CUSIP: 30168AAC6	90,000.000	89,990.41	89,940.54
EXETER AUTOMOBILE 5.98% DUE 12-15-2028 SEDOL: BPLHNW7	260,000.000	259,926.03	257,664.11
EXETER AUTOMOBILE 6.51% DUE 12-15-2027 SEDOL: BQT66Y6	830,000.000	825,993.67	835,991.77
FIDELITY NATL INFORMATION SVCS INC .6% DUE 03-01-2024 BEO SEDOL: BKQN767	325,000.000	324,808.25	322,151.99
FIDELITY NATL INFORMATION SVCS INC 4.5% 07-15-2032 SEDOL: BMCMRD9	610,000.000	606,976.90	603,951.75
FIFTH THIRD BANCORP 6.339% 07-27-2029 CUSIP: 316773DK3	340,000.000	340,000.00	354,308.14
FIFTH THIRD BANK 2.25% DUE 02-01-2027 SEDOL: BKDMLJ8	250,000.000	221,912.50	231,071.90
FIFTH THIRD BANK 5.852% DUE 10-27-2025 BEO SEDOL: BQHMD89	1,930,000.000	1,917,660.60	1,924,917.94
FIN OF AMER HECM FLTG RT 4% DUE 08-01-2032 CUSIP: 317380AA1	397,006.670	391,218.88	389,036.92
FIRSTKEY HOMES 1.968% DUE 10-19-2037 CUSIP: 33767JAG7	1,020,000.000	915,011.72	945,493.18
FIRSTKEY HOMES 2020-SFR1 TR 1.941% 08-17-2037 CUSIP: 33767MAE5	1,000,000.000	915,468.75	933,574.80
FISERV INC 2.75% DUE 07-01-2024 SEDOL: BRXYYZ0	1,735,000.000	1,710,251.20	1,708,966.22
FORD CR AUTO LEASE 4.18% DUE 10-15-2025 CUSIP: 34528LAG0	885,000.000	884,850.88	871,764.29
FORD CR AUTO LEASE 6.2% DUE 02-15-2027 CUSIP: 34529NAF7	240,000.000	239,977.90	243,885.72
FORD CR AUTO LEASE 6.43% DUE 04-15-2027 CUSIP: 34529NAG5	450,000.000	449,905.46	457,949.43
FORD CR AUTO OWNER TR 2023-A ASSET BACKED NT CL B 5.07% 01-15-2029 CUSIP: 344928AF3	1,505,000.000	1,504,850.10	1,498,085.13
FORD CR FLOORPLAN 5.75% DUE 05-15-2028 CUSIP: 34528QHY3	400,000.000	399,982.16	398,760.96
FORD CR FLOORPLAN 6.62% DUE 05-15-2028 CUSIP: 34528QHZ0	485,000.000	484,884.76	483,030.03

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
FORD CREDIT AUTO OWNER TRUST SER 22-C CL C 5.22% DUE 03-15-2030 BEO SEDOL: BLFGTH9	905,000.000	903,798.05	901,453.49
FORD MOTOR CREDIT CO LLC 2.7% 08-10-2026 CUSIP: 345397B77	450,000.000	450,000.00	416,949.68
FORD MOTOR CREDIT CO LLC 4.063% DUE 11-01-2024 CUSIP: 345397ZX4	4,275,000.000	4,352,622.02	4,199,142.56
FORD MOTOR CREDIT CO LLC 6.798% DUE 11-07-2028 SEDOL: BQHPH42	490,000.000	490,000.00	513,165.98
FORD MOTOR CREDIT CO LLC 6.8% DUE 05-12-2028 CUSIP: 345397C92	1,225,000.000	1,222,152.50	1,280,302.24
FORD MOTOR CREDIT CO LLC 7.35% DUE 11-04-2027 BEO CUSIP: 345397C35	750,000.000	750,000.00	791,299.96
FORD MTR CR CO LLC 4.389% DUE 01-08-2026 CUSIP: 345397XU2	925,000.000	878,612.50	899,575.76
FORD MTR CR CO LLC 4.542% DUE 08-01-2026 CUSIP: 345397ZW6	300,000.000	294,750.00	290,611.90
FORD MTR CR CO LLC 4.95% 05-28-2027 CUSIP: 345397C27	200,000.000	189,000.00	195,250.17
FORD MTR CR CO LLC 5.125% DUE 06-16-2025 SEDOL: BMYNYX9	2,045,000.000	2,120,937.50	2,018,512.22
FORTINET INC NT 1% 03-15-2026 SEDOL: BMHLYG3	695,000.000	663,685.85	637,391.30
GATX CORP 3.25% DUE 03-30-2025 SEDOL: BVFB424	1,105,000.000	1,055,058.90	1,075,372.89
GATX CORP 3.25% DUE 09-15-2026 SEDOL: BDCBXW4	700,000.000	653,745.80	667,916.35
GATX CORP 3.85% DUE 03-30-2027 SEDOL: BYNHPR7	264,000.000	248,202.12	253,041.67
GATX CORP 4.35% DUE 02-15-2024 SEDOL: BGL7WZ0	1,530,000.000	1,556,725.70	1,525,135.06
GE HEALTHCARE HLDG LLC GTD SR NT 5.905% 11-22-2032 CUSIP: 36267VAK9	1,100,000.000	1,100,000.00	1,175,232.27
GEN MTRS FINL CO 4% DUE 01-15-2025 SEDOL: BYZ5MV2	1,825,000.000	1,848,597.25	1,795,208.19
GENERAL MTRS FINL CO INC CORP 2.9% 02-26-2025 SEDOL: BJVNJR0	890,000.000	888,878.60	863,600.39

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
GENUINE PARTS CO 1.75% 02-01-2025 SEDOL: BNDQFR7	195,000.000	194,455.95	187,266.53
GM FINL AUTOMOBILE 1.03% DUE 07-21-2025 CUSIP: 36262XAF1	1,465,000.000	1,464,698.21	1,447,708.17
GM FINL AUTOMOBILE 5.13% DUE 08-20-2026 CUSIP: 380130AG9	445,000.000	444,918.30	441,774.95
GM FINL AUTOMOBILE 5.76% DUE 01-20-2027 SEDOL: BNDT394	865,000.000	864,908.22	866,382.01
GM FINL CNSMR FIXED 5.03% DUE 09-18-2028 SEDOL: BQYM445	145,000.000	144,971.09	144,352.46
GM FINL CNSMR 1.05% DUE 05-18-2026 CUSIP: 36260KAF1	855,000.000	854,946.73	827,168.81
GM FINL CNSMR 5.21% DUE 12-18-2028 CUSIP: 362583AG1	420,000.000	419,942.84	419,710.62
GMF FLOORPLAN 5.73% DUE 06-15-2028 CUSIP: 361886CT9	560,000.000	559,850.48	564,626.66
GOLDMAN SACHS FIXED 3.5% DUE 04-01-2025 SEDOL: BMQ5M51	585,000.000	646,319.70	571,811.03
GOLDMAN SACHS GROUP INC .657% DUE 09-10-2024 BEO SEDOL: BM9Y727	155,000.000	155,000.00	154,751.72
GOLDMAN SACHS GROUP INC .925% DUE 10-21-2024 BEO SEDOL: BMGDCC2	280,000.000	280,000.00	279,647.20
GOLDMAN SACHS GROUP INC NT FXD/FLTG 3.615% 03-15-2028 CUSIP: 38141GZR8	2,675,000.000	2,675,000.00	2,567,212.96
GOLDMAN SACHS GROUP INC 1.757% 01-24-2025 SEDOL: BN95VG9	375,000.000	375,000.00	373,696.62
GOLDMAN SACHS GROUP INC 3.272% 09-29-2025 REG SEDOL: BF0KZ43	1,685,000.000	1,631,415.80	1,656,670.68
GOLDMAN SACHS GROUP INC 4.482% 08-23-2028 SEDOL: BMGDC77	395,000.000	395,000.00	388,402.86
GOLDMAN SACHS GROUP INC 5.798% DUE 08-10-2026 SEDOL: BQHNC18	1,335,000.000	1,335,000.00	1,348,153.66
GREAT WOLF TR 2019-WOLF 144A SERIES 19-WOLF CL B 12-15-2029 SEDOL: BK72LT4	130,000.000	129,106.25	129,177.18
GS MTG BACKED SECS TR 2022-GR1 2.5% 06-25-2052 CUSIP: 36266TAJ8	771,217.950	769,771.88	666,606.17

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
HARLEY DAVIDSON FINL SVCS INC DISC COML PAPER 4/2 YRS 1&2 01-05-2024 CUSIP: 41282JA50	1,615,000.000	1,602,746.19	1,613,135.31
HASBRO INC 3.0% DUE 11-19-2024 CUSIP: 418056AX5	1,795,000.000	1,784,265.80	1,752,141.31
HCA INC SR SECD NT 3.125% 03-15-2027 SEDOL: BRBDT54	1,010,000.000	977,540.20	957,946.03
HCA INC SR SECD NT 3.375% 03-15-2029 CUSIP: 404119CJ6	825,000.000	820,503.75	761,912.97
HCA INC SR SECD NT 4.625% 03-15-2052 CUSIP: 404119CL1	250,000.000	185,275.00	213,427.52
HCA INC 4.125% 06-15-2029 CUSIP: 404119BX6	350,000.000	323,984.50	334,625.02
HCA INC 5.375% DUE 02-01-2025 SEDOL: BVFB628	575,000.000	573,256.20	574,234.62
HCA INC 5.875% DUE 02-15-2026 SEDOL: BYQ2966	610,000.000	605,004.10	615,326.71
HILTON GRAND 6.94% DUE 01-25-2038 CUSIP: 432917AC6	225,039.970	225,003.52	228,039.44
HPEFS EQUIP TR 5.91% DUE 04-20-2028 CUSIP: 40443DAE2	590,000.000	589,769.53	590,953.32
HPEFS EQUIP TR 6.13% DUE 08-20-2029 CUSIP: 403951AE6	1,385,000.000	1,399,066.40	1,387,359.21
HUMANA INC 1.35% 02-03-2027 SEDOL: BL669W3	400,000.000	353,828.00	361,012.02
HUMANA INC 3.85% DUE 10-01-2024 SEDOL: BMFDH51	295,000.000	321,022.25	291,261.76
HUMANA INC 4.5% DUE 04-01-2025 SEDOL: BLD6L75	1,265,000.000	1,286,826.75	1,254,644.33
HUMANA INC 5.75% DUE 03-01-2028 SEDOL: BP8JTP1	300,000.000	314,823.00	311,973.53
HUNTINGTON NATL BK FLTGT RT 5.699% DUE 11-18-2025 SEDOL: BP38XT5	430,000.000	422,879.20	425,198.74
HYUNDAI AUTO RECEIVABLES TR 2020-B ASSETBACKED NT CL C 1.6% 12-15-2026 CUSIP: 44933FAF3	400,000.000	399,990.04	390,181.04
HYUNDAI CAP AMER MEDIUM TERM NTS TRANCHE# TR 00052 5.6% 03-30-2028 SEDOL: BN7K4X4	580,000.000	578,376.00	589,035.07

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
IMPERIAL FD MTG TR 2021-NQM2 1.516% 09-25-2056 CUSIP: 452761AC3	210,154.410	210,151.80	165,542.31
IMPERIAL FD MTG TR 2022-NQM4 MTG PASSTHRU CTF CL A-1 4.767% 06-25-2067 CUSIP: 45276NAA9	611,594.720	611,590.94	597,734.21
JPMORGAN CHASE & CO .824% 06-01-2025 SEDOL: BL5F9Y3	525,000.000	525,000.00	513,786.87
JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2020 REG SEDOL: BMDLWG3	3,070,000.000	2,939,653.45	2,941,076.58
JPMORGAN CHASE & CO 2.522% DUE 04-22-2031 CUSIP: 46647PBL9	550,000.000	550,000.00	476,362.78
JPMORGAN CHASE & CO 22/04/2027 DUE 04-22-2027/04-22-2026 BEO SEDOL: BMD0442	105,000.000	105,000.00	104,779.81
JPMORGAN CHASE & CO 4.08% 04-26-2026 CUSIP: 46647PCZ7	505,000.000	505,000.00	496,867.86
JPMORGAN CHASE & CO 4.25% 10-01-2027 CUSIP: 46625HNJ5	575,000.000	592,678.50	569,194.86
JPMORGAN CHASE & CO 4.493% 03-24-2031 CUSIP: 46647PBJ4	2,050,000.000	2,071,402.00	2,001,750.51
JPMORGAN CHASE & CO. 2.956% 05-13-2031 CUSIP: 46647PBP0	3,300,000.000	3,098,665.25	2,904,534.14
JPMORGAN CHASE & CO. 5.717% DUE 09-14-2033 BEO CUSIP: 46647PDK9	1,725,000.000	1,696,541.75	1,786,339.76
JPMORGAN CHASE & 4.125% DUE 12-15-2026 CUSIP: 46625HJZ4	150,000.000	158,217.00	147,125.04
KENVUE INC SR NT 5.35% 03-22-2026 SEDOL: BQS8YT4	415,000.000	414,763.45	422,012.11
KILROY RLTY L P 4.375% DUE 10-01-2025 SEDOL: BM7Y514	160,000.000	156,236.80	155,633.82
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042 CUSIP: 494550BN5	725,000.000	651,735.85	654,500.48
KINDER MORGAN INC 5.05% DUE 02-15-2046 CUSIP: 49456BAJ0	1,000,000.000	950,900.00	895,100.87
KINDER MORGAN 6.5% DUE 09-01-2039 CUSIP: 494550BD7	475,000.000	540,075.50	500,240.12
KINDER MORGAN 6.95% DUE 01-15-2038 CUSIP: 494550AW6	675,000.000	665,357.50	742,565.12

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Corporate Debt Instruments - Other			
United States - USD			
LOWE'S COMPANIES INC 4.4% DUE 09-08-2025 BEO SEDOL: BMDQFB4	1,125,000.000	1,121,294.80	1,116,642.04
LOWES COS INC 3.35% 04-01-2027 SEDOL: BJN46T2	155,000.000	154,885.30	149,397.89
LOWES COS INC 4.8% DUE 04-01-2026 SEDOL: BN7B1F8	645,000.000	644,890.35	645,688.67
LPL HLDGS INC 6.75% 11-17-2028 SEDOL: BMG3783	300,000.000	299,787.00	319,806.00
LSTAR COML MTG TR 2017-5 MTG PASS THRU CTF CL A-S 4.021% 03-10-2050 CUSIP: 54910TAL6	1,500,000.000	1,641,621.09	1,322,226.45
LYB INTL FIN III 1.25% DUE 10-01-2025 SEDOL: BLPJJ67	732,000.000	704,539.56	683,691.62
MARSH & MCLENNAN FIXED 3.75% DUE 03-14-2026 SEDOL: BYMYNL9	170,000.000	164,142.60	166,847.18
META PLATFORMS INC 4.6% 05-03-2028 SEDOL: BQPF8D0	1,640,000.000	1,639,606.40	1,665,427.51
MFA 2023-INV2 TR MTG PASSTHRU CTF CL A-27.177% 10-25-2058 CUSIP: 59319BAB3	548,604.750	547,834.56	558,065.44
MICROCHIP TECHNOLOGY INC .972% 02-15-2024 SEDOL: BPG88S6	750,000.000	720,990.00	745,516.36
MICROCHIP TECHNOLOGY 0.983% SNR NTS USD 09-01-2024 SEDOL: BPK8GV1	1,660,000.000	1,615,648.00	1,608,309.41
MICRON TECH INC 4.185% DUE 02-15-2027 CUSIP: 595112BP7	145,000.000	135,854.84	142,311.00
MICRON TECHNOLOGY INC 4.975% 02-06-2026 CUSIP: 595112BM4	150,000.000	146,408.10	149,959.13
MICRON TECHNOLOGY INC 5.375% 04-15-2028 SEDOL: BN6QD03	935,000.000	933,896.70	953,306.02
MMAF EQUIPMENT FINANCE LLC 2022-B AST BACKED CTF CL A-2 144A 5.57% 09-09-2025 CUSIP: 606940AB0	165,477.410	165,456.03	165,264.24
MOHAWK INDS INC 5.85% 09-18-2028 SEDOL: BRJB0K2	490,000.000	489,936.30	508,458.64
MONDELEZ INTERNATIONAL INC 2.125% 03-17-2024 SEDOL: BPLD8	360,000.000	359,139.60	357,162.26
MONDELEZ INTERNATIONAL INC 2.625% 03-17-2027 SEDOL: BKSK164	615,000.000	598,035.20	580,448.36

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Corporate Debt Instruments - Other			
United States - USD			
MOODYS CORP 3.75% DUE 03-24-2025 SEDOL: BMGJVR8	895,000.000	893,988.65	881,004.04
MORGAN STANLEY BK N A SALT LAKE CY GLOBAL NT SER A 3/A2 4.754% 04-21-2026 SEDOL: BMC7WK6	770,000.000	770,000.00	769,875.73
MORGAN STANLEY CAP 2.782% DUE 08-15-2049 SEDOL: BZBZ4X9	1,290,000.000	1,325,978.91	1,205,053.89
MORGAN STANLEY FLTG RT 2.188% DUE 04-28-2026 SEDOL: BMYZ0Y8	650,000.000	599,826.50	624,513.90
MORGAN STANLEY SR NT FXD/FLTG 2.63% 02-18-2026 SEDOL: BP2TR53	475,000.000	475,000.00	459,780.67
MORGAN STANLEY 1.164% 10-21-2025 SEDOL: BMTXVC2	400,000.000	400,000.00	384,994.26
MORGAN STANLEY 2.72% DUE 07-22-2025 SEDOL: BKLRH64	2,915,000.000	3,059,110.63	2,867,050.17
MORGAN STANLEY 3.62% 04-17-2025 CUSIP: 61747YEQ4	140,000.000	140,000.00	139,159.96
MORGAN STANLEY 5.05% DUE 01-28-2027 SEDOL: BL0NRS2	195,000.000	194,996.10	195,237.33
MORGAN STANLEY 6.138% 10-16-2026 CUSIP: 61747YEX9	460,000.000	460,000.00	468,374.44
MVW 2023-1 LLC 4.93% DUE 10-22-2040 CUSIP: 62848PAA8	1,184,972.840	1,183,973.58	1,178,484.40
MVW 2023-2 LLC 6.18% DUE 11-20-2040 CUSIP: 55400WAA7	797,430.850	797,269.13	814,510.70
MVW 2023-2 LLC 6.33% DUE 11-20-2040 CUSIP: 55400WAB5	172,284.440	172,269.40	175,868.71
MYLAN N V FIXED 3.95% DUE 06-15-2026 CUSIP: 62854AAN4	1,515,000.000	1,443,833.95	1,464,529.87
NASDAQ INC 5.65% 06-28-2025 SEDOL: BQZDPH7	155,000.000	154,876.00	156,511.03
NAVISTAR FINL 6.18% DUE 08-25-2028 CUSIP: 63938PBU2	580,000.000	579,917.58	585,671.70
NEUBERGER BERMAN LN ADVISERS CLO 26 6.95952% 10-18-2030 CUSIP: 64131QAL4	1,565,000.000	1,557,125.00	1,562,370.33
NEW RESIDENTIAL MTG LN TR 2021-INV2 2.5%09-25-2051 CUSIP: 64831GAG0	686,364.590	694,622.43	599,768.03

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Corporate Debt Instruments - Other			
United States - USD			
NEXTERA ENERGY CAP HLDGS INC .509% 09-01-2025 SEDOL: BQH6109	450,000.000	449,910.00	454,421.75
NEXTERA ENERGY CAP HLDGS INC 1.875% 01-15-2027 SEDOL: BN91231	1,085,000.000	1,038,221.35	998,297.26
NEXTERA ENERGY CAP 4.625% DUE 07-15-2027 CUSIP: 65339KCH1	1,150,000.000	1,149,551.50	1,148,481.03
NEXTERA ENERGY CAPITAL HLDGS INC 4.255% DUE 09-01-2024 REG CUSIP: 65339KBL3	725,000.000	726,841.50	717,896.07
NEXTERA ENERGY CAPITAL HOLDINGS IN 4.45% 06-20-2025 SEDOL: BLDC9N5	960,000.000	958,115.00	951,722.86
NEXTERA ENERGY CAPITAL HOLDINGS INC 6.051% DUE 03-01-2025 SEDOL: BQKRHH8	780,000.000	786,794.00	787,044.71
NISOURCE INC 5.25% DUE 03-30-2028 SEDOL: BM8NG62	310,000.000	309,469.90	316,293.18
NORDSTROM INC 2.3% 04-08-2024 SEDOL: BMW5NV8	85,000.000	85,000.00	83,838.90
NORTHERN TR CORP 3.95% DUE 10-30-2025 SEDOL: BG3KVS3	545,000.000	516,316.65	535,659.57
NUCOR CORP 2.0% DUE 06-01-2025 REG SEDOL: BL6D1B7	205,000.000	204,688.40	196,831.27
NUCOR CORP 3.95% 05-23-2025 SEDOL: BK935K4	480,000.000	476,875.30	472,357.13
O REILLY AUTOMOTIVE INC NEW 5.75% 11-20-2026 SEDOL: BS70LX8	605,000.000	604,721.70	619,763.05
OBX 2023-NQM10 TR 6.92% 10-25-2063 CUSIP: 67449CAB7	133,880.980	133,879.02	135,502.76
OCCIDENTAL PETE FIXED 2.9% DUE 08-15-2024 CUSIP: 674599CW3	1,800,000.000	1,797,346.50	1,769,490.00
OCEANVIEW MTG TR 2022-INV1 MTG BKD SECS CL A-5 144A 2.5% 12-25-2051 CUSIP: 67648BAE2	362,015.720	364,900.54	313,698.35
OCTANE RECEIVABLES TR 2021-2 ASSET BACKED NT CL A 144A 1.21% 09-20-2028 CUSIP: 67578AAA6	195,340.230	191,321.45	190,153.93
ONEOK INC 5.55% 11-01-2026 SEDOL: BMZ6BH0	670,000.000	669,236.20	681,934.03
ORACLE CORP 2.5% DUE 04-01-2025 REG SEDOL: BM5JB35	3,215,000.000	3,135,318.30	3,108,347.90

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Corporate Debt Instruments - Other			
United States - USD			
ORACLE CORP 5.8% DUE 11-10-2025 BEO SEDOL: BQ69723	270,000.000	269,646.30	274,268.97
OTIS WORLDWIDE CORP 2.056% DUE 04-05-2025 BEO SEDOL: BKP3Q50	750,000.000	711,277.50	721,045.39
OVINTIV INC 5.65% 05-15-2025 SEDOL: BNSP137	760,000.000	759,954.40	763,376.83
OWENS CORNING NEW 3.4% DUE 08-15-2026 SEDOL: BD4G3W7	108,000.000	101,656.08	104,125.36
PAC GAS & ELEC CO FIXED 3.5% DUE 06-15-2025 SEDOL: BZ0XXK4	515,000.000	540,945.70	498,979.86
PARKER-HANNIFIN FIXED 3.65% DUE 06-15-2024 SEDOL: BMQ7GY4	1,505,000.000	1,494,451.55	1,490,542.02
PEACEHEALTH 1.375% DUE 11-15-2025 SEDOL: BNDVXR8	120,000.000	120,000.00	111,487.34
PENSKE TRUCK 3.9% DUE 02-01-2024 SEDOL: BG08VW4	560,000.000	547,680.00	558,885.22
PERRIGO FIN PLC 3.9% DUE 12-15-2024 SEDOL: BDR71C3	331,000.000	350,080.95	321,128.92
PFIZER INC 4.45% 05-19-2028 SEDOL: BQ66T40	965,000.000	963,842.00	965,482.74
PFIZER INVESTMENT ENTER 4.45% 05-19-2026 SEDOL: BQ66T39	1,605,000.000	1,603,122.15	1,601,111.13
PHILIP MORRIS INTL FIXED 5.75% DUE 11-17-2032 CUSIP: 718172CX5	300,000.000	299,730.00	315,320.19
PHILIP MORRIS INTL INC 4.875% 02-13-2026 SEDOL: BN457H7	800,000.000	803,024.00	803,055.78
PHILIP MORRIS INTL INC 5.375% 02-15-2033 CUSIP: 718172DB2	700,000.000	698,551.00	718,776.62
PHILIP MORRIS INTL INC 5.625% DUE 11-17-2029 BEO CUSIP: 718172CW7	250,000.000	249,785.00	262,435.67
PHILIP MORRIS INTL 5% DUE 11-17-2025 SEDOL: BP39B16	510,000.000	513,113.80	512,052.32
PIONEER NATURAL RESOURCES 5.1% DUE 03-29-2026 SEDOL: BN7B2M2	832,000.000	830,945.31	838,345.16
PNC FINL SVCS FLTGT RT 5.812% DUE 06-12-2026 CUSIP: 693475BQ7	340,000.000	340,000.00	342,097.20

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PNC FINL SVCS GROUP INC 4.758% 01-26-2027 SEDOL: BPTJT16	910,000.000	906,009.65	903,207.75
PNC FINL SVCS GROUP INC 5.671% 10-28-2025 SEDOL: BQH7XX9	1,260,000.000	1,264,112.80	1,259,485.30
PROGRESS RESDNTL 1.495% DUE 10-17-2027 SEDOL: BNHNFM9	1,870,000.000	1,694,532.81	1,740,151.50
PROVIDENT COS INC 7.25% DUE 03-15-2028 CUSIP: 743862AA2	264,000.000	311,762.88	281,303.77
PUBLIC STORAGE FLTG RT DUE 04-23-2024 BEO SEDOL: BMG8766	280,000.000	280,000.00	279,983.54
PUBLIC STORAGE 5.125% 01-15-2029 SEDOL: BM8K191	335,000.000	334,721.95	346,000.61
PVPTL EQUITABLE FINL LIFE GLOBAL FDG SR SECD MED TERM NT 1.1% 10-12-2026 SEDOL: BL6C943	955,000.000	927,446.40	918,884.57
PVTPL AES CORP SR SECD 1ST LIEN NT 144A 3.3% DUE 07-15-2025/05-27-2020 BEO SEDOL: BLFLCW0	730,000.000	718,868.10	703,076.59
PVTPL ALLY AUTO RECEIVABLES TRUST SER 23-A CL B 6.01% 01-17-2034 CUSIP: 02008NAC1	139,465.000	137,798.80	139,535.03
PVTPL ALLY AUTO RECEIVABLES TRUST SER 23-A CL C 6.08% 01-17-2034 CUSIP: 02008NAD9	259,435.000	256,122.35	262,257.78
PVTPL ARI FLEET LEASE TR 2023-A 5.41% 02-17-2032 CUSIP: 00218GAB8	1,517,228.890	1,517,183.98	1,514,329.62
PVTPL ATHENE GLOBAL FDG 1.716% 01-07-2025 SEDOL: BMYTKW8	1,620,000.000	1,570,880.00	1,552,135.75
PVTPL ATHENE GLOBAL FDG 2.514% 03-08-2024 SEDOL: BP69LV3	2,025,000.000	1,998,200.00	2,011,502.14
PVTPL AUXILIOR TERM FDG 2023-1 LLC SER 23-1A CL A2 6.18% 12-15-2028 CUSIP: 05335JAB9	930,000.000	929,909.23	933,480.43
PVTPL BANC OF AMERICA MERRILL LYNCH SER 2018-DSNY CL A FLTG 09-15-2034 SEDOL: BGMDG88	1,635,000.000	1,620,949.22	1,626,669.35
PVTPL BRIGHT FIN GLBL FUND 1.0% 04-12-2024 BE SEDOL: BNXLMP9	965,000.000	945,686.85	951,122.75
PVTPL BRIGHTHOUSE FINL GLOBAL FDG 1.55% 05-24-2026 SEDOL: BMBP137	230,000.000	205,179.40	210,351.71
PVTPL CARRIER GLOBAL CORPORATION 5.8% 11-30-2025 SEDOL: BP0VPF7	480,000.000	479,836.80	486,408.67

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL CIFC FUNDING LTD SER 21-4A CL A FLTG 07-15-2033 CUSIP: 12547DAA4	1,610,000.000	1,589,292.25	1,610,617.44
PVTPL CMO ANGEL OAK MTG TR 2023-3 SR 23-3 CL A1 STEP UP 4.8% 09-26-2067 CUSIP: 034931AA3	1,496,717.390	1,414,914.77	1,471,459.54
PVTPL CMO BAMLL COML MTG SECS TR SER 2018-DSNY CL D FLGT 09-15-2034 BEO CUSIP: 054967AL8	550,000.000	544,156.25	541,792.24
PVTPL CMO BAMLL COML MTG SECS TR SER 2018-DSNY CL B VAR 09-15-2034 SEDOL: BQ595D8	240,000.000	237,900.00	238,471.51
PVTPL CMO BANC OF AMERICA MERRILL LYNCH LARGE SR 21-JACX CL D FLTG RT 09-15-2038 CUSIP: 05493LAL0	710,000.000	711,664.06	587,076.28
PVTPL CMO BELLEMEADE RE 2022-1 LTD SR 22-1 CL M1A VAR RT 01-26-2032 CUSIP: 078774AA4	342,933.820	342,933.82	343,013.76
PVTPL CMO BFLD SER 2019-DPLO CL D FRN 10-15-2034 BEO CUSIP: 054970AL2	1,243,000.000	1,221,247.50	1,229,570.26
PVTPL CMO BRAVO RESIDENTIAL FUNDING TRUST SR 21-NQM2 CL A1 VAR RT 03-25-2060 CUSIP: 10569EAA9	291,397.040	264,852.60	270,877.79
PVTPL CMO BX COML MTG TR 2022-CSMO SER 22-CSMO CL B FLT RT DUE 06-15-2027 CUSIP: 05610MAC6	480,000.000	477,595.15	480,300.77
PVTPL CMO COMM PANW MTG TR COML SER 2017-PANW CL D VAR 11-10-2034 CUSIP: 12595HAG3	540,000.000	485,325.00	456,449.04
PVTPL CMO COMM 2017-PANW CL A 144A 3.244 DUE 11-10-2034 BEO CUSIP: 12595HAA6	100,000.000	89,750.00	88,588.50
PVTPL CMO CREDIT SUISSE MORTGAGE TRUST SER 2019-ICE4 CL C 144A FRN 05-15-2036 SEDOL: BMTMKN3	533,672.290	533,672.29	532,115.73
PVTPL CMO ELLINGTON FINL MTG TR 2021-3 25/09/2066 VAR RT DUE 09-25-2066 BEO CUSIP: 31573JAC4	696,117.380	696,114.11	545,647.92
PVTPL CMO FONTAINEBLEAU MIAMI BEACH TR SR 19-FBLU CL A 3.144% 12-10-2036 CUSIP: 34461LAA2	1,470,000.000	1,406,099.21	1,423,981.36
PVTPL CMO FONTAINEBLEAU MIAMI BEACH TR SR 19-FBLU CL B 3.447% 12-10-2036 CUSIP: 34461LAG9	535,000.000	551,885.93	518,289.81
PVTPL CMO GMRF MTGE ACQUISITION CO SER 19-1 CLS A32 VAR RT 02-25-59 CUSIP: 36418WAQ2	14,103.880	14,050.55	13,088.06
PVTPL CMO GREAT WOLF TR 2019-WOLF SER 19-WOLF CLS A VAR RT DUE 12-15-2029 BEO SEDOL: BK72LV6	208,000.000	207,025.00	207,210.04
PVTPL CMO GREAT WOLF TR 2019-WOLF SER 19-WOLF CLS C VAR RT 12-15-2029 SEDOL: BK72LR2	285,000.000	284,287.50	282,655.05

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5500 Supplemental Schedules

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

Account number **MARODC**
Account Name **MAROT AND VMARDC****31 DEC 23**

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◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL CMO J P MORGAN CHASE COML MTG SECSSER 20-609M CL A FLTG 10-15-2033 CUSIP: 46652RAA2	200,000.000	182,187.50	189,000.00
PVTPL CMO J P MORGAN CHASE COML SER 2019-BKWD CLS C VAR RT 09-15-2029 CUSIP: 46591JAJ5	490,000.000	490,000.00	375,046.88
PVTPL CMO METLIFE SECURITIZATION TRUST SR 17-1A CL A VAR 04-25-2055 BEO CUSIP: 59166BAA9	246,725.400	249,288.42	230,935.27
PVTPL CMO MORGAN STANLEY CAP I TR SER 19-NUG5 CLS D VAR RT 12-15-2021 CUSIP: 61692AAL6	330,000.000	332,475.00	117,221.48
PVTPL CMO ONSLOW BAY FINANCIAL LLC SR 23-NQM9 CL A2 FLTG RT 10-25-2063 CUSIP: 673921AB8	97,375.220	97,374.38	99,591.34
PVTPL CMO SEQUOIA MORTGAGE TRUST SER 18-CH2 CL A3 FLTG 06-25-2048 CUSIP: 81747EAC1	48,070.710	48,366.43	44,708.00
PVTPL CMO SEQUOIA MTG TR 2018-CH3 MTG PASSTHRU CTF CL A-19 144A 08-25-2048 CUSIP: 81746WAU2	2,951.210	2,988.92	2,878.30
PVTPL CMO SG RESIDENTIAL MTG TR 2022-1 CL A-1 VAR 03-27-2062 CUSIP: 78433QAA3	486,115.900	486,113.96	438,299.79
PVTPL CMO TOORAK MORTGAGE CORP 2019-2 SR21-INV1 CL A3 VAR RT 12-31-2049 CUSIP: 89688WAC5	794,277.910	672,154.26	676,478.79
PVTPL CMO VERUS SECURITIZATION TR SER 22-6 CL A1 STEP RT DUE 06-25-2067 CUSIP: 92539AAA2	186,708.030	184,983.57	183,155.11
PVTPL CMO VERUS SECURITIZATION TR SR 19-INV3 CL A1 FLTG 11-25-2059 CUSIP: 92537MAA8	185,448.690	186,897.49	180,201.44
PVTPL CMO VERUS SECURITIZATION TR 2022-1MTG BKD NT CL A-3 01-25-2067 CUSIP: 92538WAC1	738,722.610	738,720.67	641,673.30
PVTPL CMO VERUS SECURITIZATION TR 2023-3CL A2 144A VAR DUE 03-25-2068 BEO CUSIP: 92539GAB7	632,708.380	632,700.09	631,832.02
PVTPL CMO VERUS SECURITIZATION TRUST SER 23-6 CL A2 STEP UP 09-25-2068 CUSIP: 92539XAB0	419,503.630	419,501.99	423,989.68
PVTPL CNO GLOBAL FDG MEDIUM TERM NTS BOOK ENTRY 1.75% 10-07-2026 SEDOL: BLNMFQ3	1,095,000.000	1,033,409.30	989,520.34
PVTPL CNO GLOBAL FDG 1.65% 01-06-2025 SEDOL: BLBMFZ1	1,105,000.000	1,064,653.60	1,055,821.51
PVTPL COLUMBIA PIPELINES HLDG CO LLC 6.055% 08-15-2026 SEDOL: BRYQ9L6	145,000.000	144,997.10	148,493.46
PVTPL COX COMMUNICATIONS INC NEW NT 3.5% 08-15-2027 SEDOL: BF0MBJ6	2,920,000.000	2,786,417.90	2,781,095.54

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◆ **Schedule of Assets Held for Investment Purposes**

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PVTPL COX COMMUNICATIONS INC NEW NT 3.85% DUE 02-01-2025 BEO SEDOL: BTF8VV9	1,130,000.000	1,130,713.22	1,110,605.26
PVTPL COX COMMUNICATIONS INC NEW NT 144A3.35% DUE 09-15-2026/09-13-2016 BEO CUSIP: 224044CG0	350,000.000	336,481.00	336,079.56
PVTPL DELL EQUIPMENT FINANCE TRUST SER 23-2 CL A3 5.65% DUE 01-22-2029 CUSIP: 24703GAC8	940,000.000	939,942.00	951,299.83
PVTPL DLLAA LLC NT CL A-3 5.64% 02-22-2028 CUSIP: 23292HAC5	645,000.000	644,962.40	656,604.20
PVTPL ELARA HGV TIMESHARE ISSUER SR 19-A CL A 2.61% 01-25-2034 CUSIP: 28416TAA3	319,821.020	298,820.28	305,052.52
PVTPL ENTERPRISE FLEET FIN 2021-1 5.51% SER 23-1 CL A2 01-22-2029 CUSIP: 29375CAB5	923,117.570	925,093.16	925,001.65
PVTPL ENTERPRISE FLEET FING 2023-2 LLC SRS 23-2 CLS A2 5.56% 04-22-2030 CUSIP: 29375NAB1	1,655,000.000	1,654,714.68	1,659,597.76
PVTPL EQUITABLE FINL LIFE GLOBAL FDG .8% 08-12-2024 SEDOL: BNSNRH7	115,000.000	107,715.90	111,619.90
PVTPL EQUITABLE FINL LIFE GLOBAL FDG SR SECD M 1.4% DUE 07-07-2025 REG SEDOL: BLBB7Q3	65,000.000	59,486.70	61,503.38
PVTPL EQUITABLE FINL LIFE 1.0% 01-09-2026 SEDOL: BNM6GY2	340,000.000	302,922.65	311,141.58
PVTPL ERAC USA FINANCE LLC 4.6% 05-01-2028 SEDOL: BRJQ64	1,195,000.000	1,190,518.75	1,188,701.30
PVTPL FIRSTKEY HOMES SER 20-SFR2 CL B DUE 10-19-2037 CUSIP: 33767JAC6	255,000.000	230,874.61	236,386.81
PVTPL FIRSTKEY HOMES 2020-SFR1 TR SR 2-SFR1 CL B 1.74% 08-17-2037 CUSIP: 33767MAC9	685,000.000	626,989.06	640,470.48
PVTPL FIRSTKEY HOMES 2020-SFR1 TR 1.339%09/17/2025 1.339% DUE 08-17-2037 BEO SEDOL: BMYT9N2	1,153,851.510	1,055,517.69	1,075,576.65
PVTPL FOCUS BRANDS FDG LLC/CARVEL FDG LLC/2017-1 SR SECD NT CL A-2 04-30-2047 SEDOL: BD9BSP5	733,975.000	680,761.81	701,092.19
PVTPL FORD CR AUTO OWNER TR SR 20-1 CL B2.29% 08-15-2031 CUSIP: 34531NAC0	1,315,000.000	1,242,137.53	1,264,701.12
PVTPL FREDDIE MAC STACR REMIC TR SER 21-DNA7 CL M2 144A FLTG 11-25-2041 SEDOL: BP398N7	925,000.000	925,000.00	913,392.27
PVTPL GRAY OAK PIPELINE LLC 2.6% DUE 10-15-2025/09-15-2020 BEO SEDOL: BKX90R0	240,000.000	239,654.40	227,523.25

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5500 Supplemental Schedules

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

Account number MARODC
Account Name MAROT AND VMARDC

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◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL GS MTG-BACKED SECS SER 14-EB1A CL 2-A-1 FLTG RT 07-25-2044 CUSIP: 36250BAE6	3,848.990	3,832.15	3,802.89
PVTPL HARDEES FDG LLC/CARLS JR FDG LLC 2018-1 SR SECD NT CL A-2-II 144A 4.959 SEDOL: BJSJWT6	824,324.990	783,018.00	789,401.64
PVTPL HARDEES FDG LLC/CARLS JR FDG LLC 2020-1 SR SECD NT CL A-2 144A 12-20-2050 CUSIP: 411707AH5	708,100.000	603,512.78	622,293.15
PVTPL HARDEES FUNDING SER 18-1A CL A23 5.71% 06-20-2048 CUSIP: 411707AF9	478,262.940	426,830.98	444,668.32
PVTPL HILTON GRAND VACATIONS SR 18-AA CL A 3.54% 02-25-2032 SEDOL: BDQR2D2	689,105.760	665,363.91	670,474.27
PVTPL HILTON GRAND VACATIONS TR 2023-1 SR 23-1A CL B 6.11% 01-25-2038 CUSIP: 432917AB8	1,201,713.560	1,201,430.57	1,215,795.60
PVTPL HOME PARTNERS AMER 2022-1 TR SER 22-1 CL A 3.93% DUE 04-17-2039 BEO CUSIP: 43730NAA4	666,046.890	659,342.07	638,006.32
PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN .875% DUE 06-14-2024 BEO CUSIP: 44891ABV8	750,000.000	714,720.00	732,829.58
PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 5.5% 03-30-2026 SEDOL: BN7B2N3	445,000.000	443,389.10	447,499.48
PVTPL HYUNDAI CAP AMER 1.0% 09-17-2024 SEDOL: BN6KVV9	225,000.000	224,595.00	217,770.03
PVTPL HYUNDAI CAPITAL AMERICA 5.65% 06-26-2026 SEDOL: BQXSW28	970,000.000	967,594.40	976,755.86
PVTPL IQVIA INC 6.25% 02-01-2029 SEDOL: BNDSMJ4	410,000.000	409,417.80	428,388.09
PVTPL JACKSON NATIONAL LIFE GLOBAL FUNDING NEW ISSUE 3YR 3YR 1.75% 01-12-2025 SEDOL: BPG9FH7	1,045,000.000	1,016,842.35	1,001,935.74
PVTPL MADISON PARK FUNDING LTD SER 19-37A CL AR FLTG 07-15-2033 CUSIP: 55817EAN6	875,000.000	864,937.50	874,178.64
PVTPL MADISON PK FDG XXIII LTD MDPK 2017-23A BR FLTG RT DUE 07-27-2031 CUSIP: 55820TAL2	575,000.000	571,262.50	574,202.71
PVTPL MADISON PK FDG XXXIII LTD CL A-R FLTG 10-15-2032 CUSIP: 55819JAN3	910,000.000	910,000.00	907,174.72
PVTPL MAGNETITE XXV LTD/MAGNETITE XXV LLC SR SECD NT CL A FLTG 01-25-2032 CUSIP: 55955GAA1	1,580,000.000	1,574,423.00	1,580,880.53
PVTPL MARS INC DEL 4.55% DUE 04-20-2028 SEDOL: BJJRMM0	1,265,000.000	1,264,101.85	1,272,864.63

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL MATTEL INC SR NT 144A 5.875% DUE 12-15-2027/12-15-2023 BEO SEDOL: BKMKKY1	755,000.000	734,682.14	753,783.62
PVTPL MATTEL INC 3.375% DUE 04-01-2026/03-19-2021 BEO SEDOL: BKP89B2	715,000.000	666,036.80	680,024.77
PVTPL MIDOCEAN CR CLO SR 22-11A CL BR FLTG RT 10-18-2033 CUSIP: 59801AAQ7	730,000.000	730,000.00	730,702.48
PVTPL MIDOCEAN CREDIT CLO SER 22-11A CL A1R FLTG 10-18-2033 CUSIP: 59801AAN4	490,000.000	490,000.00	489,824.04
PVTPL MMAF EQUIPMENT FINANCE LLC SER 22-B CL A3 0.0% DUE 07-10-2028 CUSIP: 606940AC8	1,580,000.000	1,603,391.41	1,589,528.51
PVTPL MONDELEZ INTL HLDGS NETH B V 4.25%DUE 09-15-2025 BEO CUSIP: 60920LAS3	505,000.000	503,719.15	498,811.41
PVTPL MVW 2021-2 LLC 20/05/2039 1.43% DUE 05-20-2039 BEO CUSIP: 55400KAA3	668,478.040	602,256.94	614,065.40
PVTPL MVW 2021-2 LLC 20/05/2039 2.23% DUE 05-20-2039 BEO CUSIP: 55400KAC9	104,372.040	93,934.84	94,961.20
PVTPL NAVIENT STUDENT LN TR 2016-5 NT CLA FLTG 144A VAR RT DUE 06-25-2065 BEO CUSIP: 63939QAA4	8,008,404.620	8,003,518.88	8,085,844.29
PVTPL NEUBERGER BERMAN LN ADVISERS CLO SER 19-32A CL AR FLTG RT 01-19-2032 CUSIP: 64132DAJ7	475,000.000	470,487.50	474,626.32
PVTPL NORTHWESTERN MUT GLOBAL FDG MEDIUMTERM 4.35% DUE 09-15-2027 BEO SEDOL: BNVRFH2	795,000.000	795,794.00	784,322.94
PVTPL OAKTREE CLO 2022-2 LTD/OAKTREE CLO202 SR 22-2A CL A1R VAR RT 07-15-2033 CUSIP: 67402RAL7	1,025,000.000	1,025,000.00	1,025,000.00
PVTPL OCP CLO 2017-13 LTD/OCP CLO 2017-13 LL 0.0% DUE 07-15-2030 BEO CUSIP: 67097LAH9	820,245.070	808,351.51	819,450.99
PVTPL OCTAGON INVT PARTNERS 36 LTD/OCTAGON I SR SECD NT CL A-1 FLTG 04-15-2031 CUSIP: 67591UAC1	986,215.740	969,374.21	985,263.55
PVTPL OCTANE RECEIVABLES TR 2023-1 SR 23-1A CL A 5.87% 05-21-2029 CUSIP: 67571BAA1	276,521.570	276,246.50	276,828.23
PVTPL OCTANE RECEIVABLES TR 2023-1 SR 23-1A CL B 5.96% 07-20-2029 CUSIP: 67571BAB9	365,000.000	368,535.94	366,473.36
PVTPL OCTANE RECEIVABLES TR 2023-2 NT CLA-2 144A 5.88% DUE 06-20-2031 BEO CUSIP: 67571QAB6	1,272,089.150	1,272,033.56	1,274,535.89
PVTPL OCTANE RECEIVABLES TRUST SER 22-1ACL A2 4.18% DUE 03-20-2028 BEO CUSIP: 67571EAB3	79,006.200	77,734.72	78,098.47

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◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL OCTANE RECEIVABLES TRUST SER 22-1ACL B 4.9% DUE 05-22-2028 BEO CUSIP: 67571EAC1	345,000.000	344,922.62	338,919.62
PVTPL OCTANE RECEIVABLES TRUST SER 22-2ACL A 5.11% DUE 02-22-2028 CUSIP: 67578XAA6	488,341.310	488,337.82	484,899.58
PVTPL PENSKE TRUCK LEASING CO FIXED 3.45%07-01-2024 BEO SEDOL: BJXKSV6	420,000.000	411,685.40	414,873.89
PVTPL PENSKE TRUCK LEASING CO L P / PTL FIN CORP 5.75% 05-24-2026 SEDOL: BMJ0DP0	810,000.000	809,052.30	816,742.42
PVTPL PLANET FITNESS MASTER ISSUER L 2018-1 SR SECD NT CL A-2 09-05-2048 SEDOL: BFZ4MZ0	710,625.000	728,695.98	693,309.91
PVTPL PRINCIPAL LIFE GLOBAL FDG II .875% DUE 01-12-2026 REG SEDOL: BND7688	500,000.000	447,750.00	459,186.31
PVTPL PROGRESS RESIDENTIAL SER 22-SFR6 CL A 4.451% 07-20-2039 CUSIP: 74334DAA1	454,339.690	454,322.34	438,213.54
PVTPL PROGRESS RESIDENTIAL TR SR 20-SFR1 CL C 2.183% 04-17-2037 CUSIP: 74331CAC2	1,000,000.000	944,257.81	950,439.30
PVTPL PROGRESS RESIDENTIAL TRUST SER 20-SFR2 CL C 3.077% DUE 06-09-2037 BEO CUSIP: 74333LAE6	200,000.000	188,593.75	191,548.22
PVTPL PROGRESS RESIDENTIAL 2019-SFR4 TR CL B 2.937% 11-19-2035 CUSIP: 74331AAC6	280,000.000	268,767.19	272,681.42
PVTPL PROGRESS RESIDENTIAL 2020-SFR2 TR 2.078% 06-17-2037 CUSIP: 74333LAA4	603,610.440	562,800.68	574,920.29
PVTPL PROTECTIVE LIFE GLOBAL FDG MEDIUM TERM N 3.218% DUE 03-28-2025 BEO SEDOL: BMZR1N9	320,000.000	320,000.00	312,138.71
PVTPL REGAL REXNORD CORP 6.05% DUE 02-15-2026 BEO SEDOL: BQ3PVV1	325,000.000	324,541.75	328,729.59
PVTPL SANTANDER BK N A MTGE 5.644% DUE 12-15-2033 BEO SEDOL: BM9HJF3	250,000.000	250,000.00	250,873.58
PVTPL SBA TOWER TR 2.836% 144A 15/01/2050 2.836% DUE 01-15-2050 REG SEDOL: BJYPQ61	1,210,000.000	1,163,605.85	1,168,465.78
PVTPL SBA TOWER TR 2020-1C SECD TOWER REV SECS 144A 1.884% DUE 07-15-2050 CUSIP: 78403DAP5	200,000.000	200,000.00	185,597.80
PVTPL SBA TOWER TR 3.869% 10-08-2049 SEDOL: BRJ6JK0	450,000.000	441,207.00	442,463.09
PVTPL SECURITIZATION TRUST SER 21-INV1 CL A3 FLTG DUE 06-25-2056 BEO SEDOL: BM9T498	148,518.890	148,517.15	127,794.99

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
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PVTPL SFS AUTO RECEIVABLES SECURITIZATION TR 2 SER 23-1A CL B 01-22-2030 CUSIP: 78398AAFO	205,000.000	204,973.94	206,595.43
PVTPL SMB PRIVATE ED LN TR SER 2017-B CL A-2A 2.82% 10-15-2035 CUSIP: 83189DAB6	446,877.920	446,803.72	430,585.11
PVTPL SMB PRIVATE ED LN TR 2022-D SER 2DCL A1A 5.37% DUE 10-15-2058 REG CUSIP: 78454XAA2	763,408.090	763,299.23	760,008.02
PVTPL SMB PRIVATE ED LN TR 2023-B SRS 23-B CL A1A 4.99% 10-16-2056 CUSIP: 78449HAA5	2,205,864.000	2,205,569.79	2,186,228.73
PVTPL STELLANTIS FINANCE US INC 2.0% DUE01-29-2027 CUSIP: 85855CAA8	595,000.000	568,370.00	540,643.32
PVTPL SYMPHONY CLO XVII LTD SR NT SER 16-17A CL A-R FLT G RATE 04-15-2028 CUSIP: 87165UAN1	107,771.260	107,043.81	107,757.27
PVTPL SYMPHONY STATIC CLO I LTD/SYMPHONYSTA SR SECD NT CL B FLT G 10-25-2029 CUSIP: 87190TAC7	750,000.000	750,000.00	740,399.33
PVTPL TOWD PT MTG TR VAR RT SER 19-1 CL A1 03-25-2058 SEDOL: BJ0N0F6	244,098.930	231,588.87	233,078.30
PVTPL US BANK NATIONAL ASSOCIATION SR 23-1 CL B 6.789% 08-25-2032 SEDOL: BSBH2W1	250,000.000	250,000.00	250,928.95
PVTPL VERDANT RECEIVABLES 2023-1 LLC ASSET BACKED NT CL A-2 6.24% 01-13-2031 CUSIP: 92339GAB9	550,000.000	549,978.16	552,576.20
PVTPL VISTRA OPERATIONS CO LLC 3.55% DUE 07-15-2024 SEDOL: BJQTHM4	3,535,000.000	3,576,043.60	3,485,125.39
PVTPL VISTRA OPERATIONS CO LLC 5.125% DUE 05-13-2025 BEO SEDOL: BKPMWQ0	775,000.000	769,829.50	767,463.19
PVTPL WSTN TR 2023-MAUI SER 23-MAUI CL BVAR RT 08-05-2027 CUSIP: 92943AAC8	920,000.000	919,912.88	912,960.34
PVTPL 7-ELEVEN INC SR NT .8% 02-10-2024 SEDOL: BMFZ7C4	600,000.000	575,208.00	596,593.44
QORVO INC SR NT 1.75% 12-15-2024 SEDOL: BQ721K7	485,000.000	467,245.40	464,879.63
REALTY INCOME CORP 5.05% DUE 01-13-2026 SEDOL: BQ3PVH7	125,000.000	124,522.50	124,911.20
REP SERVICES INC FIXED 2.5% DUE 08-15-2024 SEDOL: BJXKF82	430,000.000	428,190.25	421,811.54
REPUBLIC SERVICES INC 4.875% 04-01-2029 SEDOL: BN7K9H3	410,000.000	408,269.80	418,009.19

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5500 Supplemental Schedules

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

Account number **MARODC**
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REPUBLIC SVCS INC .875% DUE 11-15-2025 REG SEDOL: BMZ71K6	250,000.000	226,732.50	231,635.82
REVVITY INC SR NT .85% 09-15-2024 SEDOL: BN45595	660,000.000	659,590.80	637,105.11
ROPER TECHNOLOGIES FIXED 2.35% DUE 09-15-2024 SEDOL: BKRLVN5	340,000.000	330,915.00	331,625.80
ROPER TECHNOLOGIES 1% DUE 09-15-2025 SEDOL: BL54BC2	140,000.000	139,815.20	130,876.89
ROSS STORES INC .875% DUE 04-15-2026 SEDOL: BMC67D1	850,000.000	769,348.20	779,609.86
ROSS STORES INC FIXED 4.6% DUE 04-15-2025 CUSIP: 778296AB9	2,045,000.000	2,066,501.20	2,029,211.84
RTX CORP 6.0% 03-15-2031 CUSIP: 75513ECV1	450,000.000	449,698.50	480,047.33
RTX CORPORATION 6.1% 03-15-2034 CUSIP: 75513ECW9	475,000.000	474,107.00	516,552.76
S&P GLOBAL INC 2.45% 03-01-2027 SEDOL: BPTYG3	1,490,000.000	1,454,387.20	1,406,127.84
SABINE PASS 5.625% DUE 03-01-2025 CUSIP: 785592AM8	1,700,000.000	1,723,708.30	1,703,443.67
SABINE PASS 5.75% DUE 05-15-2024 SEDOL: BSPCCF5	226,000.000	229,361.52	225,868.58
SANTANDER BK N A AUTO CR-LKD NTS SER 2022-B 5.916% 08-16-2032 CUSIP: 80290CAY0	90,683.780	90,683.78	90,381.03
SANTANDER BK N A 2023-B AUTO CR-LKD NT CL C 5.933% 12-15-2033 SEDOL: BM9HJN1	1,115,000.000	1,115,000.00	1,119,545.19
SANTANDER BK N A 6.451% DUE 12-15-2032 CUSIP: 80290CBF0	456,701.140	456,701.14	457,290.33
SANTANDER BK N A 6.493% DUE 06-15-2033 SEDOL: BS1L6G5	414,065.210	414,065.21	415,938.07
SANTANDER BK N A 6.736% DUE 06-15-2033 CUSIP: 80290CBV5	221,310.710	221,310.71	222,048.01
SANTANDER DR AUTO FIXED 3.76% DUE 07-16-2029 CUSIP: 80286MAE8	535,000.000	534,918.52	515,068.36
SANTANDER DR AUTO 1.64% DUE 11-16-2026 SEDOL: BMZ2TT6	138,286.310	133,862.23	135,901.44

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Corporate Debt Instruments - Other			
United States - USD			
SANTANDER DR AUTO 5.09% DUE 05-15-2030 SEDOL: BQS94P3	235,000.000	234,958.05	233,171.16
SANTANDER DRIVE AUTO RECEIVABLES TR SER 22-5 CL C 5.44% DUE 10-15-2028 SEDOL: BP68ST7	270,000.000	269,963.36	265,923.46
SANTANDER HLDGS FIXED 3.5% DUE 06-07-2024 SEDOL: BJPOMG7	1,605,000.000	1,649,314.05	1,587,857.22
SANTANDER HLDGS USA INC 2.49% 01-06-2028 CUSIP: 80282KBC9	360,000.000	360,000.00	330,017.10
SANTANDER RETAIL .83% DUE 03-20-2026 CUSIP: 80286CAE0	1,665,000.000	1,584,676.76	1,640,592.77
SBA TOWER TR 1.631% DUE 05-15-2051 CUSIP: 78403DAT7	275,000.000	275,000.00	245,645.84
SBA TOWER TR 6.599% DUE 01-15-2028 SEDOL: BNNDKQ2	285,000.000	285,000.00	293,117.34
SCF EQUIP LEASING 6.17% DUE 05-20-2032 CUSIP: 784024AC5	740,000.000	739,830.39	757,464.81
SCF EQUIP LEASING 6.56% DUE 01-22-2030 CUSIP: 784024AB7	350,000.000	349,995.80	352,583.49
SCG 2023-NASH MTG FLTG RT 7.72376% DUE 12-15-2040 CUSIP: 78398BAA9	605,000.000	603,486.65	604,621.94
SCHLUMBERGER FIN CDA LTD 1.4% DUE 09-17-2025/09-18-2020 REG CUSIP: 80685XAC5	185,000.000	184,778.00	175,429.32
SCHWAB CHARLES CORP NEW SR NT FIXED TO FLTG RATE 5.643% 05-19-2029 CUSIP: 808513CD5	500,000.000	500,000.00	513,311.48
SCHWAB CHARLES CORP NEW 6.136% 08-24-2034 CUSIP: 808513CH6	300,000.000	300,000.00	316,160.28
SCHWAB CHARLES 4.2% DUE 03-24-2025 SEDOL: BLQYG04	1,060,000.000	1,059,427.60	1,047,828.43
SEMPRA ENERGY 3.3% 04-01-2025 SEDOL: BMFCZK9	695,000.000	683,371.35	678,171.25
SEMPRA 5.4% 08-01-2026 SEDOL: BRV2JV7	540,000.000	537,985.80	547,410.94
SHERWIN-WILLIAMS CO 4.05% DUE 08-08-2024BEO SEDOL: BNDSYJ8	130,000.000	129,945.40	128,829.89
SHERWIN-WILLIAMS CO 4.25% DUE 08-08-2025BEO SEDOL: BN7DCN9	195,000.000	194,978.55	192,704.02

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Corporate Debt Instruments - Other			
United States - USD			
SIERRA TIMESHARE 2021-2 RECEIVABLES 1.8%09-20-2038 CUSIP: 82652RAB5	301,764.350	280,452.25	283,175.61
SLC STUDENT LN TR FLTG RT SER 07-1 CL A5 05-15-2037 REG CUSIP: 784424AG8	2,658,000.000	2,495,508.99	2,549,195.56
SLC STUDENT LN TR SER 05-2 CL A4 ASSET BKD FLTG RATE 12-15-2039 REG CUSIP: 784420AJ0	5,464,346.550	5,323,468.86	5,275,620.59
SLM STUDENT LN TR 2011-3 STUDENT LN BACKED NT CL A FLTG RATE 08-27-2040 CUSIP: 78445UAA0	247,209.640	250,106.60	245,156.29
SMB PVT ED LN TR 6.15% DUE 09-15-2053 CUSIP: 78450PAA3	586,136.600	586,068.02	613,245.01
SOUTHERN CALIF GAS CO 2.95% 04-15-2027 SEDOL: BMZQGC0	365,000.000	363,266.25	346,344.88
SOUTHERN CO SER 2021A JR SUB NT FXD FXD 3.75% 09-15-2051 CUSIP: 842587DJ3	1,575,000.000	1,478,687.50	1,434,042.07
SOUTHERN CO 2.7% 08-01-2027 CUSIP: 842587DD6	1,350,000.000	1,356,115.50	1,369,079.20
SOUTHERN CO 3.25% DUE 07-01-2026 SEDOL: BYT1506	560,000.000	529,681.60	540,434.87
SOUTHERN CO 4.0% DUE 01-15-2051 CUSIP: 842587DF1	2,775,000.000	2,780,250.00	2,638,589.05
SOUTHERN CO 4.475% 08-01-2024 CUSIP: 842587DC8	950,000.000	954,313.00	942,076.92
SOUTHERN CO 4.85% 06-15-2028 CUSIP: 842587DQ7	475,000.000	472,805.50	478,899.24
STARBUCKS CORP 4.75% 02-15-2026 CUSIP: 855244BE8	770,000.000	772,977.80	773,204.42
STARWOOD MTG FLTG RT 1.162% DUE 08-25-2056 CUSIP: 85573PAA0	1,031,977.150	1,031,968.59	863,624.63
STATE STR CORP FLTG RT 4.857% DUE 01-26-2026 SEDOL: BPX2041	175,000.000	175,000.00	174,190.45
STATE STR CORP FLTG RT 5.751% DUE 11-04-2026 CUSIP: 857477BX0	715,000.000	715,000.00	726,215.02
STATE STREET CORP 5.104% 05-18-2026 SEDOL: BNBXRF2	1,045,000.000	1,045,000.00	1,046,237.22
STEEL DYNAMICS INC 2.8% DUE 12-15-2024 SEDOL: BJ9RW31	170,000.000	166,586.40	165,577.69

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Corporate Debt Instruments - Other			
United States - USD			
SUNOCO LOGISTICS 4.25% DUE 04-01-2024 SEDOL: BL9FK91	40,000.000	42,175.60	39,846.74
SYNCHRONY FINL 4.25 DUE 08-15-2024 SEDOL: BQ15ZK0	1,005,000.000	1,099,182.45	993,900.40
T-MOBILE USA INC 2.55% 02-15-2031 CUSIP: 87264ACB9	425,000.000	431,698.00	366,490.17
T-MOBILE USA INC 2.625% DUE 04-15-2026 BEO SEDOL: BLF7WN9	60,000.000	56,243.20	57,066.00
T-MOBILE USA INC 3.5% DUE 04-15-2031 REG CUSIP: 87264ABW4	2,650,000.000	2,822,250.00	2,420,900.08
T-MOBILE USA INC 3.5% 04-15-2025 SEDOL: BMW1BM3	1,310,000.000	1,284,192.55	1,282,519.65
T-MOBILE USA INC 3.875% 04-15-2030 CUSIP: 87264ABF1	1,525,000.000	1,497,333.50	1,447,380.34
TAKE-TWO INTERACTIVE SOFTWARE INC 3.3% 03-28-2024 SEDOL: BNQP6C3	17,000.000	16,992.52	16,893.02
TAKE-TWO INTERACTIVE SOFTWARE INC 3.55% 04-14-2025 SEDOL: BNQP6F6	820,000.000	802,408.00	802,587.82
TAKE-TWO INTERACTIVE SOFTWARE INC 5.0% 03-28-2026 SEDOL: BNLYVG4	950,000.000	949,477.50	954,611.66
TAPESTRY INC 7.0% 11-27-2026 SEDOL: BQ759J1	150,000.000	149,704.50	155,615.41
TAPESTRY INC 7.05% 11-27-2025 SEDOL: BQ759F7	125,000.000	124,862.50	127,859.76
TARGA RES FIXED 5.2% DUE 07-01-2027 SEDOL: BPLH6Q2	575,000.000	569,980.25	577,872.67
TCI-FLATIRON CLO VAR RT 6.69914007187% DUE 01-29-2032 CUSIP: 87232AAN4	640,000.000	628,160.00	639,488.90
TIME WARNER CABLE 6.75% DUE 06-15-2039 CUSIP: 88732JAU2	575,000.000	628,433.00	572,128.91
TOYOTA MOTOR CREDIT CORP 3.05% 03-22-2027 SEDOL: BMFT577	285,000.000	284,974.35	273,107.25
TRUIST FINANCIAL CORPORATION 5.9% 10-28-2026 SEDOL: BLB00K5	830,000.000	830,000.00	836,848.68
TRUIST FINL CORP FLTG 06-09-2025 SEDOL: BKPC6N5	385,000.000	385,000.00	379,250.96

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Corporate Debt Instruments - Other			
United States - USD			
TYCO ELECTRONICS GROUP S 4.5% DUE 02-13-2026 SEDOL: BNHTNM3	940,000.000	938,223.40	937,034.97
U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 5.727% 10-21-2026 SEDOL: BMBTTC4	485,000.000	487,503.80	488,153.42
UN PAC RR CO 5.866 DUE 07-02-2030 CUSIP: 90783WAA1	181,131.020	207,847.74	186,285.55
UNITEDHEALTH GROUP INC NT 3.7% 05-15-2027 SEDOL: BPCTM36	515,000.000	514,721.90	504,788.49
UNITEDHEALTH GROUP INC SR NT 4.25% 01-15-2029 SEDOL: BN7K9L7	1,466,000.000	1,463,243.92	1,465,129.45
UNITEDHEALTH GROUP 5.15% DUE 10-15-2025 SEDOL: BQ82ZF9	465,000.000	464,958.15	470,165.87
UNITEDHEALTH GROUP 5.25% DUE 02-15-2028 SEDOL: BLBRZF6	330,000.000	329,861.40	341,516.20
UNUM CORP NT 6.75 DUE 12-15-2028 BEO CUSIP: 903192AA0	75,000.000	80,921.25	78,480.12
US BANCORP 4.548% 07-22-2028 SEDOL: BPQVS30	1,755,000.000	1,734,285.30	1,730,357.15
UWM MTG TR 2021-INV2 MTG PASS THRU CTF CL A-4 2.5% 09-25-2051 CUSIP: 90354TAD1	127,199.810	130,399.66	110,556.05
UWM MTG TR 2021-INV5 MTG PASS THRU CTF CL A-4 2.5% 01-25-2052 CUSIP: 90355DAE3	743,983.670	751,006.91	643,778.44
V F CORP 2.4% DUE 04-23-2025 REG SEDOL: BMVSGC0	1,404,000.000	1,322,098.80	1,340,815.23
V F CORP 2.8% DUE 04-23-2027 REG SEDOL: BMWSMR6	710,000.000	623,017.90	652,199.83
VENTAS REALTY LP 3.5% DUE 02-01-2025 SEDOL: BV9CMB8	655,000.000	644,906.45	639,981.11
VERIZON .85% DUE 11-20-2025 SEDOL: BMWBBH8	1,355,000.000	1,270,624.50	1,258,689.50
VERIZON COMMUNICATIONS 1.45% 03-20-2026 SEDOL: BKY5H65	1,170,000.000	1,130,955.10	1,090,294.10
VERIZON 2.625% DUE 08-15-2026 SEDOL: BY7RR33	1,510,000.000	1,473,074.05	1,438,768.09
VERUS FLTG RT 1.373% DUE 09-25-2066 CUSIP: 92538KAC7	176,301.110	176,299.91	144,949.78

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Corporate Debt Instruments - Other			
United States - USD			
VERUS FLTG RT 1.829% DUE 10-25-2066 CUSIP: 92538QAA8	686,845.770	686,836.44	596,987.39
VERUS FLTG RT 6.6642% DUE 12-25-2068 CUSIP: 92540DAB1	895,000.000	894,999.91	901,503.97
VERUS SECURITIZATION TR 2021-3 MTG BACKED NT CL A-3 144A 1.437% 06-25-2066 CUSIP: 92539LAC4	748,721.840	633,225.64	621,412.85
VERUS SECURITIZATION TR 2023-INV3 MTG BACKED NT CL A-2 144A 7.33% 11-25-2068 CUSIP: 92540CAB3	866,259.120	866,256.17	879,858.18
VIATRIS INC SR NT 1.65% 06-22-2025 SEDOL: BL5BHN6	1,225,000.000	1,127,288.45	1,160,027.90
VIATRIS INC SR NT 2.3% 06-22-2027 SEDOL: BL5BHM5	680,000.000	583,454.25	617,065.07
VMWARE INC 1.4% 08-15-2026 CUSIP: 928563AJ4	275,000.000	274,532.50	251,663.23
VOLKSWAGEN AUTO LOAN ENHANCED TRUST SER 23-1 CL A3 5.02% 06-20-2028 CUSIP: 92867WAD0	470,000.000	469,884.10	472,626.31
W P CAREY INC 4.6% DUE 04-01-2024 SEDOL: BLMPGK1	510,000.000	512,340.90	507,808.94
WARNERMEDIA HLDGS INC SR NT 3.755% 03-15-2027 SEDOL: BNQBC1	2,620,000.000	2,562,950.00	2,512,444.52
WARNERMEDIA HOLDINGS INC. 6.412% 03-15-2026 SEDOL: BNHN5W9	240,000.000	240,000.00	240,103.61
WELLS FARGO & CO MEDIUM TERM SR NTS BOOK3.526% 03-24-2028 CUSIP: 95000U2V4	330,000.000	330,000.00	315,011.24
WELLS FARGO & CO MEDIUM TERM SR NTS 2.188% 04-30-2026 SEDOL: BMYML35	2,595,000.000	2,489,404.40	2,487,239.30
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027 CUSIP: 94974BGL8	1,675,000.000	1,727,517.10	1,640,440.02
WELLS FARGO & CO VAR RT 3.908% DUE 04-25-2026 SEDOL: BPBPKJ7	515,000.000	515,000.00	504,818.09
WELLS FARGO & CO 2.393% 06-02-2028 CUSIP: 95000U2S1	800,000.000	716,712.50	733,223.66
WELLS FARGO & CO 2.406% 10-30-2025 SEDOL: BLPLD61	1,235,000.000	1,204,915.40	1,201,476.32
WELLS FARGO & CO 2.572% 02-11-2031 CUSIP: 95000U2J1	550,000.000	532,763.00	475,972.44

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WELLS FARGO & CO 4.1% DUE 06-03-2026 CUSIP: 94974BFY1	945,000.000	970,999.37	924,562.86
WELLS FARGO & COMPANY 4.54% 08-15-2026 SEDOL: BNBVCR3	505,000.000	505,000.00	499,718.65
WELLS FARGO & COMPANY 4.897% 07-25-2033 CUSIP: 95000U3B7	600,000.000	581,541.00	585,329.38
WELLS FARGO COML 3.02% DUE 07-15-2058 CUSIP: 94989MAB5	47,168.070	48,582.21	45,839.65
WESTERN MIDSTREAM OPER LP YRS 1&2 01-26-2024 CUSIP: 95866WAS1	1,635,000.000	1,623,911.97	1,627,607.97
WESTERN UN CO 2.85% DUE 01-10-2025 SEDOL: BKV7DS8	2,185,000.000	2,130,585.10	2,123,291.10
WESTLAKE CHEM CORP .875% 08-15-2024 SEDOL: BMCH1X2	685,000.000	651,267.00	664,573.38
WILLIAMS COMPANIES INC 5.4% DUE 03-02-2026 SEDOL: BQMS229	1,610,000.000	1,613,779.30	1,626,861.22
WILLIAMS PARTNERS 4.3% DUE 03-04-2024 SEDOL: BKGRXL6	200,000.000	206,400.00	199,497.65
WORKDAY INC SR NT 3.5% 04-01-2027 SEDOL: BPP2F22	435,000.000	426,571.35	421,203.96
WORLD OMNI AUTO 1.64% DUE 08-17-2026 CUSIP: 98163MAG3	230,000.000	229,996.62	227,770.20
WORLD OMNI SELECT AUTO TR 2018-1 SR 21-ACL D 1.44% 11-15-2027 CUSIP: 98163HAF6	160,000.000	146,000.00	148,178.10
WORLD OMNI SELECT 5.87% DUE 08-15-2028 CUSIP: 98163UAE0	210,000.000	209,945.23	212,075.28
ZOETIS INC FIXED 5.4% DUE 11-14-2025 SEDOL: BQH7LV3	819,000.000	825,652.33	825,773.47
ZOETIS INC 4.5% DUE 11-13-2025 CUSIP: 98978VAK9	500,000.000	510,640.00	497,251.73
1ST AMERN FINL 4.6% DUE 11-15-2024 SEDOL: BSKLJL2	165,000.000	164,026.50	163,216.74
Total United States - USD		483,412,475.62	473,639,590.39
Total Corporate Debt Instruments - Other		676,200,271.80	662,497,993.61

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Corporate Stock - Preferred			
United States - USD			
CITIGROUP CAP XIII 7.875% TR PFD SECS FIXED/FLTG CUSIP: 173080201	186,480.000	4,895,712.94	5,322,139.20
PVTPL &&& DATABRICKS SER G PREFERRED STOCK TROWE ONLY CUSIP: 237992466	3,323.000	196,464.52	196,464.55
PVTPL &&& NURO SERIES C CVT PFD STOCK TROWE ONLY CUSIP: 670999796	15,675.000	204,630.86	204,630.87
PVTPL &&& RAPPI INC SER E CVT PFD PP TROWE ONLY CUSIP: 753991447	3,635.000	217,176.86	217,176.85
PVTPL &&& SILA NANO SER F CVT PFD TROWE ONLY CUSIP: 826993206	18,491.000	763,175.36	763,160.55
PVTPL &&& WAYMO LLC SER A-2 CONVT PREF STOCK T-ROWE PRICE ONLY CUSIP: 990799WL8	1,674.000	143,741.70	143,741.70
Total United States - USD		6,420,902.24	6,847,313.72
Total Corporate Stock - Preferred		6,420,902.24	6,847,313.72
Corporate Stock - Common			
Belgium - USD			
ADR ANHEUSER BUSCH INBEV SA/NV SPONSOREDADR CUSIP: 03524A108	199,000.000	11,298,066.25	12,859,380.00
Total Belgium - USD		11,298,066.25	12,859,380.00
Brazil - USD			
STONECO LTD COM CLASS A CUSIP: G85158106	50,837.000	849,013.25	916,591.11
Total Brazil - USD		849,013.25	916,591.11
Canada - USD			
DESCARTES SYS GROUP INC COM CUSIP: 249906108	8,430.000	660,268.09	708,625.80
RB GLOBAL INC COM NPV CUSIP: 74935Q107	17,200.000	944,120.83	1,150,508.00
Total Canada - USD		1,604,388.92	1,859,133.80

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Corporate Stock - Common			
China - USD			
ADR LEGEND BIOTECH CORP SPON ADS EACH REP 2 ORD SHS SEDOL: BMX9K07	12,440.000	793,755.25	748,514.80
Total China - USD		793,755.25	748,514.80
Denmark - USD			
ADR ASCENDIS PHARMA A/S SPONSORED ADR SEDOL: BV9G6B8	84,258.000	10,909,674.25	10,612,295.10
Total Denmark - USD		10,909,674.25	10,612,295.10
France - USD			
SANOFI SPONSORED ADR CUSIP: 80105N105	503,400.000	22,749,374.04	25,034,082.00
Total France - USD		22,749,374.04	25,034,082.00
Germany - USD			
ORION S A COM NPV CUSIP: L72967109	118,523.000	1,649,954.43	3,286,642.79
Total Germany - USD		1,649,954.43	3,286,642.79
Ireland - USD			
ICON PLC COM CUSIP: G4705A100	18,780.000	3,620,056.02	5,316,054.60
Total Ireland - USD		3,620,056.02	5,316,054.60
Israel - USD			
CAMTEK LTD COM STK CUSIP: M20791105	11,848.000	777,031.36	822,014.24
CYBER-ARK SOFTWARE LTD COM ILS0.01 CUSIP: M2682V108	7,424.000	1,242,268.34	1,626,227.20
GLOBAL E ONLINE LTD COM NPV CUSIP: M5216V106	15,358.000	503,286.93	608,637.54
MONDAY COM LTD COM NPV CUSIP: M7S64H106	4,036.000	586,721.17	758,001.16

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Israel - USD			
ODDITY TECH LTD COMSTK CUSIP: M7518J104	11,710.000	487,915.94	544,866.30
Total Israel - USD		3,597,223.74	4,359,746.44
Japan - USD			
ADR HONDA MTR LTD ADR REPRESENTING 1 ORDSHS CUSIP: 438128308	198,600.000	6,059,592.41	6,138,726.00
Total Japan - USD		6,059,592.41	6,138,726.00
Korea, Republic of - USD			
COUPANG INC SEDOL: BNYHDF3	58,452.000	1,505,012.10	946,337.88
Total Korea, Republic of - USD		1,505,012.10	946,337.88
Netherlands - USD			
ADR ARGEX SE SPONSORED ADS SEDOL: BDVLM39	8,232.000	1,954,964.33	3,131,699.76
ADR ASML HLDG NV NY REG 2012 (POST REV SPLIT) SEDOL: B908F01	3,374.000	926,959.33	2,553,848.08
AEGON LTD AMER REGD CERT CUSIP: 0076CA104	708,874.000	3,749,943.46	4,083,114.24
Total Netherlands - USD		6,631,867.12	9,768,662.08
Sweden - USD			
SPOTIFY TECHNOLOGY S A COM EUR0.025 SEDOL: BFZ1K46	49,534.000	8,404,631.99	9,307,933.94
Total Sweden - USD		8,404,631.99	9,307,933.94
Switzerland - USD			
ADR NOVARTIS AG CUSIP: 66987V109	81,600.000	6,441,377.07	8,239,152.00
ADR ROCHE HLDG LTD SPONSORED ADR ISIN #US771195104 CUSIP: 771195104	190,000.000	7,603,013.84	6,883,700.00

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Corporate Stock - Common			
Switzerland - USD			
ALCON AG COM USD0.04 WI SEDOL: BJXBP41	59,600.000	3,652,104.09	4,655,952.00
UBS GROUP AG COMMON STOCK CUSIP: H42097107	195,400.000	3,489,726.68	6,037,860.00
Total Switzerland - USD		21,186,221.68	25,816,664.00
United Kingdom - USD			
ADR ENDAVA PLC ADS CUSIP: 29260V105	5,127.000	399,539.50	399,136.95
Total United Kingdom - USD		399,539.50	399,136.95
United States - USD			
&&& MAPLEBEAR INC LOCKUP SHS PP - TROWE PRICE ONLY CUSIP: TC4RY80L0	1,250.000	156,250.00	29,337.50
&&&MAGIC LEAP INC CLASS A COM STK TROWE PRICE ONLY CUSIP: 552994808	364.000	178,526.60	1,747.20
#REORG/DISH ECHOSTAR MERGER ECHOSTAR 0002038474 01-02-2024 CUSIP: 25470M109	225,000.000	7,232,300.95	1,298,250.00
AAON INC COM PAR \$0.004 COM PAR \$0.004 CUSIP: 000360206	12,063.000	768,187.01	891,093.81
AAR CORP COM CUSIP: 000361105	7,522.000	521,660.61	469,372.80
ABBVIE INC COM USD0.01 CUSIP: 00287Y109	52,660.000	7,498,213.48	8,160,720.20
ACADIA HEALTHCARE CO INC COM SEDOL: B65VZ37	81,400.000	4,134,546.10	6,329,664.00
ADIENT PLC ADIENT PLC LTD COM CUSIP: G0084W101	74,586.000	2,677,022.07	2,711,946.96
ADOBE INC COM SEDOL: 2008154	4,040.000	1,897,583.02	2,410,264.00
ADR GSK PLC CUSIP: 37733W204	415,000.000	15,828,521.62	15,379,900.00
ADVANCE AUTO PTS INC COM CUSIP: 00751Y106	26,019.000	1,876,928.12	1,587,939.57
ADVANCED MICRO DEVICES INC COM SEDOL: 2007849	44,316.000	3,990,159.81	6,532,621.56

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
AEROVIRONMENT INC COM CUSIP: 008073108	12,943.000	1,355,517.13	1,631,335.72
AFFIRM HLDGS INC CL A CL A SEDOL: BMF9NM8	9,113.000	252,103.58	447,812.82
AGILENT TECHNOLOGIES INC COM SEDOL: 2520153	95,900.000	6,506,009.33	13,332,977.00
AGILON HEALTH INC COM SEDOL: BLR4TK4	90,290.000	1,924,082.61	1,133,139.50
AGILYSYS INC COM STK CUSIP: 00847J105	11,449.000	897,246.92	971,104.18
ALBANY INTL CORP NEW CL A CUSIP: 012348108	15,200.000	1,269,751.92	1,492,944.00
ALNYLAM PHARMACEUTICALS INC COM SEDOL: B00FWN1	52,400.000	6,258,203.71	10,029,884.00
ALPHABET INC CAP STK USD0.001 CL C CUSIP: 02079K107	147,300.000	8,426,852.33	20,758,989.00
ALPHABET INC CAPITAL STOCK USD0.001 CL A SEDOL: BYVY8G0	359,259.000	28,712,110.72	50,184,889.71
AMAZON COM INC COM SEDOL: 2000019	305,577.000	31,104,454.07	46,429,369.38
AMERICAN EQUITY INVT LIFE HLDG CO COM CUSIP: 025676206	17,323.000	523,783.45	966,623.40
AMERISAFE INC COM CUSIP: 03071H100	11,150.000	586,127.74	521,597.00
AMERN WOODMARK CORP COM CUSIP: 030506109	25,829.000	1,762,057.63	2,398,222.65
AMETEK INC NEW COM CUSIP: 031100100	32,340.000	2,829,081.08	5,332,542.60
AMPHENOL CORP NEW CL A SEDOL: 2145084	82,414.000	5,277,328.69	8,169,699.82
APELLIS PHARMACEUTICALS INC COM SEDOL: BYTQ6X1	25,488.000	1,302,884.59	1,525,711.68
APOLLO GLOBAL MANAGEMENT INC COM USD0.00001 CUSIP: 03769M106	53,767.000	4,449,117.30	5,010,546.73
APPFOLIO INC COM CL A COM CL A CUSIP: 03783C100	6,339.000	1,170,315.68	1,098,168.36

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
APPLE INC COM STK SEDOL: 2046251	204,305.000	18,325,507.37	39,334,841.65
ARCELLX INC COM CUSIP: 03940C100	21,838.000	815,995.71	1,212,009.00
ASANA INC CL A CUSIP: 04342Y104	47,200.000	1,429,114.79	897,272.00
ASSOCTD BANC-CORP COM CUSIP: 045487105	110,069.000	2,179,827.22	2,354,375.91
ASSURANT INC COM SEDOL: 2331430	38,600.000	4,303,278.68	6,503,714.00
ATLASSIAN CORP CL A SEDOL: BQ1PC76	20,774.000	3,569,429.05	4,941,303.64
ATRICURE INC COM STK CUSIP: 04963C209	31,500.000	1,337,008.45	1,124,235.00
AURORA INNOVATION INC CL A COM SEDOL: BMF0P92	64,220.000	173,394.00	280,641.40
AVANTOR INC COM SEDOL: BJLT387	766,000.000	15,076,274.81	17,487,780.00
AVERY DENNISON CORP COM SEDOL: 2066408	38,700.000	4,881,826.73	7,823,592.00
AVIDXCHANGE HLDGS INC COM USD0.001 CUSIP: 05368X102	86,595.000	846,472.66	1,072,912.05
AVNET INC COM CUSIP: 053807103	57,791.000	2,032,601.65	2,912,666.40
AXALTA COATING SYSTEMS LTD COM USD1.00 CUSIP: G0750C108	58,870.000	1,451,173.70	1,999,813.90
AXIS CAPITAL HOLDINGS LTD COM USD0.0125 SEDOL: 2677606	75,091.000	4,061,514.98	4,157,788.67
AXON ENTERPRISE INC COM CUSIP: 05464C101	3,647.000	436,250.32	942,129.51
AXONICS INC COM CUSIP: 05465P101	28,600.000	1,666,300.35	1,779,778.00
BAKER HUGHES CO CUSIP: 05722G100	261,000.000	6,708,931.65	8,920,980.00
BALL CORP COM SEDOL: 2073022	173,169.000	7,778,674.41	9,960,680.88

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Corporate Stock - Common			
United States - USD			
BANCFIRST CORP COM CUSIP: 05945F103	8,400.000	725,363.31	817,572.00
BANK NEW YORK MELLON CORP COM STK CUSIP: 064058100	321,600.000	15,232,193.41	16,739,280.00
BANK OF AMERICA CORP CUSIP: 060505104	405,800.000	12,019,788.68	13,663,286.00
BARNES GROUP INC COM CUSIP: 067806109	16,000.000	811,526.89	522,080.00
BATH & BODY WORKS INC COM USD0.5 WI SEDOL: BNNTGJ5	112,600.000	5,466,415.13	4,859,816.00
BAXTER INTL INC COM CUSIP: 071813109	149,100.000	5,461,403.79	5,764,206.00
BECTON DICKINSON & CO COM SEDOL: 2087807	8,430.000	1,808,781.22	2,055,486.90
BELDEN INC COM CUSIP: 077454106	33,241.000	1,550,833.25	2,567,867.25
BELLRING BRANDS INC COM USD0.01 CUSIP: 07831C103	10,697.000	441,753.04	592,934.71
BILL HOLDINGS INC COM USD0.00001 SEDOL: BKDS4H5	9,669.000	1,112,442.03	788,893.71
BIOGEN INC COMMON STOCK SEDOL: 2455965	17,500.000	5,106,262.22	4,528,475.00
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010 CUSIP: 09061G101	80,900.000	6,150,526.67	7,800,378.00
BIRKENSTOCK HOLDING PLC COM NPV SEDOL: BS44BN3	27,093.000	1,143,823.47	1,320,241.89
BLUEPRINT MEDICINES CORP COM CUSIP: 09627Y109	17,295.000	1,124,472.70	1,595,290.80
BOOKING HLDGS INC COM SEDOL: BDRXDB4	4,302.000	7,549,601.25	15,260,140.44
BOSTON BEER INC CL A CL A SEDOL: 2113393	4,668.000	3,004,380.48	1,613,214.12
BOWLERO CORP CL A CL A CUSIP: 10258P102	37,800.000	397,147.53	535,248.00
BOX INC CL A CL A CUSIP: 10316T104	50,700.000	1,400,296.90	1,298,427.00

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Corporate Stock - Common			
United States - USD			
BRAZE INC CL A CL A CUSIP: 10576N102	28,900.000	1,301,371.25	1,535,457.00
BREAD FINANCIAL HOLDINGS INC COM USD0.01 CUSIP: 018581108	32,567.000	956,310.18	1,072,756.98
BRIDGEBIO PHARMA INC COM CUSIP: 10806X102	35,719.000	1,149,365.26	1,441,976.03
BRIGHT HORIZONS FA COM USD0.001 SEDOL: B7MJWP2	19,000.000	2,361,924.65	1,790,560.00
BRIGHTHOUSE FINL INC COM CUSIP: 10922N103	61,463.000	2,669,338.09	3,252,621.96
BRISTOL MYERS SQUIBB CO COM CUSIP: 110122108	97,700.000	5,121,989.14	5,012,987.00
BROADRIDGE FINL SOLUTIONS INC COM STK SEDOL: B1VP7R6	25,100.000	3,533,795.35	5,164,325.00
BRP GROUP INC CL A CL A CUSIP: 05589G102	53,000.000	1,426,456.65	1,273,060.00
BRUKER CORP SEDOL: 2616137	106,846.000	2,962,180.82	7,851,044.08
BURLINGTON STORES INC COM SEDOL: BF311Y5	35,800.000	5,322,180.86	6,962,384.00
BWX TECHNOLOGIES INC COM SEDOL: BZ0W624	32,800.000	1,817,746.12	2,516,744.00
CADENCE DESIGN SYS INC COM SEDOL: 2302232	30,813.000	6,616,208.93	8,392,536.81
CAESARS ENTMT INC NEW COM SEDOL: BMWWGB0	57,975.000	2,798,937.90	2,717,868.00
CAPITAL ONE FINL CORP COM CUSIP: 14040H105	146,666.000	11,362,822.00	19,230,845.92
CARRIER GLOBAL CORPORATION COM USD0.01 WI CUSIP: 14448C104	92,100.000	1,709,967.77	5,291,145.00
CASEYS GEN STORES INC COM SEDOL: 2179414	17,600.000	2,510,633.15	4,835,424.00
CATALENT INC COM SEDOL: BP96PQ4	90,212.000	3,813,693.62	4,053,225.16
CAVA GROUP INC COM CUSIP: 148929102	17,945.000	653,427.26	771,276.10

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
CBOE GLOBAL MARKETS INC SEDOL: B5834C5	5,600.000	423,525.90	999,936.00
CCC INTELLIGENT SOLUTIONS HLDGS INC COM SEDOL: BP4CXL8	334,007.000	3,399,734.87	3,804,339.73
CELANESE CORP DEL COM STK CUSIP: 150870103	38,000.000	3,876,044.11	5,904,060.00
CELSIUS HLDGS INC COM NEW COM NEW CUSIP: 15118V207	9,702.000	506,241.83	528,953.04
CENT GARDEN & PET CO CL A CUSIP: 153527205	27,600.000	1,168,385.09	1,215,504.00
CHARTER COMMUNICATIONS INC NEW CL A CL A CUSIP: 16119P108	45,600.000	19,748,287.57	17,723,808.00
CHENIERE ENERGY INC COM NEW SEDOL: 2654364	45,200.000	6,610,191.05	7,716,092.00
CHESAPEAKE ENERGY CORP COM NEW 01/2021 SEDOL: BMZ5LZ5	19,300.000	1,492,230.32	1,484,942.00
CHIPOTLE MEXICAN GRILL INC COM STK SEDOL: B0X7DZ3	1,733.000	1,718,763.58	3,963,301.68
CISCO SYSTEMS INC CUSIP: 17275R102	147,800.000	6,820,956.19	7,466,856.00
CLEAR SECURE INC CL A CL A SEDOL: BLD30T1	31,576.000	837,430.49	652,044.40
CLEARWATER ANALYTICS HLDGS INC CL A CL A CUSIP: 185123106	16,162.000	331,730.48	323,724.86
CNO FINL GROUP INC COM CUSIP: 12621E103	151,652.000	2,714,546.32	4,231,090.80
COGNEX CORP COM SEDOL: 2208288	46,800.000	2,708,859.78	1,953,432.00
COGNIZANT TECH SOLUTIONS CORP CL A CUSIP: 192446102	122,500.000	7,546,520.49	9,252,425.00
COHERENT CORP COM CUSIP: 19247G107	90,000.000	5,391,061.05	3,917,700.00
COLUMBIA BKG SYS INC COM CUSIP: 197236102	73,707.000	1,341,481.22	1,966,502.76
COMCAST CORP NEW-CL A CUSIP: 20030N101	404,900.000	16,290,676.20	17,754,865.00

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Corporate Stock - Common			
United States - USD			
COMFORT SYS USA INC COM CUSIP: 199908104	5,343.000	650,712.70	1,098,894.81
COMMUNITY BK SYS INC COM CUSIP: 203607106	14,300.000	929,993.88	745,173.00
COMMVault SYS INC COM STK CUSIP: 204166102	7,635.000	565,174.92	609,654.75
CONMED CORP COM CUSIP: 207410101	14,300.000	1,495,119.48	1,565,993.00
CONOCOPHILLIPS COM CUSIP: 20825C104	71,300.000	3,719,497.81	8,275,791.00
COOPER COS INC COM NEW COM NEW SEDOL: 2222631	16,600.000	3,078,355.69	6,282,104.00
COSTAR GROUP INC COM SEDOL: 2262864	109,626.000	6,050,146.49	9,580,216.14
COSTCO WHOLESALE CORP NEW COM CUSIP: 22160K105	10,240.000	3,799,380.89	6,759,219.20
COTERRA ENERGY INC COM SEDOL: 2162340	108,600.000	2,903,335.50	2,771,472.00
COURSERA INC COM CUSIP: 22266M104	17,407.000	336,944.47	337,173.59
CRANE CO NEW COM CUSIP: 224408104	2,678.000	311,728.56	316,378.92
CREDO TECHNOLOGY GROUP HOLDING LTD CUSIP: G25457105	29,129.000	552,725.67	567,141.63
CRINETICS PHARMACEUTICALS INC COM CUSIP: 22663K107	10,692.000	385,031.43	380,421.36
CRISPR THERAPEUTICS AG COM CHF0.03 SEDOL: BDHF4K6	22,577.000	1,221,977.56	1,413,320.20
CROWDSTRIKE HLDGS INC CL A CL A SEDOL: BJJP138	43,136.000	5,346,776.91	11,013,483.52
CSW INDUSTRIALS INC COM CUSIP: 126402106	6,200.000	632,793.67	1,285,942.00
CULLEN / FROST BANKERS INC COM CUSIP: 229899109	14,100.000	1,350,895.38	1,529,709.00
CVRX INC COM CUSIP: 126638105	3,400.000	75,958.08	106,896.00

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Corporate Stock - Common			
United States - USD			
CVS HEALTH CORP COM CUSIP: 126650100	181,600.000	12,257,160.51	14,339,136.00
CYTOKINETICS INC COMMON STOCK CUSIP: 23282W605	20,973.000	1,138,883.25	1,751,035.77
DANA INC COM CUSIP: 235825205	137,987.000	1,997,738.16	2,015,990.07
DANAHER CORP COM SEDOL: 2250870	2,180.000	464,206.98	504,321.20
DECKERS OUTDOOR CORP COM CUSIP: 243537107	800.000	292,376.17	534,744.00
DENTSPLY SIRONA INC COM SEDOL: BYNPPC6	70,847.000	2,847,533.84	2,521,444.73
DEXCOM INC COM CUSIP: 252131107	49,880.000	5,540,110.22	6,189,609.20
DOLLAR GEN CORP NEW COM SEDOL: B5B1S13	17,988.000	2,048,073.19	2,445,468.60
DOLLAR TREE INC COM STK SEDOL: 2272476	46,574.000	5,982,920.73	6,615,836.70
DOMINION ENERGY INC COM STK NPV CUSIP: 25746U109	137,700.000	7,320,032.15	6,471,900.00
DOMINOS PIZZA INC COM SEDOL: B01SD70	22,304.000	8,143,031.87	9,194,377.92
DOUBLEVERIFY HLDGS INC COM CUSIP: 25862V105	24,917.000	774,513.84	916,447.26
DUOLINGO INC CL A COM CL A COM CUSIP: 26603R106	9,426.000	1,061,478.89	2,138,288.10
DYNATRACE INC COM SEDOL: BJV2RD9	25,817.000	1,109,386.28	1,411,931.73
E L F BEAUTY INC COM CUSIP: 26856L103	5,450.000	650,082.17	786,653.00
ELANCO ANIMAL HEALTH INC COM CUSIP: 28414H103	492,000.000	11,067,013.46	7,330,800.00
ELI LILLY & CO COM SEDOL: 2516152	12,523.000	4,265,973.75	7,299,907.16
EMCOR GROUP INC COM CUSIP: 29084Q100	4,632.000	777,469.75	997,871.76

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Corporate Stock - Common			
United States - USD			
ENERPAC TOOL GROUP CORP CL A COM CL A COM CUSIP: 292765104	44,000.000	1,235,993.30	1,367,960.00
ENOVIS CORPORATION COM USD0.001 SEDOL: BJLTMX5	63,832.000	3,833,114.11	3,575,868.64
EQT CORP COM SEDOL: 2319414	124,800.000	4,626,583.86	4,824,768.00
EQUIFAX INC COM SEDOL: 2319146	35,200.000	5,643,241.66	8,704,608.00
ESAB CORPORATION COM USD0.001 WI SEDOL: BJLTMN5	60,018.000	2,732,945.34	5,198,759.16
ESCO TECHNOLOGIES INC CUSIP: 296315104	17,200.000	1,510,985.30	2,012,916.00
EUROPEAN WAX CTR INC CL A CL A CUSIP: 29882P106	49,000.000	978,158.66	665,910.00
EXACT SCIENCES CORP COM SEDOL: 2719951	27,000.000	1,895,796.97	1,997,460.00
FAIR ISAAC CORPORATION COM SEDOL: 2330299	6,990.000	3,767,643.27	8,136,429.90
FEDEX CORP COM CUSIP: 31428X106	76,400.000	14,046,239.63	19,326,908.00
FIDELITY NATL INFORMATION SVCS INC COM STK CUSIP: 31620M106	213,000.000	15,046,693.20	12,794,910.00
FIRST FINL BANKSHARES INC COM CUSIP: 32020R109	39,000.000	1,212,669.43	1,181,700.00
FISERV INC COM SEDOL: 2342034	241,576.000	25,441,130.89	32,090,955.84
FIVE BELOW INC COM USD0.01 SEDOL: B85KFY9	23,800.000	3,458,586.83	5,073,208.00
FIVE9 INC COM CUSIP: 338307101	12,431.000	994,122.11	978,195.39
FLEETCOR TECHNOLOGIES INC COM SEDOL: B4R28B3	17,300.000	3,545,183.07	4,889,153.00
FORTINET INC COM SEDOL: B5B2106	52,900.000	2,226,980.74	3,096,237.00
FORTIVE CORP COM MON STOCK SEDOL: BYT3MK1	85,600.000	4,811,187.13	6,302,728.00

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Corporate Stock - Common			
United States - USD			
FOX CORP CL A CL A CUSIP: 35137L105	204,515.000	7,478,129.29	6,067,960.05
FOX CORP CL B CL B CUSIP: 35137L204	61,466.000	2,599,643.44	1,699,534.90
FRESHPET INC COM CUSIP: 358039105	27,768.000	2,269,843.24	2,409,151.68
FRESHWORKS INC CL A CL A CUSIP: 358054104	144,226.000	2,574,628.53	3,387,868.74
GAP INC COM CUSIP: 364760108	360,285.000	6,698,428.33	7,533,559.35
GE HEALTHCARE TECHNOLOGIES INC COM CUSIP: 36266G107	88,400.000	5,248,445.73	6,835,088.00
GENERAC HLDGS INC COM STK CUSIP: 368736104	2,926.000	353,415.80	378,156.24
GENERAL ELEC CO COM NEW CUSIP: 369604301	101,000.000	6,402,711.14	12,890,630.00
GENESCO INC COM CUSIP: 371532102	29,880.000	879,696.53	1,052,074.80
GERMAN AMERICAN BANCORP INC COM CUSIP: 373865104	21,100.000	724,968.74	683,851.00
GILEAD SCIENCES INC CUSIP: 375558103	207,100.000	13,706,200.59	16,777,171.00
GITLAB INC CL A COM CUSIP: 37637K108	18,511.000	980,770.53	1,165,452.56
GLAUKOS CORP COM CUSIP: 377322102	11,582.000	789,909.24	920,653.18
GLOBAL PMTS INC COM SEDOL: 2712013	17,558.000	2,503,262.01	2,229,866.00
GLOBANT SA USD1.20 CUSIP: L44385109	3,216.000	686,856.12	765,343.68
GLOBUS MED INC CL A NEW COM STK CUSIP: 379577208	29,800.000	1,672,546.60	1,588,042.00
GMS INC COM CUSIP: 36251C103	25,699.000	1,203,280.09	2,118,368.57
GOLDMAN SACHS GROUP INC COM CUSIP: 38141G104	33,000.000	6,480,634.47	12,730,410.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
GUIDEWIRE SOFTWARE INC COM USD0.0001 CUSIP: 40171V100	5,625.000	508,255.61	613,350.00
HALEON PLC ADR CUSIP: 405552100	671,398.000	4,659,830.18	5,525,605.54
HAMILTON LANE INC CL A CL A CUSIP: 407497106	6,944.000	696,565.63	787,727.36
HAYWARD HLDGS INC COM CUSIP: 421298100	92,000.000	1,143,795.68	1,251,200.00
HEWLETT PACKARD ENTERPRISE CO COM CUSIP: 42824C109	346,900.000	5,198,595.93	5,890,362.00
HILTON WORLDWIDE HLDGS INC COM NEW COM NEW SEDOL: BYVMW06	59,300.000	5,556,363.31	10,797,937.00
HOLOGIC INC COM SEDOL: 2433530	207,600.000	9,496,814.76	14,833,020.00
HOME DEPOT INC COM CUSIP: 437076102	22,580.000	7,223,391.44	7,825,099.00
HOOKER FURNISHINGS CORPORATION COM CUSIP: 439038100	48,115.000	1,167,507.70	1,254,839.20
HOWMET AEROSPACE INC COM USD1.00 WI SEDOL: BKLJ8V2	23,350.000	1,094,566.13	1,263,702.00
HP INC COM CUSIP: 40434L105	215,600.000	4,526,541.00	6,487,404.00
HUMANA INC COM SEDOL: 2445063	2,576.000	911,393.09	1,179,318.56
HUNT J B TRANS SVCS INC COM SEDOL: 2445416	50,100.000	5,964,075.06	10,006,974.00
IDEX CORP COM SEDOL: 2456612	15,700.000	1,499,647.30	3,408,627.00
IMMUNOVANT INC COM CUSIP: 45258J102	15,289.000	588,361.72	644,125.57
INCYTE CORP COM CUSIP: 45337C102	92,443.000	7,398,343.33	5,804,495.97
INDEPENDENT BK CORP MASS COM COM STK USD0.01 CUSIP: 453836108	9,300.000	753,632.55	612,033.00
INGERSOLL RAND INC COM SEDOL: BL5GZ82	165,696.000	5,136,008.71	12,814,928.64

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
INNOSPEC INC COM STK CUSIP: 457685105	11,700.000	1,082,868.15	1,441,908.00
INSPIRE MED SYS INC COM CUSIP: 457730109	9,600.000	1,196,313.30	1,952,928.00
INTEGRA LIFESCIENCES HLDG CORP COM DESP CUSIP: 457985208	36,500.000	2,159,982.98	1,589,575.00
INTEGRAL AD SCIENCE HLDG CORP COM CUSIP: 45828L108	47,035.000	731,621.30	676,833.65
INTERCONTINENTAL EXCHANGE INC COM SEDOL: BFSSDS9	52,300.000	5,048,891.89	6,716,889.00
INTERFACE INC COM CUSIP: 458665304	137,420.000	1,141,853.34	1,734,240.40
INTL FLAVORS & FRAGRANCES INC COM CUSIP: 459506101	63,704.000	4,573,068.80	5,158,112.88
INTRA-CELLULAR THERAPIES INC COM CUSIP: 46116X101	16,322.000	872,249.91	1,168,981.64
INTUIT COM SEDOL: 2459020	11,658.000	2,697,239.58	7,286,599.74
INTUITIVE SURGICAL INC COM NEW STK SEDOL: 2871301	12,039.000	1,263,776.48	4,061,477.04
IONIS PHARMACEUTICALS INC COM SEDOL: BDJ0LS6	91,100.000	4,297,864.90	4,608,749.00
IRHYTHM TECHNOLOGIES INC COM CUSIP: 450056106	8,480.000	1,008,965.11	907,699.20
J & J SNACK FOODS CORP COM STK NPV CUSIP: 466032109	5,600.000	856,631.18	935,984.00
JAMES RIVER GROUP HOLDINGS COM USD0.0002 CUSIP: G5005R107	21,300.000	717,644.22	196,812.00
JELD-WEN HLDG INC COM CUSIP: 47580P103	146,891.000	3,335,196.12	2,773,302.08
JFROG LTD COM CUSIP: M6191J100	26,692.000	785,409.05	923,810.12
JOHN BEAN TECHNOLOGIES CORP COM STK CUSIP: 477839104	21,400.000	2,223,016.44	2,128,230.00
JOHNSON CTLS INTL PLC COM USD0.01 CUSIP: G51502105	276,000.000	9,782,484.47	15,908,640.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
JUNIPER NETWORKS INC COM CUSIP: 48203R104	226,000.000	6,099,505.92	6,662,480.00
KARUNA THERAPEUTICS INC COM SEDOL: BJMLSD2	12,452.000	2,367,517.04	3,941,182.52
KENVUE INC COM SEDOL: BQ84ZQ6	86,927.000	1,985,773.05	1,871,538.31
KEYSIGHT TECHNOLOGIES INC COM SEDOL: BQZJ0Q9	50,100.000	2,778,308.90	7,970,409.00
KKR & CO INC CL A CL A SEDOL: BG1FRR1	103,100.000	3,170,887.22	8,541,835.00
KLA CORPORATION COM USD0.001 SEDOL: 2480138	7,185.000	1,746,508.24	4,176,640.50
KOPPERS HLDGS INC COM CUSIP: 50060P106	22,583.000	524,077.73	1,156,701.26
KORN FERRY COM CUSIP: 500643200	36,110.000	1,748,206.00	2,143,128.50
KRYSTAL BIOTECH INC COM CUSIP: 501147102	10,021.000	724,713.49	1,243,205.26
LANCASTER COLONY CORP COM CUSIP: 513847103	9,200.000	1,495,015.46	1,530,788.00
LATTICE SEMICONDUCTOR CORP COM SEDOL: 2506658	87,900.000	4,723,499.54	6,064,221.00
LESLIES INC COM CUSIP: 527064109	67,800.000	1,236,505.57	468,498.00
LIBERTY MEDIA CORP DEL COM LIBERTY FORMULA ONE SER C SEDOL: BPLYVN5	59,982.000	2,903,929.53	3,786,663.66
LITTELFUSE INC COM SEDOL: 2531832	4,000.000	1,116,584.05	1,070,240.00
LULULEMON ATHLETICA INC COM SEDOL: B23FN39	5,800.000	1,820,962.93	2,965,482.00
LYONDELLBASELL IND N V COM USD0.01 CL 'A' CUSIP: N53745100	90,000.000	6,897,734.91	8,557,200.00
MARCUS & MILLICHAP INC COM CUSIP: 566324109	11,061.000	329,518.22	483,144.48
MARKEL GROUP INC SEDOL: 2566436	1,450.000	1,961,155.18	2,058,855.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
MARKETAXESS HLDGS INC COM STK SEDOL: B03Q9D0	11,400.000	3,093,499.72	3,338,490.00
MARRIOTT INTL INC NEW COM STK CL A CUSIP: 571903202	7,465,609.000	755,956,158.24	1,683,569,485.59
MARTIN MARIETTA MATLS INC COM SEDOL: 2572079	15,389.000	4,243,864.18	7,677,725.99
MARVELL TECHNOLOGY INC COM SEDOL: BNKJSM5	324,255.000	10,579,433.14	19,555,819.05
MASONITE INTL CORP NEW COM CUSIP: 575385109	24,301.000	1,962,007.19	2,057,322.66
MASTERBRAND INC COM CUSIP: 57638P104	100,555.000	878,756.42	1,493,241.75
MASTERCARD INC CL A SEDOL: B121557	13,214.000	4,568,117.85	5,635,903.14
MATCH GROUP INC NEW COM SEDOL: BK80XH9	52,777.000	2,611,739.30	1,926,360.50
MC DONALDS CORP COM CUSIP: 580135101	19,380.000	4,982,402.20	5,746,363.80
MEDTRONIC PLC COMMON STOCK STOCK CUSIP: G5960L103	42,700.000	3,766,443.59	3,517,626.00
META PLATFORMS INC COM USD0.000006 CL 'A' SEDOL: B7TL820	87,159.000	19,771,511.45	30,850,799.64
METLIFE INC COM STK USD0.01 CUSIP: 59156R108	320,900.000	13,869,080.59	21,221,117.00
METTLER-TOLEDO INTL INC COM SEDOL: 2126249	1,700.000	1,749,775.73	2,062,032.00
MGM RESORTS INTERNATIONAL COM SEDOL: 2547419	206,308.000	7,810,917.41	9,217,841.44
MGP INGREDIENTS INC NEW COM CUSIP: 55303J106	16,000.000	1,061,541.74	1,576,320.00
MICROCHIP TECHNOLOGY INC COM SEDOL: 2592174	296,300.000	12,263,896.30	26,720,334.00
MICROSOFT CORP COM SEDOL: 2588173	206,439.000	35,087,282.19	77,629,321.56
MOBILEYE GLOBAL INC CL A CL A SEDOL: BLFH8G4	17,147.000	532,155.87	742,808.04

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
MOLINA HEALTHCARE INC COM SEDOL: 2212706	14,000.000	3,062,294.84	5,058,340.00
MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B CUSIP: 60871R209	92,300.000	5,083,845.57	5,649,683.00
MONGODB INC CL A CL A SEDOL: BF2FJ99	6,036.000	1,284,811.14	2,467,818.60
MONSTER BEVERAGE CORP NEW COM SEDOL: BZ07BW4	32,154.000	1,517,536.40	1,852,391.94
MONTROSE ENVIRONMENTAL GROUP INC COM CUSIP: 615111101	20,400.000	1,042,633.48	655,452.00
MRC GLOBAL INC COM CUSIP: 55345K103	287,538.000	2,509,860.57	3,165,793.38
MSA SAFETY INC COM CUSIP: 553498106	15,237.000	2,143,146.76	2,572,462.71
NATERA INC COM CUSIP: 632307104	16,423.000	788,992.35	1,028,736.72
NEOGEN CORP COM CUSIP: 640491106	83,500.000	1,521,045.15	1,679,185.00
NETFLIX INC COM STK SEDOL: 2857817	4,549.000	1,369,019.25	2,214,817.12
NEUROCRINE BIOSCIENCES INC COM CUSIP: 64125C109	6,100.000	697,137.07	803,736.00
NEW YORK TIMES CO CL A ISIN #US6501111073 SEDOL: 2632003	53,300.000	2,297,212.62	2,611,167.00
NEWELL BRANDS INC COM CUSIP: 651229106	177,436.000	1,657,555.05	1,540,144.48
NEWS CORP COM CL A CUSIP: 65249B109	64,300.000	849,034.28	1,578,565.00
NORFOLK SOUTHN CORP COM CUSIP: 655844108	47,800.000	10,196,729.76	11,298,964.00
NOV INC COM CUSIP: 62955J103	139,653.000	1,774,501.14	2,832,162.84
NOVANTA INC NOVANTA INC CUSIP: 67000B104	7,800.000	1,026,195.75	1,313,598.00
NUTANIX INC CL A CL A CUSIP: 67059N108	43,600.000	1,180,490.25	2,079,284.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
NUVALENT INC CL A CL A CUSIP: 670703107	10,993.000	617,015.00	808,974.87
NVENT ELECTRIC PLC COM USD0.01 WI CUSIP: G6700G107	9,725.000	460,392.22	574,650.25
NVIDIA CORP COM SEDOL: 2379504	49,964.000	12,911,949.85	24,743,172.08
NXP SEMICONDUCTORS N V COM STK SEDOL: B505PN7	12,800.000	2,205,439.71	2,939,904.00
O REILLY AUTOMOTIVE INC NEW COM USD0.01 SEDOL: B65LWX6	900.000	195,617.58	855,072.00
OCCIDENTAL PETE CORP WT EXP CUSIP: 674599162	83,750.000	0.00	3,260,387.50
OCCIDENTAL PETROLEUM CORP CUSIP: 674599105	467,700.000	22,124,403.54	27,926,367.00
OLD NATL BANCORP IND COM CUSIP: 680033107	169,880.000	3,009,122.29	2,869,273.20
OLIN CORP COM CUSIP: 680665205	53,853.000	1,195,752.33	2,905,369.35
OLLIES BARGAIN OUTLET HLDGS INC COM CUSIP: 681116109	7,900.000	439,762.14	599,531.00
OMNICELL INC COM CUSIP: 68213N109	22,500.000	1,752,063.52	846,675.00
ONTO INNOVATION INC CUSIP: 683344105	6,442.000	914,890.75	984,981.80
OTIS WORLDWIDE CORP COM USD0.01 WI CUSIP: 68902V107	35,100.000	2,529,303.63	3,140,397.00
PACIFIC BIOSCIENCES OF CALIFORNIA INC COMMON STOCK CUSIP: 69404D108	42,135.000	446,051.15	413,344.35
PALOMAR HLDGS INC COM CUSIP: 69753M105	18,600.000	1,073,253.23	1,032,300.00
PARSONS CORP DEL COM CUSIP: 70202L102	12,899.000	804,739.13	808,896.29
PAYLOCITY HLDG CORP COM SEDOL: BKM4N88	36,937.000	6,450,700.37	6,089,064.45
PELOTON INTERACTIVE INC SEDOL: BJ7WJS2	59,558.000	1,649,112.57	362,708.22

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
PENUMBRA INC COM SEDOL: BZ0V201	9,346.000	1,882,144.59	2,350,892.84
PHIBRO ANIMAL HEALTH CORP CL A COM CL A COM CUSIP: 71742Q106	68,570.000	1,503,181.18	794,040.60
PIONEER NAT RES CO COM SEDOL: 2690830	3,846.000	915,885.25	864,888.48
PIPER SANDLER COMPANIES COM USD0.01 CUSIP: 724078100	4,835.000	734,105.99	845,496.45
PLANET FITNESS INC CL A CL A CUSIP: 72703H101	17,800.000	1,205,454.21	1,299,400.00
PPG IND INC COM CUSIP: 693506107	34,900.000	4,558,563.49	5,219,295.00
PROCEPT BIOROBOTICS CORP COM CUSIP: 74276L105	23,595.000	834,683.16	988,866.45
PROGRESSIVE CORP OH COM CUSIP: 743315103	40,170.000	5,099,075.25	6,398,277.60
PTC INC COM SEDOL: B95N910	50,450.000	6,251,818.55	8,826,732.00
PURE STORAGE INC CL A CL A SEDOL: BYZ62T3	98,200.000	2,261,076.24	3,501,812.00
PVH CORP COM USD1 CUSIP: 693656100	23,886.000	1,518,963.86	2,916,958.32
PVTPL ANT GROUP BALANCE OWED OWED 2023 BUYBACK PP CUSIP: 7J8999H74	174,489.130	174,489.13	174,489.13
PVTPL &&& TROWE ACCT ONLY STRIPE INC CLASS B CUSIP: 852992577	3,904.000	61,253.76	156,648.00
PVTPL CYMABAY THERAPEUTICS INC COM CUSIP: 23257D103	10,827.000	257,350.49	255,733.74
QUALYS INC COM USD0.001 CUSIP: 74758T303	6,548.000	1,077,817.75	1,285,241.44
QUANTA SVCS INC COM SEDOL: 2150204	7,600.000	1,331,688.47	1,640,080.00
QUANTERIX CORP COM CUSIP: 74766Q101	21,218.000	537,834.60	580,100.12
QUIDELORTHO CORPORATION COM USD0.001 SEDOL: BM9VY27	52,841.000	6,926,524.65	3,894,381.70

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Corporate Stock - Common			
United States - USD			
Q2 HLDGS INC COM CUSIP: 74736L109	24,900.000	1,840,947.92	1,080,909.00
RAMBUS INC DEL COM CUSIP: 750917106	25,732.000	889,914.69	1,756,209.00
RANGE RES CORP COM SEDOL: 2523334	67,200.000	2,206,993.34	2,045,568.00
RAYMOND JAMES FNCL INC COM STK SEDOL: 2718992	33,000.000	2,347,752.77	3,679,500.00
RBC BEARINGS INC COM CUSIP: 75524B104	7,900.000	1,653,265.70	2,250,631.00
REGENERON PHARMACEUTICALS INC COM CUSIP: 75886F107	12,000.000	7,365,578.94	10,539,480.00
REMITLY GLOBAL INC COM CUSIP: 75960P104	30,663.000	381,438.79	595,475.46
RESIDEO TECHNOLOGIES INC COM USD0.001 CUSIP: 76118Y104	172,346.000	2,970,230.29	3,243,551.72
REV GROUP INC COM CUSIP: 749527107	111,823.000	1,118,297.91	2,031,823.91
REYNOLDS CONSUMER PRODS INC COM SEDOL: BKV9674	76,400.000	2,179,668.33	2,050,576.00
RIVIAN AUTOMOTIVE INC SEDOL: BL98841	38,127.000	641,680.84	894,459.42
ROKU INC COM CL A COM CL A CUSIP: 77543R102	16,502.000	1,253,110.22	1,512,573.32
ROPER TECHNOLOGIES INC SEDOL: 2749602	8,200.000	1,073,201.07	4,470,394.00
ROSS STORES INC COM SEDOL: 2746711	68,318.000	6,558,513.66	9,454,528.02
RPM INTL INC SEDOL: 2756174	26,600.000	1,744,830.10	2,969,358.00
RTX CORPORATION COMSTK CUSIP: 75513E101	249,000.000	17,035,153.53	20,950,860.00
RXSIGHT INC COM CUSIP: 78349D107	30,523.000	828,672.04	1,230,687.36
S.W. AIRL CO COM SEDOL: 2831543	96,500.000	4,942,670.28	2,786,920.00

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Corporate Stock - Common			
United States - USD			
S&P GLOBAL INC COM CUSIP: 78409V104	12,317.000	5,229,295.32	5,425,884.84
SAIA INC COM STK CUSIP: 78709Y105	3,410.000	961,402.63	1,494,330.20
SALESFORCE INC COM USD0.001 SEDOL: 2310525	38,461.000	5,753,786.72	10,120,627.54
SALLY BEAUTY HLDGS INC COM STK USD0.01 CUSIP: 79546E104	58,400.000	1,004,562.42	775,552.00
SAMSARA INC CL A CL A CUSIP: 79589L106	27,836.000	525,340.39	929,165.68
SAREPTA THERAPEUTICS INC COM SEDOL: B8DPDT7	17,188.000	1,970,788.28	1,657,438.84
SCANSOURCE INC COM CUSIP: 806037107	82,781.000	2,690,935.18	3,278,955.41
SCHLUMBERGER LTD COM COM SEDOL: 2779201	26,240.000	1,502,760.46	1,365,529.60
SCHWAB CHARLES CORP COM NEW SEDOL: 2779397	557,060.000	26,103,951.67	38,325,728.00
SEALED AIR CORP NEW COM STK SEDOL: 2232793	95,500.000	3,887,228.21	3,487,660.00
SELECTIVE INS GROUP INC COM CUSIP: 816300107	15,900.000	901,796.13	1,581,732.00
SENSIENT TECHNOLOGIES CORP COM CUSIP: 81725T100	20,000.000	1,320,141.19	1,320,000.00
SENTINELONE INC CL A COM CL A COM CUSIP: 81730H109	35,625.000	906,627.53	977,550.00
SERVICENOW INC COM USD0.001 SEDOL: B80NXX8	19,552.000	5,316,104.69	13,813,292.48
SERVISFIRST BANCSHARES INC COMMON STOCK CUSIP: 81768T108	15,900.000	1,034,208.09	1,059,417.00
SHAKE SHACK INC CL A CL A CUSIP: 819047101	24,707.000	1,638,540.25	1,831,282.84
SHOALS TECHNOLOGIES GROUP INC CL A CL A SEDOL: BMDJ085	47,900.000	1,335,725.55	744,366.00
SI-BONE INC COM CUSIP: 825704109	17,760.000	351,046.43	372,782.40

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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Account number **MARODC**
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◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
SIMPLY GOOD FOODS CO COM CUSIP: 82900L102	45,870.000	1,348,397.70	1,816,452.00
SKYWARD SPECIALTY INS GROUP INC COM CUSIP: 830940102	21,000.000	529,932.91	711,480.00
SMARTSHEET INC CL A CL A CUSIP: 83200N103	41,200.000	1,729,140.34	1,970,184.00
SNAP INC SNAP INC SEDOL: BD8DJ71	45,900.000	468,672.01	777,087.00
SPECTRUM BRANDS HLDGS INC COM USD0.01 CUSIP: 84790A105	28,074.000	1,875,532.04	2,239,462.98
SPS COMM INC COM CUSIP: 78463M107	4,447.000	799,448.08	862,006.48
STANDEX INTL CORP COM CUSIP: 854231107	9,000.000	796,226.30	1,425,420.00
STATE STR CORP COM CUSIP: 857477103	129,600.000	8,151,745.85	10,038,816.00
STEELCASE INC CL A COM CUSIP: 858155203	266,245.000	3,105,471.07	3,599,632.40
STERLING INFRASTRUCTURE INC COM STK USD0.01 CUSIP: 859241101	9,497.000	724,273.04	835,071.21
STK YARDS BANCORP INC COM NPV CUSIP: 861025104	16,550.000	764,227.44	852,159.50
STRYKER CORP SEDOL: 2853688	12,549.000	1,947,370.50	3,757,923.54
SUPER MICRO COMPUTER INC COM USD0.001 CUSIP: 86800U104	3,465.000	1,098,625.33	984,960.90
SYNOVUS FINL CORP COM NEW COM NEW CUSIP: 87161C501	32,212.000	894,218.26	1,212,781.80
T-MOBILE US INC COM SEDOL: B94Q9V0	72,929.000	8,848,199.01	11,692,706.57
TANDEM DIABETES CARE INC COM NEW COM USD0.001(POST REV SPLT) CUSIP: 875372203	22,900.000	1,311,198.90	677,382.00
TE CONNECTIVITY LTD CUSIP: H84989104	69,200.000	5,770,915.94	9,722,600.00
TECHNIPFMC PLC COM USD1 SEDOL: BDSFG98	233,736.000	4,778,032.27	4,707,443.04

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
TELEFLEX INC COM SEDOL: 2881407	49,951.000	8,948,132.49	12,454,782.34
TENABLE HLDGS INC COM CUSIP: 88025T102	14,900.000	443,818.97	686,294.00
TESLA INC COM USD0.001 CUSIP: 88160R101	20,000.000	2,661,080.59	4,969,600.00
TETRA TECH INC NEW COM CUSIP: 88162G103	4,463.000	683,775.75	745,008.59
TEXTRON INC COM SEDOL: 2885937	128,178.000	5,121,810.96	10,308,074.76
THE CIGNA GROUP SEDOL: BHJ0775	97,255.000	19,541,992.32	29,123,009.75
THE TRADE DESK INC COM CL A COM CL A SEDOL: BD8FDD1	139,900.000	8,479,903.32	10,067,204.00
TRACTOR SUPPLY CO COM SEDOL: 2900335	6,149.000	1,400,617.78	1,322,219.47
TRADEWEB MKTS INC CL A CL A SEDOL: BJXMKV2	81,287.000	4,453,680.53	7,387,362.56
TRANSCAT INC COM CUSIP: 893529107	5,330.000	327,881.67	582,728.90
TRANSDIGM GROUP INC COM CUSIP: 893641100	10,449.000	6,119,990.36	10,570,208.40
TRANSMEDICS GROUP INC COM CUSIP: 89377M109	17,098.000	975,927.83	1,349,545.14
TRANSUNION COM SEDOL: BYMWL86	59,000.000	3,238,372.61	4,053,890.00
TREEHOUSE FOODS INC COM SEDOL: B095X84	51,429.000	3,117,615.85	2,131,732.05
TREX CO INC COM CUSIP: 89531P105	19,070.000	1,185,517.85	1,578,805.30
TRIMAS CORP COM NEW COM NEW CUSIP: 896215209	140,821.000	4,022,173.21	3,566,995.93
TRUEBLUE INC COM STK CUSIP: 89785X101	132,146.000	2,372,851.43	2,027,119.64
TRUIST FINL CORP COM CUSIP: 89832Q109	301,300.000	10,646,905.50	11,123,996.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
TYLER TECHNOLOGIES INC COM STK SEDOL: 2909644	10,400.000	3,996,770.12	4,348,448.00
UBER TECHNOLOGIES INC COM USD0.00001 CUSIP: 90353T100	103,900.000	4,255,547.57	6,397,123.00
ULTA BEAUTY INC COM STK USD0.01 SEDOL: B28TS42	7,200.000	2,972,977.62	3,527,928.00
UNION PAC CORP COM CUSIP: 907818108	24,850.000	4,333,695.10	6,103,657.00
UNITED RENTALS INC COM SEDOL: 2134781	10,400.000	3,062,294.78	5,963,568.00
UNITEDHEALTH GROUP INC COM SEDOL: 2917766	56,337.000	21,391,335.73	29,659,740.39
UNIVERSAL CORP VA COM CUSIP: 913456109	47,844.000	2,399,224.90	3,220,858.08
UNIVEST FINANCIAL CORP CUSIP: 915271100	69,055.000	1,521,062.99	1,521,281.65
UPWORK INC COM CUSIP: 91688F104	40,633.000	576,443.81	604,212.71
USANA HEALTH SCIENCES INC CDT-SHS CUSIP: 90328M107	29,485.000	2,625,034.83	1,580,396.00
UTZ BRANDS INC COM USD0.0001 CL A CUSIP: 918090101	83,300.000	1,452,784.30	1,352,792.00
V F CORP COM CUSIP: 918204108	183,900.000	3,376,804.52	3,457,320.00
VAREX IMAGING CORP COM CUSIP: 92214X106	43,220.000	1,001,766.86	886,010.00
VARONIS SYS INC COM CUSIP: 922280102	16,522.000	507,780.38	748,116.16
VAXCYTE INC COM CUSIP: 92243G108	9,344.000	535,583.38	586,803.20
VEEVA SYS INC CL A COM CL A COM SEDOL: BFH3N85	41,970.000	6,786,971.33	8,080,064.40
VERACYTE INC COM CUSIP: 92337F107	32,600.000	1,136,920.34	896,826.00
VERALTO CORP COM SEDOL: BPGMZQ5	38,100.000	2,800,787.87	3,134,106.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
VERISK ANALYTICS INC COM USD0.001 SEDOL: B4P9W92	13,600.000	1,668,800.60	3,248,496.00
VERRA MOBILITY CORP CUSIP: 92511U102	37,534.000	729,914.98	864,408.02
VERTEX PHARMACEUTICALS INC COM SEDOL: 2931034	2,096.000	301,663.54	852,841.44
VISA INC COM CL A STK SEDOL: B2PZN04	80,533.000	12,853,712.59	20,966,766.55
WALMART INC COM CUSIP: 931142103	31,780.000	4,866,521.00	5,010,117.00
WASTE CONNECTIONS INC COM SEDOL: BYVG1F6	13,500.000	1,027,110.23	2,015,145.00
WEATHERFORD INTL LTD COMMON STOCK SEDOL: BLNN369	13,298.000	1,301,741.19	1,300,943.34
WEBSTER FNCL CORP WATERBURY CONN COM CUSIP: 947890109	49,688.000	2,065,676.96	2,522,162.88
WELLS FARGO & CO NEW COM STK CUSIP: 949746101	697,800.000	27,582,613.79	34,345,716.00
WEST PHARMACEUTICAL SVCS INC COM SEDOL: 2950482	11,174.000	2,277,021.88	3,934,588.88
WILLIAMS CO INC COM CUSIP: 969457100	230,124.000	4,585,230.22	8,015,218.92
WINGSTOP INC COM CUSIP: 974155103	7,361.000	1,116,235.70	1,888,685.38
WORKDAY INC CL A COM USD0.001 CUSIP: 98138H101	21,790.000	4,316,747.72	6,015,347.40
WORKIVA INC COM CL A COM CL A CUSIP: 98139A105	12,600.000	972,605.87	1,279,278.00
WSFS FINANCIAL CORP COM CUSIP: 929328102	59,520.000	2,397,993.46	2,733,753.60
XENON PHARMACEUTICALS INC COMMON STOCK CUSIP: 98420N105	13,590.000	468,693.07	625,955.40
XPO INC COM CUSIP: 983793100	11,574.000	870,018.93	1,013,766.66
XYLEM INC COM CUSIP: 98419M100	7,500.000	381,715.63	857,700.00

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Corporate Stock - Common			
United States - USD			
YETI HLDGS INC COM CUSIP: 98585X104	15,899.000	743,809.61	823,250.22
YUM BRANDS INC COM SEDOL: 2098876	49,159.000	6,192,070.70	6,423,114.94
ZIMMER BIOMET HLDGS INC COM CUSIP: 98956P102	78,800.000	9,374,389.49	9,589,960.00
10X GENOMICS INC CL A CL A CUSIP: 88025U109	8,809.000	421,691.44	492,951.64
Total United States - USD		2,272,398,568.23	3,743,735,897.70
Total Corporate Stock - Common		2,373,656,939.18	3,861,105,799.19

Participant Loans

United States - USD			
&&&MARRIOTT LOAN ASSET CUSIP: 000358655	125,071,506.990	125,071,506.99	125,071,506.99
Total United States - USD		125,071,506.99	125,071,506.99
Total Participant Loans		125,071,506.99	125,071,506.99

Value of Interest in Common/Collective Trusts

United States - USD			
MFB NT COLLECTIVE MSCI ACWI EX-US INDEX FUND - DC - NON LENDING - TIER TWO CUSIP: 66586C247	30,932.350	5,738,145.98	6,135,740.95
MFB NT COLLECTIVE RUSSELL 2000 INDEX FUND - DC - NON LENDING - TIER TWO CUSIP: 66586C312	29,267.590	11,106,546.08	11,859,227.47
MFB NT COLLECTIVE S&P400 INDEX FUND - DC - NON LENDING - TIER TWO CUSIP: 66586C338	33,859.500	14,921,739.88	16,223,779.43
MFO ARROWSTREET INTERNATIONAL EQUITY EAFE CIT CLASS B CUSIP: 04281W796	736,242.250	83,776,358.11	108,720,672.18
MFO FIAM EMERGING MARKETS SMALL CAP COMMINGLED POOL A (3690) CUSIP: 30190M595	1,501,275.360	16,158,693.68	28,509,219.09
MFO FIDELITY CONTRAFUND CP CLASS F -3905 CUSIP: 31617E745	15,712,169.720	499,718,373.44	530,599,971.44

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
MFO FIDELITY GROUP TR FOR EMP BENEFIT PLANBLUE CHIP GROWTH COMMINGLED POOL CL D CUSIP: 31617E380	9,340,713.210	300,957,782.79	334,957,975.71
MFO VANGUARD TARGET RET INCOME TR SEL CUSIP: 92204E100	7,714,290.040	293,688,863.53	325,388,753.89
MFO VANGUARD TARGET RET 2020 TR SEL CUSIP: 92204E407	462,728.440	20,441,574.83	21,762,118.53
MFO VANGUARD TARGET RET 2025 TR SEL CUSIP: 92204E506	14,929,529.900	568,630,007.28	740,056,797.14
MFO VANGUARD TARGET RET 2030 TR SEL CUSIP: 92204E605	2,376,227.290	114,292,252.29	122,637,090.44
MFO VANGUARD TARGET RET 2035 TR SEL CUSIP: 92204E704	14,951,001.760	593,355,172.88	804,214,384.67
MFO VANGUARD TARGET RET 2040 TR SEL CUSIP: 92204E803	1,098,370.430	55,632,225.71	61,365,955.92
MFO VANGUARD TARGET RET 2045 TR SEL CUSIP: 92204E886	11,680,083.340	481,849,445.24	675,576,020.39
MFO VANGUARD TARGET RET 2050 TR SEL CUSIP: 92204E878	963,281.170	50,262,085.34	56,149,659.40
MFO VANGUARD TARGET RET 2055 TR SEL CUSIP: 92204E860	5,237,894.030	231,735,208.89	305,107,327.25
MFO VANGUARD TARGET RET 2060 TR SEL CUSIP: 92204E852	593,640.670	30,962,786.04	34,632,996.69
MFO VANGUARD TARGET RETIREMENT 2065 TRUST SELECT CUSIP: 92202V112	860,520.020	27,134,107.59	30,169,831.90
MFO VANGUARD TARGET RETIREMENT 2070 TRUST SELECT CUSIP: 92212G105	273,346.950	5,308,964.05	5,838,690.85
NT COLLECTIVE S&P500 INDEX FUND - DC- NON LENDING - TIER THREE CUSIP: 66586W417	1,193,033.040	377,029,390.56	559,985,848.31
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	101,616,326.360	101,616,326.36	101,616,326.36
Total United States - USD		3,884,316,050.55	4,881,508,388.01
Total Value of Interest in Common/Collective Trusts		3,884,316,050.55	4,881,508,388.01

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Registered Investment Companies</i>			
International Region - USD			
MFO AMERICAN EUROPACIFIC GRTH-R6 CUSIP: 298706821	1,352,245.730	82,941,879.90	73,967,841.43
Total International Region - USD		82,941,879.90	73,967,841.43
United States - USD			
MFO AXIOM INVS COLLECTIVE INVT TRINTL SMALL CAP EQUITY TR CL 2 05464N30-2455 CUSIP: 05464N305	1,049,066.010	16,390,866.08	16,218,560.51
MFO RESERVE INVT FDS INC T ROWE PRICE GOVT RESERVE FD CUSIP: 76105Y109	8,520,916.080	8,520,916.08	8,520,916.08
MFO VANGUARD ADMIRAL FDS INC U S TREAS MONEY MKT PORTFOLIO MFO VANGUARD TREAS SEDOL: B0C8ZP1	105,667,760.110	105,667,760.10	105,667,760.11
NT COLLECTIVE RUSSELL 1000 GROWTH INDEX FUND - DC - NON LENDING - TIER TWO CUSIP: 66586C163	20,299.540	12,019,210.29	12,128,163.17
Total United States - USD		142,598,752.55	142,535,399.87
Total Value of Interest in Registered Investment Com		225,540,632.45	216,503,241.30
<i>Other</i>			
Brazil - USD			
PETROBRAS GLOBAL FIN B V GTD GLOBAL NT 5.5% DUE 06-10-2051/06-10-2021 REG CUSIP: 71647NBJ7	2,800,000.000	2,802,800.00	2,361,273.04
Total Brazil - USD		2,802,800.00	2,361,273.04
Colombia - USD			
COLOMBIA REP 5% DUE 06-15-2045 REG CUSIP: 195325CU7	450,000.000	272,377.90	348,574.50
REPUBLIC OF COLOMBIA 5.625 02-26-2044 REG CUSIP: 195325BR5	1,350,000.000	934,370.50	1,133,343.72
Total Colombia - USD		1,206,748.40	1,481,918.22
India - USD			
INDIAN RAILWAY FIN 1% EMTN 28/03/24 USD200000 SEDOL: 2A8LQGU	1,600,000.000	1,576,000.00	1,593,088.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
India - USD			
Total India - USD		1,576,000.00	1,593,088.00
Korea, Republic of - USD			
KOREA HYDRO & NUCLEAR PWR CO LTD 5.0% 07-18-2028 CUSIP: 50064YAS2	1,150,000.000	1,142,329.50	1,161,178.00
PVTPL KOREA ELEC PWR CORP 31/07/2026 5.375% 07-31-2026 CUSIP: 500631AZ9	1,600,000.000	1,596,768.00	1,618,238.24
PVTPL KOREA HSG FIN CORP SR SOCIAL BD 4.625% 02-24-2028 CUSIP: 50065RAK3	1,930,000.000	1,921,079.20	1,927,916.02
PVTPL KOREA HYDRO & NUCLEAR 4.25% DUE 07-27-2027 BEO CUSIP: 50064Y AQ6	780,000.000	774,713.00	767,091.00
Total Korea, Republic of - USD		5,434,889.70	5,474,423.26
Mexico - USD			
PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG CUSIP: 706451BG5	225,000.000	222,215.62	172,609.07
PETROLEOS MEXICANOS 6.7% 02-16-2032 CUSIP: 71643VAB1	5,805,000.000	5,378,043.27	4,817,781.39
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG CUSIP: 71654QDD1	6,900,000.000	5,592,787.00	4,906,297.44
PETROLEOS MEXICANOS 6.375% 01-23-2045 CUSIP: 71654QBR2	2,675,000.000	2,498,492.50	1,743,357.69
PETROLEOS MEXICANOS 6.75% DUE 09-21-2047 CUSIP: 71654QCC4	250,000.000	242,807.50	163,815.85
Total Mexico - USD		13,934,345.89	11,803,861.44
United Arab Emirates - USD			
PVTPL DAE FDG LLC GTD GLOBAL NT 144A 3C7 1.55% 08-01-2024 SEDOL: BNNJN61	250,000.000	248,567.50	243,336.17
Total United Arab Emirates - USD		248,567.50	243,336.17
United States - USD			
&&& CASH MARGIN REQUIREMENT ON FINANCIALFUTURES (COLLATERAL) HELD ELSEWHERE CUSIP: 9999990A4	1,056,250.000	1,056,250.00	1,056,250.00

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<i>Other</i>			
United States - USD			
&&&BOND FUTURES OFFSET - LONG CUSIP: 999959927	-316.000	-35,627,038.97	-37,536,718.75
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE CUSIP: 13063A7D0	1,150,000.000	1,397,662.18	1,390,343.45
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE CUSIP: 13063A5E0	750,000.000	749,192.97	910,132.13
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 CUSIP: 13063A5G5	250,000.000	308,267.50	315,652.10
DIAMONDROCK HOSPITALITY CO COM STK CUSIP: 252784301	135,571.000	991,038.47	1,273,011.69
EQUINIX INC COM PAR \$0.001 CUSIP: 29444U700	4,772.000	3,583,504.83	3,843,321.08
FUT MAR 24 CBT UL T-BONDS CUSIP: 999599GH0	69.000	8,405,808.06	9,217,968.75
FUT MAR 24 CBT UL T-BONDS CUSIP: 999599GH0	21.000	2,534,109.38	2,805,468.75
FUT MAR 24 CBT ULT TNOTE CUSIP: 999599GH0	-115.000	-12,982,422.45	-13,571,796.88
FUT MAR 24 CBT ULT TNOTE CUSIP: 999599GH0	115.000	12,982,422.45	13,571,796.88
FUT MAR 24 CBT 5Y T-NOTE CUSIP: 999599GH0	108.000	11,455,593.48	11,747,531.25
FUT MAR 24 CBT 5Y T-NOTE CUSIP: 999599GH0	-108.000	-11,455,593.48	-11,747,531.25
FUT MAR 24 US 2YR T-NOTE CUSIP: 999599GH0	668.000	136,294,031.19	137,550,593.68
FUT MAR 24 US 2YR T-NOTE CUSIP: 999599GH0	-668.000	-136,294,031.19	-137,550,593.68
FUT MAR 24 10 YR T-NOTES CUSIP: 999599GH0	167.000	18,237,223.24	18,852,734.37
FUT MAR 24 10 YR T-NOTES CUSIP: 999599GH0	59.000	6,449,898.29	6,660,546.88
GAMING & LEISURE PPTYS INC COM CUSIP: 36467J108	39,467.000	1,793,416.79	1,947,696.45
GOLDEN ST TOB SECURITIZATION CORP CALIF TAXABLE-SR-SER A-1 1.711% DUE 06-01-2024 CUSIP: 38122NC34	375,000.000	375,000.00	369,156.64

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<i>Other</i>			
United States - USD			
IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C CUSIP: 452151LF8	2,580,000.000	2,402,025.55	2,552,754.43
LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO TAXABLE CUSIP: 544646XZ0	150,000.000	171,342.00	159,239.36
LOS ANGELES CALIF UNI SCH DIST 6.758% DUE 07-01-2034 BEO TAXABLE CUSIP: 544646ZR6	325,000.000	325,000.00	367,099.85
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE CUSIP: 646139X83	1,775,000.000	1,992,413.07	2,145,773.54
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE CUSIP: 646139W35	125,000.000	165,027.50	155,746.81
UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG CUSIP: 913366KW9	775,000.000	775,000.00	723,103.52
Total United States - USD		16,085,140.86	17,209,281.05
CAD - Canadian dollar	0.000	0.00	0.00
CHF - Swiss franc	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
GBP - British pound sterling	0.000	0.00	0.00
USD - United States dollar	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		41,288,492.35	40,167,181.18
<i>Other Liabilities</i>			
Pending trade purchases: United States dollar	0.000	-10,178,927.43	-10,178,927.43
Total - all currencies		-10,178,927.43	-10,178,927.43
Total Other Liabilities		-10,178,927.43	-10,178,927.43

** All or a portion of this security participates in Securities Lending.

5500 Supplemental Schedules**31 DEC 23****Account number MARODC
Account Name MAROT AND VMARDC**

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◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Payable Other			
United States - USD			
CONSULTING FEE ACCRUAL CUSIP: 000193300	0.000	0.00	0.00
INVESTMENT MANAGEMENT EXPENSE ACCRUAL CUSIP: 999899537	0.000	0.00	0.00
INVESTMENT MANAGEMENT EXPENSE ACCRUAL SEDOL: 3879785	0.000	0.00	0.00
MISCELLANEOUS VALUATION EXPENSE ACCRUAL CUSIP: 999899552	0.000	0.00	0.00
Total United States - USD		0.00	0.00
Total Payable Other		0.00	0.00
Total		7,765,782,260.23	10,204,956,117.64

** All or a portion of this security participates in Securities Lending.